

**DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS**

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| Offer name   | New Zealand Defence Force FlexiSaver<br>Scheme | Offer number  | OFR10288 |
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| Fund name  | Mercer Balanced fund                           | Fund number   | FND56    |
| Period disclosure applies [dd/mm/yyyy]                     | 30/09/2023                                     | Security code |          |
| Asset name   | % of fund net assets                           |               |          |
| Robeco Global Credit Fund                                  | 4.18%  |               |          |
| First Sentier Global Listed Infrastructure Fund            | 1.71%  |               |          |
| NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029               | 1.52%  | NZGOVDT429C7  |          |
| Westpac Business Interest Account                          | 1.23%  |               |          |
| Fisher & Paykel Healthcare Corporation Limited             | 1.23%  | NZFAP0001S2   |          |
| Auckland International Airport Limited                     | 1.13%  | NZAI0002S6    |          |
| NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041               | 0.93%  | NZGOVDT541C9  |          |
| MICROSOFT CORP   | 0.93%  | US5949181045  |          |
| BNP Paribas US Dollar Account                              | 0.91%  |               |          |
| INFRATIL LIMITED   | 0.90%  | NZIFTE0003S3  |          |
| NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027                | 0.86%  | NZGOVDT427C1  |          |
| NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037               | 0.85%  | NZGOVDT437C0  |          |
| SPARK NEW ZEALAND LIMITED                                  | 0.78%  | NZTELE0001S4  |          |
| CONTACT ENERGY LIMITED                                     | 0.78%  | NZCENE0001S6  |          |
| MAINFREIGHT LIMITED  | 0.68%  | NZMFTE0001S9  |          |
| APPLE INC  | 0.68%  | US0378331005  |          |
| NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032               | 0.67%  | NZGOVDT532C8  |          |
| Housing New Zealand Ltd Bond 3.36% 12/06/2025              | 0.67%  | NZHNZD0625L3  |          |
| NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031                | 0.66%  | NZGOVDT531C0  |          |
| KKR Global Infrastructure Investors II L.P. (& NT overlay) | 0.66%  |               |          |
| Meridian Energy Limited                                    | 0.59%  | NZMELE0002S7  |          |
| BNP Paribas New Zealand Dollar Account                     | 0.57%  |               |          |
| Charter Hall Core Plus Industrial Fund (CPIF)              | 0.57%  |               |          |
| NEW ZEALAND GOVERNMENT BOND 4.50% 15/05/2030               | 0.57%  | NZGOVDT530C2  |          |
| NEW ZEALAND GOVERNMENT 150534 4.25 GB                      | 0.56%  | NZGOVDT534C4  |          |
| RYMAN HEALTHCARE LTD                                       | 0.54%  | NZRYME0001S4  |          |
| SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000             | 0.54%  | SE0005676608  |          |
| EBOS GROUP LIMITED   | 0.51%  | NZEBOE0001S6  |          |
| Investa Commercial Property Fund                           | 0.48%  |               |          |
| NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025          | 0.48%  | NZIIBDT002C2  |          |
| Fletcher Building Limited                                  | 0.43%  | NZFBUE0001S0  |          |
| Goodman Australia Industrial Fund                          | 0.43%  |               |          |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND                  | 0.42%  | NZIIBDT003C0  |          |
| NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028               | 0.41%  | NZGOVDT528C6  |          |
| United States dollar                                       | 0.40%  |               |          |
| 10546607 IRS WBC NZD 100728 RFXD 4.855 PFLT 3ZBSW          | 0.39%  | DU0105466071  |          |
| SUMMERSET GROUP HOLDINGS LTD                               | 0.38%  | NZSUME0001S0  |          |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%          | 0.38%  | NZLGFD0008C2  |          |
| FACEBOOK INC COM USD CL A                                  | 0.37%  | US30303M1027  |          |
| Dexus Wholesale Property Fund                              | 0.33%  |               |          |
| AMAZON COM INC   | 0.33%  | US0231351067  |          |
| ALPHABET INC CAP STK CL A                                  | 0.33%  | US02079K3059  |          |
| MERCURY NZ LIMITED   | 0.31%  | NZMRPE0001S2  |          |
| NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024                | 0.30%  | NZGOVDT524C5  |          |
| MASTERCARD INC - CLASS A                                   | 0.29%  | US57636Q1040  |          |
| Charter Hall Retail Partnership                            | 0.29%  |               |          |
| Investa SPV Aust Property Fund                             | 0.28%  |               |          |
| THE A2 MILK COMPANY LIMITED                                | 0.28%  | NZATME0002S8  |          |
| CSL LIMITED  | 0.27%  | AU000000CSL8  |          |
| NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033                | 0.27%  | NZGOVDT433C9  |          |
| CONSTELLATION SOFTWARE COM                                 | 0.27%  | CA21037X1006  |          |
| NVIDIA CORP  | 0.26%  | US67066G1040  |          |
| FX positions   | 0.26%  |               |          |
| NEW ZEALAND(GOVT) 4.5% BDS 15/05/2030 NZD                  | 0.25%  | NZGOVDT530C2  |          |
| SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039                   | 0.25%  | SE0002829192  |          |
| UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C           | 0.24%  | GB00BYZW3G56  |          |
| TAIWAN SEMICON MANUFACTURING CO LTD                        | 0.23%  | TW0002330008  |          |
| TENCENT HLDGS LIMITED                                      | 0.22%  | KYG875721634  |          |

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| INTACT FINANCIAL CORPORATION                                  | 0.22% | CA45823T1066 |
| PORT OF TAURANGA LTD  | 0.21% | NZPOTE000350 |
| THE CIGNA GROUP   | 0.21% | US1255231003 |
| SAMSUNG ELECTRONICS CO LTD                                    | 0.20% | KR7005930003 |
| MERCER MITNZ  | 0.20% |              |
| NOVO NORDISK ORD SHS CLASS B                                  | 0.20% | DK0062498333 |
| FREIGHTWAYS GROUP LTD   | 0.20% | NZFREE000150 |
| PROLOGIS INC COM  | 0.20% | US74340W1036 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Low v   | 0.20% |              |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB                       | 0.20% | NZHNZD0001L7 |
| AUTOMATIC DATA PROC.  | 0.19% | US0530151036 |
| AIA GROUP LTD   | 0.19% | HK0000069689 |
| KKR Diversified Core Infrastructure                           | 0.19% |              |
| EQUINIX INC COM   | 0.19% | US29444U7000 |
| HCA HEALTHCARE INC  | 0.19% | US40412C1018 |
| IFM Australian Infrastructure Wholesale Fund                  | 0.19% |              |
| WELLTOWER INC   | 0.18% | US95040Q1040 |
| UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052          | 0.18% | US912810TL26 |
| FIRST SENTIER INVESTORS ACTIVE INFRASTRUCTURE INCOME FI       | 0.18% |              |
| NOVARTIS AG   | 0.17% | CH0012005267 |
| EBAY INC  | 0.17% | US2786421030 |
| Outstanding Settlement Receipts - USD                         | 0.17% |              |
| JP MORGAN CHASE & CO  | 0.17% | US46625H1005 |
| CHORUS LIMITED ORDINARY FULLY PAID                            | 0.17% | NZCNU0001S2  |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED                       | 0.17% | NZAPTE0001S3 |
| New Zealand Dollar Custodial Account – MITNZ Trans Tasman S   | 0.17% |              |
| ASML HOLDING NV   | 0.16% | NL0010273215 |
| New Zealand Dollar Custodial Account – MITNZ Hedged Overse    | 0.16% |              |
| HDFC BANK LTD   | 0.16% | US40415F1012 |
| SKYCITY ENTERTAINMENT GROUP LIMITED                           | 0.16% | NZSKCE0001S2 |
| CISCO SYSTEMS INC   | 0.16% | US17275R1023 |
| ALPHABET INC CAP CL C   | 0.16% | US02079K1079 |
| ISHARES MSCI SAUDI ARABIA ETF                                 | 0.16% | US46434V4234 |
| JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24                          | 0.16% | JP1120191EA0 |
| HMC WS Healthcare Fund  | 0.15% |              |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15042             | 0.15% | NZLGFD014C0  |
| GOODMAN GROUP   | 0.15% | AU000000GMG2 |
| CHEVRON CORP  | 0.15% | US1667641005 |
| ROCHE HLDGS AD GENUSSSCHEINE NPV                              | 0.15% | CH0012032048 |
| JAPAN (5 YR ISSUE) .1% 20/03/2028                             | 0.15% | JP1051581P56 |
| Ancala Essential Growth Infra                                 | 0.15% |              |
| AMERICAN TWR REIT INC   | 0.14% | US03027X1000 |
| WESTPAC NEW ZEALAND LTD 291123 RCD                            | 0.14% | NZF08DT694C4 |
| NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025                  | 0.14% | NZGOVDT425C5 |
| KKR GIF Co-Invest   | 0.14% |              |
| MCKESSON CORP   | 0.14% | US58155Q1031 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Share   | 0.14% |              |
| ADOBE INC COM   | 0.14% | US00724F1012 |
| VISA INC - A  | 0.14% | US92826C8394 |
| DANAHER CORP  | 0.14% | US2358511028 |
| TJX COS INC   | 0.14% | US8725401090 |
| MERCK & CO INC NEW COM  | 0.14% | US58933Y1055 |
| ALIBABA GROUP HOLDING LTD                                     | 0.14% | KYG017191142 |
| PROCTER & GAMBLE COMPANY                                      | 0.14% | US7427181091 |
| NESTLE SA   | 0.14% | CH0038863350 |
| GOLDMAN SACHS GROUP INC.                                      | 0.13% | US38141G1040 |
| NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli | 0.13% |              |
| TOTALENERGIES SE  | 0.13% | FR0000120271 |
| INVITATION HOMES INC  | 0.13% | US46187W1071 |
| CSX CORP COM  | 0.13% | US1264081035 |
| WASTE CONNECTIONS COM NPV                                     | 0.13% | CA94106B1013 |
| TESLA INC   | 0.13% | US88160R1014 |
| MOTOROLA SOLUTIONS INC  | 0.13% | US6200763075 |
| UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP                       | 0.12% | GB00B855FQ54 |
| SOFTBANK GROUP CORP   | 0.12% | JP3436100006 |
| MOLINA HEALTHCARE INC   | 0.12% | US60855R1005 |
| ARTHUR J GALLAGHER CO   | 0.12% | US3635761097 |
| SHELL PLC ORD EUR0.07   | 0.12% | GB00BP6MXD84 |
| BERKSHIRE HATHAWAY INC - CLASS B                              | 0.12% | US0846707026 |
| Macquarie Asian Investment Fund LP (& NT overlay)             | 0.12% |              |
| Vauban Infra Partners Co-Inv2                                 | 0.12% |              |
| SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol  | 0.12% |              |

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| PACKAGING CORP OF AMERICA                                    | 0.12% | US6951561090 |
| NEW ZEALAND GOVT 200935 2.50 INDEXED BOND                    | 0.12% | NZIIBDT004C8 |
| ENGIE  | 0.12% | FR0010208488 |
| BRENNTAG SE  | 0.12% | DE000A1DAHHO |
| SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000              | 0.12% | SG3263998209 |
| ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS1000                  | 0.12% | IL0011401937 |
| APTIV PLC COM  | 0.12% | JE00B783TY65 |
| LOWE'S COS INC   | 0.12% | US5486611073 |
| DIGITAL REALTY TRUST INC                                     | 0.12% | US2538681030 |
| DIVERSIFIED MITNZ - NZDCASH                                  | 0.11% |              |
| MITSUI FUDOSAN CO  | 0.11% | JP3893200000 |
| Ardian Infra Co-Invest                                       | 0.11% |              |
| KERING   | 0.11% | FR0000121485 |
| JP Morgan Infrastructure Investments Fund                    | 0.11% |              |
| BANK OF NEW ZEALAND  | 0.11% |              |
| GLOBE LIFE INC   | 0.11% | US37959E1029 |
| GPT Wholesale Office Fund                                    | 0.11% |              |
| NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026                 | 0.11% | NZGOVDT526C0 |
| BUONI POLIENNALI 3.85% 15/09/2026                            | 0.11% | IT0005556011 |
| KONINKLIJKE AHOLD DELHAIZE NV                                | 0.11% | NL0011794037 |
| BANK OF NEW ZEALAND 011123 RCD                               | 0.11% | NZFO1DT638C8 |
| WESTPAC NEW ZEALAND LTD 081223 RCD                           | 0.11% | NZF08DT748C8 |
| ASB BANK LTD 131223 RCD                                      | 0.11% | NZF04DT645C0 |
| PEPSICO INC CAP 2/3  | 0.11% | US7134481081 |
| HEWLETT PACKARD CO   | 0.11% | US40434L1052 |
| AMERICAN EXPRESS USD   | 0.11% | US0258161092 |
| EQUITY RESIDENTIAL   | 0.11% | US29476L1070 |
| T&D HOLDINGS INC NPV   | 0.11% | JP3539220008 |
| SCHWAB (CHARLES) CORP  | 0.11% | US8085131055 |
| AMDOCS LIMITED   | 0.10% | GB0022569080 |
| VERIZON COMMUNICATIONS                                       | 0.10% | US92343V1044 |
| TOKYO ELECTRON LTD JPY                                       | 0.10% | JP3571400005 |
| UNITEDHEALTH GROUP INC COM STK                               | 0.10% | US91324P1021 |
| ONTARIO(PROVINCE OF) 3.1% 26/08/2025                         | 0.10% | AU3CB0227460 |
| PERFORMANCE FOOD GROUP CO                                    | 0.10% | US71377A1034 |
| FNMA POOL #MA5071 5% 07-01-2053 BEO                          | 0.10% | US31418ET595 |
| ORSTED AS  | 0.10% | DK0060094928 |
| CHEMED CORPORATION   | 0.10% | US16359R1032 |
| UNION PACIFIC CORP   | 0.10% | US9078181081 |
| SAMSUNG ELECTRONICS CO LTD-GDR 144A                          | 0.10% | US7960508882 |
| ABBOTT LABS  | 0.10% | US0028241000 |
| PINDUODUO INC  | 0.10% | US7223041028 |
| NT Passive FX overlay 100% (Global Credit Portfolio)         | 0.10% |              |
| MONDELEZ INTERNATIONAL INC                                   | 0.10% | US6092071058 |
| New Zealand Dollar Custodial Account – MITNZ New Zealand S&C | 0.10% |              |
| Stonepeak Infrastructure Fund II                             | 0.09% |              |
| RESMED INC   | 0.09% | AU000000RMD6 |
| IQVIA HOLDINGS INC   | 0.09% | US46266C1053 |
| ORACLE CORP  | 0.09% | US68389X1054 |
| VENTAS INC   | 0.09% | US92276F1003 |
| ENI SPA  | 0.09% | IT0003132476 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2          | 0.09% | NZLGBDT265C2 |
| JOHNSON & JOHNSON COM  | 0.09% | US4781601046 |
| MICRON TECHNOLOGY INC USD                                    | 0.09% | US5951121038 |
| XERO LIMITED ORDINARY FULLY PAID                             | 0.09% | NZXROE0001S2 |
| Euro   | 0.09% |              |
| EXPORT FIN AUSTRAL 0.515% GTD SNR 29/01/24 AUD               | 0.09% | AU3CB0273357 |
| MEITUAN  | 0.09% | KYG596691041 |
| SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000               | 0.09% | SG7U32949426 |
| DigitalBridge Unlisted Infrastructure                        | 0.09% |              |
| KLA TENCOR CORPORATION COM                                   | 0.09% | US4824801009 |
| ESSEX PROPERTY TRUST INC                                     | 0.09% | US2971781057 |
| IDP EDUCATION LTD  | 0.09% | AU000000IEL5 |
| DIF Capital Partners Co-Invest 2                             | 0.09% |              |
| NT PASSIVE FX 100% overlay (ZMTSTB)                          | 0.09% |              |
| LILLY (ELI) & CO USD   | 0.09% | US5324571083 |
| THERMO FISHER SCIENTIFIC INC                                 | 0.09% | US8835561023 |
| MACQUARIE GROUP LTD  | 0.09% | AU000000MQG1 |
| ALBERTA(PROVINCE OF) 3.1% 14/12/2026                         | 0.09% | AU3CB0237949 |
| SAP AG   | 0.09% | DE0007164600 |
| COMCAST CORP   | 0.08% | US20030N1019 |
| KIWI PROPERTY GROUP LIMITED                                  | 0.08% | NZKPGEO001S9 |

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| SES FDR  | 0.08% | LU0088087324  |
| SERKO LTD  | 0.08% | NZSKOE000157  |
| CLEAN HARBORS INC  | 0.08% | US1844961078  |
| CANADIAN NATL RAILWAY CO                                     | 0.08% | CA1363751027  |
| AMERICAN HOMES 4 RENT  | 0.08% | US02665T3068  |
| CANADIAN NATURAL RESOURCES                                   | 0.08% | CA1363851017  |
| KIWIBANK LTD 231123 RCD                                      | 0.08% | NZKIWDN327L1  |
| CONSTELLATION BRANDS INC-A                                   | 0.08% | US21036P1084  |
| Vauban Infrastructure Partners                               | 0.08% |               |
| AUTOZONE INC   | 0.08% | US0533321024  |
| UNITED STATES TREAS NTS 2.75% 08-15-2032                     | 0.08% | US91282CFF32  |
| THE LINK REAL ESTATE INVESTMENT TRUST                        | 0.08% | HK0823032773  |
| VERISK ANALYTICS I COM                                       | 0.08% | US92345Y1064  |
| ALIMENTATION COUCHE TARD INC                                 | 0.08% | CA01626P1484  |
| EXTRA SPACE STORAGE INC                                      | 0.08% | US30225T1025  |
| AVALONBAY COMMUNITIES INC                                    | 0.08% | US0534841012  |
| SUN COMMUNITIES INC  | 0.08% | US8666741041  |
| AFLAC INC  | 0.08% | US0010551028  |
| INVESTOR AB SER B NPV  | 0.08% | SE0015811963  |
| LKQ CORP COM   | 0.08% | US5018892084  |
| INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR                    | 0.08% | IDG000015207  |
| AERCAP HOLDINGS NV   | 0.08% | NL0000687663  |
| UNITED UTILITIES GROUP PLC                                   | 0.08% | GB00B39J2M42  |
| REGENCY CENTERS CORPORATION                                  | 0.08% | US7588491032  |
| EDISON INTERNATIONAL   | 0.08% | US2810201077  |
| BARRICK GOLD CORPORATION                                     | 0.08% | CA0679011084  |
| INTESA SANPAOLO SPA  | 0.08% | IT0000072618  |
| TERNA SPA  | 0.08% | IT0003242622  |
| AIR LIQUIDE  | 0.08% | FR0000120073  |
| EXXON MOBIL CORPORATION                                      | 0.08% | US30231G1022  |
| NIB HOLDINGS LTD   | 0.08% | AU000000NHFO  |
| UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP         | 0.08% | GB00BBJNQY21  |
| BANK OF NEW ZEALAND 161123 3.648 CB                          | 0.08% | NZBNZDT394C5  |
| BAXTER INTL INC FIXED .868% DUE 12-01-2023                   | 0.07% | US071813CE75  |
| WOLTERS KLUWER   | 0.07% | NL0000395903  |
| NETFLIX INC  | 0.07% | US64110L1061  |
| CHINA CONSTRUCT NZ 201123 6.28 TD                            | 0.07% | DU0TZ23N20A5  |
| QUEBEC(PROVINCE OF) 4.2% 10/03/2025                          | 0.07% | AU3CB0223774  |
| RABOBANK NEDERLA 280624 FRN                                  | 0.07% | NZRABDT018C5  |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD AUCK 201         | 0.07% | NZF10DT033C1  |
| MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR                 | 0.07% | AU3CB0234581  |
| BANK OF NEW ZEALAND 241023 RCD                               | 0.07% | NZF01DT616C4  |
| WESTPAC NEW ZEALAND LTD 301123 RCD                           | 0.07% | NZF08DT734C8  |
| TOYOTA FINANCE NEW ZEALAND LTD 071223 PNOTE                  | 0.07% | NZTFSDT850C5  |
| BANK OF NEW ZEALAND 131223 RCD                               | 0.07% | NZF01DT655C2  |
| BANK OF NEW ZEALAND 180324 FRN                               | 0.07% | NZBNZDT400C0  |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15122            | 0.07% | NZLGBDT287C6  |
| T MOBILE US INC COM  | 0.07% | US8725901040  |
| WESTPAC NEW ZEALAND LTD 230124 RCD                           | 0.07% | NZF08DT757C9  |
| New Zealand Dollar Custodial Account – MITNZ Overseas Sover  | 0.07% |               |
| EDENRED  | 0.07% | FR0010908533  |
| FINECOBANK BANCO FINECO SPA                                  | 0.07% | IT0000072170  |
| SONY CORP  | 0.07% | JP3435000009  |
| Igneo Infra Partners Co-Invest                               | 0.07% |               |
| REPUBLIC SERVICES INC  | 0.07% | US7607591002  |
| WESTPAC NEW ZEALAND LTD 070824 RCD                           | 0.07% | NZF08DT738C9  |
| BUREAU VERITAS SA  | 0.07% | FR0006174348  |
| ASB BANK LTD 200824 RCD                                      | 0.07% | NZF04DT639C3  |
| VICI PROPERTIES INC  | 0.07% | US9256521090  |
| BANCO BPM SPA  | 0.07% | IT0005218380  |
| HOUSING NEW ZEALAND LTD 151027 4.422 GB                      | 0.07% | NZHNZD00008L2 |
| BP P.L.C   | 0.07% | GB0007980591  |
| Australian Dollar Custodial Account – MMF Short Term Deposit | 0.07% |               |
| SCHNEIDER ELECTRIC SE  | 0.07% | FR0000121972  |
| JAMES HARDIE INDUSTRIES PLC                                  | 0.07% | AU000000JHX1  |
| BANK OF AMERICA CORPORATION                                  | 0.07% | US0605051046  |
| STANDARD CHARTERED   | 0.07% | GB0004082847  |
| IBERDROLA SA   | 0.07% | ES0144580Y14  |
| UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029              | 0.07% | US912828Y530  |
| MIITSUI & CO LTD JPY   | 0.07% | JP3893600001  |
| MEDIATEK INC   | 0.07% | TW0002454006  |
| REXFORD INDUSTRIAL REALTY INC                                | 0.07% | US76169C1009  |

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| DTD 604 2.375% DUE 08-15-2024 REG                            | 0.07% | US912828D564 |
| INTUITIVE SURGICAL INC                                       | 0.07% | US46120E6023 |
| AMERICAN WATER WORKS CO INC                                  | 0.07% | US0304201033 |
| TAKEDA PHARMACEUTICAL CO LTD                                 | 0.07% | JP3463000004 |
| Macquarie Specialised Asset Management IMA                   | 0.07% |              |
| MEG ENERGY CORP  | 0.07% | CA5527041084 |
| KMD BRANDS LIMITED   | 0.06% | NZKMDE0001S3 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15053I           | 0.06% | NZLGFDT020C7 |
| HSBC HOLDINGS PLC 1.162% 11-22-2024                          | 0.06% | US404280CW70 |
| HUMANA INC   | 0.06% | US4448591028 |
| New Zealand Dollar Custodial Account – MITNZ Listed Property | 0.06% |              |
| SINGAPORE(GOVT OF) 2.375% 01/06/2025                         | 0.06% | SG31A0000001 |
| TAIWAN SEMICONDUCT MANUFACTURING USD                         | 0.06% | US8740391003 |
| Vauban Infra Partner Co-Invest                               | 0.06% |              |
| Income Due - NZD   | 0.06% |              |
| COLGATE PALMOLIVE  | 0.06% | US1941621039 |
| ECOLAB LTD   | 0.06% | US2788651006 |
| GENTEX CORPORATION   | 0.06% | US3719011096 |
| COMPASS GROUP ORD  | 0.06% | GB00BD6K4575 |
| UTD STATES TREAS .25% DUE 06-30-2025                         | 0.06% | US912828ZW33 |
| DIF Capital Partners Co-Invest                               | 0.06% |              |
| UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG             | 0.06% | US912810SX72 |
| SIKA AG  | 0.06% | CH0418792922 |
| PING AN INSURANCE GROUP OF CHINA LIMITED                     | 0.06% | CNE1000003X6 |
| QUEENSLAND TREAS CORP 5.75% 22/07/2024                       | 0.06% | AU0000XQLQU0 |
| OLD REPUBLIC INTL CORP                                       | 0.06% | US6802231042 |
| FUTURE MARGINS-USD   | 0.06% |              |
| ELECTROCOMPONENTS PLC  | 0.06% | GB0003096442 |
| CANADA(GOVT OF) 2.5% BDS 01/12/2032 CAD                      | 0.06% | CA135087P329 |
| Axiom Infrastructure LP                                      | 0.06% |              |
| ATLISSIAN CL A ORD   | 0.06% | US0494681010 |
| BOOKING HLDGS INC COM  | 0.06% | US09857L1089 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BA            | 0.06% |              |
| UNITED STATES OF AMER TREAS NOTES 2.125%DUE 05-15-2025       | 0.06% | US912828XB14 |
| GOODMAN PROPERTY TRUST                                       | 0.06% | NZCPT0001S9  |
| COSTCO WHOLESALE CORP  | 0.06% | US22160K1051 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%            | 0.06% | NZLGFDT011C6 |
| HEWLETT PACKARD ENTERPRISE CO                                | 0.06% | US42824C1099 |
| ANZ BANK NEW ZEALAND 041223 RCD                              | 0.06% | NZF02DT420C0 |
| TRADE DESK INC   | 0.06% | US88339J1051 |
| JAPAN(GOVT OF) 1.2% SNR 20/06/53 JPY50000                    | 0.06% | JP1300791P79 |
| RELX PLC   | 0.06% | GB00B2B0DG97 |
| CITIBANK COLAT   | 0.06% |              |
| KEYENCE CORP NPV   | 0.06% | JP3236200006 |
| TOURISM HOLDINGS LTD   | 0.06% | NZHELE0001S9 |
| EUR BNP PARIBAS A/C  | 0.06% |              |
| NIKE INC CL B  | 0.06% | US6541061031 |
| UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE        | 0.06% | US91282CCB54 |
| BAYER AG   | 0.06% | DE000BAY0017 |
| SYNOPSIS INC   | 0.06% | US8716071076 |
| DR HORTON INC  | 0.06% | US23331A1097 |
| US TREASURY N/B 2.25% 11-15-2024                             | 0.06% | US912828G385 |
| ZOETIS INC   | 0.06% | US98978V1035 |
| BANCA POPOL EMILIA ROMAGNA                                   | 0.06% | IT0000066123 |
| ASHTREAD GROUP PLC   | 0.05% | GB0000536739 |
| CFS Finerge & NT overlay                                     | 0.05% |              |
| JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025                | 0.05% | US46647PCK03 |
| COPART INC   | 0.05% | US2172041061 |
| BANCO BICAYA ARGENTARIA SA                                   | 0.05% | ES0113211835 |
| LONZA AG - REG   | 0.05% | CH0013841017 |
| MARSH & MCLENNAN COM   | 0.05% | US5717481023 |
| ASB BANK LTD 161123 RCD                                      | 0.05% | NZF04DT611C2 |
| ILLUMINA INC   | 0.05% | US4523271090 |
| NEW ZEALAND(GOVT) 3.5% SNR 14/04/2033 NZD                    | 0.05% | NZGOVDT433C9 |
| LVMH MOET HENNESSY VUITTON SE                                | 0.05% | FR0000121014 |
| COCA COLA CO USD   | 0.05% | US1912161007 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 12012I           | 0.05% | NZLGBDT278C5 |
| ANZ BANK NEWZEALAND LTD 180124 RCD                           | 0.05% | NZF02DT438C2 |
| WESTPAC NEW ZEALAND LTD 300124 RCD                           | 0.05% | NZF08DT692C8 |
| KIWIWIBANK LTD 230224 RCD                                    | 0.05% | NZKIWDO054L0 |
| WESTPAC NEW ZEALAND LTD 290224 RCD                           | 0.05% | NZF08DT691C0 |
| SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000                 | 0.05% | SG7S30941627 |

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| MORGAN STANLEY  | 0.05% | US6174464486 |
| Igneo Infra Partners Co-Inv 2                                 | 0.05% |              |
| ASB BANK LTD 240524 RCD                                       | 0.05% | NZF04DT600CS |
| SCALES CORP LTD   | 0.05% | NZSCLE0002S8 |
| UNITED STS TREAS NTS .75% DUE 01-31-2028REG                   | 0.05% | US91282CBJ99 |
| EQUITY LIFESTYLE PROPERTIES INC                               | 0.05% | US29472R1086 |
| TRANE TECHNOLOGIES PLC  | 0.05% | IE00BK9ZQ967 |
| New Zealand Dollar Custodial Account – MITNZ Listed Infrastru | 0.05% |              |
| Australian dollar   | 0.05% |              |
| ALSTOM SA   | 0.05% | FR0010220475 |
| Energy Capital Partner Unlisted Infrastructure                | 0.05% |              |
| AGILENT TECHNOLOGIES INC                                      | 0.05% | US00846U1016 |
| UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C      | 0.05% | US91282CAP68 |
| MSTB03- BENDIGO   | 0.05% |              |
| NAPIER PORT HOLDINGS LTD                                      | 0.05% | NZNPHE0005S2 |
| FUTURES MARGIN-NZD  | 0.05% |              |
| VALE SA   | 0.05% | BRVALEACNORO |
| HOUSING NZ 2.247% SNR 05/10/2026 NZD                          | 0.05% | NZHNZD0001L7 |
| SEVERN TRENT PLC  | 0.05% | GB00B1FH8J72 |
| JEFFERIES FINL GRP COM USD0.0001                              | 0.05% | US47233W1099 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000                     | 0.05% | JP1051411KA2 |
| REALTY INCOME CORPORATION                                     | 0.05% | US7561091049 |
| NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD                 | 0.05% | NZLGFDT014C0 |
| DAIKIN INDUSTRIES   | 0.05% | JP3481800005 |
| AMGEN INC   | 0.05% | US0311621009 |
| MAPFRE SA   | 0.05% | ES0124244E34 |
| DEUTSCHE POST AG  | 0.05% | DE0005552004 |
| UNUMPROVIDENT CORPORATION                                     | 0.05% | US91529Y1064 |
| VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/         | 0.05% | NZVHTE0001S6 |
| GENMAB AS   | 0.05% | DK0010272202 |
| QUEBEC 3.7% BDS 20/05/2026 AUD1000                            | 0.05% | AU3CB0234029 |
| CDW CORP  | 0.05% | US12514G1085 |
| ENEL SPA  | 0.05% | IT0003128367 |
| HOUSING NEW ZEALAND LTD 100935 1.534 CB                       | 0.05% | NZHNZD0935L6 |
| ICU MEDICAL INC   | 0.05% | US44930G1076 |
| NZ EXCHANGE LTD   | 0.05% | NZNXE0001S7  |
| ELEVANCE HEALTH INC   | 0.05% | US0367521038 |
| MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025                   | 0.05% | MYBMO1500010 |
| KIMBERLY CLARK CORP   | 0.05% | US4943681035 |
| TRI POINTS HOMES INC  | 0.05% | US87265H1095 |
| DEXCOM INC  | 0.05% | US2521311074 |
| FEDERAL REALTY INVESTMENT TRUST                               | 0.05% | US3137451015 |
| CHURCH & DWIGHT CO  | 0.05% | US1713401024 |
| LINDE PLC   | 0.05% | IE000S9YS762 |
| MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100                 | 0.05% | MX0MGO000102 |
| UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG              | 0.05% | US912828ZQ64 |
| NATIONAL GRID   | 0.05% | GB00BDR05C01 |
| ALEXANDRIA REAL ESTATE EQUITIES                               | 0.05% | US0152711091 |
| GETLINK SE  | 0.05% | FR0010533075 |
| MODERNA INC   | 0.05% | US60770K1079 |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG             | 0.05% | US912810SW99 |
| TRACTOR SUPPLY COMPANY  | 0.05% | US8923561067 |
| NORFOLK SOUTHERN CORP USD                                     | 0.05% | US6558441084 |
| ENSTAR GROUP LTD  | 0.05% | BMG3075P1014 |
| ROPER TECHNOLOGIES INC  | 0.05% | US7766961061 |
| AT & T INC  | 0.05% | US00206R1023 |
| GENERAL MOTORS CO   | 0.05% | US37045V1008 |
| OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS                 | 0.05% |              |
| DELL TECHNOLOGIES INC   | 0.05% | US24703L2025 |
| UNITED STATES TREAS BDS 2.125 2-15-2041                       | 0.05% | US912810QP66 |
| FRAPORT AG  | 0.05% | DE0005773303 |
| ADVANCED MICRO DEV  | 0.05% | US0079031078 |
| Australian Dollar Custodial Account – MMF Global Sovereign Bc | 0.05% |              |
| XYLEM INC COM   | 0.05% | US98419M1009 |
| SUMITOMO REALTY & DEVELOPMENT CO                              | 0.05% | JP3409000001 |
| MTU AERO ENGINES AG   | 0.05% | DE000A0D9PT0 |
| SHOPIFY INC COM NPV CL A                                      | 0.05% | CA82509L1076 |
| Ardian Infrastructure   | 0.05% |              |
| EXPORT IMPORT BK KOREA NT 4% DUE 01-14-2024 REG               | 0.05% | US302154BK41 |
| JPY BNP PARIBAS A/C   | 0.05% |              |
| NEW ZEALAND GOVT TBOND 3.0% 20/04/2029                        | 0.05% | NZGOVDT429C7 |
| LANDWIRTSCH. RENTENBANK 4.75% 08/04/2024                      | 0.05% | AU3CB0214211 |

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| TELENOR ASA  |                        | 0.05% | NO0010063308 |
| BK NEDERLANDSE GEMEENTEN 5.25%                               | 20/05/2024             | 0.05% | AU3CB0216141 |
| US TREASURY N/B 2% DUE 02-15-2050 REG                        |                        | 0.05% | US912810SL35 |
| AUSTRALIAN POSTAL CORP 5.5%                                  | 13/11/2023             | 0.05% | AU3CB0215796 |
| SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR                  |                        | 0.05% | XS2126058168 |
| SINGAPORE(GOVT OF) 3.5%                                      | SNR 01/03/2027 SGD1000 | 0.04% | SG7J60932174 |
| SUN HUNG KAI PROPERTY HKD                                    |                        | 0.04% | HK0016000132 |
| BNG BANK N.V. 0.0%   | 31/08/2028             | 0.04% | XS2381566616 |
| CNX RESOURCES CORPCOM USD                                    |                        | 0.04% | US12653C1080 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK             |                        | 0.04% |              |
| KLEPIERRE  |                        | 0.04% | FR0000121964 |
| DBS BANK LTD FLTG 26/06/2026                                 |                        | 0.04% | AU3FN0079018 |
| INTEL CORP   |                        | 0.04% | US4581401001 |
| MEXICO(UNITED MEXICAN STATES) 7.75%                          | NTS 13/11/42           | 0.04% | MX0MGO0000R8 |
| PFIZER INVESTMENT ENTER 4.45%                                | 05-19-2026             | 0.04% | US716973AB84 |
| F5 NETWORKS INC  |                        | 0.04% | US3156161024 |
| SALESFORCE INC   |                        | 0.04% | US79466L3024 |
| DAIICHI SANKYO COMPANY LIMITED                               |                        | 0.04% | JP3475350009 |
| AEROPORTS DE PARIS (ADP)                                     |                        | 0.04% | FR0010340141 |
| WORKDAY INC  |                        | 0.04% | US98138H1014 |
| ACCENTURE PLC  |                        | 0.04% | IE00B4BNMY34 |
| JAPAN(GOVT OF) 0.1%  | SNR 20/06/26 JPY50000  | 0.04% | JP1103431G66 |
| MEXICO(UTD MEX ST) 10%                                       | GTD SNR 20/11/2036 MXN | 0.04% | MX0MGO0000B2 |
| SNAM SPA   |                        | 0.04% | IT0003153415 |
| DNB BOLIGKREDDIT A 0.25%-FRN SNR 07/09/26 EUR                |                        | 0.04% | XS1485596511 |
| SWITZERLAND (GOVT) 0%  | SNR 22/06/2029 CHF1000 | 0.04% | CH0224397346 |
| HUGO BOSS AG NPV REGD  |                        | 0.04% | DE000A1PHFF7 |
| DAITO TRUST CONSTRUCTION COMPANY LTD                         |                        | 0.04% | JP3486800000 |
| OMV AG   |                        | 0.04% | AT0000743059 |
| PORTLAND GENERAL ELECTRIC COMPANY                            |                        | 0.04% | US7365088472 |
| CLOUDFLARE INC   |                        | 0.04% | US18915M1071 |
| GENERAL MILLS INC  |                        | 0.04% | US3703341046 |
| THE HERSHEY COMPANY  |                        | 0.04% | US4278661081 |
| HERMES INTERNATIONAL   |                        | 0.04% | FR0000052292 |
| CANADIAN APARTMENT PROPERTIES REITS                          |                        | 0.04% | CA1349211054 |
| HOULIHAN LOKEY INC   |                        | 0.04% | US4415931009 |
| NORWEGIAN GOVERNMENT 1.375%                                  | 19/08/2030             | 0.04% | NO0010875230 |
| COMWLTH BK 2.552%  | DUE 03-14-2027         | 0.04% | US2027A1KK25 |
| BANK RAKYAT INDONESIA  |                        | 0.04% | ID1000118201 |
| FIRST SENTIER INVESTORS INFRASTRUCTURE INCOME FUND           |                        | 0.04% |              |
| SCENTRE GROUP  |                        | 0.04% | AU000000SCG8 |
| CAPGEMINI SA   |                        | 0.04% | FR0000125338 |
| MGIC INVESTMENT CORP   |                        | 0.04% | US5528481030 |
| FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CAI         |                        | 0.04% |              |
| HEALTHPEAK PROPERTIES INC                                    |                        | 0.04% | US42250P1030 |
| UNITE GROUP PLC  |                        | 0.04% | GB0006928617 |
| ANZ BANK NEW ZEALAND LTD 200324 3.03 CB                      |                        | 0.04% | NZANBDT023C9 |
| GBP BNP PARIBAS A/C  |                        | 0.04% |              |
| GNMA II JUMBOS 0% 30 YEARS SETTLES OCTOBER                   |                        | 0.04% | US21H0506A54 |
| SEGRO PLC  |                        | 0.04% | GB00B5ZN1N88 |
| NED WATERSCHAPSBK 1% SNR 01/03/2028 EUR100000                |                        | 0.04% | XS1785147098 |
| ADYEN NV   |                        | 0.04% | NL0012969182 |
| CHECK POINT SOFTWARE TECH                                    |                        | 0.04% | IL0010824113 |
| NT Passive FX overlay 139% (Listed Property Portfolio)       |                        | 0.04% |              |
| NOMAD FOODS LTD  |                        | 0.04% | VGG6564A1057 |
| FNMA SINGLE FAMILY MTG 4.5 15 YEARS SETTLES OCT              |                        | 0.04% | US01F0424A83 |
| VITAL HEALTHCARE PROPERTY TRUST                              |                        | 0.04% | NZCHPE000154 |
| INGREDION INC COM USD 0.01                                   |                        | 0.04% | US4571871023 |
| TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE       |                        | 0.04% | AU000000TLX2 |
| AVANGRID INC COM NPV   |                        | 0.04% | US05351W1036 |
| EXPORT DEVELOPMENT CANADA 301123 2.875 GB                    |                        | 0.04% | NZEDCDT007C9 |
| APTARGROUP INC   |                        | 0.04% | US0383361039 |
| QBE INSURANCE GROUP LTD                                      |                        | 0.04% | AU000000QBE9 |
| NT Passive FX overlay 139% (ZMTSHO)                          |                        | 0.04% |              |
| KELLANOVA  |                        | 0.04% | US4878361082 |
| BLACKSTONE INC   |                        | 0.04% | US09260D1072 |
| New Zealand Dollar Custodial Account – MITNZ Sus Global Eq-N |                        | 0.04% |              |
| UNITED STATES TREAS NTS 1.875%                               | DUE 02-15-2032 REG     | 0.04% | US91282CDY49 |
| BK OF NOVA SCOTIA 0.45%-FRN GTD 16/03/26EUR                  |                        | 0.04% | XS2457002538 |
| JAPAN POST HOLDINGS CO LTD                                   |                        | 0.04% | JP3752900005 |
| HOME DEPOT INC   |                        | 0.04% | US4370761029 |
| AMETEK INC   |                        | 0.04% | US0311001004 |

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| FNMA POOL #MA4978 5% 04-01-2053 BEO                            | 0.04% | US31418EQ864 |
| SOFTBANK CORP  | 0.04% | JP3732000009 |
| GROUP 1 AUTOMOTIVE INC   | 0.04% | US3989051095 |
| DANSKE MORTGAGE BK 0.01% SNR SEC 24/11/26 EUR                  | 0.04% | XS2412105533 |
| HKT TRUST AND HKT SHARE STAPLED UNIT                           | 0.04% | HK0000093390 |
| ELECTRONIC ARTS INC  | 0.04% | US2855121099 |
| SWISSCOM AG  | 0.04% | CH0008742519 |
| MERCADOLIBRE INC   | 0.04% | US58733R1023 |
| CPPIB CAPITAL INC 1.5% GTD SNR 23/06/2028 AUD                  | 0.04% | XS2356317177 |
| JAPAN(GOVT OF) 1.3% SNR 20/03/63 JPY50000                      | 0.04% | JP1400161P53 |
| NT Passive FX overlay 100% (Unlisted Infrastructure Portfolio) | 0.04% |              |
| ANZ BANK NEW ZEALAND WELLINGTON 110124 5.90 TD                 | 0.04% | DU0TZ24111A2 |
| UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000                        | 0.04% | GB00BK5CVX03 |
| ANZ BANK NEW ZEALAND WELLINGTON 290224 6.02 TD                 | 0.04% | DU0TZ24229A2 |
| CELESTICA INC  | 0.04% | CA15101Q1081 |
| HUBBELL INC  | 0.04% | US4435106079 |
| E.ON SE  | 0.04% | DE000ENAG999 |
| UNITED STS TREAS NTS .25% DUE 07-15-2024REG                    | 0.04% | US91282CCL37 |
| US TREASURY N/B 2.375% 05-15-2029                              | 0.04% | US9128286T26 |
| New Zealand Dollar Custodial Account – MITNZ Emerging Mark     | 0.04% |              |
| SOCIETE GENERALE SA  | 0.04% | FR0000130809 |
| VONTIER CORP   | 0.04% | US9288811014 |
| AUTODESK INC   | 0.04% | US0527691069 |
| NETEASE INC  | 0.04% | KYG6427A1022 |
| SPOTIFY TECHNOLOGY COM   | 0.04% | LU1778762911 |
| LEGAL & GENERAL GROUP PLC                                      | 0.04% | GB0005603997 |
| CHINA CONSTRUCTION NZ 081223 6.15 TD                           | 0.04% | DU0TZ23D08B9 |
| MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN                 | 0.04% | MX0MGO0000J5 |
| SPAIN(KINGDOM OF) 0.5% SNR 30/04/2030 EUR1000                  | 0.04% | ES0000012F76 |
| PNC FINANCIAL SERVICES GROUP                                   | 0.04% | US6934751057 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 06102:             | 0.04% | NZLGBDT275C1 |
| CINTAS CORP  | 0.04% | US1729081059 |
| GILEAD SCIENCES INC  | 0.04% | US3755581036 |
| NORWAY(KINGDOM OF) 1.25% 17/09/2031                            | 0.04% | NO0010930522 |
| TOYOTA FINANCE NEW ZEALAND LTD 021123 PNOTE                    | 0.04% | NZTFSDT846C3 |
| ABBVIE INC COM   | 0.04% | US00287Y1091 |
| SPRINT CORP 7.125% DUE 06-15-2024                              | 0.04% | US85207UAH86 |
| ASB BANK LTD 061123 RCD  | 0.04% | NZF04DT603C9 |
| BANCO BILBAO FIXED 6.138% DUE 09-14-2028                       | 0.04% | US05946KAL52 |
| BANK OF NEW ZEALAND 201123 RCD                                 | 0.04% | NZF01DT601C6 |
| RABOBANK NEW ZEALAND 231123 RCD                                | 0.04% | NZF05DT257C3 |
| Omnes Capital Co-Investment                                    | 0.04% |              |
| ANZ BANK NEW ZEALAND LTD 291123 RCD                            | 0.04% | NZF02DT418C4 |
| ANZ BANK NEW ZEALAND 011223 RCD                                | 0.04% | NZF02DT422C6 |
| ASB BANK LTD 081223 RCD  | 0.04% | NZF04DT607C0 |
| WASTE MANAGEMENT INC COM                                       | 0.04% | US94106L1098 |
| ASB BANK LTD 201223 RCD  | 0.04% | NZF04DT626C0 |
| RED ELECTRICA DE ES  | 0.04% | ES0173093024 |
| JAPAN-130 (20 YR T BOND 1.8% 20/09/2031                        | 0.04% | JP1201301B94 |
| NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028                   | 0.04% | US65339KCM09 |
| BANK CENTRAL ASIA TBK PT                                       | 0.04% | ID1000109507 |
| FLEX LTD COM   | 0.04% | SG9999000020 |
| SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD                 | 0.04% | XS1681539539 |
| WESTPAC NEW ZEALAND LTD 220224 RCD                             | 0.04% | NZF08DT642C3 |
| RABOBANK NEW ZEALAND LTD 230224 RCD                            | 0.04% | NZF05DT277C1 |
| BANK OF AMERICA CORPORATION 5.202% DUE 04-25-2029              | 0.04% | US06051GLG28 |
| MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029                   | 0.04% | US61747YFD22 |
| AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000                  | 0.04% | AU0000097495 |
| AUTONATION INC   | 0.04% | US05329W1027 |
| NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000                     | 0.04% | NO0010821598 |
| AT&T INC DISC COML PAPER 4/2 YRS 3&4 Z/CPN CP 12-19-202        | 0.04% | US0020A3ZK98 |
| RABOBANK NEW ZEALAND LTD 170424 RCD                            | 0.04% | NZF05DT287C0 |
| UNIPOL GRUPPO FINANZIARIO SPA                                  | 0.04% | IT0004810054 |
| WESTPAC NEW ZEALAND LTD 170524 RCD                             | 0.04% | NZF08DT688C6 |
| CUBESMART COM  | 0.04% | US2296631094 |
| NT Passive FX overlay 100% (Unlisted Property Portfolio B)     | 0.04% |              |
| JD.COM INC   | 0.04% | KYG8208B1014 |
| RABOBANK NEW ZEALAND LTD 280524 RCD                            | 0.04% | NZF05DT298C7 |
| COMMVAULT SYSTEMS INC  | 0.04% | US2041661024 |
| PILBARA MINERALS LTD   | 0.04% | AU000000PLS0 |
| UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I         | 0.03% | US912828J272 |
| UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG                 | 0.03% | US912828ZN34 |



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| STANDARD CHARTERED PLC 06/07/2027 6.187%07-06-2027      | 0.03% | USG84228FU76  |
| MIZUHO FINANCIAL GROUP INC                              | 0.03% | JP3885780001  |
| QBE INSURANCE GROUP LTD 6.75% 02/12/2044                | 0.03% | XS1144495808  |
| ASB BANK LTD 090824 RCD                                 | 0.03% | NZF04DT637C7  |
| GENESIS ENERGY LTD                                      | 0.03% | NZGNEE000157  |
| ELISA CORPORATION OYJ-A S                               | 0.03% | FI0009007884  |
| MIZUHO FINL GROUP INC 5.778% 07-06-2029                 | 0.03% | US60687YCYZ07 |
| STOCKLAND   | 0.03% | AU000000SGP0  |
| EQUINIX INC 1.8% DUE 07-15-2027                         | 0.03% | US29444UBG04  |
| CONTEMPORARY AMPEREX TECHNOLOGY CO LTD                  | 0.03% | CNE100003662  |
| MITSUBISHI ESTATE                                       | 0.03% | JP3899600005  |
| KSL Capital Partners                                    | 0.03% |               |
| PETROLEO BRASILEIRO PETROBRAS SA                        | 0.03% | BRPETRACNPR6  |
| INCYTE CORP   | 0.03% | US45337C1027  |
| CITIGROUP INC 4.3% DUE 11-20-2026                       | 0.03% | US172967JC62  |
| HUTCHISON W I 14 3.625% GTD SNR 31/10/24USD             | 0.03% | USG46747AB00  |
| VESTAS WIND SYSTEM                                      | 0.03% | DK0061539921  |
| NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000          | 0.03% | NO0010757925  |
| BOC AVIATION PTE LTD GLOBAL MEDIUM TERM S 3.5% 10-10-2  | 0.03% | US09681MAJ71  |
| INTEL CORP 4.875% 02-10-2028                            | 0.03% | US458140CE86  |
| BAWAG GROUP AG  | 0.03% | AT0000BAWAG2  |
| NT Passive FX overlay 139% (ZMTHSR)                     | 0.03% |               |
| BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 4.1      | 0.03% | US05964HAQ83  |
| EMCOR GROUP INC   | 0.03% | US29084Q1004  |
| AT&T INC CORP 3.875% 01-15-2026                         | 0.03% | US00206RHT23  |
| CLOROX CO DEL   | 0.03% | US1890541097  |
| EIFFAGE INC   | 0.03% | FR0000130452  |
| POSTS ITALIANE SPA                                      | 0.03% | IT0003796171  |
| TRANSURBAN FINANCE 4.125% GTD 02/02/2026USD             | 0.03% | USQ9194UAG78  |
| JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000               | 0.03% | JP1201631HC6  |
| SYDNEY AIRPORT FIN 3.625% GTD SNR 28/04/26 USD          | 0.03% | USQ8809VAH26  |
| FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTOI   | 0.03% | US01F0206A20  |
| CAIXABANK SA 1% SNR MTN 25/06/2024 EUR                  | 0.03% | ES0313307219  |
| RYDER SYS INC USD                                       | 0.03% | US7835491082  |
| GRACO INC   | 0.03% | US3841091040  |
| SKECHERS USA CL A                                       | 0.03% | US8305661055  |
| AKAMAI TECHNOLOGIES                                     | 0.03% | US00971T1016  |
| POPULAR INC COM USD6 POST REV SPLIT                     | 0.03% | PR7331747001  |
| WISTRON CORP  | 0.03% | TW0003231007  |
| PATTERSON COS INC                                       | 0.03% | US7033951036  |
| LIBERTY GLOBAL INC                                      | 0.03% | GB00B8W67662  |
| LENDLEASE (US) CAP 4.5% GTD SNR 26/05/2026 USD          | 0.03% | XS1418635337  |
| GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026 | 0.03% | US38869PAP99  |
| BUILDERS FIRSTSOURCE INC                                | 0.03% | US12008R1077  |
| CHARTER 4.908% DUE 07-23-2025                           | 0.03% | US161175AY09  |
| PRESTIGE CONSUMER HEALTHCARE INC                        | 0.03% | US74112D1019  |
| BNP PARIBAS NOMINEES                                    | 0.03% |               |
| ABN AMRO BANK N.V. 1.25% SNR NPF 28/05/25 EUR           | 0.03% | XS2180510732  |
| BANQUE POPULAIRE .625% 28/04/2025                       | 0.03% | FR0013509726  |
| BIONTECH SE   | 0.03% | US09075V1026  |
| HCA INC 5% DUE 03-15-2024                               | 0.03% | US404119BN87  |
| ABBVIE INC 3.75% DUE 11-14-2023                         | 0.03% | US00287YBC21  |
| MITSUBISHI MOTORS CORPORATION                           | 0.03% | JP3899800001  |
| AMP Shopping Centre Fund                                | 0.03% |               |
| FIRST INTERNATIONAL BANK OF ISRAEL LTD                  | 0.03% | IL0005930388  |
| CRODA INTL  | 0.03% | GB00BJFFLV09  |
| I-Squared capital Co-Investment                         | 0.03% |               |
| SUMITOMO ELECTRIC                                       | 0.03% | JP3407400005  |
| AIR NEW ZEALAND LTD                                     | 0.03% | NZAIRE000152  |
| METLIFE INC   | 0.03% | US59156R1086  |
| HON HAI PRECISION INDUSTRY                              | 0.03% | TW0002317005  |
| SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR             | 0.03% | FR0014006UI2  |
| GAMING AND LEISURE P COM                                | 0.03% | US36467J1088  |
| BOSTON SCIENTIFIC CORP COM USD                          | 0.03% | US1011371077  |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK            | 0.03% | US4592001014  |
| ENPLAS CORP   | 0.03% | JP3169800004  |
| BAYCURRENT CONSULT NPV                                  | 0.03% | JP3835250006  |
| BCE INC COM NPV   | 0.03% | CA05534B7604  |
| BEXEQ THE ISRAELI TELECOM CP                            | 0.03% | IL0002300114  |
| CAPITAL ONE FINL CORP 4.166% 05-09-2025                 | 0.03% | US14040HCQ65  |
| AMERICAN ELECTRIC POWER COMPANY INC                     | 0.03% | US0255371017  |
| PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024   | 0.03% | US744573AN60  |

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| UNITED STATES OF AMER TREAS BILLS 0% T-BILL                  | 10-10-2023      | 0.03% | US912797HA87 |
| NETHERLANDS KING 2.5% SNR 15/01/2033                         | EUR1            | 0.03% | NL0010071189 |
| GENPACT LTD  |                 | 0.03% | BMG3922B1072 |
| MORGAN STANLEY FIXED .79% DUE 05-30-2025                     |                 | 0.03% | US61747YEA91 |
| SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD                  |                 | 0.03% | USQ8053LAA28 |
| ENGIE 0% CP 11-21-2023                                       |                 | 0.03% | US29287BYM44 |
| KILROY REALTY CORP   |                 | 0.03% | US49427F1084 |
| CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO                  |                 | 0.03% | US22536PAH47 |
| COUPANG INC COM CL A SHS ORD                                 |                 | 0.03% | US22266T1097 |
| T-MOBILE USA INC FIXED 3.75% DUE                             | 04-15-2027      | 0.03% | US87264ABD63 |
| ENCORE WIRE CORP   |                 | 0.03% | US2925621052 |
| UTD RENTALS N AMER 3.875% DUE 11-15-2027                     |                 | 0.03% | US911365BM59 |
| NIPPON TEL AND TEL CP NPV                                    |                 | 0.03% | JP3735400008 |
| INTERCONTINENTAL HOTELS GROUP PLC                            |                 | 0.03% | GB00BHJYC057 |
| HEARTLAND GROUP HLNPV  |                 | 0.03% | NZHGHE0007S9 |
| MALAYSIA 4.232% BDS 30/06/31 MYR                             |                 | 0.03% | MYBMX1100044 |
| WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID                 |                 | 0.03% | AU000000WOW2 |
| DBS GROUP HOLDINGS LTD                                       |                 | 0.03% | SG1L01001701 |
| BARCLAYS PLC 5.501% DUE 08-09-2028                           |                 | 0.03% | US06738EBY05 |
| Outstanding Settlement Receipts - HKD                        |                 | 0.03% |              |
| GSK PLC  |                 | 0.03% | GB00BN75WP63 |
| TEXAS INSTRUMENTS  |                 | 0.03% | US8825081040 |
| INDONESIA(REP OF) 7.5% SNR 15/06/2035                        | IDR             | 0.03% | IDG000013509 |
| NEW TERMINAL FIN FRN SNR MTN 07/24                           | AUD10000        | 0.03% | AU3FN0036984 |
| BEIGENE LTD  |                 | 0.03% | US07725L1026 |
| SHIMANO INC  |                 | 0.03% | JP3358000002 |
| IDOL TRUST 2023-1 FRN M/BKD 11/2053 AUD 'A'                  |                 | 0.03% | AU3FN0079703 |
| AFRICAN DEV BK 4.75% 4.75% 06/03/2024                        |                 | 0.03% | AU3CB0213205 |
| SEGA SAMMY HOLDINGS INC                                      |                 | 0.03% | JP3419050004 |
| UNITED ENERGY DIST 3.85% GTD SNR                             | 23/10/24 AUD    | 0.03% | AU3CB0247971 |
| REGION GROUP 3.9% SNR MTN 07/06/2024 AUD                     |                 | 0.03% | AU3CB0244861 |
| COLES GROUP TREASU FRN GTD SNR MTN                           | 08/2025 AUD     | 0.03% | AU3FN0055695 |
| AUSGRID FINANCE 3.75% GTD SNR 30/10/24                       | AUD             | 0.03% | AU3CB0248318 |
| SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041                        | EUR1000         | 0.03% | ES0000012157 |
| ONTARIO(PROVINCE OF) 4.25% 22/08/2024                        |                 | 0.03% | AU3CB0223402 |
| HOST HOTELS & RESORTS INC                                    |                 | 0.03% | US44107P1049 |
| DP WORLD LIMITED 2.375%                                      | 25/09/2026      | 0.03% | XS1883878966 |
| ORKLA ASA  |                 | 0.03% | NO0003733800 |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC                          | 3.35% DUE 05-13 | 0.03% | US928668BE16 |
| INTL FLAVORS&FRAG 1.8% SNR 25/09/26                          | EUR100000       | 0.03% | XS1843459782 |
| PROPERTY FOR INDUSTRY LTD                                    |                 | 0.03% | NZPFIE0001S5 |
| LANDESKREDITBK WUERTT 4.25% 07/08/2025                       |                 | 0.03% | AU3CB0223097 |
| BOX INX  |                 | 0.03% | US10316T1043 |
| MANHATTAN ASSOCIATES INC                                     |                 | 0.03% | US5627501092 |
| EUROPEAN INVESTMENT BANK 1.45% 25/01/2024                    |                 | 0.03% | AU3CB0265163 |
| SOJITZ CORPORATION   |                 | 0.03% | JP3663900003 |
| AROA BIOSURGERY LIMITED ORDINARY FULLY PAID                  |                 | 0.03% | NZARXE0001S1 |
| MET LIFE GLOB FDG MTN FLTG 01/12/2025                        |                 | 0.03% | AU3FN0057451 |
| SYNLAIT MILK LTD   |                 | 0.03% | NZSMLE0001S9 |
| NEW STH WALES TSY 1% GTD SNR 08/02/2024 AUD                  |                 | 0.03% | AU3CB0266484 |
| UNITED STATES TREASURY 2.25% 11-15-2027                      |                 | 0.03% | US9128283F58 |
| UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG       |                 | 0.03% | US912810PT97 |
| CANADA(GOVT OF) 3.5% BDS 01/03/2028 CAD                      |                 | 0.03% | CA135087P576 |
| PUBLIC STORAGE   |                 | 0.03% | US74460D1090 |
| KOREA(REPUBLIC OF) 2.0% 10/06/2031                           |                 | 0.03% | KR103502GB66 |
| CHINA MERCHANTS BANK CO LIMITED                              |                 | 0.03% | CNE1000002M1 |
| CADENCE DESIGN SYSTEMS INC                                   |                 | 0.03% | US1273871087 |
| SERVICE CORPORATION INTERNATIONAL                            |                 | 0.03% | US8175651046 |
| ASIAN DEVELOPMENT BANK 1.1% 15/08/2024                       |                 | 0.03% | AU3CB0265726 |
| AEGON BANK N.V. 3.375%-FRN GTD 28/06/30 EUR                  |                 | 0.03% | XS2642546399 |
| New Zealand Dollar Custodial Account – MITNZ Unlisted Proper |                 | 0.03% |              |
| CARSALES COM LTD   |                 | 0.03% | AU000000CAR3 |
| SCOR SE  |                 | 0.03% | FR0010411983 |
| VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD                  |                 | 0.03% | AU3CB0264505 |
| ORIENTAL LAND CO LTD   |                 | 0.03% | JP3198900007 |
| DONALDSON COMPANY INC  |                 | 0.03% | US2576511099 |
| L'OREAL  |                 | 0.03% | FR0000120321 |
| SOCIETE GENERALE 6.447% DUE                                  | 01-12-2027      | 0.03% | US83368TBQ04 |
| WOOLWORTHS GROUP LIMITED 1.85%                               | 20/05/2025      | 0.03% | AU3CB0272219 |
| FIRST INDUSTRIAL REALTY TRUST                                |                 | 0.03% | US32054K1034 |
| GNMAII POOL #G2SF SER 2053 5.5% DUE                          | 10-15-2053      | 0.03% | US21H0526A19 |
| BNP New Zealand Dollar Custodial Account Indexed Cash Portfc |                 | 0.03% |              |

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|---|--------------------|
| TOWER LIMITED   | 0.03% NZTWRE0011S2 |
| BRISBANE AIRPORT 3.1% SNR EMTN 30/06/26 AUD                   | 0.03% AU3CB0272847 |
| ISHARES MSCI QATAR CAPPED ETF                                 | 0.03% US46434V7799 |
| CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722                   | 0.03% CA135087H722 |
| New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shar   | 0.03%              |
| PBF ENERGY INC COM  | 0.03% US69318G1067 |
| AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO             | 0.03% US00774MAV72 |
| ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025                   | 0.03% USN30707AN87 |
| EUROFINS SCIENTIFIC   | 0.03% FR0014000MR3 |
| CHINA CONSTRUCTION BANK                                       | 0.03% CNE1000002H1 |
| JAPAN 10 YEAR ISSUE .1% 20/09/2031                            | 0.03% JP1103641MA8 |
| CAPITALAND INVE NPV   | 0.03% SGXE62145532 |
| INDRA SISTEMAS SA   | 0.03% ES0118594417 |
| SYSCO CORPORATION COM   | 0.03% US8718291078 |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRA          | 0.03%              |
| RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR                   | 0.03% XS2106056653 |
| ALFRESA HOLDINGS CORP   | 0.03% JP3126340003 |
| UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042             | 0.03% US912810TM09 |
| PACIFIC EDGE LTD NPV  | 0.03% NZPEBE0002S1 |
| CAPRI HOLDINGS LTD COM NPV                                    | 0.03% VGG1890L1076 |
| SILGAN HOLDINGS INC   | 0.03% US8270481091 |
| AMANO CORP  | 0.03% JP3124400007 |
| SODEXO  | 0.03% FR0000121220 |
| HYUNDAI CAPITAL AMERICA INC 5.8% 06-26-2025                   | 0.03% US44891CCF86 |
| JAPANESE GOVT 10Y .1% 20/09/2029                              | 0.03% JP1103561KA2 |
| MIRVAC GROUP FIN LTD 2.6% 18/09/2029                          | 0.03% AU3CB0278653 |
| WMGUI2 Cash Sub-Acct  | 0.03%              |
| TREND MICRO INCORPORATED                                      | 0.03% JP3637300009 |
| JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000                     | 0.03% JP1201111968 |
| TENET HEALTHCARE COM USD 0.05 POST REV SPLIT                  | 0.03% US88033G4073 |
| SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000                  | 0.03% ES0000012E69 |
| VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLEI        | 0.03% AU0000016875 |
| CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD                   | 0.03% AU3CB0285310 |
| CHUNGHWA TELECOM CO LTD                                       | 0.03% TW0002412004 |
| PETROCHINA CO LTD H   | 0.03% CNE1000003W8 |
| VISTA GROUP INTERNATIONAL LTD                                 | 0.03% NZVGLE000351 |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID                    | 0.03% AU000000VCX7 |
| FORTINET INC COM  | 0.03% US34959E1091 |
| STANDARD BANK GROUP   | 0.03% ZAE000109815 |
| ESTEE LAUDER COMPANIES  | 0.03% US5184391044 |
| NEW ZEALAND(GOVT) IDX/LKD SNR 2.5% 20/09/2035                 | 0.03% NZIIBDT004C8 |
| BPCE SR NON PFD VAR RT 1.652% DUE 10-06-2026                  | 0.03% US05584KAH14 |
| CREDIT MUTUEL HOME 3.125%-FRN 22/06/2027EUR                   | 0.03% FR001400FZ24 |
| MERCURY NZ LTD MTN 2.918% 17/11/2028                          | 0.03% AU3CB0284677 |
| COSMO ENERGY HOLDINGS CO LTD                                  | 0.03% JP3298000005 |
| CITIBANK N A 5.803% 09-29-2028                                | 0.03% US17325FBB31 |
| CHIPOTLE MEXICAN GRILL INC - CLASS A                          | 0.03% US1696561059 |
| CR AGRICOLE ITALIA 3.5% 15/01/2030                            | 0.03% IT0005549396 |
| NEW ZEALAND INDEX LINKED 2.5% 20/09/2040                      | 0.03% NZIIBDT005C5 |
| BROADCOM CORP COM   | 0.03% US11135F1012 |
| REPSOL SA   | 0.03% ES0173516115 |
| VECTOR LIMITED  | 0.03% NZVCTE0001S7 |
| PTT EXPLOR AND PROD PCL NVDR                                  | 0.03% TH0355010R16 |
| NETAPP INC  | 0.03% US64110D1046 |
| MCCORMICK AND COMPANY INC                                     | 0.03% US5797802064 |
| SABRA HEALTHCARE REIT INC                                     | 0.03% US78573L1061 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA                       | 0.03% CNE1000003G1 |
| UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028       | 0.03% US91282CCH25 |
| INTL BUSINESS 3.45% DUE 02-19-2026                            | 0.03% US459200JG74 |
| CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1                     | 0.03% CA135087D507 |
| STOCKLAND TRUST MG 2.3% GTD SNR 24/03/2028 AUD                | 0.03% AU3CB0278893 |
| A2A SPA   | 0.03% IT0001233417 |
| New Zealand Dollar Custodial Account – MITNZ Global Credit Pr | 0.03%              |
| JAPAN PETROLEUM EXPLORATION                                   | 0.03% JP3421100003 |
| ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD                     | 0.03% AU3CB0283034 |
| IRSBZN348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW             | 0.03% DUIRSBNZ3488 |
| RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028                | 0.03% US74977SDR04 |
| TITULOS DE TBOND 7.75% 18/09/2030                             | 0.03% COL17CT03342 |
| GOODMAN GROUP NPV   | 0.03% AU000000GMG2 |
| NEXTERA ENERGY INC  | 0.03% US65339F1012 |
| NSW ELECTRICITY 2.732% GTD SNR 23/04/29 AUD                   | 0.03% AU3CB0279578 |
| APARTMENT INCOME R COM  | 0.03% US03750L1098 |

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| HSBC HLDGS PLC 5.21% DUE 08-11-2028                     | 0.02% | US404280DG12  |
| UNITED RENTALS INC                                      | 0.02% | US9113631090  |
| KB HOME   | 0.02% | US48666K1097  |
| XEROX HLDGS CORP COM USD1.00                            | 0.02% | US98421M1062  |
| ARGOSY PROPERTY LIMITED                                 | 0.02% | NZARGE0010S7  |
| DOLBY LABORATORIES INC CL-A                             | 0.02% | US25659T1079  |
| BNG BANK N.V. GOVT .75% 13/11/2023                      | 0.02% | AU3CB0272128  |
| KREDITANSTALT FUR WIEDERAUFBAU 5% GTD MTN 19/03,        | 0.02% | AU0000KFWHXX  |
| LANDIS AND GYR GROUP AG                                 | 0.02% | CH0371153492  |
| WAREHOUSES DE PAUWNPV                                   | 0.02% | BE0974349814  |
| DERWENT LONDON PLC                                      | 0.02% | GB0002652740  |
| UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039      | 0.02% | US912810QB70  |
| CONS EDISON INC .65% DUE 12-01-2023                     | 0.02% | US209115AE45  |
| UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025     | 0.02% | US91282CDS70  |
| KOREA MIDLAND PWR CO 1.25% 09/08/2026                   | 0.02% | XS2367816076  |
| CME_OIS CHASUS33 06/05/2053 USD P 3.19% / R 1DSOFR 4636 | 0.02% |               |
| NIPPON BUILDING FUND INC                                | 0.02% | JP3027670003  |
| LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000           | 0.02% | XS2155365641  |
| UNITED STATES TREAS NTS 1.375% 11-15-2031               | 0.02% | US91282CDJ71  |
| SIEMENS AG NPV EUR                                      | 0.02% | DE0007236101  |
| VALLOUREC SA  | 0.02% | FR0013506730  |
| INTESA SANPAOLO 3.625% 30/06/2028                       | 0.02% | IT0005554578  |
| SHURGARD SELF STORAGE EUROPE SARL                       | 0.02% | GG00BQZCZBZ44 |
| PVTPL MARS INC DEL 4.55% DUE 04-20-2028                 | 0.02% | US571676AT26  |
| NATWEST MARKETS FLTG RT 23/08/2028                      | 0.02% | AU3FN0080586  |
| VERTEX PHARMACEUTICALS INC                              | 0.02% | US92532F1003  |
| TERADYNE INC  | 0.02% | US8807701029  |
| MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN           | 0.02% | MX0MGO0000U2  |
| WESTPAC BKG CORP FRN GTD SNR 05/25 AUD100000            | 0.02% | AU3FN0069209  |
| IWATANI CORP  | 0.02% | JP3151600008  |
| FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES OCT   | 0.02% | US01F0526A56  |
| SKELLERUP HOLDINGS LIMITED                              | 0.02% | NZSKXE000158  |
| TOKYO SEIMITSU CO LTD ORDINARY SHARES                   | 0.02% | JP3580200008  |
| MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN          | 0.02% | MX0MGO0000D8  |
| CHARTER HALL LWR P 2.656% GTD SNR 17/12/29 AUD          | 0.02% | AU3CB0280956  |
| CK ASSET HOLDINGS HK                                    | 0.02% | KYG2177B1014  |
| WEICHOW MOUTAI CO LTD                                   | 0.02% | CNE0000018R8  |
| NITERRA CO LTD  | 0.02% | JP3738600000  |
| EAST WEST BANCORP INC                                   | 0.02% | US27579R1041  |
| POWSZECHNY ZAKLAD UBEZPIECZEN SA                        | 0.02% | PLPZU0000011  |
| NISSHINBO HOLDINGS INC                                  | 0.02% | JP3678000005  |
| CME_OIS CHASUS33 06/01/2053 USD P 3.209% / R 1DSOFR 463 | 0.02% |               |
| NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD              | 0.02% | NZGOVDT437C0  |
| SHERWIN WILLIAMS COM                                    | 0.02% | US8243481061  |
| US TREASURY N/B 1.25% DUE 08-15-2031 REG                | 0.02% | US91282CCS89  |
| ARVIDA GROUP LIMITED                                    | 0.02% | NZARVE0001S5  |
| ROYAL GOLD INC COM USD0.01                              | 0.02% | US7802871084  |
| SUMITOMO WAREHOUSE ORD SHS                              | 0.02% | JP3407000003  |
| JIZHONG ENERGY RESOURCES CO LTD                         | 0.02% | CNE0000010H6  |
| PERMANENT TSB GROU 6.625%-FRN SNR 25/04/28 EUR          | 0.02% | XS2611221032  |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID          | 0.02% | AU000000ANZ3  |
| SK HYNIX INC  | 0.02% | KR7000660001  |
| SAIC MOTOR CORP LTD                                     | 0.02% | CNE000000TY6  |
| DELTA ELECTRONICS INC                                   | 0.02% | TW0002308004  |
| Ardian Clean Energy Fund                                | 0.02% |               |
| NEWMARKET CORPORATION                                   | 0.02% | US6515871076  |
| BWP MANAGEMENT LTD 3.3% SNR MTN 10/04/2026 AUD          | 0.02% | AU3CB0262350  |
| Income Due - JPY  | 0.02% |               |
| WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027           | 0.02% | US55903VBA08  |
| NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 :  | 0.02% | US64952WDQ33  |
| PROGRESSIVE CORP  | 0.02% | US7433151039  |
| MERCEDES-BENZ GROUP AG                                  | 0.02% | DE0007100000  |
| MAPLETREE INDUSTRIAL TRUST                              | 0.02% | SG2C32962814  |
| UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032  | 0.02% | US91282CEP23  |
| PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-: | 0.02% | US40052VAC81  |
| SMBC AVIATION CAPI 5.45% GTD SNR 03/05/28 USD           | 0.02% | USG82296AG21  |
| KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000          | 0.02% | KR103501GB34  |
| WATERS CORPORATION                                      | 0.02% | US9418481035  |
| KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000           | 0.02% | KR103502GAC2  |
| T-MOBILE USA INC 3.5% 04-15-2025                        | 0.02% | US87264ABB08  |
| ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026    | 0.02% | USP7S81YAB11  |
| BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD             | 0.02% | USU10517AC12  |

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| EXPORT IMPORT BK KOREA NT 2.375% DUE 06-25-2024              | 0.02% | US302154CY36 |
| COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026                     | 0.02% | COL17CT02625 |
| ORION OYJ  | 0.02% | FI0009014377 |
| CREDIT AGRICOLE HM 2.125%-FRN SNR 07/01/30 EUR               | 0.02% | FR001400CGA2 |
| Income Due - USD   | 0.02% |              |
| TOYOTA MTR CORP .681% DUE 03-25-2024                         | 0.02% | US892331AL39 |
| TOKIO MARINE HOLDINGS INC                                    | 0.02% | JP3910660004 |
| AUSTRALIA & NEW 3.7% DUE 11-16-2025                          | 0.02% | US05253JAL52 |
| HK ELECTRIC INVESTMENTS LTD                                  | 0.02% | HK0000179108 |
| NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS                   | 0.02% | XS2048709427 |
| SEI INVESTMENTS COMPANY                                      | 0.02% | US7841171033 |
| APT PIPELINES LIMITED RT 4.2% DUE 23/03/25                   | 0.02% | USQ04578AD42 |
| WABTEC CORP  | 0.02% | US9297401088 |
| PROGRESS 2023-2 FRN M/BKD 07/2054 AUD 'A'                    | 0.02% | AU3FN0080883 |
| THE ANDERSONS INC  | 0.02% | US0341641035 |
| MIZUHO FINL GROUP MTN 6.025% 28/08/2029                      | 0.02% | XS2672744013 |
| GREE ELECTRIC APPLIANCES INC OF ZHUHAI                       | 0.02% | CNE0000001D4 |
| CIMB GROUP HOLDINGS BERHAD                                   | 0.02% | MYL1023O0000 |
| BOE TECHNOLOGY GROUP CO LTD                                  | 0.02% | CNE0000016L5 |
| UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037               | 0.02% | GB00BZB26Y51 |
| CANADA(GOVT OF) 1.75% BDS 01/12/2053 CAD1                    | 0.02% | CA135087M680 |
| TE CONNECTIVITY LTD  | 0.02% | CH0102993182 |
| NEW YORK LIFE MTN 5.35% 19/09/2028                           | 0.02% | AU3CB0302685 |
| Australian Dollar Custodial Account – MMF Global Credit Fund | 0.02% |              |
| WATTS WATER TECHNOLOGIES INC                                 | 0.02% | US9427491025 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051                | 0.02% | US3140QGXH50 |
| OTSUKA HLDGS CO NPV  | 0.02% | JP3188220002 |
| NATL AUSTRALIA BK 1.388% DUE 01-12-2025                      | 0.02% | US6325C1D228 |
| DUNEDIN CITY TREASURY 241023 PNOTE                           | 0.02% | NZDCTDT256C5 |
| SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025            | 0.02% | USW8454EAR90 |
| JAPAN POST BANK CO LTD                                       | 0.02% | JP3946750001 |
| AON PLC IE COM CL A  | 0.02% | IE00BLP1HW54 |
| KIA CORPORATION  | 0.02% | KR7000270009 |
| TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034               | 0.02% | COL17CT03615 |
| PUBLIC BANK BERHAD   | 0.02% | MYL1295O0004 |
| PENTAIR PLC COM  | 0.02% | IE00BLS09M33 |
| GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD                  | 0.02% | USQ3958YAC77 |
| GNMAII POOL #MA8566 3.5% 01-20-2053                          | 0.02% | US36179XQT62 |
| ISPT Core Fund   | 0.02% |              |
| VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027                 | 0.02% | US92343VDY74 |
| STANDARD CHARTERED C   | 0.02% |              |
| KERRY GROUP PLC-A  | 0.02% | IE0004906560 |
| JGC HOLDINGS CORPORATION                                     | 0.02% | JP3667600005 |
| BAIDU INC  | 0.02% | KYG070341048 |
| PCCW LTD   | 0.02% | HK0008011667 |
| FERGUSON PLC NEW ORD GBP 0.10                                | 0.02% | JE00BJVNSS43 |
| ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000                | 0.02% | XS1312953596 |
| VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR                | 0.02% | XS2534276717 |
| DEERE JOHN CAP 4.75% DUE 06-08-2026                          | 0.02% | US24422EWX39 |
| NATIONAL GRID NA 4.151% SNR 12/09/2027 EUR                   | 0.02% | XS2680745119 |
| ANSYS INC  | 0.02% | US03662Q1058 |
| ARCH CAPITAL GROUPCOM  | 0.02% | BMG0450A1053 |
| ANTA SPORTS PRODUCTS LTD                                     | 0.02% | KYG040111059 |
| UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-20     | 0.02% | US912810FT08 |
| IDEX CORP  | 0.02% | US45167R1041 |
| APPLIED MATERIALS US   | 0.02% | US0382221051 |
| STANDARD CHARTERED PLC 7.767% 11-16-2028                     | 0.02% | USG84228FL77 |
| AISIN SEIKI CO LTD   | 0.02% | JP3102000001 |
| BANK OZK COM USD0.01   | 0.02% | US06417N1037 |
| KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD               | 0.02% | US50066RAM88 |
| ATHORA HOLDG LTD 6.625% SNR 16/06/2028 EUR                   | 0.02% | XS2628821790 |
| VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG                  | 0.02% | US92857WBH25 |
| PVTPPL FRESENIUS MED CARE US FIN III INC GTD NT 1.875% DUE   | 0.02% | US35805BAC28 |
| VERIZON COMMUNICATIONS 1.45% 03-20-2026                      | 0.02% | US92343VGG32 |
| UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG               | 0.02% | US912828ZS21 |
| UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR                      | 0.02% | XS2264978623 |
| MALAYAN BANKING BHD  | 0.02% | MYL1155O0000 |
| REGENERON PHARMACEUTICALS INC                                | 0.02% | US75886F1075 |
| BIG YELLOW GROUP PLC   | 0.02% | GB0002869419 |
| UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051            | 0.02% | US912810SZ21 |
| SEKISUI HOUSE  | 0.02% | JP3420600003 |
| COOPERATIEVE RABOBANK 1.004% 09-24-2026                      | 0.02% | US74977SDJ87 |

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| PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0 | 0.02% | US82620KAZ66  |
| ESSILORLUXOTTICA                                       | 0.02% | FRO000121667  |
| TAPESTRY INC COM USD0.01                               | 0.02% | US8760301072  |
| JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000              | 0.02% | JP1103481H98  |
| UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG       | 0.02% | US912828ZL77  |
| NESTLE HOLDINGS INC 5.25% 03-13-2026                   | 0.02% | USU64106CD47  |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB  | 0.02% |               |
| ROBLOX CORPORATION COM CL A ORD SHS                    | 0.02% | US7710491033  |
| PVTPL STANDARD CHARTERED PLC 2.608% 01-12-2028         | 0.02% | US853254CG39  |
| POLAND(REP OF) 1.25% BDS 25/10/30 PLN1000              | 0.02% | PL0000112736  |
| BNP PARIBAS FIXED 6.625% DUE 12-31-2049                | 0.02% | USF1R15XK938  |
| AMGEN INC 3.625% DUE 05-22-2024                        | 0.02% | US031162BV19  |
| ABBVIE INC 2.6% DUE 11-21-2024 REG                     | 0.02% | US00287YBZ16  |
| DXC TECHNOLOGY COMPANY                                 | 0.02% | US23355L1061  |
| VERIZON FIXED 3.5% DUE 11-01-2024                      | 0.02% | US92343VCR33  |
| APM HUMAN SERVICES INTERNATIONAL LIMITED               | 0.02% | AU0000187528  |
| BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR            | 0.02% | XS1918887156  |
| GODADDY INC  | 0.02% | US3802371076  |
| BROADSTONE NET LEA COM                                 | 0.02% | US11135E2037  |
| UNITED STATES TREAS NTS WIT 0 1/4 08/15/24 .375% DUE 0 | 0.02% | US91282CCT62  |
| NATWEST GROUP PLC ORD                                  | 0.02% | GB00BM8PJY71  |
| TAUPO DISTRICT COUNCIL 021123 PNOTE                    | 0.02% | NZTDCDN306L5  |
| BANK HAPOALIM LTD                                      | 0.02% | IL0006625771  |
| ALPHA METALLURGICAL RESOURCES INC                      | 0.02% | US0207641061  |
| MINISTERIO HAC 7% BDS 30/06/2032 COP1000               | 0.02% | COL17CT03490  |
| NIBC BANK NV 6.375% SNR NPF 01/12/25 EUR               | 0.02% | XS2630448434  |
| SYMRISE AG   | 0.02% | DE000SYM9999  |
| UNITED STS TREAS NTS .25% DUE 05-15-2024REG            | 0.02% | US91282CCC38  |
| CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024           | 0.02% | US13645RBD52  |
| DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026               | 0.02% | US25160PAI66  |
| WESTPAC BANKING CORPORATION                            | 0.02% | AU000000WBC1  |
| CYBERARK SOFTWARE LTD                                  | 0.02% | IL0011334468  |
| PVTPL BERRY GLOBAL INC 5.5% DUE 04-15-2028             | 0.02% | US08576PAK75  |
| UNITED STATES TREAS BDS 2.25% 08-15-2049               | 0.02% | US912810SJ88  |
| CANADA(GOVT OF) 1.25% BDS 01/06/2030 CAD1              | 0.02% | CA135087K379  |
| BANCO BRADESCO SA-PREF                                 | 0.02% | BRBBDACACNPR8 |
| BRIGHTHOUSE FINANCIAL INC                              | 0.02% | US10922N1037  |
| STARBUCKS CORP   | 0.02% | US8552441094  |
| KBC BANK NV MTN 3.125% 22/02/2027                      | 0.02% | BE0002924059  |
| INTERCONTL HOTELS 3.75% GTD SNR 14/08/25GBP            | 0.02% | XS1275957121  |
| NATIONALE-NEDERLAN MTN 3.25% 28/05/2027                | 0.02% | NL0015001BV1  |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7192       | 0.02% | US36179V7D62  |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534       | 0.02% | US36179WLP13  |
| UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG         | 0.02% | US91282CBL46  |
| UNICREDIT SPA 5.85%-FRN 15/11/2027 EUR                 | 0.02% | XS2555420103  |
| POLARIS INC  | 0.02% | US7310681025  |
| METTLER TOLEDO INTL                                    | 0.02% | US5926881054  |
| DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR            | 0.02% | DE000DL19VB0  |
| CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000             | 0.02% | CA135087XG49  |
| LG ENERGY SOLUTION LTD 5.625% 09-25-2026               | 0.02% | USY555CGAA01  |
| GECINA   | 0.02% | FRO010040865  |
| FNMA POOL #FM7916 2.5% 06-01-2051 BEO                  | 0.02% | US3140XBYN40  |
| ZTE CORP   | 0.02% | CNE000000TK5  |
| UK(GOVT OF) 1.25% SNR 31/07/51 GBP1000                 | 0.02% | GB00BLH38158  |
| GERMANY(FED REP) 0% BDS 15/08/2052 EURO.01             | 0.02% | DE0001102572  |
| BOYD GAMING CORPORATION                                | 0.02% | US1033041013  |
| COP BNP PARIBAS A/C                                    | 0.02% |               |
| CIE FIN FONCIE-CFF 3.375% EMTN 16/09/2031 EUR          | 0.02% | FRO01400GI73  |
| DANSKE BANK A/S 4.625% 13/04/2027                      | 0.02% | XS2586741543  |
| MUENCHENER RUECKVER RG-REG                             | 0.02% | DE0008430026  |
| FNMA POOL #MA4208 2% 12-01-2050 BEO                    | 0.02% | US31418DVA70  |
| MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR            | 0.02% | MYBMS1900047  |
| PVTPL INTESA SANPAOLO S P A 7.0% DUE 11-21-2025 BEO    | 0.02% | US46115HB0U5  |
| FNMA POOL #FS4316 2% 05-01-2051 BEO                    | 0.02% | US3140XKYN49  |
| UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 | 0.02% | US91282CGM73  |
| AMADA CO LTD   | 0.02% | JP3122800000  |
| ELIA GROUP SA/NV                                       | 0.02% | BE0003822393  |
| LENNAR CORPORATION CLASS A                             | 0.02% | US5260571048  |
| UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000                | 0.02% | GB00BJMHBS34  |
| CAPITALAND INTEGRATED COMMERCIAL                       | 0.02% | SG1M51904654  |
| FUT 07 DEC 23 EUX EURO-BTP                             | 0.02% |               |
| SEA LTD  | 0.02% | US81141R1005  |

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| AGREE REALTY CORP   |                     | 0.02% | US0084921008 |
| COOPERATIVE RABOB 0.125%-FRN GTD                            | 01/12/31 EUR        | 0.02% | XS2416563901 |
| TESCO ORD   |                     | 0.02% | GB00BLGZ9862 |
| SVENSKA HANDELSBKN 1% SNR EMTN                              | 15/04/2025 EUR      | 0.02% | XS2156510021 |
| FIRST SOLAR INC   |                     | 0.02% | US3364331070 |
| FEDERATED HERMES COM NPV CLASS B                            |                     | 0.02% | US3142111034 |
| MERLIN PROPERTIES SOCIMI SA                                 |                     | 0.02% | ES0105025003 |
| INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR                 |                     | 0.02% | IDG000009507 |
| COMPUTERSHARE LTD   |                     | 0.02% | AU000000CPU5 |
| GEA GROUP AG  |                     | 0.02% | DE0006602006 |
| JPMORGAN CHASE & CO. 4.203%                                 | 07-23-2029          | 0.02% | US46647PAV85 |
| KBC GROUP NV 1.625% 18/09/2029                              |                     | 0.02% | BE0002290592 |
| SINGAPORE GOVERNMENT  | 2.125% 01/06/2026   | 0.02% | SG31A8000003 |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100              |                     | 0.02% | AU0000018442 |
| DISCO CORPORATION NPV                                       |                     | 0.02% | JP3548600000 |
| DSM FIRMENICH AG EURO.01                                    |                     | 0.02% | CH1216478797 |
| VULCAN STEEL AUSTRALIA PTY LTD                              |                     | 0.02% | AU0000181984 |
| SK ON CO LTD 5.375% GTD SNR 11/05/26 USD                    |                     | 0.02% | XS2612749908 |
| UNITED STATES OF AMER TREAS NOTES DTD                       | 05/31/2021 .75%     | 0.02% | US91282CCF68 |
| SK HYNIX INC 6.25% DUE 01-17-2026                           |                     | 0.02% | USY8085FBJ85 |
| BNP PARIBAS 3.625% SNR NPF 01/09/29 EUR                     |                     | 0.02% | FR001400CFW8 |
| M&G PLC 6.5%-FRN LT2 20/10/2048 USD                         |                     | 0.02% | XS1888930150 |
| UNILEVER PLC  |                     | 0.02% | GB00B10RZP78 |
| PVTPL DANONE NT 144A 2.589% DUE                             | 11-02-2023/09-02-20 | 0.02% | US23636TAD28 |
| SUNSTONE HOTEL INVESTORS INC REITS                          |                     | 0.02% | US8678921011 |
| TOYTA BOSHOKU CORPORATION                                   |                     | 0.02% | JP3635400009 |
| SAMSUNG SDI CO LTD  |                     | 0.02% | KR7006400006 |
| SOCIETE GENERALE 5% MTN 24/01/29                            | AUD200000           | 0.02% | XS1555090403 |
| GERMANY FED REP 0% BDS 0.0% 15/02/2032                      |                     | 0.02% | DE0001102580 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 121023 RCD          |                     | 0.02% | NZF03DT064C5 |
| NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR                 |                     | 0.02% | DK0030506886 |
| AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100               |                     | 0.02% | AU0000013740 |
| STRIDE STAPLED GRP NPV UNITS                                |                     | 0.02% | NZSPGE000152 |
| MARATHON PETROL COM   |                     | 0.02% | US56585A1025 |
| DBS BANK LTD 0.375%-FRN GTD 21/11/24 EUR                    |                     | 0.02% | XS1720526737 |
| BANK OF NEW ZEALAND 180324 3.63 CB                          |                     | 0.02% | NZBNZDT399C4 |
| BANCO SANTANDER S FIXED 5.179% DUE                          | 11-19-2025          | 0.02% | US05971KAA79 |
| NATWEST GROUP PLC 5.847% DUE 03-02-2027                     |                     | 0.02% | US639057AJ71 |
| WELLINGTON CITY COUNCIL 181223 PNOTE                        |                     | 0.02% | NZWCCDT506C9 |
| MARUBENI CORPORATION  |                     | 0.02% | JP3877600001 |
| New Zealand Dollar Custodial Account – MITNZ SR Overseas Sh |                     | 0.02% |              |
| SAMSARA INC   |                     | 0.02% | US79589L1061 |
| SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024          |                     | 0.02% | US83368TAT51 |
| UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 f     |                     | 0.02% | US912828Z781 |
| WESTERN DIGITAL CORP 2.85% DUE                              | 02-01-2029 BEO      | 0.02% | US958102AQ89 |
| ROYAL BANK OF CANADA FIXED 2.55%                            | 07-16-2024          | 0.02% | US78013XZU52 |
| ZURICH FINANCIAL SERVICES                                   |                     | 0.02% | CH0011075394 |
| BARCLAYS PLC 5.2% DUE 05-12-2026                            |                     | 0.02% | US06738EAP07 |
| DAIWA HOUSE REIT I REIT                                     |                     | 0.02% | JP3046390005 |
| WI TREASURY SEC 3.375%                                      | 05-15-2033          | 0.02% | US91282CHC82 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 270224 RCD          |                     | 0.02% | NZF03DT061C1 |
| UNITED STS TREAS NTS  | .5% 10-31-2027      | 0.02% | US91282CAU53 |
| PERMANENT TSB GROU 6.625%-FRN SNR                           | 30/06/29 EUR        | 0.02% | XS2641927574 |
| QUANTA COMPUTER INC   |                     | 0.02% | TW0002382009 |
| OTP BANK NYRT MTN 6.125% 05/10/2027                         |                     | 0.02% | XS2698603326 |
| ALLIANCE DATA SYSTEMS CORP                                  |                     | 0.02% | US0185811082 |
| KUBOTA CORPORATION  |                     | 0.02% | JP3266400005 |
| BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD                     |                     | 0.02% | FR0013405362 |
| DEMETER (SWISS RE) 5.75% 15/08/2050                         |                     | 0.02% | XS1261170515 |
| ABN AMRO BANK N.V. 4.375%-FRN PERP                          | EUR100000           | 0.02% | XS2131567138 |
| NORDEA BK ABP MED .625% DUE 05-24-2024                      |                     | 0.02% | US65559D2C22 |
| UNITED STS TREAS 1.25%                                      | 05-31-2028          | 0.02% | US91282CCE93 |
| MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-20       |                     | 0.02% | US55608RBE99 |
| DATADOG INC   |                     | 0.02% | US23804L1035 |
| CITIGROUP INC 3.29% 03-17-2026                              |                     | 0.02% | US172967NL16 |
| UNITED STS TREAS NTS DTD                                    | .875% 11-15-2030    | 0.02% | US91282CAV37 |
| POWERSCHOOL HOLDINGS INC                                    |                     | 0.02% | US73939C1062 |
| BUNZL PLC   |                     | 0.02% | GB00B0744B38 |
| KOHL'S CORPORATION  |                     | 0.02% | US5002551043 |
| YAMAHA MOTOR CO   |                     | 0.02% | JP3942800008 |
| BCO COM PORTUGUES 1.125%-FRN SNR                            | 12/02/27 EUR        | 0.02% | PTBCPHOM0066 |
| YELP INC  |                     | 0.02% | US9858171054 |

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| DEUTSCHE BANK AG 1.875%-FRN 23/02/2028 EUR                 | 0.02% | DE000DL19WL7 |
| SHINHAN BANK 1% EMTN 15/10/24 EUR100000                    | 0.02% | XS2058731717 |
| ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028          | 0.02% | USN30706VD93 |
| BOOKING HOLDINGS INC 4.0% 11-15-2026                       | 0.02% | XS2555218291 |
| NSK LTD JPY  | 0.02% | JP3720800006 |
| LA MONDIALE 5.875%-FRN SUB 26/01/47 USD                    | 0.02% | XS1556395710 |
| BANGKOK DUSIT MEDICAL SERVICES PCL                         | 0.02% | TH0264010R10 |
| NOS SGPS SA  | 0.02% | PTZON0AM0006 |
| UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG              | 0.02% | US912810RJ97 |
| WESTPAC BKG CORP 4.322% DUE 11-23-2031                     | 0.02% | US961214DF70 |
| SAGE GROUP   | 0.02% | GB00B8C3BL03 |
| AT&T INC FIXED 2.9% DUE 12-04-2026                         | 0.02% | XS1879223565 |
| WIENERBERGER AG  | 0.02% | AT0000831706 |
| GNMAII POOL #MA7313 3.0% DUE 04-20-2051                    | 0.02% | US36179WDS44 |
| VOLKSWAGEN FIN MTN 5.5% 07/12/2026                         | 0.02% | XS2562941927 |
| NATIONAL STORAGE R REIT STAPLED UNIT                       | 0.02% | AU000000NSR2 |
| NOKIA OYJ  | 0.02% | FI0009000681 |
| SHENZHEN HEUNGKONG HOLDING CO LTD                          | 0.02% | CNE000000WG7 |
| TELEFONICA BRASIL SA                                       | 0.02% | BRVIVTACNORO |
| SINGAPORE(GOVT OF) 2.625% 01/05/2028                       | 0.02% | SG31B7000002 |
| LAUREATE EDUCATION INC                                     | 0.02% | US5186132032 |
| JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000                  | 0.02% | JP1300441E92 |
| AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025                   | 0.02% | XS1316569638 |
| BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR                   | 0.02% | XS1757394322 |
| UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125     | 0.02% | US91282CFV81 |
| BANK AMER CORP 3.248% DUE 10-21-2027                       | 0.02% | US06051GGA13 |
| HEALTHCARE REALTY TRUST INC                                | 0.02% | US42226K1051 |
| WIHLBORGS FAST. AB NPV                                     | 0.02% | SE0018012635 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649           | 0.02% | US36179WQA98 |
| KIMCO REALTY CORP  | 0.02% | US49446R1095 |
| TERRENO REALTY COR COM                                     | 0.02% | US88146M1018 |
| LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD              | 0.02% | XS1580239207 |
| CELANESE US HLDGS 4.777% 19/07/2026                        | 0.02% | XS2497520705 |
| SEKISUI HOUSE REIT INC                                     | 0.02% | JP3047820000 |
| BAXTER INTL INC FIXED 1.915% DUE 02-01-2027                | 0.02% | US071813CL19 |
| ANTHEM INC 3.35% DUE 12-01-2024                            | 0.02% | US036752AC75 |
| BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR                | 0.02% | FR0014007PV3 |
| ALLIED PROPERTIES REAL ESTATE INVESTMENT                   | 0.02% | CA0194561027 |
| AIR PROD & CHEMS INC COM USD                               | 0.02% | US0091581068 |
| VONOVIA SE NPV SUBS RTS DIV CASH                           | 0.02% | DE000A1ML7J1 |
| MLS ORD SHS A  | 0.02% | CNE100001X19 |
| PHISON ELECTRONICS CORP                                    | 0.02% | TW0008299009 |
| SOCIETE GENERALE 4.351% DUE 06-13-2025                     | 0.02% | US83368TBN72 |
| SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026             | 0.02% | US785592AV86 |
| BANK AMER CORP 3.974% 02-07-2030                           | 0.02% | US06051GHQ55 |
| MCDONALD'S CORP  | 0.02% | US5801351017 |
| UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030     | 0.02% | US91282CAE12 |
| SAFESTORE HOLDINGS PLC                                     | 0.02% | GB00B1N7Z094 |
| INVESTOR AB SER A NPV                                      | 0.02% | SE0015811955 |
| UNITED STS TREAS NTS .375% DUE 09-30-2027 REG              | 0.02% | US91282CAL54 |
| SK HYNIX INC 1.5% 01-19-2026                               | 0.02% | USY8085FBA76 |
| NVENT ELECTRIC PLC COM USD0.01                             | 0.02% | IE00BDVJJQ56 |
| New Zealand Dollar Custodial Account – MITNZ Mercer Hedged | 0.02% |              |
| VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024                   | 0.02% | AU3CB0279289 |
| ASB BANK LTD 190824 1.83 CB                                | 0.02% | NZABBDG004C8 |
| Ardian Americas Infra Fund                                 | 0.02% |              |
| BELGIUM(KINGDOM) 5% SNR 28/03/35 EUR0.01'GTD               | 0.02% | BE0000304130 |
| CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2        | 0.02% | US13607HVE97 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC                | 0.02% |              |
| ANALOG DEVICES INCORPORATED COM                            | 0.02% | US0326541051 |
| MDC HOLDINGS INC   | 0.02% | US5526761086 |
| FUJICCO CO LTD   | 0.02% | JP3818700001 |
| INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR              | 0.02% | XS2240494471 |
| ASTELLAS PHARMA NPV  | 0.02% | JP3942400007 |
| JAPAN (30 YR 0.4% .4% 20/12/2049                           | 0.02% | JP1300651L15 |
| TRAVEL PLUS LEISUR CO                                      | 0.02% | US8941641024 |
| Outstanding Settlement Receipts - JPY                      | 0.02% |              |
| FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES OCT      | 0.02% | US01F0426A65 |
| EDISON INTL COM  | 0.02% | US2810201077 |
| PVTPL SEALED AIR CORP 1.573% 10-15-2026                    | 0.02% | US81211KAZ30 |
| PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026                  | 0.02% | US045054AN37 |
| HAMMERSON 7.25% 21/04/2028                                 | 0.02% | XS2676439891 |



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| CROWN HOLDINGS INC                                      | 0.02% | US2283681060 |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15 | 0.02% | US912828YB05 |
| CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000               | 0.02% | CA135087B451 |
| RALPH LAUREN CORP COM                                   | 0.02% | US7512121010 |
| GLP JREIT REIT  | 0.02% | JP3047510007 |
| SANOFI SA   | 0.02% | FR0000120578 |
| UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875  | 0.02% | US91282CEC10 |
| AIB GROUP PLC 2.875%-FRN LT2 30/05/31 EUR               | 0.02% | XS2230399441 |
| THE ISRAEL CORPORATION LIMITED                          | 0.02% | IL0005760173 |
| AT&T INC .9% DUE 03-25-2024 BEO                         | 0.02% | US00206RMJ85 |
| BCO DE SABADELL 3.5% CVD BDS 28/08/2026 EUR             | 0.02% | ES0413860836 |
| SOCIONEXT ORD SHS                                       | 0.02% | JP3433500000 |
| MERITAGE HOMES CORPORATION                              | 0.02% | US59001A1025 |
| UNITED STS TREAS NTS .875% 06-30-2026                   | 0.02% | US91282CCJ80 |
| ITAU UNIBANCO HOLDING SA                                | 0.02% | BRITUBACNPR1 |
| UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026  | 0.02% | US91282CDG33 |
| ASSICURAZIONI GENERALI SPA                              | 0.02% | IT0000062072 |
| KYB CORP  | 0.02% | JP3220200004 |
| GOVT NATL MTG 2% DUE 10-15-2046                         | 0.02% | US21H0206A81 |
| OBIC CO LTD   | 0.02% | JP3173400007 |
| AKER BP ASA 1.125% SNR 12/05/2029 EUR                   | 0.02% | XS2341269970 |
| TIS INC   | 0.02% | JP3104890003 |
| JAPAN HOTEL REIT INVESTMENT CORP                        | 0.02% | JP3046400002 |
| WESTPAC NZD COLL  | 0.02% |              |
| MERCK & CO INC 1.875% SNR 15/10/2026 EUR                | 0.02% | XS1028941117 |
| XP INC  | 0.02% | KYG982391099 |
| BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR          | 0.02% | XS2465984289 |
| TCL CORPORATION   | 0.02% | CNE000001GL8 |
| INDUSTRIAL AND INFRAREIT                                | 0.02% | JP3046500009 |
| XIAOMI CORP   | 0.02% | KYG9830T1067 |
| WILLIAMS COMPANIES INC                                  | 0.02% | US9694571004 |
| PGT INNOVATIONS INC                                     | 0.02% | US69336V1017 |
| META PLATFORMS INC 5.6% DUE 05-15-2053                  | 0.02% | US30303M8Q83 |
| INTUIT INC  | 0.02% | US4612021034 |
| BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025            | 0.02% | USP1507SAH06 |
| FIRSTRAND LTD   | 0.02% | ZAE000066304 |
| HKD BNP PARIBAS A/C                                     | 0.02% |              |
| NATL AUSTRALIA BK 6.322% 03/08/2032                     | 0.02% | AU3CB0291284 |
| SIMON PROPERTY GROUP INC USD                            | 0.02% | US8288061091 |
| COUSINS PROPERTIES INC                                  | 0.02% | US2227955026 |
| NRW BANK 0.25% GTD SNR 26/01/32 EUR                     | 0.02% | DE000NWB0AQ0 |
| UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC | 0.02% | US91282CBM29 |
| BENDIGO & ADELAIDE FRN SNR 01/2027 AUD10000             | 0.02% | AU3FN0074563 |
| CHINA LIFE INSURANCE CO LTD                             | 0.02% | CNE1000002L3 |
| CREDIT AGRICOLE SA FLTG 01/06/2028                      | 0.01% | AU3FN0078515 |
| AMPOL LTD FRN CNV GTD SUB 12/2081 AUD                   | 0.01% | AU3FN0064739 |
| TORONTO DOMINION FLTG RT 28/07/2025                     | 0.01% | AU3FN0070173 |
| JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY                | 0.01% | JP1051501N14 |
| AGI FINANCE PTY LT FRN GTD SNR MTN 07/2030 AUD          | 0.01% | AU3FN0079372 |
| CANADIAN IMP BNK FRN GTD SNR 04/26 AUD500000            | 0.01% | AU3FN0077574 |
| UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO         | 0.01% | US91282CDL28 |
| BRITISH COLUMBIA PROV OF 4.25% 27/11/2024               | 0.01% | AU3CB0221232 |
| QIC SHOP.CENTRE 3.75% GTD SNR 06/12/23 AUD              | 0.01% | AU3CB0253581 |
| AUSNET SERVICES H. 5.375% GTD SNR 02/07/24 AUD          | 0.01% | XS1082471423 |
| ANZ GROUP HLDGS LI FRN LT2 02/2031 AUD1000'148          | 0.01% | AU3FN0055687 |
| CANADA(GOVT OF) 2.75% BDS 01/06/2033 CAD1               | 0.01% | CA135087Q236 |
| MAPLETREE LOGISTICS TRUST                               | 0.01% | SG1503926213 |
| RABOBANK AUSTRALIA FRN SNR 05/2026 AUD                  | 0.01% | AU3FN0078150 |
| APELOA PHARMACEUTICAL CO LTD                            | 0.01% | CNE000000Q45 |
| SUNCORP GROUP LTD FRN SUB 06/2034 AUD500000             | 0.01% | AU3FN0081386 |
| JOHN DEERE FINANCI 4.9% GTD SNR 28/07/2025 AUD          | 0.01% | AU3CB0291078 |
| AUSTRALIA PAC AIRP 4.55% SNR SEC 11/11/25 AUD           | 0.01% | AU3CB0233856 |
| WORLEY FINANCIAL SERVICES PTY LTD 5.95% 13/10/2028      | 0.01% | AU3CB0298487 |
| EXPORT-IMPORT BK FLTG 4.9856% 26/06/2026                | 0.01% | AU3FN0079117 |
| VICTORIA POWER NE FRN GTD SNR EMTN 04/26AUD             | 0.01% | AU3FN0059994 |
| VALERO ENERGY CORP                                      | 0.01% | US91913Y1001 |
| POHANG IRON & STEEL COMPANY LIMITED                     | 0.01% | KR7005490008 |
| CREDIT SAISON CO LIMITED                                | 0.01% | JP3271400008 |
| PACCAR FINL PTY LTD 4.05% 02/06/2025                    | 0.01% | AU3CB0289932 |
| MANITOBA (PROVINCE 4.25% 03/03/2025                     | 0.01% | AU3CB0223584 |
| BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01            | 0.01% | BE0000338476 |
| NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR             | 0.01% | XS2434710799 |

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| PHILLIPS COM  | 0.01% | US7185461040 |
| ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000                | 0.01% | IT0005390874 |
| BANK NOVA SCOTIA B C 1.35% 06-24-2026                   | 0.01% | US0641594A17 |
| ASTRAZENECA PLC SPONS ADR                               | 0.01% | US0463531089 |
| BARCLAYS BANK PLC 20/05/2027                            | 0.01% | AU3FN0060448 |
| ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD          | 0.01% | AU3CB0249209 |
| GPT WHOLESALE 3.993% GTD SNR 11/09/24 AUD               | 0.01% | AU3CB0246890 |
| DBNGP FIN.CO.PTY 4.225% GTD SNR 28/05/25AUD             | 0.01% | AU3CB0253417 |
| NBN CO LIMITED 4.75% SNR MTN 28/09/26 AUD               | 0.01% | AU3CB0292597 |
| UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026      | 0.01% | US91282CCZ23 |
| ETSA UTILITIES FIN 3.5% GTD SNR 29/08/2024 AUD          | 0.01% | AU3CB0246544 |
| NBN CO LIMITED 4.2% SNR MTN 14/04/2027 AUD              | 0.01% | AU3CB0288397 |
| AUS GAS NET LTD FRN SNR SEC MTN 07/2026 AUD             | 0.01% | AU300ENL0021 |
| UNITED STATES TREAS NTS .625% 11-15-2024                | 0.01% | US91282CDH16 |
| UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028       | 0.01% | US91282CCR07 |
| SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD             | 0.01% | AU3CB0247393 |
| PRESIDENT CHAIN STORE CORP                              | 0.01% | TW0002912003 |
| UNIVERSITY OF SYD 3.75% SNR MTN 28/08/25AUD             | 0.01% | AU3CB0232288 |
| MACYS INC   | 0.01% | US55616P1049 |
| PFIZER INC COM  | 0.01% | US7170811035 |
| GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD                | 0.01% | AU3FN0060729 |
| PRIMAX ELECTRONICS LTD                                  | 0.01% | TW0004915004 |
| KINDER MOR INC DEL COM                                  | 0.01% | US49456B1017 |
| NEXTDC LIMITED ORDINARY FULLY PAID                      | 0.01% | AU000000NXT8 |
| CNH INDUS CAP AUST 1.75% SNR 08/07/2024 AUD             | 0.01% | AU3CB0281418 |
| INM COLONIAL SOCIM EUR                                  | 0.01% | ES0139140174 |
| PACCAR FINL PTY MTN .75% 24/05/2024                     | 0.01% | AU3CB0280402 |
| CENTRAL EXCHANGE LIMITED                                | 0.01% | AU0000017840 |
| QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD          | 0.01% | AU3CB0273365 |
| JAPAN (10 YR TBOND .2% 20/09/2032                       | 0.01% | JP1103681NA2 |
| LULULEMON ATHLETIC                                      | 0.01% | US5500211090 |
| PERION NETWORK LTD                                      | 0.01% | IL0010958192 |
| CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000          | 0.01% | FR0013254273 |
| HYUNDAI CAP MTN 3.5% 21/03/2025                         | 0.01% | AU3CB0287530 |
| MARKETAXESS HLDGS COM                                   | 0.01% | US57060D1081 |
| DEXUS FINANCE PTY 4.25% GTD SNR 11/05/27AUD             | 0.01% | AU3CB0244168 |
| INCITEC PIVOT 4.3% GTD SNR 18/03/2026 AUD               | 0.01% | AU3CB0261576 |
| FUT DEC 23 CBT ULT TNOTE                                | 0.01% |              |
| UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .37% | 0.01% | US91282CBH34 |
| BAWAG P.S.K. 1.75% PFBFR 08/03/2030 EUR                 | 0.01% | XS2487770104 |
| ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000            | 0.01% | AU3CB0242139 |
| FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS SETTLES OCTOBI   | 0.01% | US01F0606A83 |
| FEDERAL NATIONAL MORTGAGE ASSOC 5% 09-01-2052           | 0.01% | US3140MSKP97 |
| TRIMBLE INC COM NPV                                     | 0.01% | US8962391004 |
| AGCO CORP   | 0.01% | US0010841023 |
| ESM 0.01% SNR 04/03/30 EURO.01                          | 0.01% | EU000A1Z99L8 |
| DARLING INGREDIENTS INC                                 | 0.01% | US2372661015 |
| JAPAN GOVT T-NOTE .5% 20/12/2032                        | 0.01% | JP1103691P11 |
| GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD              | 0.01% | AU3CB0239366 |
| ASTRAZENECA PLC   | 0.01% | GB0009895292 |
| EXTREME NETWORKS INC                                    | 0.01% | US30226D1063 |
| UNITED MEXICAN STATES 7.75% 29/05/31                    | 0.01% | MX0MGO0000P2 |
| BPCE 4.375% SNR NPF 13/07/28 EUR                        | 0.01% | FR001400F075 |
| INFINEON TECHNOLOGIES AG                                | 0.01% | DE0006231004 |
| RCI BANQUE 4.875% 14/06/2028                            | 0.01% | FR001400IEQ0 |
| GNMAII POOL #MA7053 3.0% DUE 12-20-2050                 | 0.01% | US36179VZS23 |
| POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000               | 0.01% | PL0000111498 |
| INTL BK RECON & DEVELOP 3.3% 14/08/2028                 | 0.01% | AU3CB0250652 |
| KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028            | 0.01% | AU3CB0250132 |
| TETRA TECH INC  | 0.01% | US88162G1031 |
| HALEON US CAPITAL LLC 3.024% 03-24-2024                 | 0.01% | US36264FAH47 |
| INVINCIBLE INVESTMENT CORP REIT                         | 0.01% | JP3046190009 |
| ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000                | 0.01% | IT0005273013 |
| JYSKE BANK A/S MTN 5.0% 26/10/2028                      | 0.01% | XS2615271629 |
| TOYODA GOSEI CO LTD                                     | 0.01% | JP3634200004 |
| FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS             | 0.01% | FR0013451507 |
| UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000                 | 0.01% | GB00BNNGP668 |
| SES FDR EACH REP 1 'A' NPV                              | 0.01% | LU0088087324 |
| BRISTOL MYERS SQUIBB COMPANY                            | 0.01% | US1101221083 |
| NEW YORK TIMES CO CLASS A COM USD0.10                   | 0.01% | US6501111073 |
| WOLTERS KLUWERS .25% 30/03/2028                         | 0.01% | XS2324836878 |
| URBAN EDGE PPTYS COM USD                                | 0.01% | US91704F1049 |

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| MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR            | 0.01% MYBMI1900030 |
| H & R BLOCK INCORPORATED                               | 0.01% US0936711052 |
| BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR            | 0.01% XS2082969655 |
| AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000           | 0.01% AU000XCLWAS7 |
| DANSKE BK A/S 6.259% 09-22-2026                        | 0.01% US23636BBE83 |
| WELLS FARGO & COMPANY 5.389% 04-24-2034                | 0.01% US95000U3D31 |
| LFPLTD 2.45% GTD SNR 20/11/26 AUD                      | 0.01% AU3CB0268548 |
| UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026     | 0.01% US91282CCP41 |
| JAPAN(GOVT OF) 0.005% SNR 20/09/2026 JPY               | 0.01% JP1051491MA0 |
| AUCKLAND CITY CO 2.9% MTN 16/09/27 AUD100000           | 0.01% AU3CB0239754 |
| Japanese yen   | 0.01%              |
| SINGAPORE EXCHANGE LTD                                 | 0.01% SG1J26887955 |
| NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD          | 0.01% AU3CB0268035 |
| NIPPON YUSEN KK NPV                                    | 0.01% JP3753000003 |
| WELLS FARGO & COMPANY 5.557% 07-25-2034                | 0.01% US95000U3F88 |
| MITSUBISHI MATERL Y50                                  | 0.01% JP3903000002 |
| GENERAL MILLS INC 0.45% SNR 15/01/2026 EUR             | 0.01% XS2100788780 |
| STANTEC INC  | 0.01% CA85472N1096 |
| PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028        | 0.01% US85208NAE04 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD      | 0.01% NZOCAE000250 |
| MEIJI HOLDINGS CO NPV                                  | 0.01% JP3918000005 |
| JAPAN(GOVT OF) 0.5% SNR 20/03/33 JPY50000              | 0.01% JP1103701P43 |
| FAIR ISAAC CORPORATION                                 | 0.01% US3032501047 |
| WEICHAI POWER CO LTD                                   | 0.01% CNE1000000D4 |
| COCA COLA FEMSA SAB DE CV                              | 0.01% US1912411089 |
| NIO INC  | 0.01% US62914V1061 |
| ORACLE CORP 4.5% 05-06-2028                            | 0.01% US68389XCM56 |
| S F HOLDINGS CO LTD                                    | 0.01% CNE100000L63 |
| YUM CHINA HOLDINGS INC                                 | 0.01% US98850P1093 |
| COGNEX CORP COM USD                                    | 0.01% US1924221039 |
| FUJI FILM HOLDINGS CORP                                | 0.01% JP3814000000 |
| FNMA POOL #CB1908 2.5%10-01-2051                       | 0.01% US3140QMDN17 |
| JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000              | 0.01% JP1103401F97 |
| ROCKWELL AUTOMATION INC                                | 0.01% US7739031091 |
| HYUNDAI MOTOR CO LTD                                   | 0.01% KR7005380001 |
| UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP                 | 0.01% GB00BN65R313 |
| FHLMC POOL #SD2925 3.5% 08-01-2052                     | 0.01% US3132DQHA76 |
| AIR LEASE CORP MED 3.75% DUE 06-01-2026                | 0.01% US00914AAB89 |
| COPT DEFENCE PROPERTIES                                | 0.01% US22002T1088 |
| MIGROS TICARET AS                                      | 0.01% TREMGTI00012 |
| STOCKLAND NPV (STAPLED)                                | 0.01% AU000000SGP0 |
| AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD         | 0.01% AU3CB0281145 |
| BANCO BILBAO VIZCA 0.125%-FRN SNR 24/03/27 EUR         | 0.01% XS2322289385 |
| SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000          | 0.01% SG31A9000002 |
| LFPLTD 2.1% GTD SNR 15/10/2027 AUD                     | 0.01% AU3CB0275253 |
| BOHAI CAPITAL HOLDINGS CO LTD                          | 0.01% CNE0000009B1 |
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG      | 0.01% US9128286B18 |
| HELLENIC TELECOMMUNICATIONS                            | 0.01% GRS260333000 |
| UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 | 0.01% US91282CEQ06 |
| ELAN MICROELECTRONICS CORP                             | 0.01% TW0002458007 |
| TIANDI SCIENCE TECHNOLOGY CO LTD                       | 0.01% CNE000001B90 |
| BAYERISCHE MOTOREN WERKE AG                            | 0.01% DE0005190003 |
| ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP             | 0.01% XS2027400063 |
| PACCAR INC   | 0.01% US6937181088 |
| CAMPBELL SOUP CO USD                                   | 0.01% US1344291091 |
| KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW            | 0.01% KR103502G594 |
| UTD STATES TREAS 1.75% DUE 12-31-2024                  | 0.01% US912828YY08 |
| SHARKNINJA INC COM USD0.0001                           | 0.01% KYG8068L1086 |
| SPIRAX SARCO ENG ORD                                   | 0.01% GB00BWFQGN14 |
| BHP GROUP ORD  | 0.01% AU000000BHP4 |
| TERUMO CORP  | 0.01% JP3546800008 |
| AVNET INC  | 0.01% US0538071038 |
| SHAFTESBURY CAPITAL PLC                                | 0.01% GB00B62G9D36 |
| GETAC TECHNOLOGY CORP                                  | 0.01% TW0003005005 |
| PPG INDUSTRIES 1.2% DUE 03-15-2026                     | 0.01% US693506BU04 |
| FNMA POOL #CB5300 5.5% 12-01-2052 BEO                  | 0.01% US3140QQ3J21 |
| ARISTA NETWORKS IN COM                                 | 0.01% US0404131064 |
| TAMRON CO LTD  | 0.01% JP3471800007 |
| UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG        | 0.01% US91282CDZ14 |
| ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027    | 0.01% US28414BAF31 |
| CENCOSUD SA  | 0.01% CL0000000100 |
| LINGYUN INDUSTRIAL ORD SHS A                           | 0.01% CNE000001FN6 |

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| HANGZHOU ROBAM APPLIANCES CO LTD                              | 0.01% | CNE100000WY9 |
| CHINA PETROLEUM & CHEMICAL                                    | 0.01% | CNE1000002Q2 |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028            | 0.01% | US9128285M81 |
| VERIZON .85% DUE 11-20-2025                                   | 0.01% | US92343VFS88 |
| JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000                     | 0.01% | JP1201031877 |
| COMCAST CORP 5.35% DUE 11-15-2027 BEO                         | 0.01% | US20030NEA54 |
| UNITED STATES TREAS NTS 2.875% 08-15-2028                     | 0.01% | US9128284V99 |
| HCA INC 5.25% DUE 04-15-2025                                  | 0.01% | US404119BQ19 |
| JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY                      | 0.01% | JP1051481M76 |
| TOYOTA MOTOR CORP   | 0.01% | JP3633400001 |
| BPCE SFH 3.25%-FRN EMTN 12/04/28 EUR                          | 0.01% | FR001400H8X1 |
| ASSURA PROPERTIES PLC   | 0.01% | GB00BVGWVW93 |
| ONEOK INC   | 0.01% | US6826801036 |
| VODACOM GROUP PTY LTD   | 0.01% | ZAE000132577 |
| CAVCO INDUSTRIES INC  | 0.01% | US1495681074 |
| DWPF FINANCE 1.9% GTD SNR 04/08/2028 AUD                      | 0.01% | AU3CB0282010 |
| UNITED STATES TREAS NTS 2.125% 03-31-2024                     | 0.01% | US912828W713 |
| AGILON HEALTH INC   | 0.01% | US00857U1079 |
| New Zealand Dollar Custodial Account – MITNZ Short Term Dep   | 0.01% |              |
| UNITED STS TREAS 0.625% 12-31-2027                            | 0.01% | US91282CBB63 |
| ORSTED A/S  | 0.01% | DK0060094928 |
| SHENG SIONG GROUP LTD   | 0.01% | SG2D54973185 |
| MORINAGA MILK INDUSTRY CO LTD                                 | 0.01% | JP3926800008 |
| UNION PACIFIC CORP FIXED 4.75% DUE 02-21-2026                 | 0.01% | US907818GE22 |
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%         | 0.01% | US91282CBT71 |
| TIM S.P.A. 7.875% NTS 31/07/2028 EUR                          | 0.01% | XS2696040851 |
| NEW MOUNTAIN FINANCE CORP                                     | 0.01% | US6475511001 |
| MARRIOTT VACATIONS WORLDWIDE CORP                             | 0.01% | US57164Y1073 |
| UNITED STATES TREAS NTS 2.625% 04-15-2025                     | 0.01% | US91282CEH07 |
| NIPPON KAYAKU CO LTD  | 0.01% | JP3694400007 |
| ADTALEM GLOBAL EDUCATION INC                                  | 0.01% | US00737L1035 |
| New Zealand Dollar Custodial Account – MITNZ Unlisted Infrast | 0.01% |              |
| UNITED STATES TREAS 2.75% 02-15-2028                          | 0.01% | US9128283W81 |
| UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 R      | 0.01% | US912828U246 |
| UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG           | 0.01% | US912810PU60 |
| AMERICAN TOWER CORP NEW 5.8% 11-15-2028                       | 0.01% | US03027XCE85 |
| NATWEST MARKETS PL 6.625% SNR 22/06/2026GBP                   | 0.01% | XS2638487566 |
| CARRIER GLOBAL COR COM  | 0.01% | US14448C1045 |
| STELLANTIS N V  | 0.01% | NL00150001Q9 |
| WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042                    | 0.01% | US55903VBD47 |
| AEDIFICA SA   | 0.01% | BE0003851681 |
| ESTACIO PARTICIPACOES SA                                      | 0.01% | BRYDUQACNOR3 |
| WELLS FARGO & COMPANY   | 0.01% | US9497461015 |
| UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026               | 0.01% | US9128286L99 |
| TELEKOM AUSTRIA AG  | 0.01% | AT0000720008 |
| UBS GROUP AG  | 0.01% | CH0244767585 |
| ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD                | 0.01% | AU3CB0283646 |
| JAPAN(GOVT OF) 0.1% SNR 20/03/28 JPY50000                     | 0.01% | JP1103501J35 |
| NSW ELECTRICITY 2.543% GTD 23/09/2030 AUD                     | 0.01% | AU3CB0274645 |
| NATIONWIDE B/S 6.178%-FRN 07/12/2027 GBP                      | 0.01% | XS2562898143 |
| Lend Lease APPF Retail  | 0.01% |              |
| CELLNEX TELECOM SA  | 0.01% | ES0105066007 |
| UNITED STATES TREAS NTS 2.875% DUE 05-15-2028                 | 0.01% | US9128284N73 |
| UNITED STS TREAS 1.125% 02-29-2028                            | 0.01% | US91282CBP59 |
| CASEY'S GENERAL STORES INC                                    | 0.01% | US1475281036 |
| BNP PARIBAS SA  | 0.01% | FR0000131104 |
| INABATA & CO LTD  | 0.01% | JP3146000009 |
| COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP                    | 0.01% | COL17CT02914 |
| UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2021      | 0.01% | US91282CEM91 |
| Charter Hall Core Plus Office Fund                            | 0.01% |              |
| TARGA RESOURCES IN COM  | 0.01% | US87612G1013 |
| ENBRIDGE INC  | 0.01% | CA29250N1050 |
| New Zealand Dollar Custodial Account – MITNZ Mercer Socially  | 0.01% |              |
| CIELO SA  | 0.01% | BRCIELACNOR3 |
| GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR                 | 0.01% | XS2441552192 |
| FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1                     | 0.01% | FR0013313582 |
| THE WALT DISNEY CO  | 0.01% | US2546871060 |
| TRIP COM GROUP LTD  | 0.01% | KYG9066F1019 |
| NIBC BANK NV CORPNOTE 3.125% 15/11/2023                       | 0.01% | XS1909177625 |
| GNMA POOL #MA8487 3.5% 12-20-2052 BEO                         | 0.01% | US36179XNC64 |
| TSINGTAO BREWERY COMPANY LIMITED                              | 0.01% | CNE1000004K1 |
| UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025           | 0.01% | US91282CAZ41 |

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| CATERPILLAR INC  | 0.01% | US1491231015 |
| TRITON INTL LTD COM USD0.01 CL A                         | 0.01% | BMG9078F1077 |
| AXCELIS TECHNOLOGIES INC                                 | 0.01% | US0545402085 |
| CHENIERE ENERGY INC                                      | 0.01% | US16411R2085 |
| SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A          | 0.01% | CNE100001XQ1 |
| UNITED STS TREAS NTS .5% DUE 02-28-2026 REG              | 0.01% | US91282CBQ33 |
| BOSTON PROPERTIES INC                                    | 0.01% | US1011211018 |
| SILVERBOW RESOURCE INC                                   | 0.01% | US82836G1022 |
| AFT PHARMACEUTICALS LTD                                  | 0.01% | NZAFTE0001S4 |
| UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040   | 0.01% | US912810SQ22 |
| LI AUTO INC  | 0.01% | KYG5479M1050 |
| UNITED STATES TREAS BDS 1.375% 11-15-2040                | 0.01% | US912810ST60 |
| BHP GROUP LIMITED ORDINARY FULLY PAID                    | 0.01% | AU000000BHP4 |
| UNITED UTILITIES GROUP ORD GBP0.05                       | 0.01% | GB00B3912M42 |
| ITOCHU ENEX CO LTD                                       | 0.01% | JP3144000001 |
| NOVA LTD   | 0.01% | IL0010845571 |
| BIRCHCLIFF ENERGY LTD                                    | 0.01% | CA0906971035 |
| ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01                | 0.01% | IT0001174611 |
| HSBC HOLDINGS PLC  | 0.01% | GB0005405286 |
| MAKALOT INDUSTRIAL                                       | 0.01% | TW0001477008 |
| M&T BK CORPORATION FIXED 5.053% DUE 01-27-2034           | 0.01% | US55261FAR55 |
| CME_OIS CHASUS33 05/31/2053 USD P 3.271% / R 1DSOFR 462  | 0.01% |              |
| BANCO SANTANDER CENTRAL HISP                             | 0.01% | ES0113900J37 |
| TRAVELERS COS INC / THE                                  | 0.01% | US89417E1091 |
| SANTANDER UK GR 6.75%-FRN PERP GBP200000                 | 0.01% | XS1592884123 |
| OLD MUTUAL LTD NPV                                       | 0.01% | ZAE000255360 |
| SEKISUI JUSHI CORPORATION                                | 0.01% | JP3420200002 |
| HOUSE FOODS GROUP INC                                    | 0.01% | JP3765400001 |
| UNITED STATES OF AMER TREAS BONDS 0.0% T-BILL DUE 10-12- | 0.01% | US912797FA06 |
| DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-     | 0.01% | US24422EXB00 |
| SHANGHAI CONSTRUCTION GROUP CO LTD                       | 0.01% | CNE000000WR4 |
| ROSS STORES INC  | 0.01% | US7782961038 |
| EZAKI GLICO CO LTD                                       | 0.01% | JP3161200005 |
| UNITED STATES TREAS BDS 2.25% 05-15-2041 REG             | 0.01% | US912810SY55 |
| UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG          | 0.01% | US9128282A70 |
| WORLD CO LTD   | 0.01% | JP3990210001 |
| COMSYS HOLDINGS CORP                                     | 0.01% | JP3305530002 |
| UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053        | 0.01% | US912810TN81 |
| FRANCE ( GOVT OF ) 1.5% 25/05/2031                       | 0.01% | FR0012993103 |
| KERRY GROUP PLC  | 0.01% | IE0004906560 |
| AMBEV SA COM NPV   | 0.01% | BRABEVACNOR1 |
| WI TREASURY N/B 3.125% 08-15-2044                        | 0.01% | US912810RH32 |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2052            | 0.01% | US3132DWET62 |
| JOBY AVIATION INC  | 0.01% | KYG651631007 |
| CREDIT AGRICOLE SA                                       | 0.01% | FR0000045072 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000                | 0.01% | JP1051451LA6 |
| FNMA POOL #MA4761 5% 09-01-2052 BEO                      | 0.01% | US31418EJF88 |
| NEXTERA ENERGY CAP 1.9% DUE 06-15-2028                   | 0.01% | US65339KBW99 |
| CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029             | 0.01% | US14040HCZ64 |
| KINDER MORGAN INC 4.3% DUE 06-01-2025                    | 0.01% | US49456BAF85 |
| UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027          | 0.01% | US912828X885 |
| FNMA POOL #BQ4491 2.0% 02-01-2051                        | 0.01% | US3140KP7D93 |
| TECO ELECTRIC & MACH                                     | 0.01% | TW0001504009 |
| NORFOLK SOUTHN CORP COM                                  | 0.01% | US6558441084 |
| INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000            | 0.01% | IDG000013806 |
| CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027      | 0.01% | US16412XAG07 |
| UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025       | 0.01% | US91282CFE66 |
| UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000                  | 0.01% | GB00B1VWPJ53 |
| JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000                | 0.01% | JP1103341E67 |
| GERMANY(FED REP) 0% BDS 11/04/2025 EUR0.01               | 0.01% | DE0001141810 |
| NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID        | 0.01% | AU000000NSR2 |
| FIFTH THIRD BANCORP 6.339% 07-27-2029                    | 0.01% | US316773DK32 |
| CNH INDL CAP LLC 5.5% 01-12-2029                         | 0.01% | US12592BAR50 |
| FORD MTR CR CO LLC 3.81% DUE 01-09-2024                  | 0.01% | US345397YG20 |
| JAPAN (20 YR .005% 20/03/2026                            | 0.01% | JP1051471M45 |
| AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR                | 0.01% | XS2343340852 |
| UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25%    | 0.01% | US91282CAM38 |
| PAYCHEX INC  | 0.01% | US7043261079 |
| UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO         | 0.01% | US91282CEG24 |
| UNITED STS TREAS 0.375% 12-31-2025                       | 0.01% | US91282CBC47 |
| ONEMAIN HOLDINGS INC                                     | 0.01% | US68268W1036 |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046              | 0.01% | US03522AAJ97 |

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| CSPC PHARMACEUTICAL GROUP                               | 0.01% | HK1093012172 |
| UNITED STATES OF AMER TREAS NOTES 2.5% DUE 05-15-2024   | 0.01% | US912828WJ58 |
| UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024         | 0.01% | US9128286R69 |
| POSTAL SAVINGS BANK OF CHINA CO LTD                     | 0.01% | CNE1000029W3 |
| ING GROEP N V 6.083% 09-11-2027                         | 0.01% | US456837BF96 |
| NEXTDC LTD NPV  | 0.01% | AU000000NXT8 |
| UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024  | 0.01% | US91282CEA53 |
| HCA INC SR SECD NT 3.625% 03-15-2032                    | 0.01% | US404119CK30 |
| NATIONAL GRID 2.179% SNR 30/06/2026 EUR                 | 0.01% | XS2486461010 |
| ENERPLUS CORP COM NPV                                   | 0.01% | CA2927661025 |
| UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024  | 0.01% | US912828XT22 |
| UNITED STATES TREAS NTS DTD 02/15/2023 4% 02-15-2026    | 0.01% | US91282CGL90 |
| ANGLO AMERICAN CAP 4.75% GTD SNR 21/09/32 EUR           | 0.01% | XS2536431617 |
| RPM INTERNATIONAL INC                                   | 0.01% | US7496851038 |
| Outstanding Settlement Receipts - MXN                   | 0.01% |              |
| HOMECO DAILY NEEDS NPV                                  | 0.01% | AU0000113136 |
| INTL FLAVORS & FRAGRANCES USD                           | 0.01% | US4595061015 |
| PEMBINA PIPELINE  | 0.01% | CA7063271034 |
| UNITED STATES TREAS TNOTE 2.0% 06-30-2024               | 0.01% | US912828XX34 |
| JAPAN (10 YR 0.1% .1% 20/12/2029                        | 0.01% | JP1103571L10 |
| British pound sterling                                  | 0.01% |              |
| INTERRENT REAL ESTATATE INVESTMENT TRUST                | 0.01% | CA46071W2058 |
| UNITED STATES TREAS NTS DTD 03/15/2021 .25% 03-15-2024  | 0.01% | US91282CBR16 |
| UNITED STATES TREAS NTS 2.75% 04-30-2025                | 0.01% | US9128284M90 |
| UTD STATES TREAS 2.125% DUE 07-31-2024                  | 0.01% | US9128282N91 |
| ANZ NAT INT LONDON 0.2% GTD SNR 23/09/2027 EUR          | 0.01% | XS2389757944 |
| HEIWADO CO LTD  | 0.01% | JP3834400008 |
| FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-2033   | 0.01% | US3128M7V528 |
| ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022    | 0.01% | US92212WAE03 |
| GNMAII POOL #MA826 4.5% DUE 09-20-2052 REG              | 0.01% | US36179XFH44 |
| JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000               | 0.01% | JP1103541K42 |
| UNITED STATES TREAS NTS DTD 3.875% 11-30-2029           | 0.01% | US91282CFY21 |
| GERMANY(FED REP) 0% SNR 15/08/2030 EURO.01              | 0.01% | DE0001102507 |
| UTD STATES TREAS 1.5% DUE 09-30-2024                    | 0.01% | US912828YH74 |
| GRAND CANYON EDU  | 0.01% | US38526M1062 |
| VMWARE INC-CLASS A                                      | 0.01% | US9285634021 |
| CHANNEL INFRASTRUCTURE NZ LTD                           | 0.01% | NZNZRE0001S9 |
| US TREASURY N/B DTD 01/31/2018 2.5% DUE 01-31-2025 REG  | 0.01% | US9128283V09 |
| UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030       | 0.01% | US91282CGQ87 |
| EDP RENOVAVEIS SA                                       | 0.01% | ES0127797019 |
| INVESTORE PROPERTY LTD                                  | 0.01% | NZIPLE0001S3 |
| BIOGEN INC  | 0.01% | US09062X1037 |
| BAXTER INTL INC FIXED 1.322% DUE 11-29-2024             | 0.01% | US071813CH07 |
| MBANK SA 8.375% 11/09/2027                              | 0.01% | XS2680046021 |
| UNITED STATES TREAS NTS DTD 06/15/2021 .25% 06-15-2024  | 0.01% | US91282CCG42 |
| GNMA II JUMBOS 4 30 YEARS SETTLES OCT                   | 0.01% | US21H0406A63 |
| TRANSURBAN GROUP STAPLED UNITS NPV                      | 0.01% | AU000000TCL6 |
| PVTPL KBC GROUP NV 5.796% 01-19-2029                    | 0.01% | US48241FAB04 |
| CHROMA ATE INC  | 0.01% | TW0002360005 |
| COMERICA INC USD5.00                                    | 0.01% | US2003401070 |
| DTD 11/30/2019 1.5% DUE 11-30-2024 REG                  | 0.01% | US912828YV68 |
| JAPAN (10 YR TBOND .1% 20/12/2031                       | 0.01% | JP1103651N11 |
| FUT DEC 23 CBT UL T-BONDS                               | 0.01% |              |
| CASTELLUM AB  | 0.01% | SE0000379190 |
| T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO              | 0.01% | US87264ABV61 |
| SUEZ SA 1.875% SNR 24/05/2027 EUR                       | 0.01% | FR001400AFL5 |
| KBC GROUP NV  | 0.01% | BE0003565737 |
| GAP INC COM STK USD0.05                                 | 0.01% | US3647601083 |
| PVTPL LKQ CORPORATION 6.25% DUE 06-15-2033              | 0.01% | US501889AE98 |
| US Treasury Notes/Bonds 1.5% 15/02/2030                 | 0.01% | US912828Z948 |
| UNITED STATES TREAS NTS .5% 10-15-2024                  | 0.01% | US91282CDB46 |
| UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024  | 0.01% | US91282CCX74 |
| UNITED STATES TREAS NTS .875% 12-15-2024                | 0.01% | US91282CDN83 |
| ABN AMRO BANK N.V. 5.125%-FRN LT2 22/02/33 EUR          | 0.01% | XS2558022591 |
| UNITED STATES TREAS NTS 1.375% DUE 01-31-2025           | 0.01% | US912828Z526 |
| US TREASURY 1.75% DUE 03-15-2025 REG                    | 0.01% | US91282CED92 |
| FNMA POOL #MA4326 2.5% 05-01-2051 BEO                   | 0.01% | US31418DYY20 |
| YUM! BRANDS INC   | 0.01% | US9884981013 |
| DAIMLER TRK INT F 3.875% GTD SNR 19/06/26 EUR           | 0.01% | XS2623129256 |
| IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855      | 0.01% | DUIRSNZD3858 |
| NAVER CORP  | 0.01% | KR7035420009 |
| UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-202 | 0.01% | US912828K742 |

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| TOHOKU ELECTRIC POWER JPY                                | 0.01% | JP3605400005 |
| CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940              | 0.01% | CA135087K940 |
| CVS HEALTH CORP  | 0.01% | US1266501006 |
| SARTORIUS FIN BV 4.25% GTD SNR 14/09/26 EUR              | 0.01% | XS2678111050 |
| ADVANCED DRAINAGE SYTEMS INC                             | 0.01% | US00790R1041 |
| KUAISHOU TECHNOLOGY                                      | 0.01% | KYG532631028 |
| RAIFFEISEN BK INTL 6%-FRN SNR NPF 15/09/28 EUR           | 0.01% | XS2682093526 |
| UTD STATES TREAS 1.125% DUE 02-28-2025                   | 0.01% | US912828ZC78 |
| FRANCE(GOVT OF) 0.75% SNR 25/05/2028 EUR1                | 0.01% | FR0013286192 |
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5%    | 0.01% | US91282CEF41 |
| JAPAN(GOVT OF) 0.1% SNR 20/12/30 JPY50000                | 0.01% | JP1103611M11 |
| JAPAN(GOVT OF) 0.1% SNR 20/03/25 JPY50000                | 0.01% | JP1051431L45 |
| UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026         | 0.01% | US9128286X38 |
| URBAN OUTFITTERS INC                                     | 0.01% | US9170471026 |
| ALSEA SAB DE CV  | 0.01% | MXP001391012 |
| AUTOSTRAD 2% SNR 04/12/2028 EUR1000                      | 0.01% | XS2267889991 |
| UNITED STS TREAS NTS .625% 11-30-2027                    | 0.01% | US91282CAY75 |
| SHELL PLC  | 0.01% | GB00BP6MXD84 |
| ZHENGZHOU YUTONG BUS CO LTD ORD SHS A                    | 0.01% | CNE000000PY4 |
| HUAYU AUTOMOTIVE SYSTEMS CO LTD                          | 0.01% | CNE000000M15 |
| UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028   | 0.01% | US91282CCV19 |
| JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY                 | 0.01% | JP1051531N75 |
| FNMA POOL #BX5668 5.0% 01-01-2053                        | 0.01% | US3140NAJN42 |
| UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG       | 0.01% | US9128287B09 |
| NIKON CORPORATION JPY                                    | 0.01% | JP3657400002 |
| UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI | 0.01% | US912828P469 |
| GENUS PLC  | 0.01% | GB0002074580 |
| ORIX CORPORATION   | 0.01% | JP3200450009 |
| GEN ELEC CO COM POST REV SPLIT                           | 0.01% | US3696043013 |
| UNITED STATES TREAS NTS 1.625% DUE 05-15-2026            | 0.01% | US912828R366 |
| UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053      | 0.01% | US912810TR95 |
| UNITED STATES TREAS 2.25% DUE 02-15-2027 REG             | 0.01% | US912828Y988 |
| NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A'           | 0.01% | AU3FN0069027 |
| TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN                 | 0.01% | DE0008303504 |
| BRITISH LAND CO GBP                                      | 0.01% | GB0001367019 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000                | 0.01% | JP1103551K72 |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028             | 0.01% | US92343VER15 |
| DTD 10/31/2019 1.625% DUE 10-31-2026 REG                 | 0.01% | US912828YQ73 |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2027             | 0.01% | US912828R06  |
| POYA CO LTD  | 0.01% | TW0005904007 |
| ING BANK NV 0.125%-FRN GTD 08/12/31 EUR                  | 0.01% | XS2418730995 |
| ROCHE HLDGS INC 2.132% 03-10-2025                        | 0.01% | US771196BT89 |
| JAPAN (GOVERNMENT OF) .1% 20/12/2028                     | 0.01% | JP1103531K10 |
| WI TREASURY SEC. 1.625% DUE 11-30-2026 REG               | 0.01% | US912828YU85 |
| UNITED STS TREAS NTS .25% DUE 08-31-2025 REG             | 0.01% | US91282CAJ09 |
| ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000                 | 0.01% | IT0005240350 |
| BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO          | 0.01% | XS2070192591 |
| WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR              | 0.01% | XS2167007249 |
| FUT 07 DEC 23 EUX FOAT                                   | 0.01% |              |
| S AND P GLOBAL INC COM                                   | 0.01% | US78409V1044 |
| UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25%    | 0.01% | US91282CAT80 |
| QUALCOMM INC   | 0.01% | US7475251036 |
| AALBERTS INDUSTRIES NV                                   | 0.01% | NL0000852564 |
| WMGUI3 Collateral Account                                | 0.01% |              |
| SKY NETWORK TELEVISION LTD                               | 0.01% | NZSKTE0001S6 |
| MORGAN STANLEY 5.25% 04-21-2034                          | 0.01% | US61747YFE05 |
| EDWARDS LIFESCIENCES CORP                                | 0.01% | US28176E1082 |
| UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04   | 0.01% | US91282CBW01 |
| BRADY CORPORATION - CL A                                 | 0.01% | US1046741062 |
| UNITED STATES TREAS BDS 1.875% 11-15-2051                | 0.01% | US912810TB44 |
| UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029          | 0.01% | US91282CFC01 |
| UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.2 | 0.01% | US91282CDK45 |
| PVTPL UBS GROUP AG 6.246% 09-22-2029                     | 0.01% | US225401BE76 |
| UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052      | 0.01% | US912810TG31 |
| UNITED STATES TREAS NTS 1.25% DUE 12-31-2026             | 0.01% | US91282CDQ15 |
| YABAO PHARMACEUTICAL GROUP ORD SHS A                     | 0.01% | CNE000001CM5 |
| CNY BNP PARIBAS A\C                                      | 0.01% |              |
| VOLVO AB - B   | 0.01% | SE0000115446 |
| AMERICA MOVIL SAB COM SER B NPV                          | 0.01% | MX01AM050019 |
| KINGSPAN GROUP PLC                                       | 0.01% | IE0004927939 |
| UNITED STS TREAS NTS 0.5% 08-31-2027                     | 0.01% | US91282CAH43 |
| CUMMINS INC  | 0.01% | US2310211063 |

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| COGNIZANT TECH SOLUTIONS A                               | 0.01% | US1924461023 |
| SWEDBANK AB 6.136% SNR 12/09/2026 USD                    | 0.01% | XS2678312112 |
| UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG         | 0.01% | US912810QL52 |
| MANULIFE FINANCIAL CORP                                  | 0.01% | CA56501R1064 |
| LAND SECURITIES GROUP PLC                                | 0.01% | GB00BYW0PQ60 |
| GRAINGER W W INC   | 0.01% | US3848021040 |
| JAPAN 1.5% T-BOND 20/03/2045                             | 0.01% | JP1300461F39 |
| WI TREASURY SEC 3.75% 05-15-2043                         | 0.01% | US912810TS78 |
| AUSTRALIAN GOVT TBOND 3.0% 21/11/2033                    | 0.01% | AU0000217101 |
| COMMONWEALTH BANK OF                                     | 0.01% |              |
| KB FINANCIAL GROUP INC                                   | 0.01% | KR7105560007 |
| UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C     | 0.01% | US91282CBV28 |
| WELLS FARGO & CO 2.572% 02-11-2031                       | 0.01% | US95000U2J10 |
| JAPAN (10 YR TBOND .2% 20/03/2032                        | 0.01% | JP1103661N43 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000                | 0.01% | JP1051441L76 |
| JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000                | 0.01% | JP1051461M13 |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG        | 0.01% | US912810SU34 |
| FRANCE(GOVT OF) 2.5% 25/05/2030                          | 0.01% | FR0011883966 |
| JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000                | 0.01% | JP1051391K44 |
| UTD STATES TREAS .625% DUE 03-31-2027                    | 0.01% | US912828ZE35 |
| AVANGRID INC COM   | 0.01% | US05351W1036 |
| UNITED STS TREAS NTS 1.25% 03-31-2028                    | 0.01% | US91282CBS98 |
| COGNA EDUCACAO SA NPV                                    | 0.01% | BRCOGNACNOR2 |
| MR COOPER GROUP INC                                      | 0.01% | US62482R1077 |
| UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029  | 0.01% | US91282CDW82 |
| ZTO EXPRESS CAYMAN INC                                   | 0.01% | US98980A1051 |
| CAIXABANK SA 5%-FRN SNR NPF 19/07/29 EUR                 | 0.01% | XS2649712689 |
| UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 E | 0.01% | US91282CBZ32 |
| FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS              | 0.01% | FR0010916924 |
| UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026        | 0.01% | US91282CCW91 |
| UNITED STATES TREAS BDS 2.0% 02-15-2052                  | 0.01% | US912810TD00 |
| UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000                   | 0.01% | GB00BLPK7110 |
| UNITED PARCEL SERVICE - B                                | 0.01% | US9113121068 |
| SERVICENOW INC   | 0.01% | US81762P1021 |
| MEXICO(UTD MEX ST) 8% GTD 31/07/2053 MXN100              | 0.01% | MXOMGO0001E4 |
| UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG          | 0.01% | US91282CDF59 |
| FNMA POOL #FM4733 4% 10-01-2048 BEO                      | 0.01% | US3140X8HK66 |
| FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000               | 0.01% | FR0011317783 |
| KB FINANCIAL GROUP INC - ADR                             | 0.01% | US48241A1051 |
| FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS              | 0.01% | FR0013415627 |
| UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025        | 0.01% | US91282CFW64 |
| FUT DEC 23 LIF LONG GILT                                 | 0.01% |              |
| KROGER CO COM  | 0.01% | US5010441013 |
| FUJI OIL CO LTD  | 0.01% | JP3160300004 |
| UNITED STATES TREAS NTS 2.5% 04-30-2024                  | 0.01% | US91282CEK36 |
| FEDERAL HOME LN MTG CORP POOL #SD8147 2.5% DUE 04-01     | 0.01% | US3132DWBQ50 |
| UNITED STATES TREAS NTS 1.375% DUE 12-31-2028            | 0.01% | US91282CDP32 |
| FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1                | 0.01% | FR0013341682 |
| VOLKSWAGEN AG  | 0.01% | DE0007664039 |
| SINO BIOPHAMACEUTICAL                                    | 0.01% | KYG8167W1380 |
| UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-: | 0.01% | US91282CAD39 |
| BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025            | 0.01% | US05971KAE91 |
| HONDA MOTOR CO NPV TEMP                                  | 0.01% | DU06435145D8 |
| ORANGE 0% SNR EMTN 04/09/2026 EUR                        | 0.01% | FR0013444676 |
| OTSUKA HOLDINGS CO LTD                                   | 0.01% | US6891641010 |
| UNITED STATES TREAS NTS 2.5% 05-31-2024                  | 0.01% | US91282CER88 |
| ROYAL BANK OF CANADA                                     | 0.01% | CA7800871021 |
| CENCORA INC COM  | 0.01% | US03073E1055 |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG                | 0.01% | US912810SE91 |
| TOYOTA FIN AUST 0.85% SNR 09/09/24 AUD10000              | 0.01% | AU3CB0282945 |
| CHINA PACIFIC INSURANCE GR H                             | 0.01% | CNE1000009Q7 |
| JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000                | 0.01% | JP12009917C3 |
| EXELIXIS INC   | 0.01% | US30161Q1040 |
| KCC CORPORATION KRW5000                                  | 0.01% | KR7002380004 |
| FRANCE(GOVT OF) 4.5% 25/04/2041                          | 0.01% | FR0010773192 |
| BRASKEM SA   | 0.01% | BRBRKMACNPA4 |
| GERMANY(FED REP) 2.3% BDS 15/02/2033 EUR0.01             | 0.01% | DE000BU2Z007 |
| MILLICOM INTL CELLULAR-SDR                               | 0.01% | SE0001174970 |
| UNITED STATES OF AMER TREAS NOTES 4.625% 02-28-2025      | 0.01% | US91282CGN56 |
| JAPAN(GOVT OF) 0.5% SNR 20/09/46 JPY50000                | 0.01% | JP1300521G93 |
| DEERE & CO   | 0.01% | US2441991054 |
| UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-3: | 0.01% | US91282CAB72 |



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| SOUTHERN COPPER CORPORATION                              | 0.01% | US84265V1052  |
| BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES              | 0.01% | CA11284V1058  |
| FNMA POOL #MA4356 2.5% 06-01-2051 BEO                    | 0.01% | US31418DZW54  |
| MY FOOD BAG GROUP LTD                                    | 0.01% | NZMFBE0004S1  |
| FRANCE GOVT OF 2.2% 2.0% 25/11/2032                      | 0.01% | FR001400BKZ3  |
| NATIONAL VISION HOLDINGS INC                             | 0.01% | US63845R1077  |
| CENTURIA INDUSTRIA NPV                                   | 0.01% | AU000000CIPO  |
| UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625%      | 0.01% | US91282CET45  |
| PVTPL REGAL REXNORD CORP 6.3% DUE 02-15-2030/01-24-2     | 0.01% | US758750AE33  |
| EDP SERVICIOS SAU 4.375% 4.375% 04/04/2032               | 0.01% | XS2699159351  |
| GERMANY(FED REP) 1.3% BDS 15/10/2027 EUR0.01             | 0.01% | DE0001141869  |
| FONTERRA SHAREHOLDER FUND                                | 0.01% | NZFSFE0001S5  |
| UK(GOVT OF) 4.25% SNR 07/06/32 GBP1000                   | 0.01% | GB0004893086  |
| UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 0   | 0.01% | US912810TA60  |
| UNICREDIT SPA  | 0.01% | IT0005239360  |
| NIPPON SHOKUBAI JP50                                     | 0.01% | JP3715200006  |
| UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028        | 0.01% | US91282CGP05  |
| FNMA POOL #CA6902 2.0% DUE 09-01-2050                    | 0.01% | US31400QEU424 |
| HSBC HOLDINGS PLC 4.787%-FRN SNR 10/03/32 EUR            | 0.01% | XS2597114284  |
| UNITED STATES OF AMER TREAS NOTES 2.25% DUE 11-15-2025   | 0.01% | US912828M565  |
| LG CHEM LTD  | 0.01% | KR7051910008  |
| ENPHASE ENERGY INC                                       | 0.01% | US29355A1079  |
| S&P GLOBAL INC 2.45% 03-01-2027                          | 0.01% | US78409VBH69  |
| INTL BK RECON & DEVELOP 1.25% 10/12/2030                 | 0.01% | NZIBDDT017C5  |
| SPAIN(KINGDOM OF) 0.6% SNR 31/10/2029 EUR1000            | 0.01% | ES0000012F43  |
| UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026       | 0.01% | US91282CHB00  |
| MAXVALU TOKAI CO LTD                                     | 0.01% | JP3930400001  |
| CHARTER HALL GROUP NPV (STAPLED)                         | 0.01% | AU000000CHCO  |
| INGENIA GROUP  | 0.01% | AU000000INA9  |
| FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS              | 0.01% | FR0014007L00  |
| JAPAN(GOVT OF) 0.005% SNR 20/03/2027 JPY                 | 0.01% | JP1051511N46  |
| MANAWA ENERGY LTD  | 0.01% | NZTPXE0001S5  |
| UNITED STATES TREAS NTS 1.125% DUE 02-28-2027            | 0.01% | US912828ZB95  |
| UNITED STATES OF AMER TREAS NOTES 4.125% 05-31-2025      | 0.01% | US91282CHD65  |
| UNITED STATES TREAS 2.375% DUE 02-15-2042 REG            | 0.01% | US912810TF57  |
| UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028       | 0.01% | US91282CHE49  |
| HL MANDO CO LTD  | 0.01% | KR7204320006  |
| HANCOCK WHITNEY CORP                                     | 0.01% | US4101201097  |
| ALLSTATE CORP  | 0.01% | US0200021014  |
| JPMORGAN CHASE & CO 2.301% DUE 10-15-2025                | 0.01% | US46647PBF27  |
| SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000            | 0.01% | ES00000120N0  |
| RAMI LEVI  | 0.01% | IL0011042491  |
| UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-202  | 0.01% | US91282CFZ95  |
| GENWORTH FINANCIAL-A                                     | 0.01% | US37247D1063  |
| KONICA MINOLTA HOLDINGS INC                              | 0.01% | JP3300600008  |
| PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022      | 0.01% | US683715AF36  |
| UNITED STATES TREAS NTS 1.625% DUE 06-30-2024 REG        | 0.01% | US9128286Z85  |
| UNITED STATES TREAS NTS DTD 09/30/2018 3.0% DUE 09-30-20 | 0.01% | US9128285C00  |
| FRANCE(GOVT OF) 0.5% SNR 25/05/29 EUR1'REGS              | 0.01% | FR0013407236  |
| NEW ZEALAND (GOVT) 1.5% 15/05/2031                       | 0.01% | NZGOVDT531C0  |
| MONDELEZ INTL 2.25% DUE 09-19-2024                       | 0.01% | US60920LAF13  |
| HIWIN TECHNOLOGIES CORP                                  | 0.01% | TW0002049004  |
| MEDTRONIC PLC  | 0.01% | IE00BTN1Y115  |
| JAPAN(GOVT OF) 0.2% SNR 20/12/27 JPY50000                | 0.01% | JP1051561P27  |
| JAPAN (10 YEAR ISSUE) .1% 20/03/2031                     | 0.01% | JP1103621M43  |
| ZIONS BANCORPORATION                                     | 0.01% | US9897011071  |
| HUNTINGTON BANCSHARES INC 6.208% 08-21-2029              | 0.01% | US446150BC73  |
| CARDINAL HEALTH INC                                      | 0.01% | US14149Y1082  |
| UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000                  | 0.01% | GB00BL68HJ26  |
| JAPAN (10 YR TBOND) .1% 20/06/2031                       | 0.01% | JP1103631M74  |
| EQT CORPORATION 5.7% DUE 04-01-2028 BEO                  | 0.01% | US26884LAQ23  |
| JAPAN (10 YR TBOND) 0.2% .2% 20/06/2032                  | 0.01% | JP1103671N74  |
| JAPAN (5 YR ISSUE) .1% 20/06/2024                        | 0.01% | JP1051401K75  |
| LCH_OIS CHASUS33 17/03/2053 GBP P 3.231% / R 1DSONIA 454 | 0.01% |               |
| HALMA PLC  | 0.01% | GB0004052071  |
| ALLIANZ SE-REG   | 0.01% | DE0008404005  |
| UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028  | 0.01% | US91282CCY57  |
| UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052       | 0.01% | US912810TJ79  |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051            | 0.01% | US3132DWBB81  |
| CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10                | 0.01% | US17133Q5027  |
| MULTICHOICE GROUP LTD                                    | 0.01% | ZAE000265971  |
| NIPPON PROLOGIS REIT INC                                 | 0.01% | JP3047550003  |

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| PVTPL CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033      | 0.01% US16411QAP63  |
| BANK ZACHODNI WBK SA                                    | 0.01% PLBZ00000044  |
| GUANGSHEN RAILWAY CO LTD                                | 0.01% CNE000001Q44  |
| INDONESIA GOVT TBOND 7.5% 15/04/2040                    | 0.01% IDG000014101  |
| JAPAN 10 YEAR ISSUE .1% 20/09/2030                      | 0.01% JP1103601LA4  |
| FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES OCT   | 0.01% US01F0306A11  |
| COMCAST CORP NEW 3.375% DUE 08-15-2025                  | 0.01% US20030NBN03  |
| SM INVESTMENTS CORPORATION                              | 0.01% PHY806761029  |
| JPMORGAN CHASE & CO 5.299% 07-24-2029                   | 0.01% US46647PDU75  |
| FNMA POOL #FS0434 2.5% 11-01-2051 BEO                   | 0.01% US3140XFPU97  |
| UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% C    | 0.01% US91282CEN74  |
| PVTPL REGAL REXNORD CORP 6.05% DUE 04-15-2028/01-24-    | 0.01% US758750AD59  |
| JAPAN (10 YR 0.1% .1% 20/03/2030                        | 0.01% JP1103581L42  |
| BLACKROCK INC 4.75% 05-25-2033                          | 0.01% US09247XAT81  |
| THE TORONTO DOMINION BANK                               | 0.01% CA8911605092  |
| JAPAN(GOVT OF) 0.1% SNR 20/06/30 JPY50000               | 0.01% JP1103591L73  |
| JAPAN(GOVT OF) 0.7% SNR 20/12/51 JPY50000               | 0.01% JP1300731N17  |
| US TREAS SEC 4.5 DUE 08-15-2039 REG                     | 0.01% US912810QC53  |
| MEDPACE HOLDINGS INC                                    | 0.01% US58506Q1094  |
| CHINA RESOURCES LAND LIMITED                            | 0.01% KYG2108Y1052  |
| FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS             | 0.01% FR0000571218  |
| SEVERN TRENT ORD GBPO.9789                              | 0.01% GB00B1FH8J72  |
| COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP               | 0.01% COL17CT03813  |
| NORTHAM PLATINUM H NPV                                  | 0.01% ZAE000298253  |
| UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000                 | 0.01% GB00BL68HH02  |
| HALLENSTEIN GLASSON HOLDINGS LTD                        | 0.01% NZHLGE000154  |
| ONEOK INC 6.1% DUE 11-15-2032 BEO                       | 0.01% US682680BG78  |
| PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG          | 0.01% US694308JT56  |
| CVS CAREMARK CORP 4 DUE 12-05-2023                      | 0.01% US126650CC26  |
| 3I GROUP PLC  | 0.01% GB00B1YW4409  |
| BLACKROCK INC   | 0.01% US09247X1019  |
| AFFIRM HOLDINGS INC                                     | 0.01% US00827B1061  |
| FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS             | 0.01% FR0013131877  |
| ENN ENERGY HOLDINGS LTD                                 | 0.01% KYG3066L1014  |
| FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1               | 0.01% FR0011619436  |
| JAPAN(GOVT OF) 0.1% SNR 20/12/24 JPY50000               | 0.01% JP1051421L13  |
| UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG         | 0.01% US912828ZT04  |
| FEDERAL HOME LN MTG CORP SER 00K154 CL A2 4.35% 01-25-; | 0.01% US3137H9UD90  |
| DTD 09/30/2019 1.625% DUE 09-30-2026 REG                | 0.01% US912828YG91  |
| FRANCE(GOVT OF) 0.0% 25/02/2026                         | 0.01% FR0013508470  |
| FNMA POOL #CB0440 2.5% DUE 05-01-2051 REG               | 0.01% US3140QKP280  |
| MONDELEZ INTL INC 1.5% DUE 05-04-2025                   | 0.01% US609207AU94  |
| CATHAY FINANCIAL HOLDING CO                             | 0.01% TW0002882008  |
| FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS SETTLES OCTOI   | 0.01% US01F0204A48  |
| UNITED STATES TREAS BDS 2% 11-15-2041                   | 0.01% US912810TC27  |
| AT&T INC FIXED 1.6% DUE 05-19-2028                      | 0.01% XS2180007549  |
| BOOKING HOLDINGS INC 4.5% 11-15-2031                    | 0.01% XS2555220941  |
| UK(GOVT OF) 3.75% BDS 22/10/53 GBP1000                  | 0.01% GB00BPCJD997  |
| GOURMET MASTER TWD                                      | 0.01% KYG4002A1004  |
| CARGILL INC 3.875% 24/04/2030                           | 0.01% XS2610788569  |
| WHA CORPORATION PCL                                     | 0.01% TH3871010R19  |
| NONGFU SPRING CO LTD                                    | 0.01% CNE100004272  |
| UNITED STATES TREAS NTS 2.375% 03-31-2029               | 0.01% US91282CEE75  |
| EVERSOURCE ENERGY 3.8% DUE 12-01-2023                   | 0.01% US30040WAG33  |
| HF SINCLAIR CORPOR COM                                  | 0.01% US4039491000  |
| CHINA MENGNIU DAIRY CO                                  | 0.01% KYG210961051  |
| GUESS? INC  | 0.01% US4016171054  |
| PHINIA INC  | 0.01% US71880K1016  |
| FHLMC GOLD POOL# Q41627 3.0% 07-01-2046                 | 0.01% US3132WEYZ93  |
| UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG    | 0.01% US912810QT88  |
| FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1               | 0.01% FR0013154044  |
| ABBVIE INC 4.05% DUE 11-21-2039 REG                     | 0.01% US00287YCA55  |
| KATITAS CO LTD  | 0.01% JP3932950003  |
| PVTPL ENEL FINANCE INTL NV 7.5% DUE 10-14-2032 BEO      | 0.01% US29278GBA58  |
| PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO             | 0.01% US11135FBL40  |
| KDDI CORP   | 0.01% JP3496400007  |
| Outstanding Settlement Receipts - IDR                   | 0.01%               |
| FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS             | 0.01% FR0012517027  |
| A1 TOWERS HLDG 5.25% 13/07/2028                         | 0.01% XS26444414125 |
| TOYO SEIKAN GROUP HOLDINGS LTD                          | 0.01% JP3613400005  |
| KE HOLDINGS INC ADR                                     | 0.01% US4824971042  |
| SUNCOR ENERGY INC                                       | 0.01% CA8672241079  |

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| CAJA AHORROS BARCELONA                                | 3.875% 17/02/2025           | 0.01% | ES0414970204 |
| FEDERAL HOME LN MTG CORP POOL #ZS8673 3%10-01-2032 BE |                             | 0.01% | US3132A9T641 |
| CELANESE US HLDGS LLC 6.35%                           | 11-15-2028                  | 0.01% | US15089QAW42 |
| AMBEV SA ADR EACH REPR ORD SPONS                      |                             | 0.01% | US02319V1035 |
| FNMA 2.5% 08-01-2051                                  |                             | 0.01% | US3140QLRC23 |
| MONDELEZ INTL INC 0.25% 03-17-2028                    |                             | 0.01% | XS2312722916 |
| FRANCE(GOVT OF) 0.0% 25/11/2030                       |                             | 0.01% | FR0013516549 |
| NTT DATA GROUP CORPORATION                            |                             | 0.01% | JP3165700000 |
| UNITED STATES TREAS BDS BD 3.75% DUE                  | 08-15-2041 REG              | 0.01% | US912810QS06 |
| WI TREASURY N/B 28/02/2029 1.875%                     | 02-28-2029                  | 0.01% | US91282CEB37 |
| PACIFIC GAS & ELEC CO 6.1%                            | 01-15-2029                  | 0.01% | US694308KL02 |
| LITE ON TECHNOLOGY CORP                               |                             | 0.01% | TW0002301009 |
| DANSKE BANK A/S 4.75%-FRN 21/06/2030 EUR              |                             | 0.01% | XS2637421848 |
| HUGEL INC   |                             | 0.01% | KR7145020004 |
| NIPPON ACCOMMODATIONS FUND                            |                             | 0.01% | JP3046440008 |
| CHINA MERCHANTS SECURITIES CO LTD                     |                             | 0.01% | CNE100000HK9 |
| COOPERATIVE MTN 4.233% 25/04/2029                     |                             | 0.01% | XS2613658041 |
| SANFORD LTD   |                             | 0.01% | NZSANE000150 |
| CHEIL WORLDWIDE INC                                   |                             | 0.01% | KR7030000004 |
| ING GROEP N.V. 4.75%-FRN SNR 23/05/34                 | EUR                         | 0.01% | XS2624977554 |
| KERUR HOLDINGS LTD                                    |                             | 0.01% | IL0006210111 |
| UNITED STATES OF AMER TREAS BONDS 3.75%               | 11-15-2043                  | 0.01% | US912810RD28 |
| BQE FED CRED MUT 4.375% SNR NPF 02/05/30EUR           |                             | 0.01% | FR001400HMF8 |
| HYUNDAI MOBIS   |                             | 0.01% | KR7012330007 |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625%         | 11-15-2051                  | 0.01% | US912810SS87 |
| JAPAN(GOVT OF) 0.4% SNR 20/06/25                      | JPY50000                    | 0.01% | JP1103391F65 |
| WILLIS NORTH AMERICA INC SR NT 5.35%                  | 05-15-2033                  | 0.01% | US970648AM30 |
| UNITED STATES OF AMER TREAS NOTES 4.0%                | 06-30-2028                  | 0.01% | US91282CHK09 |
| UK(GOVT OF) 1.25% SNR 22/07/27                        | GBP1000                     | 0.01% | GB00BDRHNP05 |
| COMMONWEALTH BANK OF AUSTRALIA                        |                             | 0.01% | AU000000CBA7 |
| EURONAV NV  |                             | 0.01% | BE0003816338 |
| TEREX CORPORATION                                     |                             | 0.01% | US8807791038 |
| MITSUBISHI UFJ FINANCIAL                              |                             | 0.01% | JP3902900004 |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375%         | 08-15-2051                  | 0.01% | US912810SP49 |
| KBC GROEP NV 4.375% SNR 06/12/2031 EUR                |                             | 0.01% | BE0002951326 |
| HSBC HLDGS PLC 6.8%                                   | 14/09/2031                  | 0.01% | XS2685873908 |
| DTD 822 2.625% DUE 03-31-2025 REG                     |                             | 0.01% | US9128284F40 |
| GERMANY FED REP 1.7% 1.7% 15/08/2032                  |                             | 0.01% | DE0001102606 |
| ITALY(REP OF) 3.5% SNR 01/03/2030                     | EUR1000                     | 0.01% | IT0005024234 |
| FED HOME LN MTG 2.5% DUE 07-01-2050                   |                             | 0.01% | US3133KJW36  |
| ENGIE 4% SNR EMTN 11/01/2035 EUR                      |                             | 0.01% | FR001400F119 |
| ENGIE 4.25% 06/09/2034                                |                             | 0.01% | FR001400KHH8 |
| PVTPL VAR ENERGI ASA 7.5% DUE                         | 01-15-2028/11-15-2022       | 0.01% | US92212WAD20 |
| TAYLOR MORRISON HOME CORP                             |                             | 0.01% | US87724P1066 |
| CLEANAWAY WASTE MANAGEMENT LIMITED                    |                             | 0.01% | AU000000CWY3 |
| UK(GOVT OF) 4.75% SNR 07/12/30                        | GBP1000                     | 0.01% | GB00B24FF097 |
| CHINA MOTOR CORP                                      |                             | 0.01% | TW0002204005 |
| GINKGO BIOWORKS HOLDINGS INC                          |                             | 0.01% | US37611X1000 |
| FNMA POOL #FS2020 4% 04-01-2049 BEO                   |                             | 0.01% | US3140XH6687 |
| TEKKEN CORP   |                             | 0.01% | JP3545600003 |
| AEROPORTS DE PARIS EUR3                               |                             | 0.01% | FR0010340141 |
| KON KPN NV 3.875% SNR MTN 03/07/31 EUR                |                             | 0.01% | XS2638080452 |
| BQE FED CRED MUT 3.75% SNR EMTN 01/02/33EUR           |                             | 0.01% | FR001400EAY1 |
| UK(GOVT OF) 3.25% BDS 31/01/33                        | GBP1000                     | 0.01% | GB00BMV7TC88 |
| XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS CO LT   |                             | 0.01% | KYG982971072 |
| S&P GLOBAL INC 2.7%                                   | 03-01-2029                  | 0.01% | US78409VBJ26 |
| UNITED STATES TREAS BDS 3.625                         | DUE 02-15-2044 TBOND        | 0.01% | US912810RE01 |
| SIKA CAPITAL BV 3.75% GTD SNR 03/05/30                | EUR                         | 0.01% | XS2616008970 |
| STRYKER CORP  |                             | 0.01% | US8636671013 |
| HEALTHCO HEALTHCARE AND WELLNESS RE NPV               |                             | 0.01% | AU0000169302 |
| AMERN EXPRESS CO FLTGT RT 5.043% DUE                  | 05-01-2034                  | 0.01% | US025816DF35 |
| Canadian dollar                                       |                             | 0.01% |              |
| UBS GROUP AG  | 2.125%-FR SNR EMTN 12/09/25 | 0.01% | CH0379268722 |
| CHUBB LIMITED ORD                                     |                             | 0.01% | CH0044328745 |
| PVTPL ATHENE GLOBAL FDG 2.514%                        | 03-08-2024                  | 0.01% | US04685A3J84 |
| KOREA HOUSING FIN CORP 3.714%                         | 11/04/2027                  | 0.01% | XS2545732484 |
| LIFESTYLE COMMUNITIES LTD                             | NPV                         | 0.01% | AU000000LIC9 |
| BOISE CASCADE CO                                      |                             | 0.01% | US09739D1000 |
| FNMA POOL #BF0219 3.5% 09-01-2057 BEO                 |                             | 0.01% | US3140FXG558 |
| GONGNIU GROUP CO LTD                                  |                             | 0.01% | CNE100003RL0 |
| FEDERAL HOME LN MTG CORP POOL #SD8267 5%DUE 11-01-20  |                             | 0.01% | US3132DWF633 |
| TERNA SPA ORD EURO.22                                 |                             | 0.01% | IT0003242622 |

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| TC ENERGY CORP  | 0.01% | CA87807B1076 |
| JPMORGAN CHASE & .991% 28/04/2026                       | 0.01% | XS2335966631 |
| MIRVAC GROUP STAPLED SECURITIES                         | 0.01% | AU000000MGR9 |
| AOFRIO LTD  | 0.01% | NZWDTE0002S1 |
| BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR              | 0.01% | XS2496028502 |
| FERGUSON PLC  | 0.01% | JE00BJVNSS43 |
| JAPAN TBOND BDS 1.6% DUE 20/12/2033                     | 0.01% | JP1201471DC6 |
| BP PLC -SPONS ADR                                       | 0.01% | US0556221044 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8800        | 0.01% | US36179XX509 |
| EMEMORY TECHNOLOGY INC                                  | 0.01% | TW0003529004 |
| UNITED STATES TREAS BDS 2.875% 05-15-2049 REG           | 0.01% | US912810SH23 |
| UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000                 | 0.01% | GB00BFX0ZL78 |
| UBER TECHNOLOGIES INC                                   | 0.01% | US90353T1007 |
| POWSZECHNA KASA OS                                      | 0.01% | PLPKO0000016 |
| UK(GOVT OF) 4.5% BDS 07/09/2034 GBP                     | 0.01% | GB00B52WS153 |
| FHLMC POOL #SD3302 2.0% 10-01-2051                      | 0.01% | US3132DQU381 |
| RWE AG 4.125% SNR 13/02/35 EUR1000                      | 0.01% | XS2584685387 |
| UNITED STATES TREAS NTS 1.875% NTS 07/31/2026           | 0.01% | US912828Y958 |
| US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG    | 0.01% | US912810QN19 |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049       | 0.01% | US912810SF66 |
| ITALY(REP OF) 6% SNR 01/05/2031 EUR1000                 | 0.01% | IT0001444378 |
| FNMA POOL #CB0609 2.5% 05-01-2051 BEO                   | 0.01% | US3140QKVB11 |
| WINTERSHALL DEA FI 0.84% GTD SNR 25/09/25 EUR           | 0.01% | XS2054209833 |
| FNMA POOL #FS1172 3% 11-01-2051 BEO                     | 0.01% | US3140XGJS98 |
| NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16     | 0.01% | US65364UAS50 |
| FREDDIE MAC POOL #SD2305 5.5% 02-01-2053                | 0.01% | US3132DPR264 |
| DAIWA SECURITIES GROUP INC.                             | 0.01% | JP3502200003 |
| EBARA CORP  | 0.01% | JP3166000004 |
| ELITE MATERIAL CO LTD                                   | 0.01% | TW0002383007 |
| CELANESE US HLDGS 6.05% DUE 03-15-2025                  | 0.01% | US15089QAL86 |
| MITSUBISHI ELECTRIC                                     | 0.01% | JP3902400005 |
| FNMA POOL #FM8535 4% 06-01-2048 BEO                     | 0.01% | US3140XCPV40 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7883        | 0.01% | US36179WXL70 |
| PVTPL VERALTO CORP SR NT 5.35% 09-18-2028               | 0.01% | US92338CAC73 |
| FNMA POOL #FS2662 4.5% 07-01-2052 BEO                   | 0.01% | US3140XH5Y90 |
| CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD                | 0.01% | CA135087L518 |
| OTC CASH COLL RECEIVABLE FROM STANDARD CHARTERED BAN    | 0.01% |              |
| FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1               | 0.01% | FR0013200813 |
| UK(GOVT OF) 0.5% BDS 31/01/2029 GBP1000                 | 0.01% | GB00BLPK7227 |
| LAM RESEARCH CORPORATION                                | 0.01% | US5128071082 |
| BNP PARIBAS 2.5%-FRN LT2 31/03/2032 EUR                 | 0.01% | FR0014009HA0 |
| FHLMC POOL #SD3209 2.5% 04-01-2052                      | 0.01% | US3132DQR650 |
| LAWSON INC  | 0.01% | JP3982100004 |
| SHELL PLC SPON ADS EA REP 2 ORD SHS                     | 0.01% | US7802593050 |
| CATCHER TECHNOLOGY CO LTD                               | 0.01% | TW0002474004 |
| GERMANY(FED REP) 0% SNR 15/02/2030 EURO.01              | 0.01% | DE0001102499 |
| UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 | 0.01% | US91282CHF14 |
| ENEOS HOLDINGS INC                                      | 0.01% | JP3386450005 |
| UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG    | 0.01% | US912810QZ49 |
| UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029  | 0.01% | US91282CES61 |
| VINCI SA  | 0.01% | FR0000125486 |
| FLEXIUM INTERCONNET                                     | 0.01% | TW0006269004 |
| CBRE GROUP INC CLASS A                                  | 0.01% | US12504L1098 |
| HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA      | 0.01% | US41068X1000 |
| FNMA POOL #FS4114 4.5% 03-01-2053 BEO                   | 0.01% | US3140XKSC57 |
| UNITED STATES TREAS 2.75% 02-28-2025                    | 0.01% | US9128283Z13 |
| GNMAII POOL #MA8100 4.0% 06-20-2052                     | 0.01% | US36179W7M44 |
| UBS GROUP AG 2.875% 02/04/2032                          | 0.01% | CH1174335740 |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1   | 0.01% | US912810SK51 |
| FHLMC SR K-159 CL A2 VAR 07-25-2033                     | 0.01% | US3137HAMB93 |
| FNMA 2% MBS 01/03/2051 USD'BR4393F' POOL#BR4393 2% DL   | 0.01% | US3140L23B77 |
| GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR      | 0.01% | US4005011022 |
| INSULET CORP  | 0.01% | US45784P1012 |
| KEYSIGHT TECHNOLOGCOM USD                               | 0.01% | US49338L1035 |
| SOCIETE GENERALE 6.25% SNR EMTN 22/06/33GBP             | 0.01% | FR001400ISF3 |
| FNMA POOL #MA4045 2% 06-01-2040 BEO                     | 0.01% | US31418DP710 |
| PVTPL ROCHE HLDGS INC 1.882% 03-08-2024                 | 0.01% | US771196BU52 |
| UNITED STATES TREAS BDS 2.25% DUE 08-15-2046            | 0.01% | US912810RT79 |
| UK(GOVT OF) 2% SNR 07/09/2025 GBP1000                   | 0.01% | GB00BTHH2R79 |
| GNMA SR 21-215 CL KA 2.5% 10-20-2049                    | 0.01% | US38383DY695 |
| FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1               | 0.01% | FR0000187635 |
| JAPAN (20 YEAR ISSUE) 1.4% DUE 20/12/2042               | 0.01% | JP1201831P14 |

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| DUKE ENERGY CORP COM                                    | 0.01% | US26441C2044 |
| DANFOSS FINANCE 2 4.125% GTD SNR 02/12/29 EUR           | 0.01% | XS2628785466 |
| NOVATEK MICROELECTRONICS LTD                            | 0.01% | TW0003034005 |
| T ROWE PRICE GROUP                                      | 0.01% | US74144T1088 |
| HOKUTO CORP   | 0.01% | JP3843250006 |
| CANON INC   | 0.01% | JP3242800005 |
| CANADIAN PAC KANS COM NPV                               | 0.01% | CA13646K1084 |
| CHINATRUST FINANCIAL HOLDING CO LTD                     | 0.01% | TW0002891009 |
| SOUTHERN CO COM USD                                     | 0.01% | US8425871071 |
| COREBRIDGE FINL INC SR NT 3.85% 04-05-2029              | 0.01% | US21871XAF69 |
| CHINA RESOURCES GAS GROUP LTD                           | 0.01% | BMG2113B1081 |
| BLOCK INC   | 0.01% | US8522341036 |
| ZHONGSHENG GROUP H                                      | 0.01% | KYG9894K1085 |
| UNITED STATES TREAS NTS 2.0% 04-30-2024                 | 0.01% | US912828X703 |
| FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1               | 0.01% | FR0011461037 |
| JUNIPER NETWORK INC                                     | 0.01% | US48203R1041 |
| SKYWEST INC   | 0.01% | US8308791024 |
| SINGAPORE GOVERNMENT 2.75% 01/03/2046                   | 0.01% | SG31A7000004 |
| FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS             | 0.01% | FR0013250560 |
| ANGLO AMERICAN PLC (SA LINE)                            | 0.01% | GB00B1XZS820 |
| OTC DER CASH COLL REC FROM DEUTSCHE                     | 0.01% |              |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040                   | 0.01% | US96950FAF18 |
| ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000                | 0.01% | IT0005321325 |
| CITIGROUP INC USD                                       | 0.01% | US1729674242 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051           | 0.01% | US3140QKRY69 |
| FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS             | 0.01% | FR0014002WK3 |
| UNITED STATES TREAS NTS 3.875% 09-30-2029               | 0.01% | US91282CFL00 |
| UTD STATES TREAS 2.125% DUE 09-30-2024                  | 0.01% | US9128282Y56 |
| FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS             | 0.01% | FR0000571150 |
| ILLINOIS TOOL WORKS                                     | 0.01% | US4523081093 |
| FRANCE(GOVT OF) .75% 25/02/2028                         | 0.01% | FR001400AIN5 |
| UNITED STATES TREAS 2.25% DUE 10-31-2024                | 0.01% | US9128283D01 |
| HALEON UK CAPITAL PLC 3.125% 03-24-2025                 | 0.01% | US36264NAB01 |
| GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01              | 0.01% | DE0001102408 |
| UNITED STATES T NOTE 3.0% 10-31-2025                    | 0.01% | US9128285J52 |
| UNITED STATES TREAS NTS 2.375% 12-31-2024               | 0.01% | US9128283P31 |
| DTD 06/30/2018 2.75% DUE 06-30-2025 REG                 | 0.01% | US912828XZ81 |
| FNMA POOL #FS1044 4% 10-01-2048 BEO                     | 0.01% | US3140XGES44 |
| US TREAS BDS 4.375 DUE 05-15-2040 REG                   | 0.01% | US912810QH41 |
| UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG        | 0.01% | US912828YE44 |
| AMGEN INC FIXED 5.15% 03-02-2028                        | 0.01% | US031162DP23 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL   | 0.01% |              |
| UNITED STATES OF AMER TREAS NOTES 3.375% DUE 01-31-2021 | 0.01% | US91282CGH88 |
| US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG    | 0.01% | US912810QQ40 |
| FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS             | 0.01% | FR0012938116 |
| PACIFIC CORPORATION                                     | 0.01% | KR7002790004 |
| HANGZHOU TIGERMED CONSULTING CO LTD                     | 0.01% | CNE1000040M1 |
| MERCK & CO INC NEW 4.5% 05-17-2033                      | 0.01% | US58933YBK01 |
| OTIS WORLDWIDE COR COM                                  | 0.01% | US68902V1070 |
| UNITED STATES OF AMER TBOND 2.625% 01-31-2026           | 0.01% | US9128286A35 |
| UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029  | 0.01% | US91282CEV90 |
| UNITED STATES TREAS BDS 1.25% DUE 05-15-2050            | 0.01% | US912810SN90 |
| FRANCE(GOVT OF) 0% BDS 25/02/2027 EUR1'REGS             | 0.01% | FR0014003513 |
| UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030       | 0.01% | US91282CGZ86 |
| UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2041  | 0.01% | US912810TK43 |
| UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033     | 0.01% | US91282CHT18 |
| PVTPL AKER BP ASA 6.0% 06-13-2033                       | 0.01% | US00973RAM51 |
| FHLMC UMBS 15Y FIXED 2.5% 08-01-2035                    | 0.01% | US313317V795 |
| PARKLAND CORP   | 0.01% | CA70137W1086 |
| GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG      | 0.01% | US36179WNF13 |
| FISERV INC COM  | 0.01% | US3377381088 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000               | 0.01% | JP1103521JA8 |
| PERUSAHAAN GAS NEGARA PT                                | 0.01% | ID1000111602 |
| BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01            | 0.01% | BE0000349580 |
| RIO TINTO PLC ORD                                       | 0.01% | GB0007188757 |
| GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR       | 0.01% | DE0001102341 |
| SANTANDER UK GROUP FLTGT RT 6.833% DUE 11-21-2026       | 0.01% | US80281LAS43 |
| WI TREASURY SEC 2.875% DUE 08-15-2045 REG               | 0.01% | US912810RN00 |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5%       | 0.01% | US3133KMYL35 |
| FNMA POOL #FS2033 2% 06-01-2036 BEO                     | 0.01% | US3140XHHK63 |
| Outstanding Settlement Receipts - GBP                   | 0.01% |              |
| WMAPHS Cash Sub-Acct                                    | 0.01% |              |

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| OTP BANK RT  | 0.01% | HU0000061726 |
| GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR              | 0.01% | DE0001102358 |
| BNP PARIBAS 0.875%-FRN 11/07/2030 EUR                    | 0.01% | FR0014007LK5 |
| EDP SERVICIOS 4.125% 4.125% 04/04/2029                   | 0.01% | XS2699159278 |
| COMMONSPIRIT HLTH 3.91% DUE 10-01-2050                   | 0.01% | US20268JAG85 |
| CITIGROUP INC 6.174% DUE 05-25-2034                      | 0.01% | US17327CAR43 |
| JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000                | 0.01% | JP1300281845 |
| PROLOGIS PROPERTY MEXICO SA DE CV                        | 0.01% | MXCFF1170008 |
| CARABAO GROUP PCL NVDR                                   | 0.01% | TH6066010R13 |
| FNMA POOL #BR3284 2.0% DUE 02-01-2051 REG                | 0.01% | US3140L1UJ23 |
| BANK PEKAO SA  | 0.01% | PLPEKAO00016 |
| IHH HEALTHCARE BHD                                       | 0.01% | MYL52250O007 |
| ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD            | 0.01% | CNE000001DV4 |
| PALO ALTO NETWORKS INC                                   | 0.01% | US6974351057 |
| LCH_OIS CHASUS33 03/08/2025 GBP P 1DSONIA / R 5.575% 471 | 0.01% |              |
| HENAN PINGGAO ELECTRIC CO LTD                            | 0.01% | CNE000001774 |
| BEIJING YANJING BREWERY CO LTD                           | 0.01% | CNE000000S84 |
| UNITED STATES TREAS BDS 1.125% 05-15-2040 REG            | 0.01% | US912810SR05 |
| FNMA POOL #FS3027 2.5% 12-01-2051 BEO                    | 0.01% | US3140XJLH45 |
| UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000                   | 0.01% | GB00B00NY175 |
| HUAZHU GROUP LIMIT SPONSORED                             | 0.01% | US44332N1063 |
| HCA INC 5.9% 06-01-2053                                  | 0.01% | US404119CR82 |
| PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031     | 0.01% | US744573AU04 |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036              | 0.01% | US03522AAH32 |
| CGI INC  | 0.01% | CA12532H1047 |
| JOHNSON CONTROLS FIXED 3% DUE 09-15-2028                 | 0.01% | XS2527421668 |
| Outstanding Settlement Receipts - NZD                    | 0.01% |              |
| UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG        | 0.01% | US91282CFJ53 |
| Outstanding Settlement Receipts - ZAR                    | 0.01% |              |
| ASSA ABLOY 4.125% 13/09/2035                             | 0.01% | XS2678191904 |
| ATLAS COPCO AB SER`B`NPV (POST SPLIT)                    | 0.01% | SE0017486897 |
| Outstanding Settlement Receipts - THB                    | 0.01% |              |
| FEDERAL HOME LN MTG CORP TRANCHE 00275 4.5% 12-25-20:2   | 0.01% | US3137HAML75 |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI | 0.01% | US912810QE10 |
| UNITED MICROELECTRONICS CORP                             | 0.01% | TW0002303005 |
| ROGERS COMMUNICATIONS INC 3.8% 03-15-2032                | 0.01% | US775109CH22 |
| OVERSEA-CHINESE BANKING CORP                             | 0.01% | SG1S04926220 |
| LEG IMMOBILIEN SE  | 0.01% | DE000LEG1110 |
| UK(GOVT OF) 5% SNR 07/03/2025 GBP1000                    | 0.01% | GB0030880693 |
| UK TSY 2.75% 07/09/2024                                  | 0.01% | GB00BHFH458  |
| FNMA POOL #AS7843 3% 09-01-2036 BEO                      | 0.01% | US3138WHWD01 |
| MISUMI GROUP INC   | 0.01% | JP3885400006 |
| WEG SA   | 0.01% | BRWEGEACNORO |
| UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I | 0.01% | US912810QK79 |
| NEW ZEALAND (GOVT) 2.75% 15/05/2051                      | 0.01% | NZGOVDT551C8 |
| CME GROUP INC COM  | 0.01% | US12572Q1058 |
| UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000                   | 0.01% | GB0032452392 |
| FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG                | 0.01% | US3140KYBS24 |
| BANK MANDIRI PERS IDR125                                 | 0.01% | ID1000095003 |
| CJ LOGISTICS KRW5000                                     | 0.01% | KR7000120006 |
| UNITED STATES TREAS BDS 4.375% DUE 11-15-2039            | 0.01% | US912810QD37 |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048            | 0.01% | US912810SC36 |
| CHINA CONSTRUCTION BANK CORP                             | 0.01% | CNE100000742 |
| SAUL CENTERS INC   | 0.01% | US8043951016 |
| HAMMERSON IRELAND 1.75% 03/06/2027                       | 0.01% | XS2344772426 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000                | 0.01% | JP1103511J74 |
| GOLDMAN SACHS GROUP INC 4.25% 29/01/2026                 | 0.01% | XS1023626671 |
| BANQUE POPULAIRE CAISSE D'EPARGNE 5.75% 01/06/33         | 0.01% | FR00140017P8 |
| NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS             | 0.01% | NL0000102317 |
| DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024            | 0.01% | XS2102507600 |
| WELLS FARGO & COMPANY 5.574% 07-25-2029                  | 0.01% | US95000U3E14 |
| TELECOM ITALIA CAP 7.721% DUE 06-04-2038                 | 0.01% | US87927VAV09 |
| POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000                | 0.01% | PL0000113783 |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045               | 0.01% | US912810RM27 |
| PVTP BOSTON GAS CO 3.757% DUE 03-16-2032 BEO             | 0.01% | US100743AM53 |
| FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1                | 0.01% | FR0011962398 |
| MCDONALDS CORP 4.25% 07/03/2035                          | 0.01% | XS2595417945 |
| FNMA POOL #FM9027 2.5% 10-01-2051 BEO                    | 0.01% | US3140XDA556 |
| UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG   | 0.01% | US912810RP57 |
| UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-204: | 0.01% | US912810TQ13 |
| GRUPO AEROPORTUARIO DEL CENTRO NORT                      | 0.01% | MX010M000018 |
| ARENA REIT STAPLED UNITS                                 | 0.01% | AU000000ARF6 |

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| BECTON DICKINSON AND COMPANY                             | 0.01% | US0758871091 |
| EBARA FOODS INDUSTRY INC                                 | 0.01% | JP3165930003 |
| GUNKUL ENGINEERING PLC NVDR                              | 0.01% | TH1041010R11 |
| ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000                 | 0.01% | IT0003256820 |
| VICINITY CENTRES NPV                                     | 0.01% | AU000000VCX7 |
| CELLTRION INC  | 0.01% | KR7068270008 |
| UNILUMIN GROUP CO LTD                                    | 0.01% | CNE100001518 |
| FNMA POOL #FM6887 2.5% 05-01-2051 BEO                    | 0.01% | US3140XAUM20 |
| SANKI ENGINEERING CO LTD                                 | 0.01% | JP3325600009 |
| UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 F | 0.01% | US912810TH14 |
| GERMANY(FED REP) 0.25% SNR 15/08/28 EUR0.01              | 0.01% | DE0001102457 |
| FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI    | 0.01% | US3133KLTH05 |
| CANADA GOVT BD 1.5% 01/06/2026                           | 0.01% | CA135087E679 |
| IBERDROLA FINANZAS 3.125% 22/11/2028                     | 0.01% | XS2558916693 |
| UTD STATES TREAS FIXED .5% DUE 06-30-2027                | 0.01% | US912828ZV59 |
| JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000                | 0.01% | JP1201691K75 |
| HENKEL AG & CO KGAA NON VGT PREF                         | 0.01% | DE0006048432 |
| ITALY(REP OF) 5.25% BTP 1/11/2029 EUR0.01                | 0.01% | IT0001278511 |
| GS RETAIL CO LTD   | 0.01% | KR7007070006 |
| BUONI POLIENNALI DEL TES 2.00% 01/02/28                  | 0.01% | IT0005323032 |
| FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG                | 0.01% | US3140QFB322 |
| FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1                | 0.01% | FR0010070060 |
| CHINA LONGYUAN POWER GROUP CORP LTD                      | 0.01% | CNE100000HD4 |
| EVERSOURCE ENERGY 4.2% DUE 06-27-2024                    | 0.01% | US30040WAS70 |
| ACTIVISION BLIZZARD INC                                  | 0.01% | US00507V1098 |
| WESTN GAS PARTNERS 5.45% DUE 04-01-2044                  | 0.01% | US958254AD64 |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048              | 0.01% | US912810SD19 |
| JAPAN(GOVT OF) 1.1% SNR 20/03/43 JPY50000                | 0.01% | JP1201841P46 |
| CANADA(GOVT OF) 0.25% BDS 01/04/2024 CAD1                | 0.01% | CA135087L690 |
| MOTOR OIL HELLAS CORINTH REFINERIES SA                   | 0.01% | GRS426003000 |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043             | 0.01% | US912810RC45 |
| ANGLO AMERICAN PLATINUM LIMITED                          | 0.01% | ZAE000013181 |
| FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS              | 0.01% | FR0010371401 |
| SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044                   | 0.01% | ES00000124H4 |
| CENTENE CORPORATION                                      | 0.01% | US15135B1017 |
| JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000                | 0.01% | JP1300371C98 |
| JPMORGAN CHASE & CO 3.702% 05-06-2030                    | 0.01% | US46647PBD78 |
| UK(GOVT OF) 4.125% BDS 29/01/27 GBP1000                  | 0.01% | GB00BL6C7720 |
| NORITAKE CO LTD  | 0.01% | JP3763000001 |
| SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000            | 0.01% | ES00000128P8 |
| YAMATANE CORP  | 0.01% | JP3937600009 |
| UK(GOVT OF) 1% BDS 31/01/2032 GBP1000                    | 0.01% | GB00BM8Z2T38 |
| GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025                | 0.01% | DE0001141828 |
| BRITISH TELECOM 4.25% GTD SNR 06/01/33 EUR               | 0.01% | XS2675225531 |
| WHARF REAL ESTATE HKD                                    | 0.01% | KYG9593A1040 |
| MORGAN STANLEY 2.484% 09-16-2036                         | 0.01% | US61747YEF88 |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES OC     | 0.01% | US01F0324A92 |
| UNITED STATES TREAS BDS DTD 2.75% 11-15-2047             | 0.01% | US912810RZ30 |
| JAPAN (20 YR TBOND 0.9% .9% 20/06/2042                   | 0.01% | JP1201811N77 |
| THE WAREHOUSE GROUP LIMITED                              | 0.01% | NZWHSE0001S6 |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048              | 0.01% | US912810SA79 |
| GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183             | 0.01% | DE0001141836 |
| CAIXABANK SA 6.25%-FRN LT2 23/02/33 EUR                  | 0.01% | XS2558978883 |
| CAD BNP PARIBAS A/C                                      | 0.01% |              |
| HSBC HOLDINGS PLC 4.856%-FRN 23/05/33 EUR1000            | 0.01% | XS2621539910 |
| SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EUR0.01              | 0.01% | ES0000011868 |
| GEORGIA PWR CO 4.95% 05-17-2033                          | 0.00% | US373334KT78 |
| SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000             | 0.00% | ES00000122E5 |
| DEUTSCHE TELEKOM AG DEM                                  | 0.00% | DE0005557508 |
| WOOLWORTHS HOLDINGS LTD                                  | 0.00% | ZAE000063863 |
| ELECTRIC POWER DEVELOPMENT CO LTD                        | 0.00% | JP3551200003 |
| HISENSE KELON ELECTRICAL HOLDINGS CO LTD                 | 0.00% | CNE100000353 |
| DTD 832 2.875% DUE 05-31-2025 REG                        | 0.00% | US9128284R87 |
| UNITED STATES TREAS BDS 3.375 05-15-2044REG              | 0.00% | US912810RG58 |
| FDXEX CORP COM   | 0.00% | US31428X1063 |
| UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP                  | 0.00% | GB00B3KJDS62 |
| PRINCIPAL FINANCIAL GROUP                                | 0.00% | US74251V1026 |
| FNMA POOL #FM3801 3.5% 12-01-2046 BEO                    | 0.00% | US3140X7GK92 |
| UNITED STATES TREAS NTS 3.625% 12-31-2029                | 0.00% | US91282CGB19 |
| FNMA POOL #MA4204 2% 12-01-2040 BEO                      | 0.00% | US31418DU678 |
| FNMA POOL #BQ7737 2.0% 03-01-2051                        | 0.00% | US3140KTS304 |
| GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01             | 0.00% | DE0001102440 |

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| GENUINE PARTS CO USD                                     | 0.00% | US3724601055 |
| CONSUMERS ENERGY CO 3.6% DUE 08-15-2032 BEO              | 0.00% | US210518DP81 |
| CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052          | 0.00% | AU3FN0058145 |
| VISA INC 1.5% 15/06/2026                                 | 0.00% | XS2479941499 |
| UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG         | 0.00% | US9128284204 |
| SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS                    | 0.00% | NO0006390301 |
| VISUAL PHOTONICS EPITAXY CO LTD                          | 0.00% | TW0002455003 |
| BANGCHAK CORPORATI THB1NVDR                              | 0.00% | TH0420010R18 |
| NEW ZEALAND(GOVT) 1.75% SNR 15/05/2041 NZD               | 0.00% | NZGOVDT541C9 |
| GERMANY(FED REP) 4% SNR 04/01/2037 EURO.01               | 0.00% | DE0001135275 |
| Outstanding Settlement Receipts - BRL                    | 0.00% |              |
| FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R   | 0.00% | US3132DNF736 |
| WANGZIJIAN SHIPBUILDING NPV                              | 0.00% | SG1U76934819 |
| WMTALR Cash Sub-Acct                                     | 0.00% |              |
| PAYPAL HOLDINGS INC                                      | 0.00% | US70450Y1038 |
| MI HOMES INC   | 0.00% | US55305B1017 |
| BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25              | 0.00% | ES00000127G9 |
| SPAIN(KINGDOM OF) 2.8% 31/05/2026                        | 0.00% | ES0000012L29 |
| CURTISS-WRIGHT CORP                                      | 0.00% | US2315611010 |
| BANCO COMERC MTN 5.625% 02/10/2026                       | 0.00% | PTBCP2OM0058 |
| ALLSTATE CORP 5.25% DUE 03-30-2033                       | 0.00% | US020002BK68 |
| COMMERZBANK AG 5.25%-FRN 25/03/2029 EUR                  | 0.00% | DE000CZ439B6 |
| JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000                | 0.00% | JP1103351E98 |
| PACIFIC GAS & ELEC CO 6.75% 01-15-2053                   | 0.00% | US694308KH99 |
| ITALY(REP OF) 3.4% BDS 01/04/2028 EUR1000                | 0.00% | IT0005521981 |
| T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO                 | 0.00% | US87264ABL89 |
| MURPHY OIL CORP  | 0.00% | US6267171022 |
| SLOVENSKA MTN 5.375% 04/10/2028                          | 0.00% | AT0000A377W8 |
| JAPAN (20 YEAR ISSUE) .5% 20/12/2040                     | 0.00% | JP1201751M13 |
| ETSY INC   | 0.00% | US29786A1060 |
| UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000                   | 0.00% | GB00BMGR2809 |
| ORACLE CORP 3.6% DUE 04-01-2040 REG                      | 0.00% | US68389XBW48 |
| PROLOGIS EURO FIN BDS 24/05/2033 EUR 'REGS'              | 0.00% | XS2625194811 |
| FNMA POOL #FS2715 3.5% DUE 04-01-2052 REG                | 0.00% | US3140XJAR46 |
| KOREA(REPUBLIC OF) 3% SNR 10/09/2024 KRW10000            | 0.00% | KR103502G495 |
| UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-20: | 0.00% | US912828ZF00 |
| FRANCE(GOVT OF) 2.5% 24/09/2026                          | 0.00% | FR001400FYQ4 |
| ORACLE CORP 5.55% 02-06-2053                             | 0.00% | US68389XCQ60 |
| BROOKFIELD FINANCE I (UK) PLC AND BROOKFIELD FINANCE INC | 0.00% | US11272BAA17 |
| GERMANY(FEDERAL REPUBLIC) 0.2% NTS EUR1000 14/06/2024    | 0.00% | DE0001104883 |
| ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000                 | 0.00% | IT0005274805 |
| ITALY(REP OF) 4% SNR 01/02/37 EUR1000'18'                | 0.00% | IT0003934657 |
| BALT GAS & ELEC CO 4.55% DUE 06-01-2052                  | 0.00% | US059165EP12 |
| UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000                   | 0.00% | GB00B6460505 |
| ONEOK INC 5.8% 11-01-2030                                | 0.00% | US682680BK80 |
| GNMA REMIC SER 2014-012 CL ZB 3.0% 01-16-2044            | 0.00% | US38378PE790 |
| SOCIEDAD QUIMICA Y MINERA DE CHILE SA                    | 0.00% | CLP8716X1082 |
| TELECOM ITALIA CAP 7.2% DUE 07-18-2036                   | 0.00% | US87927VAR96 |
| AUSTRALIAN GOVERNMENT 4.25% 21/04/2026                   | 0.00% | AU000XCLWAI8 |
| 132344773 IRS CBA NZD 240525 RFXD 5.45 PFLT 3ZBSW        | 0.00% | DU1323447737 |
| KEYERA CORP COM  | 0.00% | CA4932711001 |
| INTERCONTINENTAL EXCHANGE INC                            | 0.00% | US45866F1049 |
| BLACKROCK INC NT 2.1% 02-25-2032                         | 0.00% | US09247XAS09 |
| UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000                  | 0.00% | GB00BMBL1G81 |
| SPAIN(KINGDOM OF) 0.0% 31/01/2027                        | 0.00% | ES0000012J15 |
| ENCANA CORP 6.5% DUE 02-01-2038                          | 0.00% | US292505AG96 |
| SK Inc   | 0.00% | KR7034730002 |
| MITSUBISHI CORP  | 0.00% | JP3898400001 |
| GLENCORE PLC   | 0.00% | JE00B4T3BW64 |
| UTD STATES TREAS 1.75% DUE 12-31-2026                    | 0.00% | US912828YX25 |
| PUBLICIS GROUPE  | 0.00% | FR0000130577 |
| GOLD FIELDS LTD  | 0.00% | ZAE000018123 |
| FAR EASTONE CO LTD                                       | 0.00% | TW0004904008 |
| JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000                | 0.00% | JP1201671K12 |
| ADVANTEST CORP NPV TEMP                                  | 0.00% | DU06870490D0 |
| GEELY AUTOMOBILE HOLDINGS LT                             | 0.00% | KYG3777B1032 |
| NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/21          | 0.00% | NL0009446418 |
| WHITECAP RESOURCES INC                                   | 0.00% | CA96467A2002 |
| UTD STATES TREAS 1.375% DUE 08-31-2026                   | 0.00% | US912828YD60 |
| JAPAN(GOVT OF) 1.7% SNR 20/09/33 JPY50000                | 0.00% | JP1201461D98 |
| MALAYSIA (GOVT OF) 2.632% GTD 15/04/2031MYR              | 0.00% | MYBMO2000028 |
| DAEWOONG PHARMACEUTICAL CO                               | 0.00% | KR7069620003 |



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| CRRC CORP LIMITED  | 0.00% | CNE100000CP9 |
| PARKER HANNIFIN CORP                                     | 0.00% | US7010941042 |
| GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01             | 0.00% | DE0001102390 |
| HITACHI  | 0.00% | JP3788600009 |
| FNMA POOL #FS3621 2.5% 11-01-2051 BEO                    | 0.00% | US3140XKAX86 |
| LCH_OIS CHASUS33 14/02/2052 GBP P 1.211% / R 1DSONIA 400 | 0.00% |              |
| FNMA POOL #CB1146 3% DUE 07-01-2051 REG                  | 0.00% | US3140QLHY52 |
| JOHNSON CTLS INTL 3% SNR 15/09/2028 EUR100000            | 0.00% | XS2527421668 |
| UNITEDHEALTH GROUP INC 5.05% 04-15-2053                  | 0.00% | US91324PEW86 |
| AIRBNB INC   | 0.00% | US0090661010 |
| JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000                | 0.00% | JP1201231AC0 |
| AUSTRALIAN GOVT .25% 21/11/2025                          | 0.00% | AU0000095457 |
| PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE C | 0.00% | US88240TAA97 |
| UNITED STATES OF AMER TREAS BILLS 0.0% DUE 10-19-2023    | 0.00% | US912797FB88 |
| COMPAGNIE FINANCIERE RICHEMONT SA                        | 0.00% | CH0210483332 |
| Outstanding Settlement Receipts - TWD                    | 0.00% |              |
| JAPAN(GOVT OF) 1.9% BDS 20/06/31 JPY100000               | 0.00% | JP1201281B64 |
| TRUWORTHS INTERNATIONAL LIMITED                          | 0.00% | ZAE000028296 |
| SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 EUR1000              | 0.00% | ES00000123C7 |
| ITALY(REP OF) 1.65% SNR 01/12/30 EUR1000                 | 0.00% | IT0005413171 |
| UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG            | 0.00% | US912810RV26 |
| MONSTER BEVERAGE SHS ORD                                 | 0.00% | US61174X1090 |
| BONOS Y OBLIG DEL 144A 2.55% 2.55% 31/10/2032            | 0.00% | ES0000012K61 |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-21  | 0.00% | US912810QX90 |
| HILTON WORLDWIDE H COM                                   | 0.00% | US43300A2033 |
| XINJIANG GOLDWIND SCIENCE AND TECHNOLOGY CO LTD          | 0.00% | CNE100000PP1 |
| BELLUNA CO LTD   | 0.00% | JP3835650007 |
| MARRIOTT INTL INCUSD                                     | 0.00% | US5719032022 |
| MORGAN STANLEY COLAT                                     | 0.00% |              |
| WSP GLOBAL INC   | 0.00% | CA92938W2022 |
| JAPAN 1% BDS 20/12/2035 JPY50000 '155'                   | 0.00% | JP1201551FC0 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK O    | 0.00% |              |
| SUMITOMO MITSUI FINANCIAL GROUP                          | 0.00% | JP3890350006 |
| JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000                | 0.00% | JP1201491E67 |
| GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01              | 0.00% | DE0001102416 |
| E.ON INTERNATIONAL 6.375% GTD SNR 07/06/32 GBP           | 0.00% | XS0148579666 |
| GNMAII POOL #MA6282 2.5% DUE 11-20-2049 REG              | 0.00% | US36179U6T42 |
| FNMA POOL #BF0202 4.5% 01-01-2051 BEO                    | 0.00% | US3140FXGL08 |
| JAPAN 20 YEARS .4% 20/06/2040                            | 0.00% | JP1201731L76 |
| CHINA MEDICAL SYS HOLDINGS                               | 0.00% | KYG211081248 |
| BRF BRASIL FOODS SA                                      | 0.00% | BRBRFSACNOR8 |
| GERMANY(FED REP) 1.25% SNR 15/08/48 EUR0.01              | 0.00% | DE0001102432 |
| GERMANY(FED REP) 0% SNR 15/02/2031 EUR0.01               | 0.00% | DE0001102531 |
| AZIMUT HOLDING SPA                                       | 0.00% | IT0003261697 |
| JAPAN(GOVT OF) 0.4% SNR 20/09/40 JPY50000                | 0.00% | JP1201741LA9 |
| VALVOLINE INC  | 0.00% | US92047W1018 |
| UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15  | 0.00% | US912810QU51 |
| FNMA POOL #FS1386 3% 10-01-2051 BEO                      | 0.00% | US3140XGRG68 |
| YUANTA FINANCIAL HOLDINGS CO                             | 0.00% | TW0002885001 |
| BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR          | 0.00% | DE0001135481 |
| FNMA POOL #BF0264 3.5% 05-01-2058 BEO                    | 0.00% | US3140FXJJ25 |
| UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000                   | 0.00% | GB00B16NNR78 |
| LOTTE SHOPPING CO  | 0.00% | KR7023530009 |
| TARGA RES CORP 6.5% DUE 02-15-2053                       | 0.00% | US87612GAD34 |
| mitsui matsushima holdings co ltd                        | 0.00% | JP3894000003 |
| SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000             | 0.00% | ES00000126B2 |
| JAPAN TBOND 1.2% 20/03/2035                              | 0.00% | JP1201521F37 |
| HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000              | 0.00% | XS2243322976 |
| SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000            | 0.00% | ES0000012B39 |
| GERMANY(FEDERAL REPUBLIC) 0.0% 15/08/2031                | 0.00% | DE0001102564 |
| ABB LTD  | 0.00% | CH0012221716 |
| FNMA POOL #AC8765 5.5% 01-01-2040 BEO                    | 0.00% | US31417VW330 |
| ASUSTEK COMPUTER INC                                     | 0.00% | TW0002357001 |
| LENS TECHNOLOGY CO LTD                                   | 0.00% | CNE100001YW7 |
| NASPERS NPV POST REV SPLIT                               | 0.00% | ZAE000325783 |
| POLAND(REP OF) 3.75% BDS 25/05/27 PLN1000                | 0.00% | PL0000114393 |
| INFRONEER HLDGS IN NPV                                   | 0.00% | JP3153850007 |
| TARGET CORPORATION                                       | 0.00% | US87612E1064 |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000            | 0.00% | AU000XCLWAX7 |
| FEDERAL HOME LN MTG CORP 2% 12-01-2041                   | 0.00% | US3133KTYL87 |
| UK(GOVT OF) 1.25% SNR 22/10/41 GBP1000                   | 0.00% | GB00BJQWYH73 |
| JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000                | 0.00% | JP1201501E99 |

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| KINGDEE INTERN SFTWR                                   | 0.00% | KYG525681477 |
| REALTY INCOME CORP 4.875% 07-06-2030                   | 0.00% | XS2644969425 |
| ITALY(REP OF) 3.75% SNR 01/09/24 EUR1000               | 0.00% | IT0005001547 |
| NASDAQ INC   | 0.00% | US6311031081 |
| SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000           | 0.00% | ES0000012411 |
| SHANGHAI ALLIST PHARMACEUTICALS ORD SHS A              | 0.00% | CNE100005XJ7 |
| AMS - OSRAM AG   | 0.00% | AT0000A18XM4 |
| CANADA(GOVT OF) 0.5% SNR 01/12/30 CAD1'L443            | 0.00% | CA135087L443 |
| CHINA LESSO GROUP                                      | 0.00% | KYG2157Q1029 |
| ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000                | 0.00% | IT0005045270 |
| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG      | 0.00% | US912810QW18 |
| UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG | 0.00% | US912810PW27 |
| PVTPL KBC GROUP NV 6.324% 09-21-2034                   | 0.00% | US48241FAC86 |
| FRANCE(GOVT OF) 0% SNR 25/02/2024 EUR1'REGS            | 0.00% | FR0014001N46 |
| UNI-PRESIDENT ENTERPRISES CORPORATION                  | 0.00% | TW0001216000 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2050        | 0.00% | US3133KKND71 |
| FREEPOR T MCMORAN INC                                  | 0.00% | US35671D8570 |
| LAND SEC.CAP.MKTS. 4.875%-VAR NTS 15/09/34 GBP         | 0.00% | XS2597544290 |
| GERMANY(FED REP) 2.1% BDS 15/11/2029 EUR0.01           | 0.00% | DE0001102622 |
| 3SBIO INC  | 0.00% | KYG8875G1029 |
| AMGEN INC FIXED 3.15% 02-21-2040                       | 0.00% | US031162CR97 |
| FHLMC POOL #QC7206 1.5% 09-01-2051                     | 0.00% | US3133ASAF03 |
| SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032 EUR1000          | 0.00% | ES0000012K20 |
| Income Due - AUD                                       | 0.00% |              |
| SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000          | 0.00% | ES00000126Z1 |
| FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1              | 0.00% | FR0013234333 |
| OPAP SA  | 0.00% | GRS419003009 |
| FNMA POOL #FM8597 1.5% 09-01-2051 BEO                  | 0.00% | US3140XCRT75 |
| UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043       | 0.00% | US912810RB61 |
| ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9              | 0.00% | IT0003535157 |
| UK(GOVT OF) 3.75% GILT 22/07/52 GBP                    | 0.00% | GB00B6RNH572 |
| FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-20   | 0.00% | US3133AUDY11 |
| GNMAIL POOL #MA5077 3.5% DUE 03-20-2048                | 0.00% | US36179TUA14 |
| SHIN-ETSU CHEMICAL NPV                                 | 0.00% | JP3371200001 |
| SUMITOMO HEAVY INDUSTRIES LTD                          | 0.00% | JP3405400007 |
| CREDIT AGRICOLE SA 5.75%-FRN 29/11/2027 GBP            | 0.00% | FR001400E920 |
| BARCLAYS PLC 4.918%-FRN SNR 08/08/30 EUR               | 0.00% | XS2662538425 |
| ITALY(REP OF) 2% SNR 01/12/2025 EUR1000                | 0.00% | IT0005127086 |
| DEUTSCHE TELEKOM I 1.5% GTD SNR 03/04/2028 EUR         | 0.00% | XS1382791975 |
| NETHERLANDS TBOND 2.0% 15/07/2024 TBOND                | 0.00% | NL0010733424 |
| FHLMC POOL#RA8307 6.0% 12-01-2052                      | 0.00% | US3133KQGQ38 |
| TOLL BROTHERS INC                                      | 0.00% | US8894781033 |
| BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025          | 0.00% | DE0001102374 |
| ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000          | 0.00% | IT0004923998 |
| PVTPL EAST OHIO GAS CO 2.0% 06-15-2030                 | 0.00% | US27409LAC72 |
| FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1            | 0.00% | FR0010870956 |
| JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000              | 0.00% | JP1300631K78 |
| AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000          | 0.00% | AU0000083768 |
| JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000              | 0.00% | JP1400041B55 |
| PROSUS NV  | 0.00% | NL0013654783 |
| JACK IN THE BOX INC                                    | 0.00% | US4663671091 |
| SSE PLC 2.875% SNR 01/08/2029 EUR                      | 0.00% | XS2510903862 |
| BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01           | 0.00% | BE0000334434 |
| PVTPL CREDIT AGRICOLE S A 6.316% 10-03-2029            | 0.00% | US22535WAJ62 |
| Colombian peso   | 0.00% |              |
| SPAIN(KINGDOM OF) 3.15% BDS 30/04/33 EUR1000           | 0.00% | ES0000012L52 |
| ITALY(REP OF) 2.65% BDS 01/12/27 EUR1000               | 0.00% | IT0005500068 |
| GPT GROUP NPV (STAPLED SECURITIES)                     | 0.00% | AU000000GPT8 |
| ING GROEP NV   | 0.00% | NL0011821202 |
| FNMA POOL #MA4468 3.5% 11-01-2051 BEO                  | 0.00% | US31418D6E75 |
| 3M CO  | 0.00% | US88579Y1010 |
| EMERSON ELECTRIC CO                                    | 0.00% | US2910111044 |
| BONOS Y 0.0% 31/01/2025                                | 0.00% | ES0000012F92 |
| FRANCE(GOVT OF) 0% BDS 25/02/2025 EUR1'REGS            | 0.00% | FR0014007TY9 |
| ARCELIX AS   | 0.00% | TRAARCLK91H5 |
| CENTURY COMMUNITIES INC                                | 0.00% | US1565043007 |
| FNMA POOL #FM2612 3.5% 05-01-2049 BEO                  | 0.00% | US3140X53W14 |
| ASSA ABLOY AB 3.875% 13/09/2030                        | 0.00% | XS2678226114 |
| SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000          | 0.00% | ES00000128H5 |
| HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD          | 0.00% | CNE100000IG3 |
| THE AARONS COMPAN COM USD0.5 WI                        | 0.00% | US00258W1080 |
| BANK AMER CORP 2.482% 09-21-2036                       | 0.00% | US06051GKC23 |

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| MS & AD INSURANCE GROUP HOLDINGS                      | 0.00% | JP3890310000 |
| JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000             | 0.00% | JP1400091G59 |
| CAPITEC BANK HOLDINGS LTD                             | 0.00% | ZAE000035861 |
| JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33            | 0.00% | JP1300331A99 |
| UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01                 | 0.00% | GB00B54QLM75 |
| JAPAN (20 YR TBOND .4% 20/06/2041                     | 0.00% | JP1201771M76 |
| HOME DEPOT INC 4.95% DUE 09-15-2052 BEO               | 0.00% | US437076CT73 |
| CANADA(GOVT OF) 1.25% BDS 01/03/2027 CAD              | 0.00% | CA135087M847 |
| JAPAN(GOVT OF) 1.6% SNR 20/12/52 JPY50000             | 0.00% | JP1300771P16 |
| SPAIN(KINGDOM OF) 0% BDS 31/05/2025 EUR1000           | 0.00% | ES0000012K38 |
| AXA   | 0.00% | FR0000120628 |
| SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052          | 0.00% | US842434CX83 |
| E SUN FINANCIAL HOLDINGS COMPANY LTD                  | 0.00% | TW0002884004 |
| ITALY(REP OF) 3% SNR 01/08/2029 EUR1000               | 0.00% | IT0005365165 |
| CHARTER HALL SOCIA NPV                                | 0.00% | AU0000030645 |
| INTEGRA LIFESCIENCES HOLDINGS CORP                    | 0.00% | US4579852082 |
| CANADA GOVT 1.5% 01/12/2031                           | 0.00% | CA135087N266 |
| MOODYS CORPORATION                                    | 0.00% | US6153691059 |
| New Zealand dollar                                    | 0.00% |              |
| JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024    | 0.00% | JP1103331E36 |
| PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033            | 0.00% | US22534PAG81 |
| HIROSE TUSYO INC                                      | 0.00% | JP3798800003 |
| FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1            | 0.00% | FR0013404969 |
| RECKITT BENCKISER GROUP PLC                           | 0.00% | GB00B24CGK77 |
| FNMA POOL #CB4917 5.5% 10-01-2052 BEO                 | 0.00% | US3140QQPB54 |
| TRANE TECHNOLOGIES FING LTD 2.25% 03-03-2033          | 0.00% | US892938AA96 |
| SHINKIN CENTRAL BANK                                  | 0.00% | JP3429200003 |
| NATIONAL AUSTRALIA BANK LIMITED                       | 0.00% | AU000000NAB4 |
| GERMANY(FED REP) 4.75% GTD SNR 04/07/40 EUR           | 0.00% | DE0001135366 |
| SPAIN(KINGDOM OF) 0% BDS 31/01/2028 EUR1000           | 0.00% | ES0000012I08 |
| UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000                | 0.00% | GB00B06YGN05 |
| ITALY(REP OF) 1.25% SNR 01/12/26 EUR1000              | 0.00% | IT0005210650 |
| CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027           | 0.00% | US12661PAA75 |
| VEIDEKKE ASA  | 0.00% | NO0005806802 |
| BONOS Y OBLIG DEL 0.0% 31/01/2026                     | 0.00% | ES0000012G91 |
| HYUNDAI STEEL CO                                      | 0.00% | KR7004020004 |
| BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EURO.01          | 0.00% | BE0000341504 |
| CHF BNP PARIBAS A/C                                   | 0.00% |              |
| INSIGHT ENTERPRISES INC                               | 0.00% | US45765U1034 |
| AUTOSTRAD 4.75% SUST/LKD 24/01/31 EUR                 | 0.00% | XS2579897633 |
| CHINA VANKE CO RES                                    | 0.00% | CNE100001SR9 |
| UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% | 0.00% | US912810RK60 |
| GERMANY(FED REP) 0.5% SNR 15/08/2027 EURO.01          | 0.00% | DE0001102424 |
| GERMANY(FEDERAL) 0.0% 09/10/2026                      | 0.00% | DE0001141844 |
| NTN CORPORATION Y50                                   | 0.00% | JP3165600002 |
| DAIWA HOUSE INDUSTRY JPY                              | 0.00% | JP3505000004 |
| GERMANY(FED REP) 5.5% SNR 04/01/2031 EURO.01          | 0.00% | DE0001135176 |
| AUSTRALIAN GOVERNMENT 3.25% 21/04/25                  | 0.00% | AU3TB0000168 |
| FNMA POOL #FM9485 2.5% 11-01-2040 BEO                 | 0.00% | US3140XDRF54 |
| IRON MTN INC NEW COM NPV                              | 0.00% | US46284V1017 |
| US BANCORP  | 0.00% | US9029733048 |
| KON KPN NV 0.875% SNR MTN 15/11/33 EUR                | 0.00% | XS2406890066 |
| AUTOZONE INC 4.75% 08-01-2032                         | 0.00% | US053332BB79 |
| UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025       | 0.00% | US9128285T35 |
| JAPAN(GOVT OF) 1.1% SNR 20/09/42 JPY50000             | 0.00% | JP1201821NA5 |
| ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000              | 0.00% | IT0004889033 |
| ITALY(REP OF) 0.95% SNR 01/08/30 EUR1000              | 0.00% | IT0005403396 |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2051         | 0.00% | US3132DWCB72 |
| AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27                 | 0.00% | AU3TB0000135 |
| NATIONAL GRID 4.275% SNR 16/01/2035 EUR               | 0.00% | XS2576067081 |
| JAPAN(GOVT OF) 1.4% SNR 20/09/52 JPY50000             | 0.00% | JP1300761NA3 |
| OREILLY AUTO NEW COM                                  | 0.00% | US67103H1077 |
| LG HOUSEHOLD HEALTH CARE                              | 0.00% | KR7051900009 |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047          | 0.00% | US912810RY64 |
| ITALGAS SPA   | 0.00% | IT0005211237 |
| LG ELECTRONICS INC                                    | 0.00% | KR7066570003 |
| UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000               | 0.00% | GB00BMGR2916 |
| INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040        | 0.00% | US45866FAP99 |
| ITALY(REP OF) 5% SNR 01/03/2025 EUR1000               | 0.00% | IT0004513641 |
| JAPAN(GOVT OF) 0.7% SNR 20/09/38 JPY50000             | 0.00% | JP1201661JA3 |
| GERMANY(FED REP) 1% SNR 15/08/2025 EURO.01            | 0.00% | DE0001102382 |
| ENEL FIN INTL N V 2.25% DUE 07-12-2031                | 0.00% | US29278GAP37 |

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| GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG       | 0.00% | US3620AC4K71 |
| CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD                 | 0.00% | CA135087J397 |
| MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029             | 0.00% | US61747YFF79 |
| FNMA POOL #BE5651 3% 02-01-2047 BEO                      | 0.00% | US3140FRH574 |
| FNMA POOL #FS0956 2% 01-01-2042 BEO                      | 0.00% | US3140XGB243 |
| OMNICOM GROUP  | 0.00% | US6819191064 |
| WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029               | 0.00% | US958667AF48 |
| FHLMC POOL# SI2047 2.5% 07-01-2050                       | 0.00% | US3133USHY09 |
| ASMEDIA TECHNOLOGY INC                                   | 0.00% | TW0005269005 |
| SK INNOVATION  | 0.00% | KR7096770003 |
| JAPAN(GOVT OF) 1% SNR 20/03/62 JPY50000'15               | 0.00% | JP1400151N57 |
| FNMA POOL #FM8373 2% 08-01-2036 BEO                      | 0.00% | US3140XCJT67 |
| UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG            | 0.00% | US912810RX81 |
| JAPAN (30 YR 1.3% 20/06/2052                             | 0.00% | JP1300751N79 |
| FNMA POOL #MA4120 2.5% 09-01-2050 BEO                    | 0.00% | US31418DSJ27 |
| JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000                | 0.00% | JP12011419C6 |
| CANADA(GOVT OF) 1.5% BDS 01/06/2031 CAD                  | 0.00% | CA135087M276 |
| GREAT EASTERN HOLDINGS LTD                               | 0.00% | SG1155882803 |
| BUONI POLIENNALI 4.4% 4.4% 01/05/2033                    | 0.00% | IT0005518128 |
| COFCO CAPITAL HOLDINGS ORD SHS A                         | 0.00% | CNE100000PX5 |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-: | 0.00% | US912810QY73 |
| JAPAN(GOVT OF) 1.7% SNR 20/03/44 JPY50000                | 0.00% | JP1300421E39 |
| JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.                  | 0.00% | JP1300351B93 |
| ARKEMA   | 0.00% | FR0010313833 |
| ASTRAZENECA PLC 6.45% DUE 09-15-2037                     | 0.00% | US046353AD01 |
| JAPAN(GOVT OF) 2.1% SNR 20/06/29 JPY50000                | 0.00% | JP1201121975 |
| JAPAN (GOVERNMENT OF) 2.0% 20/03/2042                    | 0.00% | JP1300361C33 |
| UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031 | 0.00% | US912810FP85 |
| GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01               | 0.00% | DE0001102556 |
| FRANCE(GOVT OF) 2.75% BDS 25/02/2029 EUR1                | 0.00% | FR001400HI98 |
| JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000                | 0.00% | JP1201131990 |
| DAI ICHI LIFE HOLD NPV                                   | 0.00% | JP3476480003 |
| FHLMC UMBS 15Y FXD 2% DUE 05-01-2036                     | 0.00% | US3133GDCU29 |
| SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202   | 0.00% | US842400HS51 |
| KINGNET NETWORK CO LTD                                   | 0.00% | CNE100000XB5 |
| GERMANY(FED REP) 1% BDS 15/05/2038 EURO.01               | 0.00% | DE0001102598 |
| POLSKI KONCERN NAFTOWY                                   | 0.00% | PLPKN0000018 |
| ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000                 | 0.00% | IT0005367492 |
| JAPAN (2 YR ISSUE) .005% 01/04/2024                      | 0.00% | JP1024351N46 |
| PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A'              | 0.00% | AU3FN0050126 |
| JAPAN(GOVT OF) 0.8% SNR 20/03/42 JPY50000                | 0.00% | JP1201801N46 |
| JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000                | 0.00% | JP1201051891 |
| UNITED STATES TREAS BDS 2.875% DUE 11-15-2046            | 0.00% | US912810RU43 |
| METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEC   | 0.00% | US59259YBY41 |
| DAEWOO ENGINEERING & CONSTRUCTION                        | 0.00% | KR7047040001 |
| JAPAN(GOVT OF) 1.9% SNR 20/12/28 JPY50000                | 0.00% | JP1201081914 |
| ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000                | 0.00% | IT0005345183 |
| SPAIN(KINGDOM) .8% 30/07/2029                            | 0.00% | ES0000012K53 |
| HANNOVER RUECK SE  | 0.00% | DE0008402215 |
| JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000                | 0.00% | JP1200951760 |
| WARNERMEDIA HLDGS INC 5.141% 03-15-2052                  | 0.00% | US55903VBE20 |
| HYUNDAI WIA CORP   | 0.00% | KR7011210002 |
| ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000                | 0.00% | IT0005421703 |
| Outstanding Settlement Receipts - HUF                    | 0.00% |              |
| GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01               | 0.00% | DE0001102473 |
| MERCK & CO INC NEW 5.0% 05-17-2053                       | 0.00% | US58933YBM66 |
| MEGA FINANCIAL HOLDING CO LTD                            | 0.00% | TW0002886009 |
| ITOCHU CORP JPY  | 0.00% | JP3143600009 |
| CIVITAS RESOURCES COM USD 0.001                          | 0.00% | US17888H1032 |
| NN GROUP N.V. 6%-FRN LT2 03/11/43 EUR1000                | 0.00% | XS2616652637 |
| NXP SEMICONDUCTORS                                       | 0.00% | NL0009538784 |
| INTERCONTINENTAL 2.1% DUE 06-15-2030                     | 0.00% | US45866FAK03 |
| XIAMEN BANK CO LTD                                       | 0.00% | CNE100004HT2 |
| SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000             | 0.00% | ES0000012729 |
| POWER ASSETS HOLDINGS LIMITED                            | 0.00% | HK0006000050 |
| BUONI POLIENNALI 1.85% 01/07/2025                        | 0.00% | IT0005408502 |
| FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057       | 0.00% | US3136802D78 |
| FNMA POOL #MA4398 2% 07-01-2051 BEO                      | 0.00% | US31418D3G50 |
| ITALY(REP OF) 0.25% BDS 15/03/28 EUR1000                 | 0.00% | IT0005433690 |
| JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000             | 0.00% | JP12009216C0 |
| BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EURO.01             | 0.00% | BE0000291972 |
| BUONI POLIENNALI 1.5 1.5% 01/06/2025                     | 0.00% | IT0005090318 |

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| NORTHEASTERN UNIV 2.894%                      | 10-01-2050        | 0.00% | US664675AT20 |
| ITALY(REP OF) 7.25% SNR 01/11/26              | EUR0.01           | 0.00% | IT0001086567 |
| GNMAII POOL #MA3736 SER 2046 3.5% DUE         | 06-20-2046 REG    | 0.00% | US36179SEH67 |
| JAPAN(GOVT OF) 2% SNR 20/03/27                | JPY50000'93       | 0.00% | JP1200931739 |
| DKK BNP PARIBAS A/C                           |                   | 0.00% |              |
| FHLMC GOLD Q45872 3.0% 01-01-2047             |                   | 0.00% | US3132WKQ275 |
| SANKYO CO LTD GUNMA                           |                   | 0.00% | JP3326410002 |
| JAPAN(GOVT OF) 2.2% SNR 20/06/26              | JPY50000          | 0.00% | JP1200891685 |
| FNMA POOL #FS4472 2.5% 10-01-2040 BEO         |                   | 0.00% | US3140XK6J43 |
| PVTPL COLUMBIA PIPELINES OPER CO LLC          | 5.927% 08-15-2030 | 0.00% | US19828TAA43 |
| MARVELL TECHNOLOGY COM                        |                   | 0.00% | US5738741041 |
| RELIANCE STEEL & ALUMINUM CO                  |                   | 0.00% | US7595091023 |
| FNMA POOL #FM5166 3% 12-01-2050 BEO           |                   | 0.00% | US3140X8W459 |
| ARIZONA PUB SVC CO FIXED 6.35% DUE            | 12-15-2032        | 0.00% | US040555DE14 |
| REALTY INCOME CORP 5.125% 07-06-2034          |                   | 0.00% | XS2644969698 |
| ITALY(REP OF) 2.1% SNR 15/07/2026             | EUR1000           | 0.00% | IT0005370306 |
| FEDERAL HOME LN MTG CORP POOL #G08741         | 3%01-01-2047 BI   | 0.00% | US3128MIZF08 |
| FEDERAL HOME LN MTG CORP POOL #RA3513         | 2.5% DUE 09-01    | 0.00% | US3133KJ3W01 |
| BANK OF NOVA SCOTIA CAD                       |                   | 0.00% | CA0641491075 |
| MARSH & MCLENNAN COS INC 5.7%                 | 09-15-2053        | 0.00% | US571748BV33 |
| ACS ACTIVIDADES CONS Y SERV                   |                   | 0.00% | ES0167050915 |
| JAPAN(GOVT OF) 2.3% SNR 20/03/26              | JPY50000          | 0.00% | JP1200861647 |
| ITALY(REP OF) 5% SNR 01/08/2039               | EUR1000           | 0.00% | IT0004286966 |
| JAPAN(GOVT OF) 2.1% SNR 20/03/26              | JPY50000          | 0.00% | JP1200851630 |
| REGION GROUP NPV                              |                   | 0.00% | AU0000253502 |
| UK(GOVT OF) 0.875% SNR 31/07/33               | GBP1000           | 0.00% | GB00BM8Z2S21 |
| CANADA(GOVT OF) 1.25% BDS 01/03/2025          | CAD1              | 0.00% | CA135087K528 |
| BEST BUY CO INC                               |                   | 0.00% | US0865161014 |
| AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32         | AUD1000           | 0.00% | AU0000075681 |
| JAPAN(GOVT OF) 2% SNR 20/12/25                | JPY50000'84       | 0.00% | JP1200841615 |
| ITALY(REP OF) 2.8% SNR 01/12/2028             | EUR1000           | 0.00% | IT0005340929 |
| ITALY(REP OF) 1.6% SNR 01/06/2026             | EUR1000           | 0.00% | IT0005170839 |
| UNITED KINGDOM(GOVERNMENT OF) 3.25%           | GILT DUE 22/01/20 | 0.00% | GB00B8429V04 |
| ALLIANZ SE 5.824%-FRN LT2 25/07/53            | EUR               | 0.00% | DE000A351U49 |
| JAPAN (GOVERNMENT 0.4% .4% 20/03/2040         |                   | 0.00% | JP1201721L45 |
| DENMARK(KINGDOM) 4.5% SNR 15/11/2039          | DKK0.01           | 0.00% | DK0009922320 |
| KENVUE INC                                    |                   | 0.00% | US49177J1025 |
| S-OIL CORPORATION                             |                   | 0.00% | KR7010950004 |
| AMERICAN INTERNATIONAL GROUP                  |                   | 0.00% | US0268747849 |
| GERMANY(FED REP) 4.75% SNR 04/07/28           | EUR0.01           | 0.00% | DE0001135085 |
| JAPAN(GOVT OF) 2.1% SNR 20/09/24              | JPY50000          | 0.00% | JP1200721494 |
| NEC CORPORATION                               |                   | 0.00% | JP3733000008 |
| AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026        | AUD1000           | 0.00% | AU0000106411 |
| ITALY(REPUBLIC OF) .45% 15/02/2029            |                   | 0.00% | IT0005467482 |
| DANSKE BANK A/S 2.25% 14/01/2028              |                   | 0.00% | XS2100904361 |
| BQE FED CRED MUT 5.125% LT2 13/01/2033        | EUR               | 0.00% | FR001400F323 |
| JAPAN(GOVT OF) 2.3% SNR 20/03/40              | JPY50000          | 0.00% | JP1300321A34 |
| ORANGE 5.375%-FR SUB EMTN PERP                | EUR               | 0.00% | FR001400GDJ1 |
| SCHNEIDER ELECTRIC 3.25% SNR EMTN             | 09/11/27 EUR      | 0.00% | FR001400DT99 |
| SECOM CO LTD                                  |                   | 0.00% | JP3421800008 |
| JAPAN(GOVT OF) 1.9% SNR 20/06/25              | JPY50000          | 0.00% | JP1200781563 |
| SPAIN(KINGDOM OF) 1.45% SNR 31/10/27          | EUR1000           | 0.00% | ES0000012A89 |
| ITALY(REPUBLIC OF) T-BOND 3.85%               | 01/09/2049        | 0.00% | IT0005363111 |
| JAPAN (20 YR TBOND .5% 20/12/2041             |                   | 0.00% | JP1201791N14 |
| GEORGIA PWR CO 4.75% DUE 09-01-2040           |                   | 0.00% | US373334JS15 |
| TOKUYAMA CORP                                 |                   | 0.00% | JP3625000009 |
| GERMANY(FED REP) 0.25% SNR 15/02/29           | EUR0.01           | 0.00% | DE0001102465 |
| EQUINOR ASA                                   |                   | 0.00% | NO0010096985 |
| SCHNEIDER ELECTRIC 3.5% SNR EMTN              | 09/11/32 EUR      | 0.00% | FR001400DTA3 |
| JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD |                   | 0.00% | CNE100002BL6 |
| GUI ZHOU TYRE ORD SHS A                       |                   | 0.00% | CNE000000JH2 |
| SOMPO HOLDINGS INC NPV                        |                   | 0.00% | JP3165000005 |
| BPCE 5.125%-FRN SUB 25/01/35                  | EUR               | 0.00% | FR001400FB22 |
| AMPHENOL CORP CL A                            |                   | 0.00% | US0320951017 |
| FRANCE(GOVT OF) 4% SNR 25/04/2055             | EUR1              | 0.00% | FR0010171975 |
| GNMAII POOL #MA5263 3.5% DUE 06-01-2048       | REG               | 0.00% | US36179TZ403 |
| ARCHER DANIELS MIDLAND CO COM STK NPV         |                   | 0.00% | US0394831020 |
| CREDIT AGRICOLE SA MTN 3.875%                 | 20/04/2031        | 0.00% | FR001400HCR4 |
| BELL CANADA 4.55% DEB 09/02/2030              | CAD1              | 0.00% | CA07813ZCL63 |
| BUONI POLIENNALI DEL TBOND TE 1.65%           | 01/03/2032        | 0.00% | IT0005094088 |
| PROLOGIS EURO FIN 4.25% 31/01/2043            |                   | 0.00% | XS2580271752 |
| ITALY(REP OF) 5% SNR 01/09/2040               | EUR1000           | 0.00% | IT0004532559 |

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| FNMA POOL #CA6740 3.0%                          | 08-01-2050      | 0.00% | US3140QEP226 |
| UK(GOVT OF) 0.875% BDS 31/01/46 GBP1000         |                 | 0.00% | GB00BNNGP775 |
| UIE PLC USD1                                    |                 | 0.00% | MT0002400118 |
| LDC EURO.80                                     |                 | 0.00% | FR0013204336 |
| PVTPL VERALTO CORP SR NT 5.45%                  | 09-18-2033      | 0.00% | US92338CAE30 |
| TOTAL SA  |                 | 0.00% | US89151E1091 |
| GNMAII POOL #MA7255 SER 2051 2.5% DUE           | 03-20-2051 REG  | 0.00% | US36179WBY30 |
| FORD MOTOR COMPANY                              |                 | 0.00% | US3453708600 |
| SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028           | EUR1000         | 0.00% | ES0000012B88 |
| JAPAN T-BOND 0.5% 20/12/2024                    |                 | 0.00% | JP1103361EC6 |
| AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/2029         | AUD100          | 0.00% | AU3TB0000150 |
| DECKERS OUTDOOR CORP                            |                 | 0.00% | US2435371073 |
| JAPAN(GOVT OF) 0.3% SNR 20/12/25                | JPY50000        | 0.00% | JP1103411FC6 |
| UNITED STATES TREAS BDS DTD 00247 2.5% DUE      | 02-15-2046 RI   | 0.00% | US912810RQ31 |
| JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025         |                 | 0.00% | JP1103381F34 |
| VIRGINIA ELEC & PWR CO 5.3%                     | 08-15-2033      | 0.00% | US927804GM00 |
| AMERICAN WTR CAP CORP SR NT 3.25%               | 06-01-2051      | 0.00% | US03040WAZ86 |
| INTL GAME TECH PLC                              |                 | 0.00% | GB00BVG7F061 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%            | 01-01-2052      | 0.00% | US3140M9X516 |
| SPAIN(KINGDOM OF) 1.95% SNR 30/07/30            | EUR1000         | 0.00% | ES00000127A2 |
| CANADA(GOVT OF) 1% BDS 01/09/2026               | CAD1'L930       | 0.00% | CA135087L930 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/26                | JPY50000        | 0.00% | JP1103441G98 |
| SPAIN(KINGDOM OF) 1.45% SNR 30/04/29            | EUR1000         | 0.00% | ES0000012E51 |
| NETHERLANDS KING 0.75% SNR 15/07/2028           | EUR1            | 0.00% | NL0012818504 |
| BELGIUM(KINGDOM) 0.8% BDS 22/06/28              | EUR'REGS'       | 0.00% | BE0000345547 |
| AUTOSTRADE 5.125% SNR 14/06/2033                | EUR             | 0.00% | XS2636745882 |
| ICICI BANK SPON ADR                             |                 | 0.00% | US45104G1040 |
| JAPAN(GOVT OF) 1.6% SNR 20/06/32                | JPY50000        | 0.00% | JP1201391C86 |
| UNITED STATES OF AMER TREAS BONDS DTD           | 05/15/2016 2.5% | 0.00% | US912810RS96 |
| SAMSUNG ELECTRO MECHANICS CO                    |                 | 0.00% | KR7009150004 |
| DIAGEO CAP PLC 5.3% DUE 10-24-2027              |                 | 0.00% | US25243YBG35 |
| UNITED KINGDOM GOVT OF 3.75% 29/01/2038         |                 | 0.00% | GB00BQC4R999 |
| AEON KYUSHU CO LTD                              |                 | 0.00% | JP3245400001 |
| ITALY(REP OF) 0.9% BDS 01/04/2031               | EUR1000         | 0.00% | IT0005422891 |
| FORD MOTOR CREDIT COMPANY LLC 3.664 DUE         | 09-08-2024 REC  | 0.00% | US345397WW97 |
| LCH_OIS CHASUS33 20/06/2026 GBP P 1DSONIA / R   | 5.436% 466      | 0.00% |              |
| ESI GROUP ORD SHS                               |                 | 0.00% | FR0004110310 |
| BANK OF MONTREAL CAD                            |                 | 0.00% | CA0636711016 |
| AKZO NOBEL NV                                   |                 | 0.00% | NL0013267909 |
| DIAGEO CAP PLC 5.5% DUE 01-24-2033              |                 | 0.00% | US25243YBH18 |
| BEIERSDORF AG                                   |                 | 0.00% | DE0005200000 |
| JAPAN (20 YEAR ISSUE) .4% 20/03/2039            |                 | 0.00% | JP1201681K44 |
| PANCANADIAN PETE 7.2% DUE 11-01-2031            |                 | 0.00% | US698900AG20 |
| GERMANY(FED REP) 4.75% SNR 04/07/34             | EURO.01         | 0.00% | DE0001135226 |
| JAPAN(GOVT OF) 2.2% SNR 20/09/27                | JPY50000        | 0.00% | JP1200971792 |
| PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% DUE | 01-17-          | 0.00% | US233853AN08 |
| INFOSYS LTD                                     |                 | 0.00% | US4567881085 |
| BARCLAYS PLC 1.106%-FRN SNR 12/05/32            | EUR             | 0.00% | XS2342060360 |
| PVTPL AIB GROUP PLC 6.608% 09-13-2029           |                 | 0.00% | US00135TAD63 |
| AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031            | AUD1000         | 0.00% | AU0000101792 |
| NUCOR CORP                                      |                 | 0.00% | US6703461052 |
| BASF SE   |                 | 0.00% | DE000BASF111 |
| IMPALA PLATINUM HOLDINGS LIMITED                |                 | 0.00% | ZAE000083648 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%            | 05-01-2051      | 0.00% | US3140QKN871 |
| ITALY(REP OF) 0.95% SNR 01/12/31                | EUR1000         | 0.00% | IT0005449969 |
| ITALY(REPUBLIC OF) 0% TBOND 3.45%               | 01/03/2048      | 0.00% | IT0005273013 |
| LINDT & SPRUENGLI AG-PC                         |                 | 0.00% | CH0010570767 |
| FNMA POOL #BN3625 4.0% DUE 01-01-2049           |                 | 0.00% | US3140JLA384 |
| FED HOME LN MTG 2.5% DUE 02-01-2051             |                 | 0.00% | US3133KLA494 |
| ITALY(REP OF) 4.5% SNR 01/03/2026               | EUR1000         | 0.00% | IT0004644735 |
| SEMPRA ORD                                      |                 | 0.00% | US8168511090 |
| GOODMAN PROPERTY UNIT NZD                       |                 | 0.00% | NZCPT000159  |
| DONG E E JIAO CO LTD                            |                 | 0.00% | CNE0000006Y9 |
| MSTB03  | WEST PAC        | 0.00% |              |
| NATIONAL GRID PLC 5.809%                        | 06-12-2033      | 0.00% | US636274AE20 |
| FNMA POOL #FM5770 4% 06-01-2049                 | BEO             | 0.00% | US3140X9MU66 |
| SHANGHAI PHARMACEUTICALS HOLDING CO LTD         |                 | 0.00% | CNE1000012B3 |
| MIPS AB   |                 | 0.00% | SE0009216278 |
| FRANCE(GOVT OF) 2% SNR 25/05/2048               | EUR1            | 0.00% | FR0013257524 |
| PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK          | ENTRY 5.335% (  | 0.00% | US05581KAF84 |
| INTEL CORP 5.625% 02-10-2043                    |                 | 0.00% | US458140CH18 |
| FNMA POOL #MA4918 5% 02-01-2053                 | BEO             | 0.00% | US31418EPC83 |

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| OLD DOMINION FREIGHT LINE INC                         | 0.00% | US6795801009  |
| JAPAN (20 YR TBOND .5% 20/03/2038                     | 0.00% | JP1201641J38  |
| BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01          | 0.00% | BE0000347568  |
| GOLDMAN SACHS MTN 4.0% 21/09/2029                     | 0.00% | XS2536502227  |
| HOWMET AEROSPACE I COM USD                            | 0.00% | US4432011082  |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2051       | 0.00% | US3132DWBC64  |
| GERMANY(FED REP) 1.75% BDS 15/02/24 EURO.01           | 0.00% | DE0001102333  |
| JAPAN(GOVT OF) 0.5% SNR 20/09/41 JPY50000             | 0.00% | JP1201781MA3  |
| JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000             | 0.00% | JP1201651J76  |
| MICROCHIP TECHNOLOGY INC                              | 0.00% | US5950171042  |
| GERMANY(FED REP) 5.625% SNR 04/01/28 EURO.01          | 0.00% | DE0001135069  |
| CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO  | 0.00% | US209111GD93  |
| JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000             | 0.00% | JP1201591GC4  |
| GERMANY(FED REP) 0% SNR 13/10/23 EURO.01'178          | 0.00% | DE0001141786  |
| LPP SA  | 0.00% | PLPPP0000011  |
| AMPOL LIMITED ORDINARY FULLY PAID                     | 0.00% | AU0000088338  |
| CHARTER COMMUN INC COM                                | 0.00% | US16119P1084  |
| AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000        | 0.00% | AU0000047003  |
| ORANGE SA 1.25% 07/07/2027                            | 0.00% | FR0013506292  |
| VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053          | 0.00% | US927804GN82  |
| HCA INC 5.125% 06-15-2039                             | 0.00% | US404119BY43  |
| FNMA POOL #FS4639 6% 05-01-2053 BEO                   | 0.00% | US3140XLEM68  |
| BARCLAYS PLC 0.577%-FRN SNR 09/08/29 EUR              | 0.00% | XS2373642102  |
| UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000                | 0.00% | GB00B39R3707  |
| ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049             | 0.00% | US03523TBV98  |
| JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000             | 0.00% | JP1201581G90  |
| JAPAN(GOVT OF) 0.6% SNR 20/09/37 JPY50000             | 0.00% | JP1201621H91  |
| CHINA COAL XINJI ENERGY CO LTD                        | 0.00% | CNE1000008D7  |
| KFC HOLDINGS JAPAN LTD                                | 0.00% | JP3702200001  |
| AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030             | 0.00% | US03040WAW55  |
| CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034          | 0.00% | US14040HDA05  |
| FNMA POOL #FS1836 2.5% 05-01-2052 BEO                 | 0.00% | US3140XHB67   |
| LX INTERNATIONAL CORP                                 | 0.00% | KR7001120005  |
| APOLLO GLOBAL MANA COM                                | 0.00% | US03769M1062  |
| SUBARU CORP   | 0.00% | JP3814800003  |
| FRANCE(GOVT OF) T BOND 3.0% 25/05/2033                | 0.00% | FR001400H7V7  |
| ITALY(REP OF) 1.35% SNR 01/04/30 EUR1000              | 0.00% | IT0005383309  |
| AVIVA ORD   | 0.00% | GB00BPQY8M80  |
| ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000              | 0.00% | IT0005282527  |
| NESTE OYJ   | 0.00% | FI0009013296  |
| MARRIOTT INTL INC NEW 5.45% 09-15-2026                | 0.00% | US571903BM43  |
| FUT PUT DEC 23 U.S. T-BONDS 1110                      | 0.00% |               |
| CORTEVA INC   | 0.00% | US22052L1044  |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000         | 0.00% | AU000XCLWAQ1  |
| VITAL HEALTHCARE PROP TRUST UNITS NPV                 | 0.00% | NZCHPE000154  |
| AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030                | 0.00% | AU0000087454  |
| GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG       | 0.00% | US36181BKX72  |
| FNMA POOL #CB1131 2.5% DUE 07-01-2051                 | 0.00% | US3140QLHH20  |
| SPAIN(KINGDOM OF) 0.25% SNR 30/07/24 EUR1000          | 0.00% | ES0000012E85  |
| HARUYAMA HOLDINGS INC                                 | 0.00% | JP3773600006  |
| CR AGRICOLE 2.625% 29/01/2048                         | 0.00% | FR0013312154  |
| GERMANY(FED REP) 1.8% BDS 15/08/2053 EURO.01          | 0.00% | DE0001102614  |
| CHINA RAILWAY GROUP LTD                               | 0.00% | CNE100000866  |
| ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000              | 0.00% | IT0005083057  |
| NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP           | 0.00% | XS2464407860  |
| NIPPON BS BROADCASTING CORP                           | 0.00% | JP3746000003  |
| HANA FINANCIAL GROUP                                  | 0.00% | KR7086790003  |
| SNOWFLAKE INC   | 0.00% | US8334451098  |
| GERMANY(FED REP) 0% GTD SNR 18/10/24 EURO.01          | 0.00% | DE0001141802  |
| GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR         | 0.00% | XS2444424639  |
| SEAH BESTEEL HOLDINGS CORP                            | 0.00% | KR7001430008  |
| EUROBANK ERGASIAS SERVICES AND                        | 0.00% | GRS323003012  |
| RECRUIT HLDGS CO LNPV                                 | 0.00% | JP3970300004  |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000         | 0.00% | AU000XCLWAW3  |
| FNMA POOL #FS0043 3% 05-01-2051 BEO                   | 0.00% | US3140XFBM28  |
| CONS EDISON CO N Y 3.2% DUE 12-01-2051                | 0.00% | US209111GC11  |
| ON SEMICONDUCTOR CORPORATION                          | 0.00% | US6821891057  |
| LONDON STOCK EXCHANG                                  | 0.00% | GB00B0SWJX34  |
| JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000        | 0.00% | JP1300341B39  |
| BIOGEN INC 2.25% DUE 05-01-2030                       | 0.00% | US09062XAH61  |
| FEDERAL HOME LN MTG CORP POOL #FR SD1708 2.5% 08-01-2 | 0.00% | US3132DN3R23  |
| GNMAII POOL #MA7535 3.0% 08-20-2051                   | 0.00% | US36179WQLQ95 |

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| SCIENTIFIC GAMES CORP - A                                  | 0.00% | US80874P1093 |
| UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI   | 0.00% | US912810QA97 |
| AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028             | 0.00% | US00774MAW55 |
| GERMANY(FED REP) 0% SNR 15/05/2035 EURO.01                 | 0.00% | DE0001102515 |
| JAPAN(GOVT OF) 1.4% SNR 20/03/53 JPY50000                  | 0.00% | JP1300781P48 |
| E.ON INTERNATIONAL 5.875% SNR MTN 30/10/37 GBP             | 0.00% | XS0327443627 |
| SHANGHAI DATUN ENERGY RESOURCES CO LTD                     | 0.00% | CNE000001915 |
| TURK TRAKTOR VE ZIRAAT MAKINELERI AS                       | 0.00% | TRETRRK00010 |
| UK(GOVT OF) 3.5% BDS 22/10/2025 GBP1000                    | 0.00% | GB00BPCJD880 |
| DANONE   | 0.00% | FR0000120644 |
| NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025            | 0.00% | NL0011220108 |
| MARSH & MCLENNAN 4.375% DUE 03-15-2029                     | 0.00% | US571748BG65 |
| ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000                  | 0.00% | IT0005240830 |
| BELGIUM(KINGDOM) 1% SNR 22/06/26 EURO.01'77'               | 0.00% | BE0000337460 |
| BOOKING HOLDINGS INC 4.125% 05-12-2033                     | 0.00% | XS2621007660 |
| JAPAN(GOVT OF) 0.5% SNR 20/03/60 JPY50000                  | 0.00% | JP1400131L54 |
| JAPAN(GOVT OF) 2.2% BDS 20/03/31 JPY50000                  | 0.00% | JP1201251B37 |
| GNMA POOL #MA2602 4% 02-20-2045 BEO                        | 0.00% | US36179Q3K59 |
| KEURIG DR PEPPER INC                                       | 0.00% | US49271V1008 |
| Outstanding Settlement Receipts - EUR                      | 0.00% |              |
| SEMPRA ENERGY 3.7% DUE 04-01-2029 BEO                      | 0.00% | US816851BP33 |
| JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000                  | 0.00% | JP1300401D91 |
| VORNADO REALTY TRUST                                       | 0.00% | US9290421091 |
| NETHERLANDS GOVERNMENT 2.75% 15/01/2047                    | 0.00% | NL0010721999 |
| UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000                     | 0.00% | GB00BFWFPP71 |
| ANGLO AMERICAN PLC   | 0.00% | GB00B1XZS820 |
| CANADIAN SOLAR INFRASTRUCTURE FUND INC                     | 0.00% | JP3048590008 |
| SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000              | 0.00% | ES0000012932 |
| NETHERLANDS KING 0.5% SNR 15/07/26 EUR1'REGS               | 0.00% | NL0011819040 |
| GERMANY(FED REP) 0% SNR 15/08/2050 EURO.01                 | 0.00% | DE0001102481 |
| SDI CORP   | 0.00% | TW0002351004 |
| ITALY(REPUBLIC OF) 3.5% 15/01/2026                         | 0.00% | IT0005514473 |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033     | 0.00% | US19828TAB26 |
| HONG KONG EXCHANGE & CLEAR                                 | 0.00% | HK0388045442 |
| ULTA BEAUTY INC COM  | 0.00% | US9038453031 |
| AEGON NV   | 0.00% | NL0000303709 |
| Australian Dollar Custodial Account – MIF Direct Property  | 0.00% |              |
| CROWDSTRIKE HOLDINGS INC                                   | 0.00% | US22788C1053 |
| FRANCE(GOVT OF) 144A 0.75% SNR BDS 25/05/20!               | 0.00% | FR0014004J31 |
| AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000              | 0.00% | AU000XCLWAR9 |
| SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO                | 0.00% | US824348BR69 |
| ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000                  | 0.00% | IT0005419848 |
| SUNDRUG CO LTD   | 0.00% | JP3336600006 |
| NEW CHINA LIFE INSURANCE CO LTD                            | 0.00% | CNE100001922 |
| AMERIPRISE FINANCIAL INC                                   | 0.00% | US03076C1062 |
| JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033                  | 0.00% | JP1201451D66 |
| B3 SA BRASIL BOLSA BALCAO                                  | 0.00% | BRB3SAACNOR6 |
| CROWN CASTLE INTL CORP                                     | 0.00% | US22822V1017 |
| JAPAN (40 YR TBOND) .7% 20/03/2061                         | 0.00% | JP1400141M51 |
| EXELON CORPORATION   | 0.00% | US30161N1019 |
| KADOYA SESAME MILLS INC                                    | 0.00% | JP3214400008 |
| DSV A/S  | 0.00% | DK0060079531 |
| LOGITECH INTERNATIONAL SA                                  | 0.00% | CH0025751329 |
| SEAWORLD ENTERTAINMET INC                                  | 0.00% | US81282V1008 |
| UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000                     | 0.00% | GB00BD0XH204 |
| BONOS Y OBLIG DE 144A .5% 31/10/2031                       | 0.00% | ES0000012132 |
| TRUIST FINL CORP COM                                       | 0.00% | US89832Q1094 |
| POLAND(REPUBLIC) .25% 25/10/2026                           | 0.00% | PL0000113460 |
| ALPHA NETWORKS INC   | 0.00% | TW0003380002 |
| JAPAN (20 YR 0.3% .3% 20/09/2039                           | 0.00% | JP1201701KA5 |
| KKR AND CO INC   | 0.00% | US48251W1045 |
| SRA HOLDINGS INC   | 0.00% | JP3161450006 |
| GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 E           | 0.00% | DE0001135325 |
| JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000                  | 0.00% | JP1201431D38 |
| PVTPL COTY INC / HFC PRESTIGE PRODS INC / HFC 6.625% 07-15 | 0.00% | US22207AAA07 |
| POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000                  | 0.00% | PL0000107611 |
| ITALY(REPUBLIC OF) 0.0% 01/04/2026                         | 0.00% | IT0005437147 |
| SPAIN(KINGDOM OF) .8% 30/07/2027                           | 0.00% | ES0000012G26 |
| NETHERLANDS KING 0% GTD 15/01/2027 EUR1'144A               | 0.00% | NL0015031501 |
| LCH_OIS CHASUS33 07/09/2028 GBP P 1DSONIA / R 4.818% 475   | 0.00% |              |
| GERMANY(FED REP) 0% BDS 16/04/2027 EURO.01                 | 0.00% | DE0001141851 |
| OTC DER CASH COLL REC FROM BARCLAYS                        | 0.00% |              |



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| GEORGIA PWR CO 3.7%                                  | 01-30-2050     | 0.00% | US373334KN09 |
| IRSBZ524 IRS BNZ NZD 111124 RFXD 5.245 PFLT 3ZBSW    |                | 0.00% | DUIRSBNZ5244 |
| BANK OF COMMUNICATION LTD                            |                | 0.00% | CNE100000205 |
| BELGIUM(KINGDOM) .35% 22/06/2032                     |                | 0.00% | BE0000354630 |
| CHINA SUNTIEN GREE H CNY1                            |                | 0.00% | CNE100000TW9 |
| PRUDENTIAL FINANCIAL INC                             |                | 0.00% | US7443201022 |
| COCA-COLA FEMSA S.UNITS                              |                | 0.00% | MX01KO000002 |
| MISC BHD   |                | 0.00% | MYL38160O005 |
| JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000          |                | 0.00% | JP1201481E36 |
| TRIPOD TECHNOLOGY CORP                               |                | 0.00% | TW0003044004 |
| ALCON AG   |                | 0.00% | CH0432492467 |
| JAPAN (20 YEAR ISSUE) TBOND 0.5%                     | 20/03/2041     | 0.00% | JP1201761M45 |
| FNMA POOL #FS2598 3% 05-01-2052 BEO                  |                | 0.00% | US3140XH3G03 |
| BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042             |                | 0.00% | DE0001135432 |
| CONSTELLATION ENERGY CORP                            |                | 0.00% | US21037T1097 |
| MINISTERIO HAC 6.25% GTD 09/07/2036 COP              |                | 0.00% | COL17CT03748 |
| FEDERAL HOME LOAN MORTGAGE CORP 2%                   | 08-01-2051     | 0.00% | US3132DWB512 |
| AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000        |                | 0.00% | AU0000143901 |
| FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-205 |                | 0.00% | US3132DVLW36 |
| JAPAN(GOVT OF) 0.8% SNR 20/12/47 JPY50000            |                | 0.00% | JP1300571HC4 |
| DUPONT DE NEMOURS INC                                |                | 0.00% | US26614N1028 |
| MSCI INC   |                | 0.00% | US55354G1004 |
| GERMANY(FED REP) 0% GTD SNR 15/11/27 EURO.01         |                | 0.00% | DE0001102523 |
| JAPAN (30YR)   | .8% 20/03/2048 | 0.00% | JP1300581J30 |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042                  |                | 0.00% | US035240AG57 |
| BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01         |                | 0.00% | BE0000342510 |
| ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000             |                | 0.00% | IT0005416570 |
| BANIJAY ENTMNT 7.0% 01/05/2029                       |                | 0.00% | XS2690055996 |
| MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052          |                | 0.00% | US571748BS04 |
| FNMA POOL #BT7341 2.0% 09-01-2036                    |                | 0.00% | US3140LWEP82 |
| FNMA POOL #FS0701 3% 12-01-2051 BEO                  |                | 0.00% | US3140XFX710 |
| LAFARGEHOLCIM LTD                                    |                | 0.00% | CH0012214059 |
| AUTOSTRAD 2.25% SNR EMTN 25/01/32 EUR                |                | 0.00% | XS2434702853 |
| FNMA POOL #FS1107 2.5% 12-01-2051 BEO                |                | 0.00% | US3140XGGR43 |
| INDITEX  |                | 0.00% | ES0148396007 |
| PHARMAENGINE INC                                     |                | 0.00% | TW0004162003 |
| KONINKLIJKE KPN NV                                   |                | 0.00% | NL0000009082 |
| CAPITAL ONE FINANCIAL CORPORATION                    |                | 0.00% | US14040H1059 |
| FOOT LOCKER INC                                      |                | 0.00% | US3448491049 |
| BARCLAYS PLC   |                | 0.00% | GB0031348658 |
| PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE   |                | 0.00% | US65364UAH95 |
| LAN AIRLINES GROUP SA                                |                | 0.00% | CL0000000423 |
| FNMA 3.5% 09-01-2047                                 |                | 0.00% | US3140Q7QD28 |
| JAPAN T-BOND 1.2 20/12/2034                          |                | 0.00% | JP1201511EC7 |
| E.ON SE 4% SNR 29/08/33 EUR1000'88'                  |                | 0.00% | XS2673547746 |
| ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000             |                | 0.00% | IT0005466013 |
| IDEXX LABORATORIES INC                               |                | 0.00% | US45168D1046 |
| FNMA POOL #FS3092 2.5% 04-01-2052 BEO                |                | 0.00% | US3140XJN182 |
| CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE           |                | 0.00% | BRTRPLACNPR1 |
| SEEGENE INC  |                | 0.00% | KR7096530001 |
| JAPAN 1.7% BDS 20/09/32 JPY50000                     |                | 0.00% | JP1201401C92 |
| FNMA POOL #MA2405 4% 09-01-2045 BEO                  |                | 0.00% | US31418BU797 |
| GRUPO AEROPORTUARIO DEL SURESTE SAB                  |                | 0.00% | MXP001661018 |
| TANSEISHA CO LTD                                     |                | 0.00% | JP3472200009 |
| BANK OF NEW YORK MELLON CORP                         |                | 0.00% | US0640581007 |
| ZHESHANG DEVELOPMENT GROUP CO LTD                    |                | 0.00% | CNE000000Y58 |
| TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD         |                | 0.00% | TW0005880009 |
| BONOS Y OBLIG DEL BDS 1.25% 31/10/2030               |                | 0.00% | ES0000012G34 |
| VERITIV CORP   |                | 0.00% | US9234541020 |
| JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000            |                | 0.00% | JP1300261748 |
| ODONTOPREV SA  |                | 0.00% | BRODPVACNOR4 |
| DOW INC  |                | 0.00% | US2605571031 |
| HUATAI SECURITIES CO LTD                             |                | 0.00% | CNE100000LQ8 |
| FHLMC GOLD G67702 4 01-01-2047                       |                | 0.00% | US3132XCRX53 |
| NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1           |                | 0.00% | NL0012171458 |
| ONEOK INC NEW 6.05%                                  | 09-01-2033     | 0.00% | US682680BL63 |
| FNMA POOL #FS3451 2.5% 03-01-2052 BEO                |                | 0.00% | US3140XJZR70 |
| SHANGHAI TUNNEL ENGINEERING CO LTD                   |                | 0.00% | CNE000000B83 |
| LLOYDS BANKING GROUP PLC                             |                | 0.00% | GB0008706128 |
| NUTRIEN LTD COM NPV                                  |                | 0.00% | CA67077M1086 |
| NETHERLANDS KING 4% SNR 15/01/2037 EUR1              |                | 0.00% | NL0000102234 |
| ITALY(REP OF) 2.5% BDS 01/12/2032 EUR1000            |                | 0.00% | IT0005494239 |

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| JAPAN(GOVT OF) 2.3% SNR 20/03/39                    | JPY50000         | 0.00% | JP1300301940  |
| FNMA POOL #MA4256 2.5% 02-01-2051 BEO               |                  | 0.00% | US31418DWS79  |
| CELANESE US HLDGS LLC 6.7%                          | 11-15-2033       | 0.00% | US15089QAY08  |
| MSC INDUSTRIAL DIRECT CO INC                        |                  | 0.00% | US5535301064  |
| GRAUBUNDNER KANTOALBANK PAR SHS                     |                  | 0.00% | CH0001340204  |
| FNMA POOL #FM1580 4% 09-01-2049 BEO                 |                  | 0.00% | US3140X4XJ06  |
| ROGERS COMMS INC 4.25% GTD SNR 15/04/32 CAD1        |                  | 0.00% | CA775109BV27  |
| FNMA POOL #MA2371 4% 08-01-2045 BEO                 |                  | 0.00% | US31418BT559  |
| EXPERIAN GROUP LTD                                  |                  | 0.00% | GB00B19NVLV48 |
| ITALY(REPUBLIC OF) 3.8% 15/04/2026                  |                  | 0.00% | IT0005538597  |
| SAMSUNG C AND T CORPORATION                         |                  | 0.00% | KR7028260008  |
| UNITEDHEALTH GROUP 4.25% DUE 03-15-2043             |                  | 0.00% | US91324PCD24  |
| GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG         |                  | 0.00% | US36179TEZ49  |
| NINTENDO CO LTD                                     |                  | 0.00% | JP3756600007  |
| QUANTA SERVICES INC                                 |                  | 0.00% | US74762E1029  |
| JAPAN(GOVT OF) 0.1% SNR 20/12/27                    | JPY50000         | 0.00% | JP1103491HC4  |
| JAPAN(GOVT OF) 0.7% SNR 20/03/51                    | JPY50000         | 0.00% | JP1300701M48  |
| JAPAN (30 YR TBOND .7% 20/06/2051                   |                  | 0.00% | JP1300711M79  |
| MARVELL TECHNOLOGY INC 5.75%                        | 02-15-2029       | 0.00% | US573874AP91  |
| GERMANY(FED REP) 0% BDS 15/08/2030                  | EURO.01          | 0.00% | DE0001030708  |
| COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R            |                  | 0.00% | US2017122050  |
| MOL HUNGARIAN OIL                                   |                  | 0.00% | HU0000153937  |
| GERMANY(FED REP) 6.25% BDS 4/1/2030                 | EURO.01 SER '00' | 0.00% | DE0001135143  |
| AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AU        |                  | 0.00% | AU000XCLWAG2  |
| FIRST HORIZON CORP                                  |                  | 0.00% | US3205171057  |
| SINGAPORE(GOVT OF) 2.75% SNR 01/04/42               | SGD1000          | 0.00% | SG3254976487  |
| SKY PERFECT JSAT HOLDINGS                           |                  | 0.00% | JP3396350005  |
| FNMA POOL #BM1257 2.5% DUE 04-01-2037               | REG              | 0.00% | US3140J5MF35  |
| HENRY SCHEIN CORP COM                               |                  | 0.00% | US8064071025  |
| DOMINION ENERGY INC                                 |                  | 0.00% | US25746U1097  |
| ASPEN GROUP STAPLED NPV                             |                  | 0.00% | AU000000APZ8  |
| INTERCONTINENTAL EXCHANGE INC 4.0%                  | 09-15-2027       | 0.00% | US45866FAU84  |
| ZHONGMIN BAIHUI RETAIL GROUP LTD                    |                  | 0.00% | SG2C76966531  |
| FRANCE(GOVT OF) 3% BDS 25/05/2054                   | EUR1'144A        | 0.00% | FR001400FTH3  |
| SPAIN(KINGDOM OF) 5.15% SNR 31/10/28                | EUR1000          | 0.00% | ES00000124C5  |
| ITALY(REP OF) 0.6% BDS 01/08/2031                   | EUR1000          | 0.00% | IT0005436693  |
| GNMAII POOL #MA6930 2.0%                            | 10-20-2050       | 0.00% | US36179VXX53  |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048                  |                  | 0.00% | US035240AN09  |
| UK(GOVT OF) 4.25% SNR 07/12/46                      | GBP1000          | 0.00% | GB00B128DP45  |
| WESFARMERS LIMITED                                  |                  | 0.00% | AU000000WES1  |
| AMGEN INC 5.65%                                     | 03-02-2053       | 0.00% | US031162DT45  |
| FEDERAL NATIONAL MORTGAGE ASSOC 3%                  | 10-01-2050       | 0.00% | US3140QFFX20  |
| BORGWARNER INC                                      |                  | 0.00% | US0997241064  |
| C.H. ROBINSON WORLDWIDE INC                         |                  | 0.00% | US12541W2098  |
| INTERPUBLIC GROUP COS INC USD                       |                  | 0.00% | US4606901001  |
| META PLATFORMS INC 4.8%                             | 05-15-2030       | 0.00% | US30303M8M79  |
| ECOPRO CO LTD                                       |                  | 0.00% | KR7086520004  |
| HOYA CORPORATION JPY                                |                  | 0.00% | JP3837800006  |
| GNMA POOL #782565 5 DUE                             | 02-15-2039 BEO   | 0.00% | US36241KZ681  |
| BOOKING HOLDINGS INC 4.75%                          | 11-15-2034       | 0.00% | XS2555221246  |
| UNUM GROUP FORMERLY UNUMPROVIDENT 5.75              | 08-15-2042       | 0.00% | US91529YAJ55  |
| JAPAN(GOVT OF) 0.7% SNR 20/03/37                    | JPY50000         | 0.00% | JP1201601H38  |
| ZTE CORP-H  |                  | 0.00% | CNE1000004Y2  |
| KINGSOFT CORP                                       |                  | 0.00% | KYG5264Y1089  |
| ROGERS COMMUNICATIONS INC 4.55%                     | 03-15-2052       | 0.00% | US775109CK50  |
| FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASE I |                  | 0.00% |               |
| QUALICORP SA COM NPV                                |                  | 0.00% | BRQUALACNOR6  |
| MOWI ASA  |                  | 0.00% | NO0003054108  |
| GLOBAL PAYMENTS INC                                 |                  | 0.00% | US37940X1028  |
| PG AND E CORP                                       |                  | 0.00% | US69331C1080  |
| BELGIUM KINGDOM 2.6%                                | 22/06/2024       | 0.00% | BE0000332412  |
| KOLON INDUSTRIES INC                                |                  | 0.00% | KR7120110002  |
| ENEL AMERICAS SA                                    |                  | 0.00% | CLP371861061  |
| TELECOM ITALIA CAP 6.375% DUE 11-15-2033            |                  | 0.00% | US87927VAF58  |
| SPAREBANK 1 OSTLANDET                               |                  | 0.00% | NO0010751910  |
| ITALY(REP OF) 0.35% SNR 01/02/25                    | EUR1000          | 0.00% | IT0005386245  |
| BANCO DE CHILE                                      |                  | 0.00% | CLP0939W1081  |
| BURBERRY GROUP PLC                                  |                  | 0.00% | GB0031743007  |
| FNMA POOL #FM2892 3.5% 07-01-2048 BEO               |                  | 0.00% | US3140X6GA38  |
| JAPAN(GOVT OF) 0.6% SNR 20/06/37                    | JPY50000         | 0.00% | JP1201611H69  |
| BANCO BRADESCO ADR SPONSORED                        |                  | 0.00% | US0594603039  |
| PAC GAS & ELEC CO 3.3% DUE 08-01-2040               |                  | 0.00% | US694308JH19  |

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| CRH PLC LONDON LISTING   | 0.00% | IE0001827041  |
| HCA INC SR SECD NT 4.625% 03-15-2052                             | 0.00% | US404119CL13  |
| FHLMC GOLD G60765 3 11-01-2046                                   | 0.00% | US31335AZ687  |
| KONE CORPORATION NEW   | 0.00% | FI0009013403  |
| JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000                        | 0.00% | JP1300641KA3  |
| GREENTOWN SERVICE GROUP CO LTD                                   | 0.00% | KYG410121084  |
| UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI         | 0.00% | US912810PX00  |
| GERDAU SA SPON ADR   | 0.00% | US3737371050  |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043                     | 0.00% | US842400FZ13  |
| ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L              | 0.00% | CNE100000X85  |
| ITALY(REP OF) 2.8% BDS 15/06/2029 EUR1000                        | 0.00% | IT0005495731  |
| SOUTHERN CO 5.7% 03-15-2034                                      | 0.00% | US842587DT18  |
| UK(GOVT OF) 4.5% BDS 07/06/2028 GBP1000                          | 0.00% | GB00BMF9LG83  |
| PRUDENTIAL PLC   | 0.00% | GB0007099541  |
| Australian Dollar Custodial Account – MIF Global Unlisted Infra: | 0.00% |               |
| BELGIUM KINGDOM TBOND 3.75% 22/06/2045                           | 0.00% | BE0000331406  |
| FUJI PHARMA CO LTD   | 0.00% | JP3816200004  |
| BELL CANADA 5.85% DEB 10/11/2032 CAD1                            | 0.00% | CA07813ZCK80  |
| HD HYUNDAI INFRACORE CO LTD                                      | 0.00% | KR7042670000  |
| FIDELITY NATIONAL INFORMATION SERVICES I                         | 0.00% | US31620M1062  |
| SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000                    | 0.00% | ES0000012H41  |
| PPG INDUSTRIES INC   | 0.00% | US6935061076  |
| JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000                        | 0.00% | JP1201571G68  |
| BOUYGUES   | 0.00% | FR0000120503  |
| UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000                          | 0.00% | GB00BJLR0116  |
| TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED               | 0.00% | JP3585800000  |
| XCEL ENERGY INC  | 0.00% | US98389B1008  |
| GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01                     | 0.00% | DE0001135044  |
| JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000                        | 0.00% | JP1201541F90  |
| UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025                  | 0.00% | US912828Y792  |
| DAIMLER TRUCK FIN 5.4% DUE 09-20-2028                            | 0.00% | US233853AT77  |
| JANGHO GROUP ORD SHS A   | 0.00% | CNE100001682  |
| BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01                      | 0.00% | BE0000320292  |
| FERRARI NV COM   | 0.00% | NL0011585146  |
| FASTENAL CO  | 0.00% | US3119001044  |
| Income Due - GBP   | 0.00% |               |
| ROCHE HOLDING AG   | 0.00% | CH0012032113  |
| UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000                          | 0.00% | GB00BDCHBW80  |
| PETRONAS DAGANGAN BHD  | 0.00% | MYL56810O0001 |
| JOHNSON CONTROLS INTERNATIONAL PLC                               | 0.00% | IE00BY7QL619  |
| UNUM GROUP SR NT 4.125% 06-15-2051                               | 0.00% | US91529YAR71  |
| SEVEN & I HOLDINGS CO LTD  | 0.00% | JP3422950000  |
| NORDEA BANK ABP  | 0.00% | FI4000297767  |
| MURATA MFG CO NPV TEMP   | 0.00% | DU06610403D8  |
| JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000                        | 0.00% | JP1400111J52  |
| JAPAN(GOVT OF) 2.5% SNR 20/06/36 JPY50000                        | 0.00% | JP1300231675  |
| LENNOX INTL INC COM  | 0.00% | US5261071071  |
| COSTAR GROUP INC COM   | 0.00% | US22160N1090  |
| SAFARICOM PLC  | 0.00% | KE1000001402  |
| ATLAS COPCO AB   | 0.00% | SE0017486889  |
| HOCHSCHILD MINING PLC  | 0.00% | GB00B1FW5029  |
| NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024                        | 0.00% | NO0010705536  |
| HOME DEPOT CANADA INC 2.7% 04-15-2025                            | 0.00% | US437076CM21  |
| JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000                       | 0.00% | JP1201171A43  |
| JAPAN (20 YEAR ISSUE) 0.3% 20/12/2039                            | 0.00% | JP1201711L13  |
| WUXI TAIJI INDUSTRY LTD CORP                                     | 0.00% | CNE000000B00  |
| WARTECK INVEST AG  | 0.00% | CH0002619481  |
| CHINA DESIGN GROUP CO LTD  | 0.00% | CNE100001W51  |
| FEDERAL HOME LN MTG CORP POOL #RA4349 2.5% DUE 01-01             | 0.00% | US3133KKZN26  |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052                    | 0.00% | US3140MHUW73  |
| JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000                        | 0.00% | JP13002918A0  |
| FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI            | 0.00% | US3128M94W97  |
| STMICROELECTRONICS NV  | 0.00% | NL0000226223  |
| PALANTIR TECHNOLOGIES INC  | 0.00% | US69608A1088  |
| PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033                       | 0.00% | US694308KJ55  |
| SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000                     | 0.00% | ES00000128Q6  |
| ARIZONA PUB SVC CO NT 3.35% 05-15-2050                           | 0.00% | US040555DB74  |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                         | 0.00% | US03523TBT43  |
| CENOVUS ENERGY INC 5.4% 06-15-2047                               | 0.00% | US15135UAR05  |
| PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.5% 09-20-2033           | 0.00% | US233853AU41  |
| TOYOTA MOTOR CRED 4.05% SNR EMTN 13/09/29 EUR                    | 0.00% | XS2597093009  |
| SGD BNP PARIBAS A/C  | 0.00% |               |

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| DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01             | 0.00% DK0009923567  |
| FAST RETAILING CO LTD                                    | 0.00% JP3802300008  |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053   | 0.00% US19828TAC09  |
| CANADIAN PAC RY CO NEW 3.1% 12-02-2051                   | 0.00% US13645RBH66  |
| COCA COLA HBC AG ORD                                     | 0.00% CH0198251305  |
| KANEMI CO LTD  | 0.00% JP3217900004  |
| SOK MARKETLER TICARET AS                                 | 0.00% TRESOKM00022  |
| FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1                | 0.00% FR0013480613  |
| FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041             | 0.00% US3137ADSQ11  |
| CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825              | 0.00% CA135087F825  |
| JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000                | 0.00% JP1300601JA9  |
| ZHONGJIN GOLD CORP LTD                                   | 0.00% CNE000001FM8  |
| NATL GAS TRANS PLC 1.625% SNR 14/01/2043GBP              | 0.00% XS2284250441  |
| BANGKOK CHAIN HOSPITAL PCL                               | 0.00% TH0808010R14  |
| MALAYSIA AIRPORTS HOLDINGS BHD                           | 0.00% MYL50140O0005 |
| REALTEK SEMICONDUCTOR CORP                               | 0.00% TW0002379005  |
| JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000               | 0.00% JP13003119A4  |
| UK(GOVT OF) 2.5% GILT SNR 22/07/2065                     | 0.00% GB00BYMZX75   |
| COMPAGNIE DE SAINT-GOBAIN                                | 0.00% FR0000125007  |
| JAPAN (30 YR 0.6% .6% 20/06/2050                         | 0.00% JP1300671L78  |
| BELGIUM(KINGDOM) 0.4% SNR 22/06/2040 EURO.01             | 0.00% BE0000350596  |
| COM2US CORP  | 0.00% KR7078340007  |
| AMADEUS IT HLDGS   | 0.00% ES0109067019  |
| SHIONOGI & CO LTD  | 0.00% JP3347200002  |
| AZUL SA  | 0.00% BRAZULACNPR4  |
| CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000               | 0.00% CA135087D358  |
| HANSOH PHARMACEUTICAL GROUP CO LTD                       | 0.00% KYG549581067  |
| UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000                  | 0.00% GB00BMBL1F74  |
| METROPOLITAN BANK & TRUST COMPANY                        | 0.00% PHY6028G1361  |
| JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000                | 0.00% JP1201411CC4  |
| FED HOME LN MTG 2.5% DUE 06-01-2050                      | 0.00% US3133KJGF30  |
| JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000                | 0.00% JP1400021950  |
| FEDERAL HOME LN MTG CORP POOL #SD-8089 2.5% 06-01-205    | 0.00% US3132DV7A70  |
| NETHERLANDS KING 0% BDS 15/01/2029 EUR1                  | 0.00% NL0015000LS8  |
| FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01     | 0.00% US3133KYT901  |
| VEEVA SYSTEMS INC  | 0.00% US9224751084  |
| NEWMONT CORP   | 0.00% US6516391066  |
| VIPSHOP HLDGS LTD  | 0.00% US92763W1036  |
| FRANCE(GOVT OF) BDS .5% 25/05/2040                       | 0.00% FR0013515806  |
| CANADA GOVT BD 2.0% 01/06/2032                           | 0.00% CA135087N597  |
| GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG       | 0.00% US36179TG585  |
| BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01                 | 0.00% BE0000335449  |
| QL RESOURCES BHD   | 0.00% MYL70840O0006 |
| SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000            | 0.00% ES00000128C6  |
| SWISS RE AG  | 0.00% CH0126881561  |
| UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000                  | 0.00% GB00BLPK7334  |
| SPIRENT COMMUNICATIONS PLC                               | 0.00% GB0004726096  |
| LCH_IRS CHASUS33 17/07/2033 NZD P 4.668% / R 3MBBR 3229  | 0.00%               |
| UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2C | 0.00% US912810FM54  |
| BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01             | 0.00% BE0000324336  |
| DEUTSCHE BANK AG (REG)                                   | 0.00% DE0005140008  |
| PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050             | 0.00% US694308JN86  |
| JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000                | 0.00% JP1201421D22  |
| JAPAN .7% 20/06/2048 JPY                                 | 0.00% JP1300591J79  |
| GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01               | 0.00% DE0001102549  |
| BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR              | 0.00% XS2388557998  |
| LEGRAND SA   | 0.00% FR0010307819  |
| JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000                | 0.00% JP1201101944  |
| JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000                | 0.00% JP1201341C38  |
| GIVAUDAN - REG   | 0.00% CH0010645932  |
| FNMA 2.5% MBS 01/04/2050 USD'CA5504F' POOL #CA5504 2.5   | 0.00% US3140QDDJ06  |
| FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045         | 0.00% US3132QRB902  |
| JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000                | 0.00% JP1201321BC7  |
| KAJEMA CORP  | 0.00% JP3210200006  |
| INGERSOLL RAND INC                                       | 0.00% US45687V1061  |
| HUBEI CHUTIAN SMART COMMUNICATION CO LTD                 | 0.00% CNE000001GW5  |
| SPAIN(KINGDOM OF) 3.55% BDS 3.55% 31/10/2033             | 0.00% ES0000012L78  |
| UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000                  | 0.00% GB00BFMFCN652 |
| FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 B     | 0.00% US31329QM403  |
| FMC CORP   | 0.00% US3024913036  |
| JERONIMO MARTINS SGPS SA                                 | 0.00% PTJMT0AE0001  |
| JAPAN 1.6% BDS 20/03/2032 JPY50000                       | 0.00% JP1201361C58  |

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| FNMA POOL #FS2380 4% 08-01-2051 BEO                     | 0.00% | US3140XHUE56 |
| KUNLUN ENERGY COMPANY LIMITED                           | 0.00% | BMG5320C1082 |
| CALL FXO UBSWGB2L 22/11/2023 EUR/USD 1.075 European 47t | 0.00% |              |
| FNMA POOL #FS1862 2.5% 03-01-2052 BEO                   | 0.00% | US3140XHB894 |
| EDP FINANCE BV 3.875% SNR 11/03/2030 EUR                | 0.00% | XS2542914986 |
| CHINA AIRLINES LTD                                      | 0.00% | TW0002610003 |
| ALBIS CO LTD  | 0.00% | JP3126300007 |
| INNOVENT BIOLOGICS INC                                  | 0.00% | KYG4818G1010 |
| WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032           | 0.00% | US55903VBC63 |
| NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052         | 0.00% | US437076CQ35 |
| UK(GOVT OF) 6% SNR 07/12/2028 GBP1000                   | 0.00% | GB0002404191 |
| JAPAN (30 YR TBOND .7% 20/12/2050                       | 0.00% | JP1300691M16 |
| NITTOC CONSTRUCTION CO LTD                              | 0.00% | JP3684800000 |
| GNMAII POOL #MA0624 3 12-20-2042 REG                    | 0.00% | US36179MVR86 |
| GNMA POOL #MA4263 4% 02-20-2047 BEO                     | 0.00% | US36179SWY98 |
| REGIONS FINANCIAL CORP                                  | 0.00% | US7591EP1005 |
| NU HOLDINGS LTD   | 0.00% | KYG6683N1034 |
| GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG        | 0.00% | US36297CTN91 |
| GE HEALTHCARE HOLDING LLC                               | 0.00% | US36266G1076 |
| VODAFONE GROUP ORD                                      | 0.00% | GB00BH4HKS39 |
| ORANGE SA   | 0.00% | FR0000133308 |
| SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000           | 0.00% | ES0000012B47 |
| CONSUMERS ENERGY 3.95% DUE 07-15-2047                   | 0.00% | US210518DA13 |
| ERIE INDEMNITY CO                                       | 0.00% | US29530P1021 |
| PVTPL LKQ CORP SR NT 5.75% 06-15-2028                   | 0.00% | US501889AC33 |
| AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20:          | 0.00% | AU3TB0000192 |
| FNMA POOL #BP3414 2.0% 05-01-2036                       | 0.00% | US3140KAYL48 |
| FNMA POOL #FM5423 2.5% 01-01-2051 BEO                   | 0.00% | US3140X9AZ81 |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-: | 0.00% | US19828TAE64 |
| KRAFT HEINZ CO COM                                      | 0.00% | US5007541064 |
| PARTNERS GROUP  | 0.00% | CH0024608827 |
| JAPAN(GOVT OF) 0.5% SNR 20/03/49 JPY50000               | 0.00% | JP1300621K47 |
| ANHUI EXPRESSWAY CO                                     | 0.00% | CNE1000001X0 |
| WEST PHARMACEUTICAL SERVICES                            | 0.00% | US9553061055 |
| SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000             | 0.00% | ES0000012H33 |
| HARTFORD FINANCIAL SERVICES GROUP INC                   | 0.00% | US4165151048 |
| ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L     | 0.00% | CNE000001527 |
| GREAT WEST LIFECO                                       | 0.00% | CA39138C1068 |
| ADIDAS AG   | 0.00% | DE000A1EWVW0 |
| SHINHAN FINANCIAL GROUP                                 | 0.00% | KR7055550008 |
| BRL BNP PARIBAS A/C                                     | 0.00% |              |
| BELGIUM(KINGDOM) 3% BDS 22/06/2033 EURO.01              | 0.00% | BE0000357666 |
| CANADIAN IMP BANK COM NPV                               | 0.00% | CA1360691010 |
| DEUTSCHE BOERSE AG                                      | 0.00% | DE0005810055 |
| ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000                | 0.00% | IT0005327306 |
| SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000            | 0.00% | ES00000128E2 |
| FUBON FINANCIAL HLDG                                    | 0.00% | TW0002881000 |
| EIZO CORP   | 0.00% | JP3651080008 |
| MPLX LP 2.65% DUE 08-15-2030                            | 0.00% | US55336VBQ23 |
| SOUTHERN CO 5.2% 06-15-2033                             | 0.00% | US842587DR51 |
| GARTNER INC CL-A  | 0.00% | US3666511072 |
| BARCLAYS PLC 6.369%-FRN SNR 31/01/31 GBP                | 0.00% | XS2570940226 |
| CREDIT AGRICOLE SA 6.375%-FRN 14/06/2031GBP             | 0.00% | FR001400IKV7 |
| CANADA(GOVT OF) 2% SNR 01/06/2028 CAD1'H235             | 0.00% | CA135087H235 |
| JAPAN(GOVT OF) 0.6% SNR 20/09/50 JPY50000               | 0.00% | JP1300681LA7 |
| HANGCHA GROUP CO L A                                    | 0.00% | CNE100002FY0 |
| GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG    | 0.00% | US36179TLS23 |
| YAMAZAWA CO LTD   | 0.00% | JP3935800007 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7417        | 0.00% | US36179WG282 |
| RWE AG  | 0.00% | DE0007037129 |
| DOLLAR TREE INC   | 0.00% | US2567461080 |
| LYONDELLBASELL INDUSTRIES                               | 0.00% | NL0009434992 |
| MLP SAGLIK HIZMETLERI AS                                | 0.00% | TREMLPC00021 |
| PVTPL REGAL REXNORD CORP 6.4% DUE 04-15-2033            | 0.00% | US758750AF08 |
| AT&T INC 3.5% DUE 09-15-2053 REG                        | 0.00% | US00206RKJ04 |
| ROBERT HALF INC   | 0.00% | US7703231032 |
| JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000               | 0.00% | JP1201441D44 |
| ITALY(REPUBLIC OF) 144A 4.0% 30/04/2035                 | 0.00% | IT0005508590 |
| ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000                | 0.00% | IT0005177909 |
| ANADOLU EFES BIRACILIK VE MALT SANA                     | 0.00% | TRAAEFES91A9 |
| DOLLAR GENERAL  | 0.00% | US2566771059 |
| MINERVA SA  | 0.00% | BRBEEFACNOR6 |

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| STATE STREET CORP USD                                  | 0.00% | US8574771031 |
| FHLMC GOLD G08721 3 09-01-2046                         | 0.00% | US3128MJYT11 |
| ATMOS ENERGY CORP                                      | 0.00% | US0495601058 |
| RURAL FUNDS GROUP NPV STAPLED UNITS                    | 0.00% | AU000000RFF5 |
| Income Due - BRL                                       | 0.00% |              |
| OBAYASHI CORPORATION                                   | 0.00% | JP3190000004 |
| SICHUAN CHANGHONG ELECTRIC CO LTD                      | 0.00% | CNE000000GJ4 |
| DENMARK(KINGDOM) 0.5% SNR 15/11/2029 DKK0.01           | 0.00% | DK0009923807 |
| FRANCO NEVADA CORP                                     | 0.00% | CA3518581051 |
| ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000              | 0.00% | IT0005217390 |
| FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2031  | 0.00% | US3128P8BJ90 |
| SINGAPORE TECH ENG SGD                                 | 0.00% | SG1F60858221 |
| FHLMC POOL# RA8751 6.0% 03-01-2053                     | 0.00% | US3133KQWL66 |
| PETROCHINA CO LTD                                      | 0.00% | CNE1000007Q1 |
| CHUDENKO CORPORATION                                   | 0.00% | JP3524000001 |
| HOKKAN HOLDINGS LTD                                    | 0.00% | JP3846600009 |
| FNMA POOL #BU7573 3% 01-01-2052 BEO                    | 0.00% | US3140M9MX25 |
| AIB GROUP PLC  | 0.00% | IE00BF0L3536 |
| JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000              | 0.00% | JP1400101H56 |
| PUBLIC SERVICE ENTERPRISE GROUP INC                    | 0.00% | US7445731067 |
| FEDERAL HOME LN MTG CORP POOL #SD1461 3%05-01-2052 BI  | 0.00% | US3132DNST26 |
| FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1                | 0.00% | FR0000187635 |
| BOURBON CORP   | 0.00% | JP3831400001 |
| KUEHNE & NAGEL INTERNATIONAL AG                        | 0.00% | CH0025238863 |
| FNMA POOL #MA4446 2% 10-01-2041 BEO                    | 0.00% | US31418D5G33 |
| BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052               | 0.00% | ES0000012K46 |
| ARGENX SE  | 0.00% | NL0010832176 |
| FED HOME LN MTG 2.5% DUE 05-01-2050                    | 0.00% | US3133KH4B90 |
| ULTRAPAR PARTICIPACOM NPV                              | 0.00% | BRUGPAACNOR8 |
| DASSAULT SYSTEMES SE                                   | 0.00% | FR0014003TT8 |
| BLOOMIN BRANDS INC                                     | 0.00% | US0942351083 |
| BUONI POLIENNALI DEL TES 2.7% 01/03/2047               | 0.00% | IT0005162828 |
| BARRICK GOLD CORP                                      | 0.00% | CA0679011084 |
| DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01            | 0.00% | DK0009923138 |
| I MOBILE CO LTD  | 0.00% | JP3105210003 |
| JAPAN 1.9% BDS 20/06/43 JPY100000                      | 0.00% | JP1300391D69 |
| FNMA POOL #FM7815 2% 05-01-2036 BEO                    | 0.00% | US3140XBVH09 |
| ONEOK INC NEW 5.2% DUE 07-15-2048                      | 0.00% | US682680AV54 |
| JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'             | 0.00% | JP1400051C51 |
| FHLMC GOLD G67709 3.5% DUE 03-01-2048                  | 0.00% | US3132XCR641 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2051        | 0.00% | US3140M2CY64 |
| KOMATSU LTD JPY  | 0.00% | JP3304200003 |
| MONGODDB INC   | 0.00% | US60937P1066 |
| SEAGEN INC COM   | 0.00% | US81181C1045 |
| AUTO TRADER GROUP PLC                                  | 0.00% | GB00BVYVFW23 |
| NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1              | 0.00% | NL0015000RP1 |
| HASBRO INC   | 0.00% | US4180561072 |
| SOLAREEDGE TECHNOLOGIES INC                            | 0.00% | US83417M1045 |
| PEARSON PLC ORD  | 0.00% | GB0006776081 |
| PORSCHE AUTOMOBIL HOLDING SE                           | 0.00% | DE000PAH0038 |
| CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD                 | 0.00% | CA135087Z568 |
| PUT FXO UBSWGB2L 31/01/2024 GBP/USD 1.2 European 46715 | 0.00% |              |
| WARNER BROS DISCOVERY INC                              | 0.00% | US9344231041 |
| FNMA POOL #BF0237 4% 06-01-2041 BEO                    | 0.00% | US3140FXHP03 |
| GNMA POOL #MA4586 3.5% 07-20-2047 BEO                  | 0.00% | US36179TXX19 |
| JAPAN-38 1.8% BDS 20/03/2043                           | 0.00% | JP1300381D38 |
| ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEC        | 0.00% | US68389XCJ28 |
| ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043          | 0.00% | US775109AZ48 |
| MEDIBANK PRIVATE LIMITED                               | 0.00% | AU000000MPL3 |
| FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE     | 0.00% | US3128M84A95 |
| FNMA POOL #BU5932 2.0% 12-01-2036                      | 0.00% | US3140M7SW22 |
| FUT 07 DEC 23 EURO BUXL BND                            | 0.00% |              |
| PARIS MIKI HOLDINGS INC                                | 0.00% | JP3882600004 |
| FORTESCUE METALS GROUP LTD                             | 0.00% | AU000000FMG4 |
| ASSA ABLOY AB  | 0.00% | SE0007100581 |
| SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS                | 0.00% | NO0012483207 |
| AUSTRALIAN GOVERNMENT CGL 3.75% 21/05/2034             | 0.00% | AU0000249302 |
| SUMITOMO CORP JPY                                      | 0.00% | JP3404600003 |
| CHUGAI PHARMACEUTICAL JPY                              | 0.00% | JP3519400000 |
| JAPAN(GOVT OF) 1.8% BDS 20/12/31                       | 0.00% | JP1201331C14 |
| GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG     | 0.00% | US36179Q6Q92 |
| FUT DEC 23 US 2YR T-NOTE                               | 0.00% |              |

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| SAINSBURY (J) PLC   | 0.00% | GB00B019KW72 |
| SIEMENS ENERGY AG   | 0.00% | DE000ENER6V0 |
| EPIROC AB SER B NPV POST SPLIT                              | 0.00% | SE0015658117 |
| JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000                   | 0.00% | JP13002717A6 |
| JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000                   | 0.00% | JP1201531F68 |
| TINC COMM VA  | 0.00% | BE0974282148 |
| AGNICO EAGLE MINES  | 0.00% | CA0084741085 |
| NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1                  | 0.00% | NL0013332430 |
| RENAULT SA  | 0.00% | FR0000131906 |
| ECORODOVIAS INFRAESTRUTURA E LOGISTICA SA                   | 0.00% | BRECORACNOR8 |
| CHINA GAS HOLDINGS LIMITED                                  | 0.00% | BMG2109G1033 |
| EUROTELESITES AG NPV  | 0.00% | AT000000ETS9 |
| AMERICAN EXPRESS CO 5.625% 07-28-2034                       | 0.00% | US025816DK20 |
| MAKEMYTRIP LTD  | 0.00% | MU0295500016 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-         | 0.00% | US3138EA5Z64 |
| BARCLAYS PLC 5.262%-FRN SNR 29/01/34 EUR                    | 0.00% | XS2560422581 |
| YTL POWER INTERNATIONAL BHD                                 | 0.00% | MYL6742O0000 |
| WTB FINANCIAL CORP  | 0.00% | US9293342096 |
| AJINOMOTO CO INC JPY  | 0.00% | JP3119600009 |
| ITALY(REP OF) 3.35% SNR 01/03/35 EUR1000                    | 0.00% | IT0005358806 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Small | 0.00% |              |
| ITALY(REP OF) 3.25% BDS 01/03/38 EUR1000                    | 0.00% | IT0005496770 |
| JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043                    | 0.00% | JP1300411DC2 |
| SPAIN(KINGDOM OF) 1% SNR 31/10/2050 EUR1000                 | 0.00% | ES0000012G00 |
| LOJAS RENNER SA   | 0.00% | BRLRENACNOR1 |
| MERCK KGAA  | 0.00% | DE0006599905 |
| GREAT PORTLAND EST ORD                                      | 0.00% | GB00BF5H9P87 |
| MITSUBISHI HEAVY INDUSTRIES LTD                             | 0.00% | JP3900000005 |
| ARROW ELECTRONICS INC                                       | 0.00% | US0427351004 |
| LION CORPORATION  | 0.00% | JP3965400009 |
| TAKE TWO INTERACTIVE SOFTWARE INC                           | 0.00% | US8740541094 |
| JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000                   | 0.00% | JP1300501G30 |
| INGERSOLL-RAND 5.75% DUE 06-15-2043                         | 0.00% | US45687AAG76 |
| SANDVIK AB  | 0.00% | SE0000667891 |
| JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000                   | 0.00% | JP1400031A58 |
| FRANKLIN RESOURCES INC                                      | 0.00% | US3546131018 |
| MARTIN MARIETTA MATERIALS                                   | 0.00% | US5732841060 |
| HENKEL AG & CO KGAA   | 0.00% | DE0006048408 |
| ROYAL CARIBBEAN GROUP                                       | 0.00% | LR0008862868 |
| KIMBERLY CLARK DE MEXICO A                                  | 0.00% | MXP606941179 |
| ICHITAN GROUP ORD SHS NON VOTING DR                         | 0.00% | TH5048010R12 |
| GNMAII POOL #MA5136 3.5% DUE 04-20-2048                     | 0.00% | US36179TV519 |
| FNMA POOL #FS1108 2.5% 09-01-2051 BEO                       | 0.00% | US3140XGGS26 |
| JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000                   | 0.00% | JP1300561H93 |
| CORNING INC   | 0.00% | US2193501051 |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECU         | 0.00% | AU000000TCL6 |
| TECK RESOURCES LTD-CLS B                                    | 0.00% | CA8787422044 |
| SMC CORP  | 0.00% | JP3162600005 |
| HYUNDAI ENGINEERING & CONSTRUCTION                          | 0.00% | KR7000720003 |
| FNMA POOL #AY7071 2.5% 04-01-2045 BEO                       | 0.00% | US3138YL2D27 |
| IRSIAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475         | 0.00% | DUIRSIAN2143 |
| BQE FED CRED MUT 4.125% SNR 18/09/2030 EUR                  | 0.00% | FR001400KO38 |
| SARTORIUS FIN BV 4.875% GTD SNR 14/09/35EUR                 | 0.00% | XS2676395408 |
| HALEON PLC  | 0.00% | GB00BMX86B70 |
| M & T BANK CORPORATION                                      | 0.00% | US55261F1049 |
| NATIONAL GRID 0.25% SNR EMTN 01/09/28 EUR                   | 0.00% | XS2381853279 |
| BP CAP MKTS B.V 4.323% GTD SNR 12/05/35 EUR                 | 0.00% | XS2620585906 |
| CONSOLIDATED EDISON INC COM                                 | 0.00% | US2091151041 |
| BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040                      | 0.00% | ES0000012G42 |
| ONEOK INC 5.65% 11-01-2028                                  | 0.00% | US682680BJ18 |
| VULCAN MATERIALS CO   | 0.00% | US9291601097 |
| DOORDASH INC  | 0.00% | US25809K1051 |
| JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000                   | 0.00% | JP1201211A94 |
| RAYMOND JAMES FINL  | 0.00% | US7547301090 |
| HYUNDAI CONSTRUCTION EQUIPMENT                              | 0.00% | KR7267270007 |
| LG ENERGY SOLUTION LTD                                      | 0.00% | KR7373220003 |
| BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01                  | 0.00% | BE0000351602 |
| HUBSPOT INC   | 0.00% | US4435731009 |
| MOROZOFF LIMITED NPV  | 0.00% | JP3927600001 |
| NETHERLANDS KING 0% BDS 15/07/2031 EUR1                     | 0.00% | NL00150006U0 |
| MORGAN STANLEY 2.943% DUE 01-21-2033                        | 0.00% | US61747YEL56 |
| ALIGN TECHNOLOGY INC  | 0.00% | US0162551016 |

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| EQUIFAX INC   | 0.00% | US2944291051 |
| DISCOVER FINANCIAL SERVICES                               | 0.00% | US2547091080 |
| FANUC CORP NPV  | 0.00% | JP3802400006 |
| BANCO SANTANDER CHILE                                     | 0.00% | CLP1506A1070 |
| NETHERLANDS KING 0% BDS 15/01/2038 EUR1                   | 0.00% | NL0015000B11 |
| ENGIE 4.25% SNR EMTN 11/01/43 EUR                         | 0.00% | FR001400F1M1 |
| FAIRFAX FINL HOLDINGS LTD CAD                             | 0.00% | CA3039011026 |
| PUT FXO CITIUS33 11/09/2023 USD/JPY 145 European 4752210: | 0.00% |              |
| FHLMC POOL #QN6604 2.0% 06-01-2036                        | 0.00% | US3133GDKR08 |
| BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EUR0.01               | 0.00% | BE0000353624 |
| MONOLITHIC POWER SYSTEMS INC                              | 0.00% | US6098391054 |
| SWISS PRIME SITE AG                                       | 0.00% | CH0008038389 |
| JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000                 | 0.00% | JP1300611K15 |
| BUONI POLIENNALI CORPBOND .95% 01/03/2037                 | 0.00% | IT0005433195 |
| LPL FINANCIAL HOLDINGS INC                                | 0.00% | US50212V1008 |
| RENTOKIL INITIAL PLC                                      | 0.00% | GB00B082RF11 |
| PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-202     | 0.00% | US12661PAD15 |
| AMSTERDAM COMMODITIES                                     | 0.00% | NL0000313286 |
| BELGIUM KINGDOM T-BOND 0.0% 22/10/2031                    | 0.00% | BE0000352618 |
| MAZDA MOTOR CORP  | 0.00% | JP3868400007 |
| JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000                 | 0.00% | JP1201561G37 |
| ALBERMARLE CORP   | 0.00% | US0126531013 |
| SHELL INTL FIN B V 2.875% DUE 11-26-2041                  | 0.00% | US822582CK64 |
| KRUNGTHAI CARD PCL  | 0.00% | TH0689010R18 |
| SUN LIFE FINANCIAL INC                                    | 0.00% | CA8667961053 |
| PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053                | 0.00% | US26884TAX00 |
| WILLIS TOWERS WATS COM                                    | 0.00% | IE00BDB6Q211 |
| Outstanding Settlement Receipts - PLN                     | 0.00% |              |
| Income Due - EUR  | 0.00% |              |
| FNMA POOL #FM3914 3.5% 05-01-2047 BEO                     | 0.00% | US3140X7K407 |
| TAISEI CORP   | 0.00% | JP3443600006 |
| ONEOK INC 6.625% DUE 09-01-2053                           | 0.00% | US682680BN20 |
| KOZO KEIKAKU ENGINEERING INC                              | 0.00% | JP3288950003 |
| ING GROEP N.V. 2.125%-FRN LT2 26/05/31 EUR                | 0.00% | XS2176621170 |
| SPLUNK INC COM  | 0.00% | US8486371045 |
| RANDSTAD NV   | 0.00% | NL0000379121 |
| GRESHAM HOUSE PLC   | 0.00% | GB0003887287 |
| AIR LIQUIDE FIN 2.875% GTD SNR 16/09/32 EUR               | 0.00% | FR001400CND2 |
| BRITISH TELECOM 3.375% GTD SNR 30/08/32 EUR               | 0.00% | XS2496028924 |
| BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042                  | 0.00% | US110122DV75 |
| NISSIN FOOD HOLDINGS CO LTD                               | 0.00% | JP3675600005 |
| KAO CORPORATION   | 0.00% | JP3205800000 |
| RIO TINTO LIMITED   | 0.00% | AU000000RIO1 |
| FEDERAL HOME LOAN BANKS 3% 01-01-2052                     | 0.00% | US3132DVL869 |
| JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000                 | 0.00% | JP1300221643 |
| ABN AMRO BANK N V DR EACH REP SHS                         | 0.00% | NL0011540547 |
| UNITED OVERSEAS BANK                                      | 0.00% | SG1M31001969 |
| META PLATFORMS INC 5.75% 05-15-2063                       | 0.00% | US30303M8R66 |
| PTT PUBLIC COMPANY THB1 ALIEN                             | 0.00% | TH0646010Z18 |
| MICHELIN CGDE   | 0.00% | FR001400AJ45 |
| NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1                 | 0.00% | NL0013552060 |
| ITALY(REPUBLIC OF) 4.0% 30/10/2031                        | 0.00% | IT0005542359 |
| LCH_IRS CHASUS33 21/03/2033 NZD P 4.404% / R 3MBBR 3229:  | 0.00% |              |
| PROVIDENT FINANCIAL HOLDINGS INC                          | 0.00% | US7438681014 |
| UNIVERSAL MUSIC GROUP NV                                  | 0.00% | NL0015000IY2 |
| SBA COMMUNICATIONS COM                                    | 0.00% | US78410G1040 |
| NETHERLANDS GOVERNMENT 2.0% 144A 15/01/2054               | 0.00% | NL00150012X2 |
| COCA-COLA EUROPACIFIC PARTNERS                            | 0.00% | GB00BDCPN049 |
| NETHERLANDS KING 0% BDS 15/07/2030 EUR1*144A              | 0.00% | NL0014555419 |
| MARKEL CORPORATION  | 0.00% | US5705351048 |
| NIPPON STEEL CORPORATION                                  | 0.00% | JP3381000003 |
| MVV ENERGIE AG  | 0.00% | DE000A0H52F5 |
| STEEL DYNAMICS INC  | 0.00% | US8581191009 |
| Income Due - TWD  | 0.00% |              |
| SOUTHN CAL EDISON 6% DUE 01-15-2034                       | 0.00% | US842400ES88 |
| COMMONSPIRIT HLTH 3.347% DUE 10-01-2029                   | 0.00% | US20268JAB98 |
| BIDVEST GROUP LIMITED                                     | 0.00% | ZAE000117321 |
| TELEFONICA SA   | 0.00% | ES0178430E18 |
| INVESTIS HOLDING SA                                       | 0.00% | CH0325094297 |
| SSE PLC   | 0.00% | GB0007908733 |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0%         | 0.00% | US3133KJQ67  |
| FNMA POOL #CA5224 3% DUE 02-01-2050 REG                   | 0.00% | US3140QCYW05 |



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|---|--------------------|
| Income Due - HKD  | 0.00%              |
| JAPAN (40 YR TBOND .5% 20/03/2059                       | 0.00% JP1400121K57 |
| DENSO CORP NPV TEMP                                     | 0.00% DU06640381D0 |
| BUNGE LIMITED   | 0.00% BMG169621056 |
| WEYERHAEUSER CO USD                                     | 0.00% US9621661043 |
| CHOUSHIMARU CO LTD                                      | 0.00% JP3527550002 |
| EVERSOURCE ENERGY COM                                   | 0.00% US30040W1080 |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051           | 0.00% US3140QMV680 |
| WHEATON PRECIOUS M COM NPV                              | 0.00% CA9628791027 |
| FANNIE MAE POOL #FN CA6614 3.0% 08-01-2050 USD          | 0.00% US3140QEK433 |
| APTITUDE SOFTWARE ORD                                   | 0.00% GB00BJV2F804 |
| GS YUASA CORP   | 0.00% JP3385820000 |
| SHENZHEN SC NEW ENERGY TECHNOLOGY CORP                  | 0.00% CNE100003G91 |
| ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000                | 0.00% IT0005398406 |
| CF INDUSTRIES HOLDINGS INC                              | 0.00% US1252691001 |
| DOVER CORPORATION COM                                   | 0.00% US2600031080 |
| GNMA SER 2014-91 CL CB 2.25% 01-16-2040                 | 0.00% US38379CRT52 |
| FHLMC POOL #SD8186 3.5% 11-01-2051                      | 0.00% US3132DWX92  |
| EVEREST GROUP LTD                                       | 0.00% BMG3223R1088 |
| UNITEDHEALTH GROUP INC 5.2% 04-15-2063                  | 0.00% US91324PEX69 |
| NEC ELECTRONICS CORP                                    | 0.00% JP3164720009 |
| BAYERISCHE MOTOREN WERKE-PFD                            | 0.00% DE0005190037 |
| DEXUS   | 0.00% AU000000DXS1 |
| HORIZON THERAPEUTI COM                                  | 0.00% IE00BQPQVZ61 |
| FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 BI   | 0.00% US3132M9BZ64 |
| JAPAN(GOVT OF) BNDS 2.0% 20/03/2031                     | 0.00% JP1201261B43 |
| HMC CAPITAL LIMITED                                     | 0.00% AU0000058943 |
| UNITEDHEALTH GROUP 5.875% DUE 02-15-2053                | 0.00% US91324PES74 |
| PANASONIC HOLDINGS CORP                                 | 0.00% JP3866800000 |
| JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000                | 0.00% JP1201291B88 |
| FNMA POOL #MA4255 2% 02-01-2051 BEO                     | 0.00% US31418DWR96 |
| AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050              | 0.00% US03040WAX39 |
| WINTERSHALL DEA FI 1.332% GTD SNR 25/09/28 EUR          | 0.00% XS2054210252 |
| UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000                 | 0.00% GB00BM8Z2V59 |
| DNB BANK ASA  | 0.00% NO0010161896 |
| TARGA RES CORP 4.2% 02-01-2033                          | 0.00% US87612GAA94 |
| BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01            | 0.00% BE0000348574 |
| KOREAN AIR LINES CO LTD                                 | 0.00% KR7003490000 |
| CVS HEALTH CORP 5.875% 06-01-2053                       | 0.00% US126650DZ02 |
| RESTAURANT BRNDS ICOM NPV                               | 0.00% CA76131D1033 |
| CHILDRENS HOSP CORP 2.585% 02-01-2050                   | 0.00% US16876BAB80 |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN | 0.00% CA45075E1043 |
| PICC PROPERTY & CASUALTY COMPANY LIMITED                | 0.00% CNE100000593 |
| SUNTORY BEVERAGE AND FOOD LTD                           | 0.00% JP3336560002 |
| SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051              | 0.00% US797440CA05 |
| BECTON DICKINSON .334% 13/08/2028                       | 0.00% XS2375844144 |
| FERROVIAL SE EURO.01                                    | 0.00% NL0015001FS8 |
| AMGEN INC 5.6% DUE 03-01-2043                           | 0.00% US031162DS61 |
| STERIS PLC  | 0.00% IE00BFY8C754 |
| LOEWS CORP  | 0.00% US5404241086 |
| JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000               | 0.00% JP1300661L47 |
| AXON ENTERPRISE I COM USD 0.00001                       | 0.00% US05464C1018 |
| JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000               | 0.00% JP1300541H31 |
| DOLLARAMA INC   | 0.00% CA25675T1075 |
| JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000               | 0.00% JP1300551H61 |
| ASM INTERNATIONAL NV                                    | 0.00% NL0000334118 |
| FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1               | 0.00% FR0013154028 |
| UMICORE NPV   | 0.00% BE0974320526 |
| SPAIN(KINGDOM OF) T BD 144A 3.9% 30/07/2039             | 0.00% ES0000012L60 |
| ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000               | 0.00% IT0005377152 |
| ALNYLAM PHARMACEUTICALS INC                             | 0.00% US02043Q1076 |
| AT&T INC 3.5% DUE 06-01-2041                            | 0.00% US00206RJZ64 |
| ITE TECH INC  | 0.00% TW0003014007 |
| HOME DEPOT INC 3.3% DUE 04-15-2040 REG                  | 0.00% US437076CC49 |
| BONGRAIN  | 0.00% FR0000120107 |
| Outstanding Settlement Receipts - MYR                   | 0.00%              |
| BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032                 | 0.00% BE0000326356 |
| FNMA POOL #FS1911 3% 08-01-2051 BEO                     | 0.00% US3140XHDR52 |
| WEC ENERGY GROUP INC                                    | 0.00% US92939U1060 |
| HESS CORP 5.6% DUE 02-15-2041                           | 0.00% US42809HAD98 |
| BERKELEY GP HLDGS ORD GBP0.054141                       | 0.00% GB00BLJNXL82 |
| ZIMMER BIOMET HOLDINGS INC                              | 0.00% US98956P1021 |

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| LOBLAW COMPANIES LTD                                   | 0.00% | CA5394811015 |
| ENTERGY CORP NEW                                       | 0.00% | US29364G1031 |
| WHITBREAD PLC  | 0.00% | GB00B1KJJ408 |
| ABBVIE INC 4.45% DUE 05-14-2046                        | 0.00% | US00287YAW93 |
| SPAIN(KINGDOM OF) 144A T BD .85% 30/07/2037            | 0.00% | ES0000012124 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT              | 0.00% | CA8849038085 |
| WILLIAMS COS INC 5.3% DUE 08-15-2052                   | 0.00% | US969457CA67 |
| MONETARY AUTH OF SING 3.375% 01/09/2033                | 0.00% | SG3261987691 |
| COMPAL ELECTRONICS                                     | 0.00% | TW0002324001 |
| MATTIOLI WOODS PLC                                     | 0.00% | GB00B0MT3Y97 |
| COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027             | 0.00% | US20030NDK46 |
| AUTOHOME INC   | 0.00% | US05278C1071 |
| FLEETCOR TECHNOLOGIES INC                              | 0.00% | US3390411052 |
| OKINAWA CELLULAR NPV                                   | 0.00% | JP3194650002 |
| BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO        | 0.00% | XS2298459426 |
| SILERGY CORP   | 0.00% | KYG8190F1028 |
| KINGFISHER PLC GBPO.1571                               | 0.00% | GB0033195214 |
| CRITERIA CAIXACORP SA                                  | 0.00% | ES0140609019 |
| ORACLE CORP 4.9% 02-06-2033                            | 0.00% | US68389XCP87 |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5%      | 0.00% | US3133KL2553 |
| TOPPAN HOLDINGS INC                                    | 0.00% | JP3629000005 |
| MPLX LP 4.5% 04-15-2038                                | 0.00% | US55336VAM28 |
| BROWN BROWN INC  | 0.00% | US1152361010 |
| EXPEDIA GROUP INC                                      | 0.00% | US30212P3038 |
| JAPAN(GOVT OF) 2.5% SNR 20/06/34 JPY50000              | 0.00% | JP1300151485 |
| AUSTRALIA(CMNWLTH) 3.5% BDS 21/12/2034 AUD1000         | 0.00% | AU0000274706 |
| KONINKLIJKE PHILIPS NV                                 | 0.00% | NL0000009538 |
| FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042           | 0.00% | US3137ANKY09 |
| KGHM POLSKA MIEDZ SA                                   | 0.00% | PLKGHM000017 |
| GJENSIDIGE FORSIKR NOK                                 | 0.00% | NO0010582521 |
| PINTEREST INC  | 0.00% | US72352L1061 |
| HYOSUNG TNC CORP                                       | 0.00% | KR7298020009 |
| FIRSTENERGY CORP USD                                   | 0.00% | US3379321074 |
| BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01            | 0.00% | BE0000346552 |
| A P MOLLER-MAERSK B                                    | 0.00% | DK0010244508 |
| ROGERS COMMS INC 5.25% GTD SNR 15/04/52 CAD1           | 0.00% | CA775109BX82 |
| QUIMICA Y MINERA CHIL-SP ADR                           | 0.00% | US8336351056 |
| JAPAN(GOVT OF) 1.4% SNR 20/12/45 JPY50000              | 0.00% | JP1300491FC9 |
| CINCINNATI FINANCIAL CORP                              | 0.00% | US1720621010 |
| NORSK HYDRO ASA  | 0.00% | NO0005052605 |
| ITALY(REPUBLIC OF) 144A 1.45% 1.45% 01/03/2036         | 0.00% | IT0005402117 |
| KINGBOARD HOLDINGS LIMITED                             | 0.00% | KYG525621408 |
| BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR                   | 0.00% | BE0000331406 |
| EXPEDITORS INTL WASH INC                               | 0.00% | US3021301094 |
| SOLVAY SA BELGIAN BEF                                  | 0.00% | BE0003470755 |
| PRYSMIAN SPA   | 0.00% | IT0004176001 |
| TAYLOR WIMPEY PLC GBP                                  | 0.00% | GB0008782301 |
| DAIMLER TRUCK HOLDING AG                               | 0.00% | DE000DTROCK8 |
| AOKI SUPER CO LTD NPV                                  | 0.00% | JP3105700003 |
| GNMA POOL #AD4590 3 DUE 05-15-2043                     | 0.00% | US36180GC324 |
| ZOOM VIDEO COMMUNICATIONS INC                          | 0.00% | US98980L1017 |
| NOK BNP PARIBAS A/C                                    | 0.00% |              |
| AMGEN INC 5.75% DUE 03-02-2063                         | 0.00% | US031162DU18 |
| CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12            | 0.00% | CA135087YQ12 |
| DINO POLSKA SA   | 0.00% | PLDINPL00011 |
| Income Due - CAD                                       | 0.00% |              |
| ARES MANAGEMNT COR COM                                 | 0.00% | US03990B1017 |
| NETHERLANDS KING 0% BDS 15/01/2052 EUR1                | 0.00% | NL0015614579 |
| S B FOODS INC  | 0.00% | JP3163600004 |
| PACIFIC GAS & ELEC CO 6.7% 04-01-2053                  | 0.00% | US694308KK29 |
| LIU CHONG HING INVESTMENT                              | 0.00% | HK0194000995 |
| JAPAN(GOVT OF) 1.7% BNDS 20/06/2044                    | 0.00% | JP1300431E60 |
| FNMA POOL #FM3346 3.5% 01-01-2046 BEO                  | 0.00% | US3140X6WG24 |
| PLAZZA IMMOBILIEN AG                                   | 0.00% | CH0284142913 |
| WALGREENS BOOTS AL COM                                 | 0.00% | US9314271084 |
| CHINA OVERSEAS LAND AND INVESTMENT LIMIT               | 0.00% | HK0688002218 |
| SWCC CORPORATION                                       | 0.00% | JP3368400002 |
| SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202 | 0.00% | US842400HT35 |
| NATURGY ENERGY GROUP SA                                | 0.00% | ES0116870314 |
| FIFTH THIRD BANCORP                                    | 0.00% | US3167731005 |
| GEBERIT AG-REG   | 0.00% | CH0030170408 |
| FNMA POOL #FM3067 3% 08-01-2033 BEO                    | 0.00% | US3140X6MR98 |

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| NISHIKAWA RUBBER CO LTD                               | 0.00% | JP3657550004  |
| DAI NIPPON PRINTING CO LTD                            | 0.00% | JP3493800001  |
| FNMA POOL #FS0973 3% 08-01-2050 BEO                   | 0.00% | US3140XGCK36  |
| UNION CHIMIQUE UCB SA                                 | 0.00% | BE0003739530  |
| TELUS CORPORATION COM NPV                             | 0.00% | CA87971M1032  |
| GERMANY(FEDERAL TBOND 0.0% 15/08/2050                 | 0.00% | DE0001030724  |
| NEWCREST MINING LIMITED                               | 0.00% | AU000000NCM7  |
| BRIDGESTONE CORP                                      | 0.00% | JP3830800003  |
| ADATA TECHNOLOGY CO LTD                               | 0.00% | TW0003260006  |
| FED HOME LN MTG 2% DUE 11-01-2051                     | 0.00% | US3133KNA946  |
| DAIREI CO LTD   | 0.00% | JP3500150002  |
| ERICSSON LM - B SHS                                   | 0.00% | SE0000108656  |
| GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG           | 0.00% | US36179RNX34  |
| ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000              | 0.00% | IT0005480980  |
| UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000               | 0.00% | GB00BMBL1D50  |
| MEXICHEM SAB DE CV COM NPV SERIE UNICA                | 0.00% | MX01OR010004  |
| SKANDINAVISKA ENSKIL SEK                              | 0.00% | SE0000148884  |
| SAMPO OYJ   | 0.00% | FI0009003305  |
| AENA SME S.A.   | 0.00% | ES0105046009  |
| NOVAVEST REAL ESTATE AG                               | 0.00% | CH0212186248  |
| BAXTER INTL INC COM                                   | 0.00% | US0718131099  |
| CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD           | 0.00% | KYG2122G1064  |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                | 0.00% | US91324PDT66  |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0%     | 0.00% | US3133KMLL71  |
| FNMA POOL #AB2037 4.5% 01-01-2031 BEO                 | 0.00% | US31416XHP87  |
| JB HUNT TRANSPORT SERVICES INC                        | 0.00% | US4456581077  |
| NEXT PLC  | 0.00% | GB0032089863  |
| ANGLOGOLD ASHANTI ORD USD1                            | 0.00% | GB00BRXH2664  |
| BELGIUM KINGDOM 1.9% 22/06/2038                       | 0.00% | BE0000336454  |
| FNMA POOL #BE7213 4% 04-01-2047 BEO                   | 0.00% | US3140FTAP63  |
| SEKISUI CHEMICAL CO Y50                               | 0.00% | JP3419400001  |
| HOKKAIDO COCA COLA NPV                                | 0.00% | JP3847800004  |
| SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000         | 0.00% | SE0001281922  |
| FEDERAL HOME LN MTG CORP POOL #SB8048 2.0% DUE 06-01  | 0.00% | US3132D55H15  |
| TOKYO GAS CO LTD                                      | 0.00% | JP3573000001  |
| Outstanding Settlement Receipts - CAD                 | 0.00% |               |
| ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000             | 0.00% | IT0005438004  |
| CARNIVAL CORP USD                                     | 0.00% | PA1436583006  |
| YARA INTERNATIONAL ASA                                | 0.00% | NO0010208051  |
| FNMA SINGLE FAMILY MORTGAGE 1.5% 10-15-2050           | 0.00% | US01F0126A92  |
| BROADRIDGE FINANCIAL SOLUTIONS LLC                    | 0.00% | US11133T1034  |
| FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-01 | 0.00% | US3133AQUG00  |
| CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000             | 0.00% | CA135087XW98  |
| JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000             | 0.00% | JP1201201A88  |
| MORGAN STANLEY 5.948% DUE 01-19-2038                  | 0.00% | US61747YFB65  |
| FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BF | 0.00% | US3128P8A840  |
| WESTERN DIGITAL CORP                                  | 0.00% | US9581021055  |
| VH GLOBAL SUSTAINABLE ENERGY OPPORTUNITIES PLC        | 0.00% | GB00BNKVP754  |
| STANDARD LIFE ABERDEEN PLC                            | 0.00% | GB00BF8Q6K64  |
| CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000              | 0.00% | CA135087WL43  |
| FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS           | 0.00% | FR0014002JIM6 |
| HONG KONG FERRY HOLDINGS CO LTD                       | 0.00% | HK0050000345  |
| JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000             | 0.00% | JP1400061D58  |
| KOMERCNI BANKA AS                                     | 0.00% | CZ0008019106  |
| HOME DEPOT CANADA INC 3.25% 04-15-2032                | 0.00% | US437076CPS1  |
| UNITEDHEALTH GROUP INC 4.75% 05-15-2052               | 0.00% | US91324PEK49  |
| NIDEC CORPORATION                                     | 0.00% | JP3734800000  |
| FNMA POOL #BX1766 5% 11-01-2052                       | 0.00% | US3140N56C33  |
| ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000             | 0.00% | IT0005425233  |
| SWISS LIFE HOLDING AG                                 | 0.00% | CH0014852781  |
| FNMA POOL #872759 6.5% DUE 06-01-2036 REG             | 0.00% | US31409JITQ30 |
| RIVIAN AUTOMOTIVE INC                                 | 0.00% | US76954A1034  |
| FNMA POOL #MA3121 4% 09-01-2047 BEO                   | 0.00% | US31418CPF58  |
| VISTRA CORP   | 0.00% | US92840M1027  |
| JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000             | 0.00% | JP1300481F92  |
| HEXAGON AB  | 0.00% | SE0015961909  |
| LEADCORP INC  | 0.00% | KR7012700001  |
| BEIJING TONGRENTANG CO LTD                            | 0.00% | CNE000000R69  |
| ASSOCIATED BRITISH FOODS PLC                          | 0.00% | GB0006731235  |
| DEN DANSKE BANK AS DKK                                | 0.00% | DK0010274414  |
| HUNTINGTON BANCSHARES INC                             | 0.00% | US4461501045  |
| BARRATT DEVELOPMENTS PLC                              | 0.00% | GB0000811801  |

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| FORTIS INC  | 0.00% | CA3495531079 |
| ISRAEL DISCOUNT BANK                                  | 0.00% | IL0006912120 |
| JAPAN(GOVT OF) 0.6% SNR 20/12/46 JPY50000             | 0.00% | JP1300531GCO |
| BERKLEY WR CORP COM                                   | 0.00% | US0844231029 |
| HAGOROMO FOODS CORP                                   | 0.00% | JP3767600004 |
| EAST JAPAN RAILWAY JPY                                | 0.00% | JP3783600004 |
| Income Due - CNY                                      | 0.00% |              |
| MID-AMERICA APARTMENT COMMUNITIES                     | 0.00% | US59522J1034 |
| FIRST QUANTUM MINERALS LTD                            | 0.00% | CA3359341052 |
| FNMA POOL #AV0022 4% 11-01-2043 BEO                   | 0.00% | US3138XBAY07 |
| CONAGRA BRANDS INC                                    | 0.00% | US2058871029 |
| SHIMIZU CORPORATION                                   | 0.00% | JP3358800005 |
| AZBIL CORP  | 0.00% | JP3937200008 |
| AMEREN CORP   | 0.00% | US0236081024 |
| UK(GOVT OF) 4% BDS 22/10/2063 GBP1000                 | 0.00% | GB00BMF9LF76 |
| EPIROC AB   | 0.00% | SE0015658109 |
| ENERGIAS DE PORTUGAL SA                               | 0.00% | PTEDP0AM0009 |
| CBOE GLOBAL MARKET                                    | 0.00% | US12503M1080 |
| RICOH CO  | 0.00% | JP3973400009 |
| EISAI CO LTD JPY                                      | 0.00% | JP3160400002 |
| TYSON FOODS INC CLASS A                               | 0.00% | US9024941034 |
| HOLOGIC INC   | 0.00% | US4364401012 |
| FTGROUP CO LTD  | 0.00% | JP3166940001 |
| OLYMPUS CORP  | 0.00% | JP3201200007 |
| UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO       | 0.00% | US91324PEE88 |
| ITALY(REP OF) 4.35% BDS 01/11/33 EUR1000              | 0.00% | IT0005544082 |
| SNAP ON INC   | 0.00% | US8330341012 |
| Income Due - KRW                                      | 0.00% |              |
| DTE ENERGY CO USD                                     | 0.00% | US2333311072 |
| JABIL INC   | 0.00% | US4663131039 |
| CELANESE CORP SERIES A                                | 0.00% | US1508701034 |
| PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEC | 0.00% | US806851AH43 |
| PAYCOM SOFTWARE INC                                   | 0.00% | US70432V1026 |
| CNH INDUSTRIAL NV COM EUR 0.01                        | 0.00% | NL0010545661 |
| TALANX AG   | 0.00% | DE000TLX1005 |
| NIPPON AIR CONDITIONING SERVICES CO LTD               | 0.00% | JP3699500009 |
| US TREAS BDS USD1000 5.25DUE 02-15-2029 REG           | 0.00% | US912810FG86 |
| UPM KYMMENE CORP                                      | 0.00% | FI0009005987 |
| MAGNA INTERNATIONAL INC                               | 0.00% | CA5592224011 |
| COINBASE GLOBAL INC                                   | 0.00% | US19260Q1076 |
| DOOSAN BOBCAT INC                                     | 0.00% | KR7241560002 |
| STRAUMANN HLDG  | 0.00% | CH1175448666 |
| SCHROEDERS PLC ORD GB                                 | 0.00% | GB00BP9LHF23 |
| HOME DEPOT INC 1.5% 09-15-2028                        | 0.00% | US437076CH36 |
| FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO             | 0.00% | US3140X63P45 |
| LABORATORY CORPORATION OF AMERICA HOLDIN              | 0.00% | US50540R4092 |
| AVANTOR INC   | 0.00% | US05352A1007 |
| CENTRAL JAPAN RAILWAY CO TEMP                         | 0.00% | DU06183552D9 |
| BELGIUM(KINGDOM) 3% SNR 22/06/34 EUR0.01'73'          | 0.00% | BE0000333428 |
| ACCOR SA  | 0.00% | FR0000120404 |
| JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000             | 0.00% | JP1400071E55 |
| FNMA POOL #BA0898 3.5% 02-01-2046 BEO                 | 0.00% | US3140E47L50 |
| ILS BNP PARIBAS A/C                                   | 0.00% |              |
| CHINA CONSTRUCTION ENGINEERING CORP LTD               | 0.00% | CNE100000F46 |
| CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG           | 0.00% | US210518DJ22 |
| MOSAIC CO COM   | 0.00% | US61945C1036 |
| EPAM SYSTEMS INC                                      | 0.00% | US29414B1044 |
| FNMA POOL #BJ4610 3.5% 02-01-2048 BEO                 | 0.00% | US3140H6DQ93 |
| DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01          | 0.00% | DK0009924102 |
| SUN ART RETAIL GROUP                                  | 0.00% | HK0000083920 |
| VERISIGN INC  | 0.00% | US92343E1029 |
| POOL CORPORATION                                      | 0.00% | US73278L1052 |
| SUNCORP GROUP LTD                                     | 0.00% | AU000000SUN6 |
| INTERCONEXION ELECTRICA SA ESP                        | 0.00% | COE15PA00026 |
| BANK OF IRELAND GR EUR1                               | 0.00% | IE00BD1RP616 |
| CENTRAL AUTOMOTIVE PRODUCTS LTD                       | 0.00% | JP3515400004 |
| BILIBILI INC ORD SHS                                  | 0.00% | KYG1098A1013 |
| PULTE GROUP INC                                       | 0.00% | US7458671010 |
| CK HUTCHISON HOLDINGS LTD                             | 0.00% | KYG217651051 |
| WATSCO INC  | 0.00% | US9426222009 |
| FNMA POOL #MA0659 4.5% 02-01-2031 BEO                 | 0.00% | US31417YVW54 |
| COMMERZBANK AG NPV                                    | 0.00% | DE000CBK1001 |

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| SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50                | 0.00% | NO0006000801 |
| STATE STREET  | 0.00% |              |
| SAMSUNG FINE CHEMICALS CO                               | 0.00% | KR7004000006 |
| NORTHERN TRUST CORP                                     | 0.00% | US6658591044 |
| MMIT Midtown Holdings, LLC ("Midtown")                  | 0.00% |              |
| FNMA POOL #AW3146 4% 06-01-2044 BEO                     | 0.00% | US3138XSP846 |
| CITIZENS FINANCIAL GROUP INC                            | 0.00% | US1746101054 |
| ANTOFAGASTA PLC   | 0.00% | GB0000456144 |
| PERSIMMON PLC   | 0.00% | GB0006825383 |
| TELEDYNE TECHNOLOGIES INC                               | 0.00% | US8793601050 |
| Indonesian rupiah                                       | 0.00% |              |
| UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I  | 0.00% | US912810FJ26 |
| THE JM SMUCKER COMPANY                                  | 0.00% | US8326964058 |
| VIATRIS INC   | 0.00% | US92556V1061 |
| JOHNSON MATTHEY PLC                                     | 0.00% | GB00BZ4BQC70 |
| FNMA POOL #FM3412 3.5% 03-01-2046 BEO                   | 0.00% | US3140X6YJ45 |
| SAAB AB-B   | 0.00% | SE0000112385 |
| ERSTE GROUP BANK AG                                     | 0.00% | AT0000652011 |
| SMURFIT KAPPA GROUP PLC                                 | 0.00% | IE00B1RR8406 |
| PRESS KOGYO CO  | 0.00% | JP3833600004 |
| JULIUS BAER GROUP LTD                                   | 0.00% | CH0102484968 |
| AEON CO LTD   | 0.00% | JP3388200002 |
| GEORGE WESTON LTD                                       | 0.00% | CA9611485090 |
| FNMA POOL #MA0667 4% 03-01-2031 BEO                     | 0.00% | US31417YW524 |
| AES CORP  | 0.00% | US00130H1059 |
| TOYOTA INDUSTRIES CORPORATION                           | 0.00% | JP3634600005 |
| SIEMENS HEALTHINEERS AG                                 | 0.00% | DE000SHL1006 |
| FORWARD COLLATERAL RECEIVABLE FROM BARCLAYSBANK PLC     | 0.00% |              |
| CME_OIS CHASUS33 07/11/2053 USD P 3.353% / R 1DSOFR 468 | 0.00% |              |
| MONCLER SPA   | 0.00% | IT0004965148 |
| NVR INC   | 0.00% | US62944T1051 |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 07-01-2051         | 0.00% | US3132DPKP26 |
| ZSCALER INC   | 0.00% | US98980G1022 |
| ENTEGRIS INC  | 0.00% | US29362U1043 |
| FRENTE CO LTD   | 0.00% | JP3829100001 |
| SUZUKI MOTOR CORP                                       | 0.00% | JP3397200001 |
| BIOMERIEUX NPV  | 0.00% | FR0013280286 |
| CMS ENERGY CORP   | 0.00% | US1258961002 |
| SWEDBANK AB   | 0.00% | SE0000242455 |
| PPL CORPORATION   | 0.00% | US69351T1060 |
| JACK HENRY & ASSOCIATES INC                             | 0.00% | US4262811015 |
| JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG           | 0.00% | JP1400081F45 |
| BELGIUM(KINGDOM) 3.3% BDS 22/06/2054 EURO.01            | 0.00% | BE0000358672 |
| TOYOTA TSUSHO CORP                                      | 0.00% | JP3635000007 |
| BROADCOM INC 4.3% DUE 11-15-2032 BEO                    | 0.00% | US11135FAS02 |
| SHISEIDO COMPANY LIMITED                                | 0.00% | JP3351600006 |
| EQUITABLE HLDGS IN COM                                  | 0.00% | US29452E1010 |
| BONOS Y OBLIG DEL 144A 3.45% 30/07/2043                 | 0.00% | ES0000012K95 |
| ROLLINS INC   | 0.00% | US7757111049 |
| FACTSET RESEARCH SYSTEMS INC                            | 0.00% | US3030751057 |
| FRANCE(GOVT OF) TBOND 1.25% 25/05/2038                  | 0.00% | FR0014009062 |
| NIHON DENGKI CO LTD                                     | 0.00% | JP3734350006 |
| FNMA POOL #FM9210 3% 10-01-2051 BEO                     | 0.00% | US3140XDGU41 |
| TRANSUNION  | 0.00% | US89400J1079 |
| ITOCHU-SHOKUHIN CO LTD                                  | 0.00% | JP3143700007 |
| CVS HEALTH CORP SR NT 6% 06-01-2063                     | 0.00% | US126650EA42 |
| INFORMA PLC   | 0.00% | GB00BMJ6DW54 |
| HYPOTHEKARBANK LENZBURG AG                              | 0.00% | CH0001341608 |
| ESSITY AB SER B NPV                                     | 0.00% | SE0009922164 |
| MIRAMAR HOTEL INVESTMENT CO LTD                         | 0.00% | HK0071000456 |
| PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-0     | 0.00% | US644188BG83 |
| STANLEY BLACK & DECKER INC                              | 0.00% | US8545021011 |
| DOMINOS PIZZA INC                                       | 0.00% | US25754A2015 |
| ABACUS STORAGE KIN NPV                                  | 0.00% | AU0000286213 |
| BT GROUP PLC  | 0.00% | GB0030913577 |
| SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000            | 0.00% | SE0007125927 |
| FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 Bf   | 0.00% | US3128P8BL47 |
| CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050         | 0.00% | US209111FY40 |
| AEVI VICTORIA SA  | 0.00% | CH0478634105 |
| JPMORGAN CHASE & CO 4.586% 04-26-2033                   | 0.00% | US46647PDC77 |
| TYLER TECHNOLOGIES INC                                  | 0.00% | US9022521051 |
| TOWA FOOD SERVICE ORD SHS                               | 0.00% | JP3622800005 |

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| SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000         | 0.00% | SE0002829192 |
| JAPAN REAL ESTATE INVESTMENT                           | 0.00% | JP3027680002 |
| A P MOLLER MAERSK AS                                   | 0.00% | DK0010244425 |
| CENTRICA PLC   | 0.00% | GB00B033F229 |
| LAMB WESTON HOLDINGS INC                               | 0.00% | US5132721045 |
| FRESENIUS SE CO KGAA                                   | 0.00% | DE0005785604 |
| SOUTH32 LIMITED ORDINARY FULLY PAID                    | 0.00% | AU000000S320 |
| W P CAREY INC  | 0.00% | US92936U1097 |
| HORMEL FOODS CORPORATION                               | 0.00% | US4404521001 |
| SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK501           | 0.00% | SE0004517290 |
| FRANCE(GOVT OF) 144A 2.5% 25/05/2043                   | 0.00% | FR001400CMX2 |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039    | 0.00% | US03523TBU16 |
| RESONA HOLDINGS INC                                    | 0.00% | JP3500610005 |
| FEDERAL HOME LN MTG CORP POOL #QD3265 1.5% 11-01-205   | 0.00% | US3133B0TW34 |
| WYNDHAM HOTELS R COM USD                               | 0.00% | US98311A1051 |
| ARAMARK COM  | 0.00% | US03852U1060 |
| BIOMARIN PHARMACEUTICAL INC                            | 0.00% | US09061G1013 |
| FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BI  | 0.00% | US3128MJY06  |
| METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEC | 0.00% | US59259YGF07 |
| LATTICE SEMICONDUCTOR CORP                             | 0.00% | US5184151042 |
| MINERAL RESOURCES LTD                                  | 0.00% | AU000000MIN4 |
| KYOCERA CORP   | 0.00% | JP3249600002 |
| COLES GROUP LTD  | 0.00% | AU0000030678 |
| EVERGY INC COM NPV                                     | 0.00% | US30034W1062 |
| ST CORPORATION   | 0.00% | JP3162800001 |
| VOLVO AB   | 0.00% | SE0000115420 |
| 7ROAD HOLDINGS LTD                                     | 0.00% | KYG806101013 |
| CHINESE UNIVERSE PUBLISHING AND MEDIA GROUP CO LTD     | 0.00% | CNE0000019X4 |
| BRAMBLES LIMITED                                       | 0.00% | AU000000BXB1 |
| LINDT & SPRUENGLI AG-REG                               | 0.00% | CH0010570759 |
| SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000          | 0.00% | SE0009496367 |
| BLUESCOPE STEEL LIMITED                                | 0.00% | AU000000BSLO |
| SPK ORD SHS  | 0.00% | JP3163800000 |
| FNMA POOL #FM8981 3% 10-01-2051 BEO                    | 0.00% | US3140XC6T06 |
| AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/2031         | 0.00% | AU000XCLWAP3 |
| SGS SA   | 0.00% | CH1256740924 |
| UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG        | 0.00% | US91324PBW14 |
| SUPER MICRO COMPUTER INC                               | 0.00% | US86800U1043 |
| PUMA SE  | 0.00% | DE0006969603 |
| BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO.01            | 0.00% | BE0000344532 |
| THURGAUER KANTONALBANK                                 | 0.00% | CH0231351104 |
| FEDERAL HOME LN MTG CORP POOL #QG0749 5%04-01-2053 B   | 0.00% | US3133C0ZN50 |
| ALFA LAVAL AB  | 0.00% | SE0000695876 |
| NISSAN MOTOR CO  | 0.00% | JP3672400003 |
| SKYWORKS SOLUTIONS INC                                 | 0.00% | US83088M1027 |
| POWER CORP OF CANADA CAD                               | 0.00% | CA7392391016 |
| GRUPO CATALANA OCCIDENTE SA                            | 0.00% | ES0116920333 |
| ICOM INC   | 0.00% | JP3101400004 |
| CHUO MITSUI TRUST HOLDINGS INC                         | 0.00% | JP3892100003 |
| HENNES & MAURITZ                                       | 0.00% | SE0000106270 |
| FNMA POOL #FM9330 3% 07-01-2051 BEO                    | 0.00% | US3140XDLL86 |
| SYNCHRONY FINANCIAL                                    | 0.00% | US87165B1035 |
| FHLMC UMBS 30Y FIXED 2.5% 07-01-2051                   | 0.00% | US3133KME924 |
| EXACT SCIENCES CORP                                    | 0.00% | US30063P1057 |
| FNMA POOL #CB0737 3.0% 06-01-2051                      | 0.00% | US3140QKZB74 |
| FUTURES MARGIN-JPY                                     | 0.00% |              |
| FNMA POOL #FS3026 2.5% 11-01-2051 BEO                  | 0.00% | US3140XJLG61 |
| FEDERAL NATIONAL MORTGAGE ASSOC 1.5% 10-01-2051        | 0.00% | US3140M8W627 |
| FIBI HOLDINGS LTD                                      | 0.00% | IL0007630119 |
| FNMA POOL #MA2163 3.5% 02-01-2045 BEO                  | 0.00% | US31418BMM53 |
| SANKYO FRONTIER CO LTD                                 | 0.00% | JP3328200005 |
| SINGAPORE TELECOMM NPV B/L 100                         | 0.00% | SG1T75931496 |
| ICHIKEN CO LTD   | 0.00% | JP3141400006 |
| HOUSING NEW ZEALAND LTD 240430 2.183 CB                | 0.00% | NZHNZD0230L2 |
| ITALY(REP OF) 4.5% BDS 01/10/2053 EUR1000              | 0.00% | IT0005534141 |
| WDI ORD SHS  | 0.00% | JP3505930002 |
| ROYALTY PHARMA PLC                                     | 0.00% | GB00BMVP7Y09 |
| GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO     | 0.00% | US36178WFX20 |
| COVESTRO AG  | 0.00% | DE0006062144 |
| LIVE NATION INC  | 0.00% | US5380341090 |
| SONOVA HOLDING AG - REG                                | 0.00% | CH0012549785 |
| YASUDA LOGISTICS CORP                                  | 0.00% | JP3932820008 |

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| KURJITA WATER INDUSTRIES                                       | 0.00% | JP327000007  |
| CAPCOM CO LTD  | 0.00% | JP321890003  |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC                   | 0.00% | US1598641074 |
| HONG LEONG FINANCE LTD   | 0.00% | SG1M04001939 |
| VAIL RESORTS INC   | 0.00% | US91879Q1094 |
| CENTERPOINT ENERGY INC   | 0.00% | US15189T1079 |
| OKTA INC   | 0.00% | US6792951054 |
| HEIDELBERGCEMENT AG  | 0.00% | DE0006047004 |
| TDK CORPORATION  | 0.00% | JP3538800008 |
| DYNATRACE INC  | 0.00% | US2681501092 |
| REVVITY INC  | 0.00% | US7140461093 |
| KEYCORP  | 0.00% | US4932671088 |
| PTC INC  | 0.00% | US69370C1009 |
| ACCIONA SA   | 0.00% | ES0125220311 |
| FHLMC POOL #0665 3.0% 08-01-2051                               | 0.00% | US3132DMW279 |
| NORTHERN STAR RESOURCES LTD                                    | 0.00% | AU000000NST8 |
| RB GLOBAL INC COM NPV  | 0.00% | CA74935Q1072 |
| DAH SING BANKING GRP LTD                                       | 0.00% | HK2356013600 |
| CARMAX INC   | 0.00% | US1431301027 |
| SEAGATE TECH HLDGS   | 0.00% | IE00BKVD2N49 |
| QUEST DIAGNOSTICS  | 0.00% | US74834L1008 |
| BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EURO.01                    | 0.00% | BE0000343526 |
| ABC ARBITRAGE SA   | 0.00% | FR0004040608 |
| KANSAI ELECTRIC POWER JPY                                      | 0.00% | JP3228600007 |
| NEW YORK & FIXED 2.606% DUE 08-01-2060                         | 0.00% | US649322AJ38 |
| FNMA POOL #AO3400 3% DUE 05-01-2027 BEO                        | 0.00% | US3138LTX603 |
| TECHTRONIC INDUSTRIES CO                                       | 0.00% | HK0669013440 |
| SVENSKA HANDELSBKN SER A NPV                                   | 0.00% | SE0007100599 |
| VAT GROUP AG   | 0.00% | CH0311864901 |
| LIBERTY BROADBAND  | 0.00% | US5303073051 |
| SWATCH GROUP AG  | 0.00% | CH0012255144 |
| FUTURES MARGIN-GBP   | 0.00% |              |
| BANK LEUMI LE-ISRAEL   | 0.00% | IL0006046119 |
| BIO TECHNE CORP  | 0.00% | US09073M1045 |
| VARIA US PROPERTIES AG   | 0.00% | CH0305285295 |
| UNI CHARM CORPORATION  | 0.00% | JP3951600000 |
| TWILIO INC   | 0.00% | US90138F1021 |
| DAIKEN MEDICAL CO LTD  | 0.00% | JP3482500000 |
| BILL COM HOLDINGS INC  | 0.00% | US0900431000 |
| PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203         | 0.00% | US11135FBT75 |
| NORAM DRILLING ORD SHS   | 0.00% | NO0010360019 |
| FNMA POOL #BT2752 2.0% 08-01-2036                              | 0.00% | US3140LRBW75 |
| NICE LTD   | 0.00% | IL0002730112 |
| BANQUE CANTONALE VAUDOISE                                      | 0.00% | CH0531751755 |
| TOTO LTD   | 0.00% | JP3596200000 |
| TORIGOE CO LTD   | 0.00% | JP3636200002 |
| LASERTEC CORP NPV  | 0.00% | JP3979200007 |
| NORTHLAND POWER INC  | 0.00% | CA6665111002 |
| COLOPLAST  | 0.00% | DK0060448595 |
| METRO INC - A  | 0.00% | CA59162N1096 |
| MEDIOBANCA BANCA DI ITL  | 0.00% | IT0000062957 |
| MONDI PLC  | 0.00% | GB00B1CRCL47 |
| WALLISER KTBK CHF10 REG  | 0.00% | CH0305951201 |
| EXOR NV  | 0.00% | NL0012059018 |
| YAMAYA CORPORATION   | 0.00% | JP3943800007 |
| AMERICAN FINANCIAL GROUP INC                                   | 0.00% | US0259321042 |
| SALMAR ASA   | 0.00% | NO0010310956 |
| WORLDLINE SA   | 0.00% | FR0011981968 |
| DORIC NIMROD AIR THREE LTD                                     | 0.00% | GG00B92LHN58 |
| FNMA POOL #AU5848 3.5% 09-01-2043 BEO                          | 0.00% | US3138X5QA80 |
| IGO LIMITED ORDINARY FULLY PAID                                | 0.00% | AU000000IG04 |
| CLEVELAND CLIFFS COM USD                                       | 0.00% | US1858991011 |
| BASELLANDSCHAFTLICHE KANTONALBANK                              | 0.00% | CH0001473559 |
| IMPERIAL HOTEL LTD NPV TEMP                                    | 0.00% | DU06458700D2 |
| CATALENT INC   | 0.00% | US1488061029 |
| SMITH & NEPHEW PLC   | 0.00% | GB0009223206 |
| NN GROUP NV  | 0.00% | NL0010773842 |
| NATIONAL BANK OF CANADA  | 0.00% | CA6330671034 |
| CAMDEN PROPERTY TRUST  | 0.00% | US1331311027 |
| COOPER COS INC   | 0.00% | US2166484020 |
| WEBSTER FINANCIAL CORP   | 0.00% | US9478901096 |
| Australian Dollar Custodial Account – MMF Global Unlisted Infr | 0.00% |              |

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| AMERICAN WTR CAP CORP 3.45%                          | 06-01-2029 | 0.00% | US03040WAU99 |
| TORO CO  |            | 0.00% | US8910921084 |
| HEIAN CEREMONY SERVICE CO LTD                        |            | 0.00% | JP3834050001 |
| EDISON SPA   |            | 0.00% | IT0003372205 |
| WOWPRIME CORP  |            | 0.00% | TW0002727005 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5%                 | 10-01-2050 | 0.00% | US3140KLH478 |
| TAYLOR MARITIME INVESTMENTS LTD                      |            | 0.00% | GG00BP2NJT37 |
| NIHON CHOUZAI CO LTD                                 |            | 0.00% | JP3729200000 |
| Cash / Other   |            | 0.00% |              |
| REA GROUP LTD  |            | 0.00% | AU000000REA9 |
| CERIDIAN HCM HOLDINGS INC                            |            | 0.00% | US15677J1088 |
| FUMAKILLA LTD  |            | 0.00% | JP3826000006 |
| OKAYA & COMPANY ORD SHS                              |            | 0.00% | JP3193400003 |
| SARTORIUS STEDIM B EURO.1666                         |            | 0.00% | FR0013154002 |
| LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C         |            | 0.00% | US5312297550 |
| FUTURES MARGIN-HKD                                   |            | 0.00% |              |
| BOLIDEN ORD SHS                                      |            | 0.00% | SE0020050417 |
| SAN DIEGO GAS & ELECTRIC CO 4.1%                     | 06-15-2049 | 0.00% | US797440BX17 |
| NANYO CORP   |            | 0.00% | JP3653700009 |
| MATSUKIYOCOCOKARA NPV TEMP                           |            | 0.00% | DU0B249GCOD8 |
| SARTORIUS AG VORZUG                                  |            | 0.00% | DE0007165631 |
| AUSTRALIAN GOVERNMENT 2.75% 21/06/2035               |            | 0.00% | AU000XCLWAM0 |
| NORDSON CORP   |            | 0.00% | US6556631025 |
| DOCUSIGN INC   |            | 0.00% | US2561631068 |
| STEP CO LTD  |            | 0.00% | JP3399700008 |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038                 |            | 0.00% | US035240AM26 |
| CLP HOLDINGS LIMITED HKD                             |            | 0.00% | HK0002007356 |
| ROGERS COMMUNICATIONS INC-B                          |            | 0.00% | CA7751092007 |
| BANQUE CANT DE GENEV                                 |            | 0.00% | CH0350494719 |
| DR ING HC F PORSCHER AG                              |            | 0.00% | DE000PAG9113 |
| LUNDIN MINING CORP                                   |            | 0.00% | CA5503721063 |
| CANADA(GOVT OF) 2.75% SNR 01/12/64                   | CAD1000    | 0.00% | CA135087C939 |
| FNMA POOL #BH5388 3.5% 09-01-2047 BEO                |            | 0.00% | US3140GT7A21 |
| INSURANCE AUSTRALIA GROUP LIMITED                    |            | 0.00% | AU000000IAG3 |
| BENESSE HOLDINGS INC                                 |            | 0.00% | JP3835620000 |
| PANDORA  |            | 0.00% | DK0060252690 |
| YASKAWA ELECTRIC CORP                                |            | 0.00% | JP3932000007 |
| TEVA PHARMACEUTICAL SP ADR                           |            | 0.00% | US8816242098 |
| GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG          |            | 0.00% | US36179TJX46 |
| FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046       |            | 0.00% | US3132WJEV96 |
| UORIKI CO ORD SHS                                    |            | 0.00% | JP3155800000 |
| WEST JAPAN RAILWAY NPV                               |            | 0.00% | JP3659000008 |
| AMUNDI SA  |            | 0.00% | FR0004125920 |
| ZEBRA TECHNOLOGIES CORP                              |            | 0.00% | US9892071054 |
| GFL ENVIRONMENTAL INC                                |            | 0.00% | CA36168Q1046 |
| NEUROCRINE BIOSCIENCES INC                           |            | 0.00% | US64125C1099 |
| SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31               | SEK5000    | 0.00% | SE0013935319 |
| OCEAN SYSTEM CORP                                    |            | 0.00% | JP3172260006 |
| TELSTRA CORPORATION LIMITED                          |            | 0.00% | AU000000TSL2 |
| BENTLEY SYSTEMS INC                                  |            | 0.00% | US08265T2087 |
| AMCOR PLC COM USD                                    |            | 0.00% | JE00BJ1F3079 |
| ENDESA SA  |            | 0.00% | ES0130670112 |
| SOUTHN CAL EDISON 5.95% DUE 02-01-2038               |            | 0.00% | US842400FH15 |
| HONG KONG CHINA GA                                   |            | 0.00% | HK0003000038 |
| ABBVIE INC 4.4% DUE 11-06-2042                       |            | 0.00% | US00287YAM12 |
| MATCH GRP INC  |            | 0.00% | US57667L1070 |
| PAYLOCITY HOLDING CORP                               |            | 0.00% | US70438V1061 |
| YAKO CO LTD  |            | 0.00% | JP3930200005 |
| SNAP INC   |            | 0.00% | US83304A1060 |
| NAGASE BROTHERS INC NPV                              |            | 0.00% | JP3647600000 |
| QUEBECOR INC CLASS B SUB VTG NPV                     |            | 0.00% | CA7481932084 |
| JPMORGAN CHASE & CO 4.452%                           | 12-05-2029 | 0.00% | US46647PAX42 |
| NOMURA HOLDINGS INC                                  |            | 0.00% | JP3762600009 |
| CARLSBERG AS - B                                     |            | 0.00% | DK0010181759 |
| SPAIN(KINGDOM OF) 1% BDS 30/07/2042                  | EUR1000    | 0.00% | ES0000012J07 |
| SMITHS GROUP PLC                                     |            | 0.00% | GB00B1WY2338 |
| FEDERAL HOME LN MTG CORP POOL #QF1653 5%DUE 10-01-20 |            | 0.00% | US3133BNZ552 |
| SHANGHAI BAOSIGHT SOFTWARE CO LTD                    |            | 0.00% | CNE000000GG0 |
| FUT DEC 23 CBT 5Y T-NOTE                             |            | 0.00% |              |
| FRESENIUS MEDICAL CARE AG & CO                       |            | 0.00% | DE0005785802 |
| KEPPEL CORP LTD                                      |            | 0.00% | SG1U68934629 |
| TRADEWEB MARKETS INC                                 |            | 0.00% | US8926721064 |



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| FIDELITY NATL FINL FNF GROUP                             | 0.00% | US31620R3030 |
| HYATT HOTELS CORP-CL A                                   | 0.00% | US4485791028 |
| SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.6  | 0.00% | US842400HF31 |
| BCE INC  | 0.00% | CA05534B7604 |
| BATH AND BODY WORKS INC                                  | 0.00% | US0708301041 |
| HIKMA PHARMACEUTICALS PLC                                | 0.00% | GB00B0LCW083 |
| TFI INTERNATIONAL INC                                    | 0.00% | CA87241L1094 |
| BELGIUM(KINGDOM) 144A 1.4% 22/06/2053                    | 0.00% | BE0000355645 |
| NITTO DENKO CORPORATION                                  | 0.00% | JP3684000007 |
| KIKKOMAN CORPORATION JPY                                 | 0.00% | JP3240400006 |
| OPEN TEXT CORP   | 0.00% | CA6837151068 |
| RECORDATI SPA - NEW                                      | 0.00% | IT0003828271 |
| ROKU INC   | 0.00% | US77543R1023 |
| GNMA POOL #709861 5.5% 11-15-2039 BEO                    | 0.00% | US36297ETS45 |
| REPLIGEN CORPORATION                                     | 0.00% | US7599161095 |
| MAMMY MART CORP  | 0.00% | JP3870200007 |
| PAN PACIFIC INTL H NPV                                   | 0.00% | JP3639650005 |
| CITIGROUP INC NT 3.07% 02-24-2028                        | 0.00% | US172967NG21 |
| MITSUBISHI CHEMICAL GROUP CORPORATION                    | 0.00% | JP3897700005 |
| EQT AB   | 0.00% | SE0012853455 |
| UNIBAIL RODAMCO WESTFIELD                                | 0.00% | FR0013326246 |
| UDR INC  | 0.00% | US9026531049 |
| GPE BRUXELLES LAM NPV                                    | 0.00% | BE0003797140 |
| FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI    | 0.00% | US31335CAH79 |
| AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031              | 0.00% | US03040WAY12 |
| GNMA POOL 5.5 09-15-2035 BEO                             | 0.00% | US3622A2BQ42 |
| SKANSKA AB   | 0.00% | SE0000113250 |
| FHLMC GOLD C09063 4 08-01-2044                           | 0.00% | US312925B824 |
| JFE HOLDINGS INC   | 0.00% | JP3386030005 |
| UNITED THERAPEUTICS CORP                                 | 0.00% | US91307C1027 |
| SUMISHO COMPUTER SYSTEMS CORPORATION                     | 0.00% | JP3400400002 |
| SONIC HEALTHCARE LTD ORDINARY FULLY PAID                 | 0.00% | AU000000SHL7 |
| BURLINGTON STORES INC                                    | 0.00% | US1220171060 |
| Futures Margin - AUD                                     | 0.00% |              |
| WING ON CO INTERNATIONAL LTD                             | 0.00% | BMG970561087 |
| COCHLEAR LIMITED   | 0.00% | AU000000COHS |
| WISE CL A ORD SHS  | 0.00% | GB00BL9YR756 |
| NIBE INDUSTRIER AB SER B NPV                             | 0.00% | SE0015988019 |
| IVANHOE MINES LTD COM NPV CL A                           | 0.00% | CA46579R1047 |
| LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM            | 0.00% | US5312297899 |
| GNMA POOL #MA4962 3.5% 01-20-2048 BEO                    | 0.00% | US36179TQP39 |
| BANDAI NAMCO HOLDINGS NPV                                | 0.00% | JP3778630008 |
| INTERTEK GROUP INC                                       | 0.00% | GB0031638363 |
| ALTAGAS INCOME LTD                                       | 0.00% | CA0213611001 |
| FNMA POOL #BD7522 3.5% 09-01-2046 BEO                    | 0.00% | US3140FFLC38 |
| SAGAX AB   | 0.00% | SE0005127818 |
| AMERCO COM   | 0.00% | US0235865062 |
| LEAR CORP  | 0.00% | US5218652049 |
| ALLIANT ENERGY CORP                                      | 0.00% | US0188021085 |
| PERSOL HOLDINGS CO NPV TEMP                              | 0.00% | DU0B3CY709D8 |
| UNITY SOFTWARE INC                                       | 0.00% | US91332U1016 |
| SCHINDLER-HLDG AG REG                                    | 0.00% | CH0024638212 |
| ZILLOW GROUP INC   | 0.00% | US98954M2008 |
| CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I | 0.00% | FR0000045528 |
| OSAKA GAS CO LTD JPY                                     | 0.00% | JP3180400008 |
| EASTMAN CHEMICAL COM                                     | 0.00% | US2774321002 |
| CHR HANSEN HOLDING A S                                   | 0.00% | DK0060227585 |
| TELEPERFORMANCE  | 0.00% | FR0000051807 |
| APA GROUP  | 0.00% | AU000000APA1 |
| WPP PLC  | 0.00% | JE00B8KF9B49 |
| IPSEN PROMESSES SA                                       | 0.00% | FR0010259150 |
| HANG SENG BANK   | 0.00% | HK0011000095 |
| WESTROCK CO COM  | 0.00% | US96145D1054 |
| VALEO SA   | 0.00% | FR0013176526 |
| BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EURO.01              | 0.00% | BE0000340498 |
| OSK MITSUI OSK LINES LTD                                 | 0.00% | JP3362700001 |
| CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEI    | 0.00% | FR0010461053 |
| UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000                  | 0.00% | GB00BLBDX619 |
| CARLISLE COS INC   | 0.00% | US1423391002 |
| NEXI SPA ORD   | 0.00% | IT0005366767 |
| SUMITOMO METAL MINING CO LTD                             | 0.00% | JP3402600005 |
| ENDEAVOUR MINING PLC                                     | 0.00% | GB00BL6K5J42 |

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| OWENS CORNING INC                                      | 0.00% | US6907421019 |
| NITORI CO LTD  | 0.00% | JP3756100008 |
| FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BI  | 0.00% | US3128P8CC39 |
| JPMORGAN CHASE & CO 2.545% DUE 11-08-2032              | 0.00% | US46647PCR55 |
| AGEAS NPV POST SPLIT                                   | 0.00% | BE0974264930 |
| FOX CORP   | 0.00% | US35137L1052 |
| GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG            | 0.00% | US36179TG411 |
| CONTINENTAL AG   | 0.00% | DE0005439004 |
| AEON CREDIT SERVICES (ASIA) COMPANY LIMITE             | 0.00% | HK0900002681 |
| FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1 REGS            | 0.00% | FR0014001NN8 |
| TELEFLEX INC   | 0.00% | US8793691069 |
| SS AND C TECHNOLOGIES HOLDINGS                         | 0.00% | US78467J1007 |
| PLN BNP PARIBAS A/C                                    | 0.00% |              |
| WING TAI PROPERTIES LTD                                | 0.00% | BMG9716V1000 |
| MERCK & CO INC 2.75% DUE 12-10-2051 BEO                | 0.00% | US58933YBF16 |
| FHLMC GOLD Q41008 3.5 06-01-2046                       | 0.00% | US3132WEDN92 |
| ASPEN TECHNOLOGY                                       | 0.00% | US29109X1063 |
| FNMA POOL #BJ1693 3.5% 12-01-2047 BEO                  | 0.00% | US3140H23B24 |
| NRG ENERGY INC   | 0.00% | US6293775085 |
| VERBUND AG   | 0.00% | AT0000746409 |
| VIVENDI SE   | 0.00% | FR0000127771 |
| SWATCH GROUP   | 0.00% | CH0012255151 |
| M3 INC NPV   | 0.00% | JP3435750009 |
| ASSURANT INC   | 0.00% | US04621X1081 |
| NORTONLIFELOCK   | 0.00% | US6687711084 |
| NOVOZYMES A S  | 0.00% | DK0060336014 |
| GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO     | 0.00% | US36230NZR96 |
| SCHLOSS WACHENHEIM AG                                  | 0.00% | DE0007229007 |
| EURAZEO  | 0.00% | FR0000121121 |
| TOAST INC  | 0.00% | US8887871080 |
| BE SEMICONDUCTOR EURO                                  | 0.00% | NL0012866412 |
| NEXON CO LTD   | 0.00% | JP3758190007 |
| FNMA POOL #MA2918 2.5% 01-01-2047 BEO                  | 0.00% | US31418CG406 |
| FIRSTSERVICE CORP COM NPV                              | 0.00% | CA33767E2024 |
| MASCO CORP USD   | 0.00% | US5745991068 |
| GENERAC HOLDINGS INC                                   | 0.00% | US3687361044 |
| ST JAMES PLACE PLC                                     | 0.00% | GB0007669376 |
| ASX LIMITED  | 0.00% | AU000000ASX7 |
| BIO RAD LABORATORIES INC CLASS A                       | 0.00% | US0905722072 |
| NIPPON PAINT HOLDINGS CO LTD                           | 0.00% | JP3749400002 |
| SEK BNP PARIBAS A/C                                    | 0.00% |              |
| FNMA POOL #BX2229 5% 12-01-2052                        | 0.00% | US3140N6PP15 |
| QIAGEN NV  | 0.00% | NL0012169213 |
| WEST FRASER TIMBER CO                                  | 0.00% | CA9528451052 |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S | 0.00% | AU000000WTC3 |
| SOUTHERN CALIF EDISON CO 4.125% 03-01-2048             | 0.00% | US842400GK35 |
| SEATRIUM LIMITED                                       | 0.00% | SG1H97877952 |
| Outstanding Settlement Receipts - AUD                  | 0.00% |              |
| DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01            | 0.00% | DK0009924029 |
| CHUBU ELECTRIC POWER CO INC                            | 0.00% | JP3526600006 |
| ZALANDO SE NPV   | 0.00% | DE000ZAL1111 |
| SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071               | 0.00% | ES0000012H58 |
| FUTU HOLDINGS LTD                                      | 0.00% | US36118L1061 |
| IBIDEN CO LTD  | 0.00% | JP3148800000 |
| ASAHI KASEI CORPORATION                                | 0.00% | JP3111200006 |
| KNIGHT SWIFT TRANS CL A COM STK                        | 0.00% | US4990491049 |
| ALBERTSONS COMPANIES INC                               | 0.00% | US0130911037 |
| BALOISE HOLDING-REG                                    | 0.00% | CH0012410517 |
| HANKYU HANSHIN HOLDINGS NPV                            | 0.00% | JP3774200004 |
| CONS EDISON CO N Y 4.5% DUE 05-15-2058                 | 0.00% | US209111FQ16 |
| ISUZU MOTORS   | 0.00% | JP3137200006 |
| SYSMEX CORP  | 0.00% | JP3351100007 |
| DROPBOX INC  | 0.00% | US26210C1045 |
| FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG     | 0.00% | US3140JGR800 |
| MINEBEA MITSUMI INC                                    | 0.00% | JP3906000009 |
| LY CORPORATION   | 0.00% | JP3933800009 |
| DELIVERY HERO SE                                       | 0.00% | DE000A2E4K43 |
| KESKO OYJ-B SHS  | 0.00% | FI0009000202 |
| Mexican peso   | 0.00% |              |
| PARAMOUNT GLOBAL                                       | 0.00% | US92556H2067 |
| MELROSE INDUSTRIES PLC                                 | 0.00% | GB00BNGDN821 |
| Income Due - MYR                                       | 0.00% |              |

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| WILMAR INTERNATIONAL LTD                               | 0.00% | SG1T56930848 |
| ADEVINTA ASA   | 0.00% | NO0010844038 |
| INFRASTRUTTURE WIR NPV                                 | 0.00% | IT0005090300 |
| TRYG AS  | 0.00% | DK0060636678 |
| ONO PHARMACEUTICAL CO LTD                              | 0.00% | JP3197600004 |
| JARDINE MATHESON HOLDINGS LIMITED                      | 0.00% | BMG507361001 |
| UNIVERSAL HEALTH SERVICES - CLASS B                    | 0.00% | US9139031002 |
| EMERA INC  | 0.00% | CA2908761018 |
| SEEK LIMITED   | 0.00% | AU000000SEK6 |
| FNMA POOL #BJ4594 3.5% 02-01-2048 BEO                  | 0.00% | US3140H6C802 |
| NOMURA RESEARCH INSTITUTE LTD                          | 0.00% | JP3762800005 |
| NIPPON SANSO HOLDINGS CORP                             | 0.00% | JP3711600001 |
| UIPATH INC   | 0.00% | US90364P1057 |
| UNITEDHEALTH GROUP 6.05% DUE 02-15-2063                | 0.00% | US91324PET57 |
| SHEPHERD NEAME LTD                                     | 0.00% | GB00BMQX2R72 |
| AURIZON HOLDINGS LIMITED                               | 0.00% | AU000000AZ11 |
| OCADO GROUP PLC  | 0.00% | GB00B3MBS747 |
| DAVITA INC   | 0.00% | US23918K1088 |
| KINTETSU GROUP HOLDINGS CO LTD                         | 0.00% | JP3260800002 |
| FNMA 2.5% MBS 01/07/2050 USD'CA6347F' POOL #CA6347 2.5 | 0.00% | US3140QEBR23 |
| BOC HONG KONG (HOLDINGS) LIMITED                       | 0.00% | HK2388011192 |
| TELUS CORP NON-CANADIAN                                | 0.00% | CA8791M9969  |
| ASCENDAS REAL ESTATE INVESTMENT TRUST                  | 0.00% | SG1M77906915 |
| HULIC CO LTD   | 0.00% | JP3360800001 |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047               | 0.00% | US209111FL29 |
| LIFCO AB SER B NPV                                     | 0.00% | SE0015949201 |
| FNMA POOL #MA2279 4% 05-01-2045 BEO                    | 0.00% | US31418BQ902 |
| YOKOGAWA ELECTRIC JPY                                  | 0.00% | JP3955000009 |
| CARLYLE GROUP INC                                      | 0.00% | US14316J1088 |
| SIG COMBIBLOC GROUP AG                                 | 0.00% | CH0435377954 |
| METSO CORPORATION                                      | 0.00% | FI0009014575 |
| RAMSAY HEALTH CARE                                     | 0.00% | AU000000RHC8 |
| FORTUM OYJ   | 0.00% | FI0009007132 |
| BOLLORE SE   | 0.00% | FR0000039299 |
| KOITO MFG CO LTD NPV                                   | 0.00% | JP3284600008 |
| JSR CORP   | 0.00% | JP3385980002 |
| GNMA POOL #MA4585 3% 07-20-2047 BEO                    | 0.00% | US36179TCW36 |
| FHLMC GOLD J17644 3.5 01-01-2027                       | 0.00% | US3128PXP595 |
| SVENSKA CELLULOSA AB - B SHARES                        | 0.00% | SE0000112724 |
| IGM FINANCIAL INC                                      | 0.00% | CA4495861060 |
| FNMA POOL #BW9308 5% 09-01-2052 BEO                    | 0.00% | US3140N2KW07 |
| EMPIRE CO LIMITED                                      | 0.00% | CA2918434077 |
| SCHINDLER HOLDING-PART CERT                            | 0.00% | CH0024638196 |
| JAPAN EXCHANGE GROUP INC                               | 0.00% | JP3183200009 |
| QORVO INC  | 0.00% | US74736K1016 |
| CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO            | 0.00% | US210518CU85 |
| HYDRO ONE LTD  | 0.00% | CA4488112083 |
| STORA ENSO OYJ-R SHS                                   | 0.00% | FI0009005961 |
| ALLY FINANCIAL INC                                     | 0.00% | US02005N1000 |
| ASR NEDERLAND NV                                       | 0.00% | NL0011872643 |
| PAN AMERICAN SILVER CORP                               | 0.00% | CA6979001089 |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048                   | 0.00% | US797440BW34 |
| BKW AG   | 0.00% | CH0130293662 |
| FNMA POOL #CA4794 3.0% DUE 12-01-2049                  | 0.00% | US3140QCKG01 |
| KOBE BUSSAN CO LTD                                     | 0.00% | JP3291200008 |
| UNITED MIZRAHI BANK LIMITED                            | 0.00% | IL0006954379 |
| OMRON CORP   | 0.00% | JP3197800000 |
| M AND G PRUDENTIAL PLC ORD                             | 0.00% | GB00BKFB1C65 |
| ONEX CORP  | 0.00% | CA68272K1030 |
| AZRIELI GROUP  | 0.00% | IL0011194789 |
| CONS EDISON CO N Y 4.625% DUE 12-01-2054               | 0.00% | US209111FF50 |
| ZOZO INC   | 0.00% | JP3399310006 |
| KINROSS GOLD CORP                                      | 0.00% | CA4969024047 |
| FNMA POOL #257025 6.5% 12-01-2027 BEO                  | 0.00% | US31371NPJ80 |
| GRAB HOLDINGS LTD                                      | 0.00% | KYG4124C1096 |
| ANNALY CAPITAL MGT COM                                 | 0.00% | US0357108390 |
| KYOWA KIRIN CO LTD                                     | 0.00% | JP3256000005 |
| GARMIN ORD   | 0.00% | CH0114405324 |
| FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046        | 0.00% | US3132WJEU14 |
| TELE2 AB   | 0.00% | SE0005190238 |
| CHELVETIA HOLDING CHF0.02 POST SUBD                    | 0.00% | CH0466642201 |
| TORAY INDS INC   | 0.00% | JP3621000003 |

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| IMCD NV  | 0.00% | NL0010801007 |
| South Korean won   | 0.00% |              |
| SHIZUOKA FINANCIAL NPV   | 0.00% | JP3351500008 |
| TOROMONT INDUSTRIES LTD  | 0.00% | CA8911021050 |
| VOESTALPINE AG   | 0.00% | AT0000937503 |
| LENDLEASE CORPORATION LIMITED                                  | 0.00% | AU000000LLC3 |
| FNMA POOL #BD0946 4% 06-01-2046 BEO                            | 0.00% | US3140F8BQ97 |
| DIETEREN GROUP   | 0.00% | BE0974259880 |
| CORPORACION ACCIONA ENERGIAS RENOVABLES SA                     | 0.00% | ES0105563003 |
| FHLMC GOLD Q44452 3 11-01-2046                                 | 0.00% | US3132WH5N19 |
| BARRY CALLEBAUT AG - REG                                       | 0.00% | CH0009002962 |
| JAZZ PHARMACEUTICALS ORDINARY SHARES                           | 0.00% | IE00B4Q5ZNA7 |
| INTL PAPER CO  | 0.00% | US4601461035 |
| VF CORPORATION   | 0.00% | US9182041080 |
| YAKULT HONSHA CO NPV TEMP                                      | 0.00% | DU06985112D2 |
| ZOOMINFO TECHNOLOGIES INC                                      | 0.00% | US98980F1049 |
| EURONEXT NV  | 0.00% | NL0006294274 |
| FNMA POOL #310048 6.5% 02-01-2038 BEO                          | 0.00% | US31374CL534 |
| EMS CHEMIE HLDS REG  | 0.00% | CH0016440353 |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG                 | 0.00% | US209111FD03 |
| NISSAN CHEMICAL CORPORATION                                    | 0.00% | JP3670800006 |
| Australian Dollar Custodial Account – MMF Australian Direct Pr | 0.00% |              |
| CLARIVATE PLC  | 0.00% | JE00BJJN4441 |
| SOFINA SA  | 0.00% | BE0003717312 |
| MAKITA CORPORATION   | 0.00% | JP3862400003 |
| SIRIUS XM HLDGS INC  | 0.00% | US82968B1035 |
| INDUSTRIVARDEN AB  | 0.00% | SE0000190126 |
| FNMA POOL #AO8187 3% DUE 06-01-2027 BEO                        | 0.00% | US3138MOCZ10 |
| UOL GROUP LIMITED  | 0.00% | SG1S83002349 |
| WOLFSPEED INC  | 0.00% | US9778521024 |
| Polish zloty   | 0.00% |              |
| TELIA COMPANY AB   | 0.00% | SE0000667925 |
| TOKYU CORP NPV   | 0.00% | JP3574200006 |
| NOMURA REAL ESTATE HOLDINGS INC                                | 0.00% | JP3762900003 |
| SINGAPORE AIRLINES LTD   | 0.00% | SG1V61937297 |
| GILDAN ACTIVEWEAR INC  | 0.00% | CA3759161035 |
| CONFLUENT INC  | 0.00% | US20717M1036 |
| FNMA POOL #BC8677 4% 05-01-2046 BEO                            | 0.00% | US3140F4UB04 |
| MOHAWK INDUSTRIES INC  | 0.00% | US6081901042 |
| JD SPORTS FASHION ORD  | 0.00% | GB00BM8Q5M07 |
| SAPUTO INC   | 0.00% | CA8029121057 |
| DCC PLC  | 0.00% | IE0002424939 |
| MPLX LP 4% 03-15-2028  | 0.00% | US55336VAR15 |
| CANADA(GOVT OF) 2.75% BDS 01/12/2055 CAD1                      | 0.00% | CA135087P998 |
| OBERBANK AG  | 0.00% | AT0000625108 |
| FTSE 100 IDX 2312 FU   | 0.00% | GB00KFMQN133 |
| ADMIRAL GROUP PLC  | 0.00% | GB00B02J6398 |
| SKF AB   | 0.00% | SE0000108227 |
| ENAGAS   | 0.00% | ES0130960018 |
| INVESTMENT AB LATOUR   | 0.00% | SE0010100958 |
| NEWS CORP  | 0.00% | US65249B1098 |
| AMPLIFON SPA   | 0.00% | IT0004056880 |
| JDE PEETS BV   | 0.00% | NL0014332678 |
| MONDELEZ INTL INC 0.25% 17/03/2028 DUAL CURR                   | 0.00% | XS2312722916 |
| HELLOFRESH SE  | 0.00% | DE000A161408 |
| ALGONQUIN POWER AND UTILITIES CORP                             | 0.00% | CA0158571053 |
| HAMAMATSU PHOTONICS KK   | 0.00% | JP3771800004 |
| KAWASAKI KISEN KAI NPV   | 0.00% | JP3223800008 |
| ZAR BNP PARIBAS A/C  | 0.00% |              |
| DESCARTES SYSTEMS GROUP INC                                    | 0.00% | CA2499061083 |
| FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO                      | 0.00% | US3140FHLJ47 |
| SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000                 | 0.00% | SE0015193313 |
| CCL INDUSTRIES INC   | 0.00% | CA1249003098 |
| KOSE CORP  | 0.00% | JP3283650004 |
| INDUSTRIVARDEN AB SER C NPV                                    | 0.00% | SE0000107203 |
| FNMA POOL #MA2258 3.5% 05-01-2045 BEO                          | 0.00% | US31418BQL35 |
| SENSATA TECHNO   | 0.00% | GB00BFMBMT84 |
| SAN DIEGO GAS & 4.5% DUE 08-15-2040                            | 0.00% | US797440BM51 |
| TOSOH CORPORATION  | 0.00% | JP3595200001 |
| FHLMC GOLD Q45094 3 12-01-2046                                 | 0.00% | US3132WJU030 |
| NOMURA REAL EST MA REIT  | 0.00% | JP3048110005 |
| LUCID GROUP INC  | 0.00% | US5494981039 |

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| QANTAS AIRWAYS LIMITED                                | 0.00% | AU000000QAN2 |
| ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000              | 0.00% | IT0005441883 |
| FUTURES MARGIN-EURO                                   | 0.00% |              |
| EVONIK INDUSTRIES AG                                  | 0.00% | DE000EVNK013 |
| MONOTARO CO LTD                                       | 0.00% | JP3922950005 |
| OCI NV  | 0.00% | NL0010558797 |
| INDUTRADE AB  | 0.00% | SE0001515552 |
| CLARIANT AG REG                                       | 0.00% | CH0012142631 |
| GRIFOLS SA  | 0.00% | ES0171996087 |
| ROBINHOOD MARKETS INC                                 | 0.00% | US7707001027 |
| CARL ZEISS MEDITEC NPV                                | 0.00% | DE0005313704 |
| WIX COM LTD   | 0.00% | IL0011301780 |
| DAIFUKU CO LTD NPV                                    | 0.00% | JP3497400006 |
| ELEMENT FINANCIAL CORP                                | 0.00% | CA2861812014 |
| BACHEM HOLDING AG CHF0.01 REGD SUBD                   | 0.00% | CH1176493729 |
| ESSENTIAL UTILS                                       | 0.00% | US29670G1022 |
| DENTSU GROUP INC                                      | 0.00% | JP3551520004 |
| BEIJER REF AB SER`B` NPV                              | 0.00% | SE0015949748 |
| SOUTHN CAL EDISON 4% DUE 04-01-2047                   | 0.00% | US842400GG23 |
| FUJI ELECTRIC CO LTD                                  | 0.00% | JP3820000002 |
| HON KWOK LAND INVESTMENT COMPANY LIMITED              | 0.00% | HK0160011786 |
| KOBAYASHI PHARMACEUTICAL CO                           | 0.00% | JP3301100008 |
| NISOURCE INC  | 0.00% | US65473P1057 |
| DEUTSCHE LUFTHANSA AG                                 | 0.00% | DE0008232125 |
| FNMA POOL #MA0878 4% DUE 10-01-2031 REG               | 0.00% | US31417Y6Q53 |
| ORICA LIMITED   | 0.00% | AU000000OR11 |
| Swiss franc   | 0.00% |              |
| ZENSHO HOLDINGS CO LTD                                | 0.00% | JP3429300001 |
| TEMENOS AG  | 0.00% | CH0012453913 |
| ROHM CO LTD NPV TEMP                                  | 0.00% | DU06747204D6 |
| PALIBURG HOLDINGS LTD                                 | 0.00% | BMG687662301 |
| IIDA GROUP HOLDING NPV                                | 0.00% | JP3131090007 |
| SINO LAND CO LTD HKG                                  | 0.00% | HK0083000502 |
| OTSUKA CORPORATION                                    | 0.00% | JP3188200004 |
| GLOBAL E ONLINE ORD                                   | 0.00% | IL0011741688 |
| GETINGE AB-B  | 0.00% | SE0000202624 |
| SHIMADZU CORP   | 0.00% | JP3357200009 |
| HUSQVARNA AB - B SHARES                               | 0.00% | SE0001662230 |
| WH GROUP LTD  | 0.00% | KYG960071028 |
| DEMANT A S  | 0.00% | DK0060738599 |
| MIRVAC GROUP PROPERTY TRUST                           | 0.00% | AU000000MGR9 |
| HENDERSON LAND DEVELOPMENT CO                         | 0.00% | HK0012000102 |
| TOBU RAILWAY CO LTD                                   | 0.00% | JP3597800006 |
| PHOENIX GP HLDGS ORD                                  | 0.00% | GB00BGXQNP29 |
| GNMA POOL #MA3378 4.5% 01-20-2046 BEO                 | 0.00% | US36179RXF18 |
| Corsair Vantage Airport Fund                          | 0.00% |              |
| BLOCK INC CDI   | 0.00% | AU0000187353 |
| MONDAY COM LTD  | 0.00% | IL0011762130 |
| ODAKYU ELECTRIC RAILWAY CO                            | 0.00% | JP3196000008 |
| SCOUT24 SE  | 0.00% | DE000A12DM80 |
| MCDONALDS HOLDINGS CO JAPAN                           | 0.00% | JP3750500005 |
| TELEFONICA DEUTSCHLAND HOLDING AG                     | 0.00% | DE000A1J5RX9 |
| FASTIGHETS AB BALD SER B NPV POST SPLIT               | 0.00% | SE0017832488 |
| Income Due - THB                                      | 0.00% |              |
| NIPPON EXPRESS HLD NPV                                | 0.00% | JP3688370000 |
| YAMATO HOLDINGS CO LTD                                | 0.00% | JP3940000007 |
| VOLVO CAR AB  | 0.00% | SE0016844831 |
| MTR CORP  | 0.00% | HK0066009694 |
| mitsui chemicals inc                                  | 0.00% | JP3888300005 |
| ICL GROUP LTD   | 0.00% | IL0002810146 |
| REECE LIMITED   | 0.00% | AU000000REH4 |
| SBI HOLDINGS INC NPV                                  | 0.00% | JP3436120004 |
| LIBERTY MEDIA CORP ORD SHS SERIES C                   | 0.00% | US5312297220 |
| FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 B1 | 0.00% | US3132Y2HF64 |
| LOTUS BAKERIES NV                                     | 0.00% | BE0003604155 |
| GPT GROUP   | 0.00% | AU000000GPT8 |
| KEISEI ELECTRIC RAILWAY CO                            | 0.00% | JP3278600006 |
| FNMA POOL #AW7132 4% 10-01-2044 BEO                   | 0.00% | US3138XW4S43 |
| CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG  | 0.00% | US209111FV01 |
| KEIO CORP   | 0.00% | JP3277800003 |
| SEMCORP INDUSTRIES LIMITED                            | 0.00% | SG1R50925390 |
| FNMA POOL #MA1023 4% 02-01-2027 BEO                   | 0.00% | US31418AD548 |

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| SWIRE PACIFIC  | 0.00% | HK0019000162 |
| FNMA POOL #AB5890 3% DUE 08-01-2027 BEO                          | 0.00% | US31417CRL18 |
| WACKER CHEMIE AG   | 0.00% | DE000WCH8881 |
| NEMETSCHKE AG  | 0.00% | DE0006452907 |
| CHIBA BANK LTD JPY   | 0.00% | JP3511800009 |
| CONS EDISON CO N Y 3.85% DUE 06-15-2046                          | 0.00% | US209111FH17 |
| TELECOM ITALIA SPA   | 0.00% | IT0003497168 |
| HARGREAVES LANSDOWN PLC  | 0.00% | GB00B1VZ0M25 |
| HIROSE ELECTRIC JPY  | 0.00% | JP3799000009 |
| KNORR BREMSE AG  | 0.00% | DE000KBX1006 |
| SWIRE PROPERTIES L HKD1  | 0.00% | HK0000063609 |
| COVIVIO  | 0.00% | FR0000064578 |
| WHIRLPOOL CORP USD   | 0.00% | US9633201069 |
| ESR CAYMAN LTD   | 0.00% | KYG319891092 |
| GERDAU SA  | 0.00% | BRGGBRACNPR8 |
| HOSHIZAKI CORP   | 0.00% | JP3845770001 |
| HANG LUNG PROPERTIES LIMITED                                     | 0.00% | HK0101000591 |
| OPEN HOUSE GROUP CO LTD  | 0.00% | JP3173540000 |
| SUMITOMO CHEMICAL  | 0.00% | JP3401400001 |
| BECHTLE AG   | 0.00% | DE0005158703 |
| DOWLAIS GROUP PLC  | 0.00% | GB00BMWRZ071 |
| FORTUNE BRANDS HOME AND SECURITY                                 | 0.00% | US34964C1062 |
| RAKUTEN GROUP INC  | 0.00% | JP3967200001 |
| Australian Dollar Custodial Account – MIF Global Unlisted Infra: | 0.00% |              |
| SEALED AIR CORP  | 0.00% | US81211K1007 |
| GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG                 | 0.00% | US36180HSP46 |
| SG HOLDINGS CO LTD   | 0.00% | JP3162770006 |
| GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG                 | 0.00% | US36180CRC54 |
| DELTA AIR LINES INC  | 0.00% | US2473617023 |
| MITSUBISHI HC CAPITAL INC  | 0.00% | JP3499800005 |
| JAPAN POST INSURANCE CO LTD                                      | 0.00% | JP3233250004 |
| NEW WORLD DEVELOPMENT CO LTD                                     | 0.00% | HK0000608585 |
| SEIKO EPSON CORPORATION  | 0.00% | JP3414750004 |
| CONCORDIA FINANCIAL GROUP LTD                                    | 0.00% | JP3305990008 |
| OJI HOLDINGS CORP  | 0.00% | JP3174410005 |
| JPMORGAN CHASE & CO 1.953% 02-04-2032                            | 0.00% | US46647PBX33 |
| SING INVESTMENTS FINANCE LTD                                     | 0.00% | SG1S02002305 |
| RATIONAL AG  | 0.00% | DE0007010803 |
| SECURITAS AB   | 0.00% | SE0000163594 |
| SAN DIEGO GAS & 3.75% DUE 06-01-2047                             | 0.00% | US797440BV50 |
| HIKARI TSUSHIN INC   | 0.00% | JP3783420007 |
| HITACHI CONSTRUCTION MACHINE                                     | 0.00% | JP3787000003 |
| L E LUNDBERGFÖRETAGEN AB - B SHARES                              | 0.00% | SE0000108847 |
| ROLLS ROYCE HLDGS ORD GBP 0.001 C                                | 0.00% | GB00B669WX96 |
| FNMA POOL #MA0668 4.5% 03-01-2031 BEO                            | 0.00% | US31417YW607 |
| NGK INSULATORS LTD   | 0.00% | JP3695200000 |
| BROTHER INDUSTRIES LTD   | 0.00% | JP3830000000 |
| JAPAN METROPOLITAN FUND INVEST                                   | 0.00% | JP3039710003 |
| MAPLETREE PAN ASIA COMMERCIAL TRUST                              | 0.00% | SG2D18969584 |
| WESTPAC  | 0.00% |              |
| JARDINE CYCLE & CARR   | 0.00% | SG1B51001017 |
| SAMSE SA   | 0.00% | FR0000060071 |
| SQUARE ENIX HOLDINGS CO LTD                                      | 0.00% | JP3164630000 |
| TOHO CO LTD JPY  | 0.00% | JP3598600009 |
| TRY BNP PARIBAS A/C  | 0.00% |              |
| HANG MINI 2310 FUT   | 0.00% | DU00HMI23101 |
| FUTURES MARGIN-SGD   | 0.00% |              |
| CYBERAGENT INC   | 0.00% | JP3311400000 |
| GNMA POOL #644862 5.5% 06-15-2035 BEO                            | 0.00% | US36292CMK70 |
| WENDEL INVESTISSEMENT  | 0.00% | FR0000121204 |
| WELCIA HOLDINGS CO LTD   | 0.00% | JP3274280001 |
| CITY DEVELOPMENTS  | 0.00% | SG1R89002252 |
| CK INFRASTRUCTURE  | 0.00% | BMG2178K1009 |
| DENTSPLY SIRONA INC  | 0.00% | US24906P1093 |
| LIXIL CORPORATION  | 0.00% | JP3626800001 |
| CIE (Communications Investment Europe S.à r.l.)                  | 0.00% |              |
| TWD BNP PARIBAS A/C  | 0.00% |              |
| HONGKONG LAND HOLDINGS LTD                                       | 0.00% | BMG4587L1090 |
| GMO PAYMENT GATEWAY NPV  | 0.00% | JP3385890003 |
| XINYI GLASS HOLDINGS CO LTD                                      | 0.00% | KYG9828G1082 |
| HAKUHODO DY HOLDING INC  | 0.00% | JP3766550002 |
| RONGAN PROPERTY ORD A  | 0.00% | CNE000000R6  |

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| ASAHI INTECC CO LTD NPV  | 0.00% | JP3110650003  |
| DIASORIN SPA   | 0.00% | IT0003492391  |
| Australian Dollar Custodial Account – MIF Global Unlisted Infra: | 0.00% |               |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                     | 0.00% | US373334JW27  |
| KOEI TECMO HOLDING NPV   | 0.00% | JP3283460008  |
| CHINA GALAXY SECURITIES CO LTD                                   | 0.00% | CNE100002FG7  |
| ORACLE CORPORATION JAPAN   | 0.00% | JP3689500001  |
| ROCKWOOL A/S   | 0.00% | DK0010219153  |
| GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO               | 0.00% | US36296KPB25  |
| SITC INTERNATIONAL   | 0.00% | KYG8187G1055  |
| SWEDISH GOVERNMENT 1.375% 23/06/2071                             | 0.00% | SE0016102115  |
| NUVEI CORP   | 0.00% | CA67079A1021  |
| Outstanding Settlement Payments - JPY                            | 0.00% |               |
| SOUTHWEST AIRLINES CO USD  | 0.00% | US8447411088  |
| WMGUI3 Cash Sub-Acct   | 0.00% |               |
| AEON STORES HK CO HKD0.20  | 0.00% | HK0000084183  |
| REDUCED INPUT TAX CREDIT (RITC) FE                               | 0.00% |               |
| MXN BNP PARIBAS A/C  | 0.00% |               |
| Income Due - MXN   | 0.00% |               |
| MSCI SING 2310 FUT   | 0.00% | SGXDB1293743  |
| WYNYARD GROUP LTD TEMP   | 0.00% | DU00WYNNZDZ1  |
| Income Due - SEK   | 0.00% |               |
| AMERCO INC   | 0.00% | US0235861004  |
| Income Due - ZAR   | 0.00% |               |
| FOX CORP COM   | 0.00% | US35137L2043  |
| JQW PLC ORD NPV  | 0.00% | JE00BGCZHC53  |
| FINABLR PLC  | 0.00% | GB00BJ7HMMW26 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI6588 4% DUE C              | 0.00% | US3138ALKA40  |
| INVESCO LIMITED  | 0.00% | BMG491BT1088  |
| MYR BNP PARIBAS A/C  | 0.00% |               |
| Danish krone   | 0.00% |               |
| Outstanding Settlement Payments - TWD                            | 0.00% |               |
| NT Passive FX overlay 139% (ZMTLIP)                              | 0.00% |               |
| Income Due - CHF   | 0.00% |               |
| GNMA POOL #634399 5.5% 10-15-2034 BEO                            | 0.00% | US36291PX433  |
| ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612C                 | 0.00% | US525ESC2W88  |
| CAPITALAND ASCOTT TRUST  | 0.00% | SGXC16332337  |
| Swedish krona  | 0.00% |               |
| PHP BNP PARIBAS A/C  | 0.00% |               |
| New Israeli shekel   | 0.00% |               |
| Singapore dollar   | 0.00% |               |
| Norwegian krone  | 0.00% |               |
| CONSTELLATION SOFT COM NPV 29092023 SR RTS                       | 0.00% | CA21037X1428  |
| Income Due - SGD   | 0.00% |               |
| Outstanding Settlement Payments - SGD                            | 0.00% |               |
| PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2            | 0.00% | US83405RAB33  |
| PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL         | 0.00% | US06759MAA99  |
| PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-          | 0.00% | US75907PAA84  |
| PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1         | 0.00% | US57109TAB26  |
| PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10          | 0.00% | US38137PAN06  |
| PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R          | 0.00% | US38137MAF41  |
| GAZPROM PJSC-SPON ADR  | 0.00% | US3682872078  |
| CZK BNP PARIBAS A/C  | 0.00% |               |
| SBERBANK OF RUSSIA DEPOSITARY RECEIPT                            | 0.00% | US80585Y3080  |
| NK LUKOIL PAO  | 0.00% | US69343P1057  |
| MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY                    | 0.00% | US6074091090  |
| PHOSAGRO PJSC GDR  | 0.00% | US71922G3083  |
| NOVATEK PJSC   | 0.00% | US6698881090  |
| AEDIFICA NPV BN RTS TECHNICAL FOR D                              | 0.00% | BE6344703309  |
| TAKEON NZD   | 0.00% |               |
| CONSTELLATION SOFT COM STK NPV TEMP                              | 0.00% | DU0B15C4L6W0  |
| TAKEON EUR   | 0.00% |               |
| FX COLLATERAL PAYABLE TO CITIBANK LIMITED, SYDNEY                | 0.00% |               |
| JAPAN 2 YEAR .005% 01/03/2024                                    | 0.00% | JP1024341N31  |
| KRW BNP PARIBAS A/C  | 0.00% |               |
| UK(GOVT OF) 0.125% BDS 31/01/24 GBP1000                          | 0.00% | GB00BMGR2791  |
| CANADA(GOVT OF) 0.75% BDS 01/02/2024 CAD1                        | 0.00% | CA135087M920  |
| BAYER 7.0% 25/09/2083  | 0.00% | XS2684846806  |
| UK(GOVT OF) 1% GILT 22/04/2024 GBP1000                           | 0.00% | GB00BFWFPL34  |
| AUSTRALIAN GOVERNMENT 2.75% 21/04/24                             | 0.00% | AU3TB0000143  |
| BNP PARIBAS 6%-FR SNR EMTN 18/08/29 GBP                          | 0.00% | FR001400I7U8  |
| PVTPL BANIJAY ENTMT S A S 8.125% 05-01-2029                      | 0.00% | US060335AB23  |

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| CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000           | 0.00%  | CA135087WV25 |
| ANZ BANK NZ 11AM A/C                                     | 0.00%  |              |
| FUT SEP 23 CME 3MO SOFR                                  | 0.00%  |              |
| TOPIX INDEX 2312 FU                                      | 0.00%  | DU00TPX23124 |
| DJ EUR ST50 2312 FU                                      | 0.00%  | DE000C6JGBY9 |
| CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK      | 0.00%  |              |
| SPI 200 2312 FUT   | 0.00%  | DU00SPI23127 |
| MINI TPX IDX 2312 F                                      | 0.00%  | DU00JTM23120 |
| ICE_CDX CHASUS33 12/20/2027 BUY CDX.NA.HY.39 32299-7114  | 0.00%  |              |
| LCH_IRS CHASUS33 06/07/2025 NZD P 3MBBR / R 5.515% 4676  | 0.00%  |              |
| 49813671 IRS ANZ NZD 110725 RFXD 5.733 PFLT 3ZBSW        | 0.00%  | DU0498136711 |
| LCH_IRS CHASUS33 04/08/2025 SEK P 3MSTBOR / R 3.86% 4711 | 0.00%  |              |
| LCH_OIS CHASUS33 03/08/2028 CAD P 1DCORRA / R 4.004% 47  | 0.00%  |              |
| FUT DEC 23 10 YR T-NOTES                                 | 0.00%  |              |
| LCH_OIS CHASUS33 15/06/2028 CAD P 1DCORRA / R 3.881% 46  | 0.00%  |              |
| FUT 07 DEC 23 EURX EUR-BOBL                              | 0.00%  | DE000C7PB9Z2 |
| FUT DEC 23 ME 10Y CDN BND                                | 0.00%  |              |
| LCH_IRS CHASUS33 16/06/2028 EUR P 6MEURIB / R 3.166% 465 | 0.00%  |              |
| Outstanding Settlement Payments - CZK                    | 0.00%  |              |
| LCH_IRS CHASUS33 17/07/2025 NZD P 3MBBR / R 0 32299-7137 | 0.00%  |              |
| FUT DEC 23 SFE 3Y T-BOND                                 | 0.00%  |              |
| 10708350 IRS WBC NZD 280926 RFXD 5.3975 PFLT 3ZBSW       | 0.00%  | DU0107083502 |
| FUT 07 DEC 23 EURX EUR-BUND                              | 0.00%  | DE000C7PB9Y5 |
| LCH_IRS CHASUS33 20/03/2025 NZD P 3MBBR / R 4.955% 3229  | 0.00%  |              |
| Outstanding Settlement Payments - CAD                    | 0.00%  |              |
| CLP BNP PARIBAS  | 0.00%  |              |
| Outstanding Settlement Payments - THB                    | 0.00%  |              |
| IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW   | 0.00%  | DUIRSNZD1936 |
| IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW   | 0.00%  | DUIRSNZD1993 |
| FUT 07 DEC 23 EURX E-SCHATZ                              | 0.00%  | DE000C7PB900 |
| 126325389 IRS CBA NZD 110426 RFXD 4.745 PFLT 3ZBSW       | 0.00%  | DU1263253897 |
| IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW       | 0.00%  | DUIRSNZD1811 |
| Outstanding Settlement Payments - TRY                    | 0.00%  |              |
| LCH_IRS CHASUS33 27/02/2025 NZD P 3MBBR / R 5.37% 45114  | 0.00%  |              |
| NYL MSCI EMER 2312 F                                     | 0.00%  | DU00MES23123 |
| WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW      | 0.00%  | DUWC89284092 |
| Outstanding Settlement Payments - HUF                    | 0.00%  |              |
| FUT DEC 23 SFE 10Y T-BOND                                | 0.00%  |              |
| FUT DEC 24 90 DAY B-BILLS                                | 0.00%  |              |
| IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW        | 0.00%  | DUIRSNZD3593 |
| IRSNZD489 IRS BNZ NZD 160226 RFXD 4.89 PFLT 3ZBSW        | 0.00%  | DUIRSBNZ4890 |
| CME_OIS CHASUS33 05/31/2028 USD P 1DSOFR / R 3.68% 4629  | 0.00%  |              |
| Outstanding Settlement Payments - EUR                    | 0.00%  |              |
| 50349276 IRS ANZ NZD 170828 RFXD 4.94 PFLT 3ZBSW         | 0.00%  | DU0503492760 |
| LCH_IRS CHASUS33 19/07/2025 NZD P 3MBBR / R 5.376% 4689  | 0.00%  |              |
| TBA COLLATERAL PAYABLE TO BANKOFAMERICA                  | 0.00%  |              |
| IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW       | 0.00%  | DUIRSNZD3635 |
| 10620172 IRS WBC NZD 170826 RFXD 5.1675 PFLT 3ZBSW       | 0.00%  | DU0106201725 |
| LCH_IRS CHASUS33 10/02/2033 EUR P 6MEURIB / R 2.908% 449 | 0.00%  |              |
| LCH_OIS CHASUS33 29/05/2028 CAD P 1DCORRA / R 3.52% 462  | -0.01% |              |
| Outstanding Settlement Payments - MYR                    | -0.01% |              |
| TBA COLLATERAL PAYABLE TO MORGAN STANLEY                 | -0.01% |              |
| LCH_OIS CHASUS33 13/06/2028 CAD P 1DCORRA / R 3.715% 46  | -0.01% |              |
| Outstanding Settlement Payments - CHF                    | -0.01% |              |
| Outstanding Settlement Payments - PLN                    | -0.01% |              |
| CME_OIS CHASUS33 06/16/2028 USD P 1DSOFR / R 3.748% 465  | -0.01% |              |
| BNZ NZD COLL   | -0.01% |              |
| FUT DEC 23 U.S. T-BONDS                                  | -0.01% |              |
| ANZ COLLATERAL   | -0.01% |              |
| Outstanding Settlement Payments - GBP                    | -0.01% |              |
| Outstanding Settlement Payments - AUD                    | -0.01% |              |
| Outstanding Settlement Payments - ZAR                    | -0.01% |              |
| RBS COLLATERAL AC  | -0.01% |              |
| FORWARD COLLATERAL PAYABLE TO STATE STREET BOSTON SB     | -0.01% |              |
| Outstanding Settlement Payments - BRL                    | -0.01% |              |
| SWAP PAYABLE TO CANADIAN IMPERIAL BANK OF COMMER         | -0.01% |              |
| CME_OIS CHASUS33 06/05/2026 USD P 1DSOFR / R 3.931% 463  | -0.01% |              |
| MSCI INDIA 2312 FUT                                      | -0.01% | DE000C53RWU6 |
| CME_OIS CHASUS33 06/05/2028 USD P 1DSOFR / R 3.594% 463  | -0.01% |              |
| Outstanding Settlement Payments - CNY                    | -0.01% |              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STAI    | -0.01% |              |
| IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW       | -0.01% | DUIRSNZD2538 |



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| LCH_OIS CHASUS33 01/06/2028 CAD P 1DCORRA / R 3.524% 46: | -0.01%              |
| BNY USD COLLATERAL                                       | -0.02%              |
| GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT                  | -0.02% US21H0326A37 |
| S&P 500 EMINI 2312 F                                     | -0.02% DU00SPM23129 |
| IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW        | -0.02% DUIRSND4054  |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS            | -0.02%              |
| FNMA SINGLE FAMILY MORTGAGE 4.0% 30 YEARS SETTLES OCTI   | -0.02% US01F0406A02 |
| FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OC     | -0.02% US01F0226A83 |
| OTC DERIVATIVE CASH COLL PAY TO BK OF AMER               | -0.03%              |
| Outstanding Settlement Payments - HKD                    | -0.03%              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN C    | -0.03%              |
| UBS COLLATERAL A/C                                       | -0.03%              |
| CALL FXO ROYCCAT3IMM 10/12/2023 USD/JPY 138 European 4!  | -0.03%              |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM            | -0.04%              |
| OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS            | -0.04%              |
| OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS              | -0.04%              |
| OTC DERIVATIVE CASH COLL PAY TO HSBC                     | -0.05%              |
| JP MORGAN COLAT  | -0.05%              |
| SOC GEN COLLATERAL                                       | -0.07%              |
| Outstanding Settlement Payments - USD                    | -0.13%              |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOI    | -0.14% US01F0326A74 |
| 10546607 IRS WBC NZD 100728 PFXD 4.855 RFLT 3ZBSW        | -0.40% DU0105466071 |