

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Fisher Funds Investment Series	1.0	Offer number	OFR10748
Fund name	Fisher Funds BondPlus Fund		Fund number	FND1065
Period disclosure applies [dd/mm/yyyy]	30/09/2023			
Asset name	% of fund net assets		Security code	
JAPAN TREASURY DISC BILL #1175		3.54%	JP1741751P80	
ANZ 10 A/C - Current Accounts		3.02%	ANZ 10 A/C - Current Accounts	
JAPAN TREASURY DISC BILL #1178		2.49%	JP1741781P84	
JAPAN TREASURY DISC BILL #1184		2.10%	JP1741841P90	
JAPAN TREASURY DISC BILL #1171		2.00%	JP1741711P71	
JAPAN TREASURY DISC BILL #1179		1.95%	JP1741791P90	
IRS USD 3 Fixed 4.3400% 09-20-26		1.85%	IRS USD 3 Fixed 4.3400% 09-20-26	
U S TREASURY BILLS		1.70%	US912797FL60	
U S TREASURY INFLATE PROT BD		1.29%	US912810PZ57	
U S TREASURY BILLS		1.19%	US912797FA06	
U S TREASURY BOND		1.02%	US912810ST60	
TPMT 2019-4 A1 144A		0.98%	US89178BAA26	
U S TREASURY BILLS		0.96%	US912796YT03	
U S TREASURY BILLS		0.96%	US912797HK69	
JB # 361 0.1000% 12-20-30		0.82%	JP1103611M11	
U S TREASURY BILLS		0.81%	US912797FV43	
HICP REC FLOAT EUR 12070.0000% 02-15-33		0.77%	HICP REC FLOAT EUR 12070.0000% 02-15-33	
FRANCE GOVT OAT BD		0.77%	FR0013480613	
JAPAN TREASURY DISC BILL #1169		0.75%	JP1741691P75	
US Treasury Bill Discount 12-21-23		0.74%	US912797FV43	
U S TREASURY BILLS		0.74%	US912797FT96	
JAPANESE GOVT BOND (30Y) #62		0.73%	JP1300621K47	
PERU (REP OF) GLBL SRUNSC REGS		0.71%	USP78024AC31	
JAPANESE GOVT BOND (1LB) #23		0.70%	JP1120231J51	
U S TREASURY BILLS		0.66%	US912797JA69	
TALNT 2019-1A A 144A		0.66%	US89231XAA90	
NEW ZEALAND DOLLAR		0.63%	EZ25403VYDZ3	
LGATE 2008-W1X A1 3MGBP+60BP		0.59%	XS0353588386	
DEVELOPMENT BK OF JAPAN SR UNSEC REGS		0.58%	XS2053914524	
U S TREASURY INFLATE PROT BD		0.55%	US912828H458	
PRETSL 25 A1 3ML+29BP 144A		0.55%	US74042FAA93	
JAPANESE GOVT BOND (2Y) #441		0.50%	JP1024411NA0	
KOREA HOUSING FI SEC REGS		0.49%	XS2355599353	
ESA 2021-ESH A TSFR1M+119.448BP 144A		0.49%	US30227FAA84	
CGCMT 2016-C1 A4 WM26 WC4.979579914		0.49%	US17290YAR99	
CASH COLLATERAL LCH BCY USD		0.48%	CASH COLLATERAL LCH BCY USD	
IRS GBP 3 Fixed 4.8800% 12-20-26		0.47%	IRS GBP 3 Fixed 4.8800% 12-20-26	
JB #337 0.3000% 12-20-24		0.46%	JP1103371F10	
U S TREASURY INFLATE PROT BD		0.46%	US912828ZJ22	
BRITISH COLUMBIA PROV OF		0.46%	CA110709DP43	
JAPANESE GOVT BOND (2Y) #435		0.45%	JP1024351N46	
SUMITOMO MITSUI BANKING SEC		0.44%	XS2008801370	
STWD 2021-LIH A TSFR1M+90.5BP 144A		0.44%	US78486EAA64	
Neder Waterscha RgSS 0.0000% 11-16-26		0.43%	XS2079798562	
U S TREASURY BOND		0.43%	US912810TG31	
IMM 2004-10 1A1 TSFR1M+75.448BP		0.42%	US45254NLJ45	
AMERN MUN PWR-A-COMB		0.42%	US02765UEH32	
Italy BTPS RgSS 3.8000% 04-15-26		0.42%	IT0005538597	
REALKREDIT SEC IO10*PARTIAL CALL*		0.41%	DK0004612884	
IRS USD 1 Fixed 5.4400% 06-21-24		0.41%	IRS USD 1 Fixed 5.4400% 06-21-24	
Ontario Teacher RgSS 0.1000% 05-19-28		0.41%	XS2344384768	
CDP Fincl Inc R RgSS 1.1250% 04-06-27		0.40%	XS2466358111	
CADES RgSS 0.1250% 10-25-23		0.40%	FR0013344181	
JAPANESE GOVT BOND (2Y) #434		0.40%	JP1024341N31	
AUSTRALIAN GOVT		0.39%	AU000XCLWAG2	
US Treasury N/B 1.7500% 08-15-41		0.39%	US912810TA60	
CPPIB Capital I RgSS 0.2500% 04-06-27		0.38%	XS2152308727	
Deutsche Bundes RgSS 1.8000% 08-15-53		0.38%	DE0001102614	
SANTANDER UK GROUP HLDGS SR UNSEC		0.38%	XS2525226622	
IRS HKD Float 5.2128% 06-21-24		0.37%	IRS HKD Float 5.2128% 06-21-24	
FNMA PASS THRU 40YR #BF0334		0.37%	US3140FXLQ30	
US Dollar Curr Fwd (USD) 04-OCT-23		0.37%	US Dollar Curr Fwd (USD) 04-OCT-23	

SAUDI INTERNATIONAL BOND SR UNSEC 144A	0.36%	US80413TBD00
Deutsche Bundes RgSS 0.0000% 05-15-36	0.36%	DE0001102549
JPMORGAN CHASE & CO SR UNSEC SOFR	0.36%	US46647PCV67
US Treasury N/B 3.8750% 08-15-33	0.35%	US91282CHT18
U S TREASURY INFLATE PROT BD	0.35%	US91282CGK18
FNMA PASS THRU 30YR #CA4346	0.34%	US3140QBZL57
PRET 2021-RN3 A1 WM55 WC4.5675 144A	0.34%	US74143JAA97
MITSUBISHI UFJ FIN GRP SR UNSEC	0.34%	US606822BS23
LGATE 2007-1 A2B 3MEUR+16BP	0.33%	XS0304504003
HSBC HOLDINGS PLC SR UNSEC TSFR3M	0.33%	US404280CC17
US Treasury Bill Discount 10-26-23	0.33%	US912797FC61
NGATE 2007-3X A3 3MGBP+100	0.32%	XS0332288058
GOLDMAN SACHS GROUP INC SR UNSEC	0.32%	XS2338355105
Cie Financement RgSS 3.3750% 09-16-31	0.32%	FR001400GI73
WMALT 2007-OA3 4A1 1YCMT+77 **DEF**	0.32%	US939355AD54
Agricultural Develop 2.9000% 03-08-28	0.31%	CND1000651K0
US Dollar Curr Fwd (USD) 03-NOV-23	0.31%	US Dollar Curr Fwd (USD) 03-NOV-23
UNICREDIT SPA SR UNSEC REGS	0.31%	XS1917910884
NRZT 2019-RPL3 A1 144A	0.31%	US64830NAA90
U S TREASURY INFLATE PROT BD	0.30%	US912810FH69
JX #51 0.3000% 06-20-46	0.30%	JP1300511G61
MEAG TXB-PLT VOGTLE	0.30%	US626207YM09
Exp-Imp Bank China 2.8700% 02-06-28	0.30%	CND1000620N9
JAPAN TREASURY DISC BILL #1182	0.30%	JP1741821P94
China Govt Bond 2.7500% 02-17-32	0.29%	CND10004R999
INDX 2005-AR14 2A1A TSFR1M+71.448BP	0.29%	US45660LRX90
US Treasury N/B 4.1250% 07-31-28	0.29%	US91282CHQ78
UK GILT 1 1/4% 2051	0.29%	GB00BLH38158
GPMT 2021-FL3 A TSFR1M+136.448BP 144A	0.29%	US36264BAA89
HICP REC FIXED EUR 2.4780% 02-15-28	0.29%	HICP REC FIXED EUR 2.4780% 02-15-28
KFW 4.1250% 07-15-33	0.29%	US500769JY19
LETRA TESOURO NACIONAL	0.29%	BRSTNCLTN751
SPANISH GOVT BD (BONOS Y OBLIG)	0.29%	ES00000128E2
BANCA MONTE DEI PASCHI S SEC	0.29%	IT0005386922
NRZT 2020-RPL1 A1 144A	0.29%	US64828XAA19
China Govt Bond 3.7200% 04-12-51	0.29%	CND100045MS9
US Treasury Bill Discount 11-07-23	0.28%	US912797HJ96
MANSD 2007-2X A1 SONIA+76.93BP	0.28%	XS0333305299
CGMSE 2014-2A AR1 3MEUR + 75BP	0.27%	XS2339017928
TPMT 2020-2 A1A	0.27%	US89176UAN46
IRS EUR Float 3.7570% 08-15-32	0.27%	IRS EUR Float 3.7570% 08-15-32
China Development Bk 2.7700% 10-24-32	0.26%	CND100055515
Ontario Teacher RgSS 0.5000% 05-06-25	0.25%	XS2162004209
FRANCE OAT RGSS 0.0000% 02-25-27	0.25%	FR0014003513
US Dollar On-Hand	0.25%	US Dollar On-Hand
Ontario Teacher 144A 1.2500% 09-27-30	0.25%	US68329AAH14
TPMT 2019-1 A1 WM47 WC4.4215 144A	0.25%	US89177BAA35
US Treasury Bill Discount 10-24-23	0.25%	US912797HC44
FHLMC GOLD 30YR GNT #G0-8666	0.25%	US3128MJW480
Ontario Teacher 144A 2.0000% 04-16-31	0.25%	US68329AAJ79
US Treasury Bill Discount 11-14-23	0.24%	US912797HK69
BANK OF AMERICA CORP SR UNSEC	0.24%	XS2345784057
Fannie Mae Pool 5 01-JUL-53 N	0.24%	US31418ET595
UBS GROUP AG SR UNSEC 144A	0.24%	US225401AF50
PLRS 2021-1 A SONIA+79BPS**CONSENT**	0.24%	XS2363111399
China Govt Bond 2.4600% 02-15-26	0.24%	CND1000639M1
ACLO 3A AR 3MEUR + 67BP 144A	0.23%	XS2057850948
MCMLT 2019-GS2 A1 144A	0.23%	US59981TAC99
MFRA 2020-NQM2 A1 144A	0.23%	US552751AA74
Can Govt Bond 0.5000% 12-01-30	0.23%	CA135087L443
AT&T INC Discount 11-20-23	0.23%	US0020A3YL80
SMB 2022-B A1B 144A SOFR	0.23%	US83206NAB38
JX # 56 0.8000% 09-20-47	0.23%	JP1300561H93
TPMT 2020-1 A1 WM46 WC4.8385 144A	0.23%	US89178WAW27
RLOC 2007-1X A3B SONIA+27.93BP	0.22%	XS0300470365
AERCAP IRELAND CAP/GLOBA SR UNSEC SMR	0.22%	US00774MAT27
UK Gilt RgSS 0.3750% 10-22-26	0.22%	GB00BNNGP668
EURO 36X A1 3MEUR + 100BP	0.22%	XS2069480601
CONSOLIDATED EDISON CO 4(2) DISC NT*	0.22%	US20911MXW27
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.22%	XS2577134401
SOCIETE GENERALE 144A	0.22%	US83368RBS04
Deutsche Bundes RgSS 2.5000% 07-04-44	0.22%	DE0001135481

NYKREDIT REALKREDIT AS	0.22%	DK0009540395
DLR KREDIT A/S	0.22%	DK0006348594
BANK OF AMERICA CORP SR UNSEC SOFR	0.22%	US06051GKM05
NORDEA KREDIT REALKREDIT*PARTIAL CALL*	0.22%	DK0002050368
HUNGARY GOVT 144A	0.22%	US445545AP18
DEUTSCHE BANK AG	0.21%	DE000DL19U23
HALEON UK CAPITAL PLC SR UNSEC SMR	0.21%	US36264NAB01
MIRAV 2020-1 A 3MEUR + 85BP	0.21%	XS2244804154
EDISON INTERNATIONAL Discount 10-10-23	0.20%	US28103BXA50
JAPANESE GOVT BOND (2Y) #436	0.20%	JP1024361N51
JAPAN TREASURY DISC BILL #1168	0.20%	JP1741681P77
UK Gilt RegS RgSS 3.7500% 10-22-53	0.19%	GB00BPCJD997
TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	0.19%	US89177XAA54
U S TREASURY NOTE	0.19%	US91282CAL54
SPAIN (KINGDOM OF) EMTN UNSUB	0.19%	XS0096272355
Freddie Mac Pool 5.5 01-OCT-53 N	0.19%	US3132DWJL81
Bundesobligatio RgSS 2.4000% 10-19-28	0.18%	DE000BU25018
ITALY (REP OF) GOVT EMTN	0.18%	XS0089572316
China Development Bk 2.6800% 09-13-29	0.18%	CND10005NM01
GNR 2016-H14 FA TSFR1M+91.448BP	0.18%	US38376RVV58
Galaxy Pipeline RgSS 2.1600% 03-31-34	0.18%	XS2300185613
JPMCC 2019-FL12 A TSFR1M+149.701BP 144A	0.18%	US46651QAA58
AROUNDTOWN SA SR UNSEC REGS	0.18%	XS2421195848
ROMANIA GOVT SR UNSEC REGS	0.18%	XS2364199757
DEUTSCHE BANK AG	0.18%	DE000DL19VU0
Spain Kingdom SRg144 3.5500% 10-31-33	0.18%	ES0000012L78
HICP REC FIXED EUR 2.3100% 02-15-28	0.18%	HICP REC FIXED EUR 2.3100% 02-15-28
SOCIETE GENERALE 144A	0.17%	US83368RBJ05
US Treasury Bill Discount 11-30-23	0.17%	US912796ZD42
AUSTRALIA GOVT	0.17%	AU00000106411
BRITISH AIRWAYS PLC EETC SEC 144A	0.17%	US11043XAB91
KFW RgSS 0.0000% 04-02-24	0.17%	DE000A2LQSP7
NORDEA KREDIT REALKREDIT COV	0.17%	DK0002055672
CPI REC FLOAT USD 0.0000% 09-15-33	0.17%	CPI REC FLOAT USD 0.0000% 09-15-33
JTDB Discount 11-20-23	0.17%	JP1741771P86
EUR - USD	0.17%	EZPVYBK5C2V5
Danske Mtge Bk RgSS 0.0100% 11-24-26	0.17%	XS2412105533
ISRAEL FIXED BOND	0.16%	IL0011393449
NEW ZEALAND DOLLAR	0.16%	EZ8BBWJDKML4
HICP REC FIXED EUR 2.4030% 02-15-28	0.16%	HICP REC FIXED EUR 2.4030% 02-15-28
US Treasury N/B 3.6250% 03-31-28	0.16%	US91282CGT27
HICP REC FIXED EUR 2.4050% 02-15-28	0.16%	HICP REC FIXED EUR 2.4050% 02-15-28
China Govt Bond 2.6400% 01-15-28	0.16%	CND10005ZT18
JAPANESE YEN	0.16%	EZ2KRVZKSCJ5
AMCO SPA SR UNSEC	0.16%	XS2583211201
Cred Mutuel Reg RgSS 3.1250% 06-22-27	0.16%	FR001400FZ24
Hungary Govt Re RgSS 6.1250% 05-22-28	0.16%	XS2574267188
Engie SA RegS 3.8750% 01-06-31	0.16%	FR001400KHGO
ROMANIA GOVT SR UNSEC REGS	0.16%	XS2538440780
JYSKE REALKREDIT A/S	0.16%	DK0009391104
NOVA KREDITNA BANKA MARI SR NONPREF	0.16%	XS2430442868
BARCLAYS PLC SR UNSEC	0.16%	XS2662538425
POLAND GOVT SR UNSEC	0.16%	XS2586944659
NGATE 2007-3X BA 3MGBP+125	0.16%	XS0329653934
Ontario Teacher RgSS 1.8500% 05-03-32	0.16%	XS2475513953
JAPANESE YEN	0.15%	EZM3BLGBBPM5
Intesa Sanpaolo RegS 3.6250% 06-30-28	0.15%	IT0005554578
SK Hynix Inc Re RgSS 6.5000% 01-17-33	0.15%	USY8085FBL32
Norwegian Gov SRg144 3.0000% 08-15-33	0.15%	NO0012837642
CASSA DEPOSITI E PRESTIT SR UNSEC REGS	0.15%	XS2616750563
VERUS 2023-6 A1 WM53 WC8.2412 144A	0.15%	US92539XAA28
SOCIETE GENERALE SR NON PREF 144A	0.15%	US83368RBR21
BAYER US FIN II LLC SR UNSEC 144A TSFR3M	0.15%	US07274NAG88
Korea Housing R RgSS 4.6250% 02-24-28	0.15%	USY4841MWD73
British Columbia Prv 4.2000% 07-06-33	0.15%	US11070TAM09
Slovenia Govt RegS 5.0000% 09-19-33	0.15%	XS2635185437
UBS GROUP AG SR UNSEC REGS	0.15%	USH42097EN39
SAGAX EURO MTN SR UNSEC	0.15%	XS2447539060
WELLS FARGO & COMPANY SOFR	0.15%	US95000U2X04
STANDARD CHARTERED PLC SR UNSEC REGS	0.15%	USG84228FV59
CK Hutchison RgSS 4.8750% 04-21-33	0.15%	USG21819AB63
JYSKE REALKREDIT SEC IO1**PARTIAL CALL**	0.15%	DK0009403727

UK Gilt RegS RgSS 3.7500% 01-29-38	0.15% GB00BQC4R999
OTC EPUT FRTR 0.75% 05/52 @ 97 BPS	0.14% OTC EPUT FRTR 0.75% 05/52 @ 97 BPS
Societe General RgSS 0.0100% 12-02-26	0.14% FR0014006UI2
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.14% XS2577135127
CITIGROUP INC SR UNSEC SOFR	0.14% US172967NL16
TP ICAP PLC SR UNSEC SMR	0.14% XS2409096349
EQT AB SNR UNSEC	0.14% XS2463988795
US Treasury Bill Discount 10-10-23	0.14% US912797HA87
IRS GBP Float 0.0000% 12-20-28	0.14% IRS GBP Float 0.0000% 12-20-28
HICP REC FIXED EUR 2.4910% 03-15-28	0.14% HICP REC FIXED EUR 2.4910% 03-15-28
New Zealand Gov RgSS 3.5000% 04-14-33	0.14% NZGOVDT433C9
European Inv Bk RgSS 0.0500% 10-13-34	0.14% XS2055781962
IRS NOK Float 0.0000% 03-20-29	0.14% IRS NOK Float 0.0000% 03-20-29
U S TREASURY NOTE	0.14% US91282CGM73
HICP REC FLOAT EUR 12024.0000% 03-15-33	0.14% HICP REC FLOAT EUR 12024.0000% 03-15-33
China Govt Bond 2.6200% 09-25-29	0.14% CND10005NWW9
CPI PROPERTY GROUP SA SR UNSEC	0.14% XS2290544068
CASH COLLATERAL FUT BCY USD	0.14% CASH COLLATERAL FUT BCY USD
IRS USD Float 0.0000% 12-20-28	0.14% IRS USD Float 0.0000% 12-20-28
BANCO SANTANDER SA	0.13% US05964HAL96
Netherlands SRg144 0.0000% 01-15-38	0.13% NL0015000B11
AerCap Ireland Captl 2.4500% 10-29-26	0.13% US00774MAV72
GA GLOBAL FUNDING TRUST SEC 144A	0.13% US36143L2G95
IRS CAD Float 0.0000% 03-20-29	0.13% IRS CAD Float 0.0000% 03-20-29
CAPLAND ASCENDAS REIT SR UNSEC REGS SMR	0.13% XS2349343090
SUMITOMO MITSUI BANKING COVERED SEC	0.13% XS2066652897
INTESA SANPAOLO SPA SR UNSEC 144A	0.13% US46115HBL06
Switzerland Gov RgSS 3.5000% 04-08-33	0.13% CH0015803239
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.13% XS2577136109
Can Govt Bond 3.2500% 09-01-28	0.12% CA135087Q491
CHARTER COMM OPT LLC/CAP SEC	0.12% US161175CD44
CBRE GI OPEN END FUND SNR UNSEC	0.12% XS2397357463
N.Rhine-Westpha RgSS 0.1250% 06-04-31	0.12% DE000NRW0MY1
Morgan Stanley 2.6250% 03-09-27	0.12% XS1577762823
Korea Treasury Bond 2.2500% 06-10-25	0.12% KR103501G562
Can Govt Bond 0.5000% 09-01-25	0.12% CA135087K940
HICP REC FIXED EUR 2.6190% 09-15-28	0.12% HICP REC FIXED EUR 2.6190% 09-15-28
FNMA TBA 2.0% OCT 30YR	0.11% US01F0206A20
Booking Holdings Inc 4.5000% 11-15-31	0.11% XS2555220941
Australia Govt RgSS 3.2500% 04-21-29	0.11% AU3TB0000150
CPI REC FIXED USD 2.6050% 09-15-28	0.11% CPI REC FIXED USD 2.6050% 09-15-28
Daimler Truck 144A 5.4000% 09-20-28	0.11% US233853AT77
U S TREASURY INFLATE PROT BD	0.11% US912810PS15
HICP REC FLOAT EUR 12311.0000% 09-15-33	0.11% HICP REC FLOAT EUR 12311.0000% 09-15-33
FHR 4579 FD SOFR30A+46.448BP	0.11% US3137BPPH69
Australia Govt RgSS 3.2500% 04-21-25	0.11% AU3TB0000168
BRITISH AIRWAYS PLC EETC SEC 144A	0.11% US11043XAA19
National Grid PLC 5.8090% 06-12-33	0.11% US636274AE20
BRITISH POUND STERLING	0.10% EZDP9VKM3J52
Mexican Bonos 5.7500% 03-05-26	0.10% MX0MGO0000Y4
JYSKE REALKREDIT A/S IO**PARTIAL CALL**	0.10% DK0009397739
Eli Lilly & Co 5.0000% 02-27-26	0.10% US532457CE69
Japan 30yr (JX) 2.3000% 03-20-39	0.10% JP1300301940
European Inv Bk RgSS 2.8750% 01-12-33	0.10% XS2574388646
IRS JPY 3 Fixed 0.46875% 06-18-28	0.10% IRS JPY 3 Fixed 0.46875% 06-18-28
Fannie or Freddie 2 01-OCT-52 N	0.10% US01F0206A20
China Govt Bond 2.5000% 07-25-27	0.10% CND10005F4L5
US Treasury Bill Discount 10-19-23	0.10% US912797FB88
Poland Government Bd 2.5000% 07-25-26	0.10% PL0000108866
Thailand Government 0.9500% 06-17-25	0.10% TH0623035605
IRS GBP Float 0.0000% 06-18-28	0.10% IRS GBP Float 0.0000% 06-18-28
IRS MXN REC 2 Fixed 9.2200% 09-17-25	0.10% IRS MXN REC 2 Fixed 9.2200% 09-17-25
CASH COLLATERAL CME BCY USD	0.10% CASH COLLATERAL CME BCY USD
Hsbc Holdings RgSS 4.8560% 05-23-33	0.10% XS2621539910
Nationwide Bldg RgSS 6.1780% 12-07-27	0.10% XS2562898143
ORO USD 10Y P 2.18000 L 01/11/24 BOA	0.10% EZ75CCVTNNW0
ONTARIO TEACHERS' FINANC SR UNSEC REGS	0.10% XS2344384842
Cred Agricole R RgSS 5.7500% 11-29-27	0.10% FR001400E920
WHLS 2021-1A A 144A 5.7193% 08-20-29	0.10% US96328DBX12
Societe General RgSS 6.2500% 06-22-33	0.10% FR001400ISF3
FNMA PASS THRU 30YR #FM3243	0.10% US3140X6S931
BHG 2022-A A 144A 1.7100% 02-20-35	0.10% US054977AA12

UK Gilt RgSS 3.2500% 01-22-44	0.10% GB00B84Z9V04
ROMANIA GOVT SR UNSEC REGS	0.10% XS2364200514
Wells Fargo & Co 5.5570% 07-25-34	0.10% US95000U3F88
US Treasury Bill Discount 11-09-23	0.09% US912797FJ15
Ginnie Mae II Pool 2.5 01-OCT-53 N	0.09% US21H0226A46
NORDEA KREDIT REALKREDIT SEC	0.09% DK0002043744
JOHN LEWIS PLC BD	0.09% XS0527985583
EDP Serv Financ RegS 4.3750% 04-04-32	0.09% XS2699159351
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	0.09% DK0009522815
Can Govt Bond 3.5000% 12-01-45	0.09% CA135087ZS68
US Treasury Bill Discount 10-31-23	0.09% US912797HD27
DEUTSCHE BANK NY SOFR SR NON-PREF	0.09% US251526CD98
ABN AMRO Bk NV RgSS 0.4000% 09-17-41	0.09% XS2387713238
IRS AUD 3 Fixed 3.8750% 09-17-28	0.09% IRS AUD 3 Fixed 3.8750% 09-17-28
China Development Bk 3.4900% 11-08-41	0.09% CND10004NXL3
IRS EUR 3 Fixed 2.8125% 06-18-28	0.09% IRS EUR 3 Fixed 2.8125% 06-18-28
IRS NZD Float 0.0000% 12-17-28	0.09% IRS NZD Float 0.0000% 12-17-28
IRS CAD Float 0.0000% 09-17-28	0.09% IRS CAD Float 0.0000% 09-17-28
Cigna Group/The 5.6850% 03-15-26	0.09% US125523CR91
IRS NOK Float 0.0000% 03-18-29	0.09% IRS NOK Float 0.0000% 03-18-29
Empresa Nac de RgSS 3.0500% 09-14-32	0.09% USP37115AH81
Euro Stability RgSS 0.0000% 12-15-26	0.09% EU000A1Z99N4
Singapore Govt 2.8750% 09-01-30	0.09% SG7U32949426
UNITED KINGDOM GILT	0.09% GB00BM8Z2V59
AUSTRALIAN GOVERNMENT SR UNSEC	0.09% AU0000013740
IRS SEK 3 Fixed 3.21875% 12-17-28	0.09% IRS SEK 3 Fixed 3.21875% 12-17-28
CHARTER COMM OPT LLC/CAP SEC	0.09% US161175CG74
Targa Resources 4.8750% 02-01-31	0.09% US87612BBS07
HSBC Hldgs PLC RgSS 4.7870% 03-10-32	0.09% XS2597114284
NORDEA REALKREDIT SEC*PARTIAL CALL*	0.09% DK0002044551
JX # 65 0.4000% 12-20-49	0.09% JP1300651L15
Belgium Kingd SRg144 0.3500% 06-22-32	0.09% BE0000354630
Boston Gas Co 144A 3.0010% 08-01-29	0.08% US100743AL70
JAPANESE YEN	0.08% EZ9LX2N3NJ35
MEXICO GOVT (UMS)	0.08% XS1218289103
Allianz SE RegS 5.8240% 07-25-53	0.08% DE000A351U49
UK Gilt RgSS 4.5000% 06-07-28	0.08% GB00BMF9LG83
Can Govt Bond 1.2500% 03-01-27	0.08% CA135087M847
IRS EUR Float 3.7570% 08-15-48	0.08% IRS EUR Float 3.7570% 08-15-48
Autostrade per RgSS 4.7500% 01-24-31	0.08% XS2579897633
New Zealand Reg RgSS 4.2500% 05-15-34	0.08% NZGOVDT534C4
Natl Grid PLC R RgSS 3.8750% 01-16-29	0.08% XS2575973776
Banque Federati RgSS 4.3750% 05-02-30	0.08% FR001400HMF8
CADES RegS RgSS 3.1250% 03-01-30	0.08% FR001400G6E6
Assa Abloy AB RegS 3.7500% 09-13-26	0.08% XS2678207676
France OAT RgSS 3.0000% 05-25-33	0.08% FR001400H7V7
Bpce RgSS 4.7500% 06-14-34	0.08% FR001400IJ13
CPI REC FIXED USD 2.6150% 09-15-28	0.08% CPI REC FIXED USD 2.6150% 09-15-28
BPCE SFH SA RgSS 3.2500% 04-12-28	0.08% FR001400H8X1
France (Govt SRg144 2.5000% 05-25-43	0.08% FR001400CMX2
Autostrade per RgSS 5.1250% 06-14-33	0.08% XS2636745882
Assa Abloy AB RegS 3.8750% 09-13-30	0.08% XS2678226114
Banco de Sabade RgSS 3.5000% 08-28-26	0.08% ES0413860836
KBC Group NV RgSS 4.3750% 12-06-31	0.08% BE0002951326
Cred Agricole RgSS 3.8750% 04-20-31	0.08% FR001400HCR4
Engie SA RegS RgSS 4.0000% 01-11-35	0.08% FR001400F1I9
FORD MOTOR CREDIT CO LLC SR UNSEC FRN	0.08% XS1821814982
Koninklijke Kpn RegS 3.8750% 07-03-31	0.08% XS2638080452
U S TREASURY BOND	0.08% US912810SS87
BANCA MONTE DEI PASCHI S	0.08% XS2676882900
Fannie or Freddie 4.5 01-OCT-38 N	0.08% US01F0424A83
CPI REC FLOAT USD 30538.0600% 09-15-33	0.08% CPI REC FLOAT USD 30538.0600% 09-15-33
GE HealthCare Tech 5.5500% 11-15-24	0.08% US36267VAB99
Brit Telecomm R RgSS 2.7500% 08-30-27	0.08% XS2496028502
DEUTSCHE BANK AG SR UNSEC	0.08% DE000DL19US6
POLAND GOVT	0.08% US857524AD47
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.08% XS2027364244
JAPANESE YEN	0.08% EZ933N9VLZX1
BNP Paribas SA RgSS 2.7500% 07-25-28	0.08% FR001400AKP6
SOUTHERN CAL EDISON 1ST MTGE SOFR	0.08% US842400HC00
ING Groep NV Re RgSS 1.2500% 02-16-27	0.08% XS2443920249
Ginnie Mae II Pool 2 01-OCT-53 N	0.08% US21H0206A81

AUSTRALIAN GOVERNMENT	0.07%	AU0000075681
Aust Govt Bond RgSS 1.7500% 06-21-51	0.07%	AU0000097495
JAPANESE YEN	0.07%	EZ3NRLPVCLX2
TX NATURAL GAS SECZ	0.07%	US88258MAA36
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.07%	XS1794675931
REALKREDIT DANMARK IO10**PARTIAL CALL**	0.07%	DK0004619384
US Treasury Bill Discount 11-02-23	0.07%	US912796YT03
CTP NV SR UNSEC REGS	0.07%	XS2356029541
Euro Fincl Stab RgSS 0.0000% 10-15-25	0.07%	EU000A1G0EJ9
POLAND GOVT	0.07%	US731011AV42
France OAT RgSS 2.7500% 02-25-29	0.07%	FR001400HI98
Warnermedia Hldgs 3.6380% 03-15-25	0.07%	US55903VAZ67
INDOGB FR65 6.6250% 05-15-33	0.07%	IDG000010406
UK Gilt RegS RgSS 0.8750% 07-31-33	0.07%	GB00BM8Z2S21
U S TREASURY INFLATE PROT BD	0.07%	US91282CDX65
GNMA PASS THRU SGL 30YR #782253X	0.07%	US36241KQE19
CPI REC FIXED USD 2.5950% 09-15-28	0.07%	CPI REC FIXED USD 2.5950% 09-15-28
ROADSTER FINNANCE DAC SR SEC	0.07%	XS1732478265
CANADA GOVT REAL RETURN	0.07%	CA135087ZH04
JAPANESE YEN	0.07%	EZBQHJ3GP4R8
FHASI 2007-AR3 1A1 WM37 WC6.4928 ARM**DE	0.07%	US32056JAA25
JAPANESE YEN	0.07%	EZ4C1TS2TLY4
AT&T Inc 1.7000% 03-25-26	0.07%	US00206RML32
CAALT 2021-2A A 144A 0.9600% 02-15-30	0.07%	US22537CAA71
FNMA PASS THRU 30YR #BJ8703	0.07%	US3140HAU579
IRS SEK 5 Fixed 3.0000% 12-20-28	0.06%	IRS SEK 5 Fixed 3.0000% 12-20-28
Euro Financial RgSS 0.4000% 01-26-26	0.06%	EU000A1G0EB6
China Govt Bond 2.6000% 09-01-32	0.06%	CND10005L4G7
Amgen Inc 5.1500% 03-02-28	0.06%	US031162DP23
Agricultural Develop 3.1000% 02-27-33	0.06%	CND100064F16
Rep Of Austri SRg144 2.9000% 02-20-33	0.06%	AT0000A32458
IRS AUD 5 Fixed 4.59375% 09-20-33	0.06%	IRS AUD 5 Fixed 4.59375% 09-20-33
IRS NZD 5 Fixed 4.84375% 12-20-28	0.06%	IRS NZD 5 Fixed 4.84375% 12-20-28
Wells Fargo & Co 5.3890% 04-24-34	0.06%	US95000U3D31
Cooperatieve Re RgSS 0.1250% 12-01-31	0.06%	XS2416563901
IRS AUD 5 Fixed 4.2500% 03-20-29	0.06%	IRS AUD 5 Fixed 4.2500% 03-20-29
IRS NZD 5 Fixed 4.6250% 12-20-33	0.06%	IRS NZD 5 Fixed 4.6250% 12-20-33
Gen Motors Financial 4.0000% 01-15-25	0.06%	US37045XAS53
IRS EUR 5 Fixed 3.09375% 03-20-29	0.06%	IRS EUR 5 Fixed 3.09375% 03-20-29
Meta Platforms Inc 5.6000% 05-15-53	0.06%	US30303M8Q83
FRANCE OAT RGSS 0.0000% 11-25-31	0.06%	FR0014002WK3
Trane Tech Financing 5.2500% 03-03-33	0.06%	US892938AA96
IRS CAD 5 Fixed 3.3125% 09-20-33	0.06%	IRS CAD 5 Fixed 3.3125% 09-20-33
Italy BTPS SRg144 2.4500% 09-01-33	0.06%	IT0005240350
JAPANESE YEN	0.06%	EZ1TK680QXR7
Malaysia Government 3.9550% 09-15-25	0.06%	MYBMO1500010
IRS EUR 5 Fixed 2.84375% 12-20-33	0.06%	IRS EUR 5 Fixed 2.84375% 12-20-33
VENTR 2014-17A ARR TSFR3M+114.161BP 144A	0.06%	US92329YAL02
Portugal Repu SRg144 0.4750% 10-18-30	0.06%	PTOTELOE0028
ROMANIA GOVT SR UNSEC REGS	0.06%	XS2109812508
Williams Cos Inc 4.5500% 06-24-24	0.06%	US969457BW96
Baxter International 0.8680% 12-01-23	0.06%	US071813CE75
DOCTORS CO INTERINSURANC SURPLUS 144A	0.06%	US256141AB88
FHRR R006 ZA Z SEQ WM35 WC6.4347	0.06%	US31396JT212
Ginnie Mae II Pool 2.5 20-AUG-51 SS	0.06%	US36179WLP13
New Zealand Govt 2.7500% 05-15-51	0.06%	NZGOVDT551C8
Ginnie Mae II Pool 5.5 01-OCT-53 N	0.06%	US21H0526A19
Mexican Bonos 5.5000% 03-04-27	0.06%	MXOMGO0001C8
Korea Treasury Bond 2.5000% 03-10-52	0.05%	KR103502GC32
Ginnie Mae II Pool 2 20-FEB-51 SS	0.05%	US36179V7D62
Quebec Province 3.5000% 12-01-45	0.05%	CA74814ZER07
Korea Treasury Bond 2.3750% 12-10-31	0.05%	KR103502GBC0
Malaysia Government 3.8440% 04-15-33	0.05%	MYBMX1300040
Quebec Province 3.6000% 09-01-33	0.05%	CA74814ZFS70
Morgan Stanley 3.6200% 04-17-25	0.05%	US61747YEQ44
CFMT 2021-AL1 B 144A 1.3900% 09-22-31	0.05%	US12529UAF75
AT&T INC 5.5390% 02-20-26	0.05%	US00206RMP46
N.Rhine-Westpha RgSS 1.5500% 06-16-48	0.05%	DE000NRWOKF4
Pfizer Inc 4.4500% 05-19-26	0.05%	US716973AB84
Warnermedia Hldgs 3.7550% 03-15-27	0.05%	US55903VBA08
GNMA I Pool 3 15-JUN-43 VS	0.05%	US36181BK417
Freddie Mac GoldPool 4.5 01-JUN-41 VS	0.05%	US3132GFA801

Fannie or Freddie 2.5 01-OCT-53 N	0.05%	US01F0226A83
Korea Treasury Bond 2.1250% 06-10-27	0.05%	KR103502G768
Poland Government 4.8750% 10-04-33	0.05%	US731011AV42
European Union RgSS 0.7000% 07-06-51	0.05%	EU000A3KTGW6
CASH Uninvested CAD	0.05%	CASH Uninvested CAD
Belgium Govt SRg144 0.9000% 06-22-29	0.05%	BE0000347568
Fannie Mae Pool 2.5 01-JUN-51 SS	0.05%	US3140XBYN40
Belgium Kingd SRg144 3.3000% 06-22-54	0.05%	BE0000358672
Toronto-Dominion Bk 5.1030% 01-09-26	0.05%	US89115A2K70
Veralto Corp 144A 5.5000% 09-18-26	0.05%	US92338CAA18
Prin Life Globa 144A 1.2500% 06-23-25	0.05%	US74256LEE56
American Water Capit 2.8000% 05-01-30	0.05%	US03040WAW55
Bank of America Corp 4.8270% 07-22-26	0.05%	US06051GLA57
Bonos Y Oblig SRg144 1.9000% 10-31-52	0.05%	ES0000012K46
EART 2020-1A D 144A 2.7300% 12-15-25	0.05%	US30167HAG39
Swedish Govt SRg144 1.7500% 11-11-33	0.05%	SE0017830730
MTA NY 6.5480% 11-15-31	0.05%	US59259YCA55
Freddie Mac Pool 5 01-NOV-52 N	0.05%	US3133BQKZ81
JAPANESE GOVT BOND (20Y) #156	0.05%	JP1201561G37
Euro Stability RgSS 0.0000% 12-16-24	0.05%	EU000A1Z99M6
Mexican Bonos 8.5000% 05-31-29	0.05%	MX0MGO0000H9
Spain Kingdom SRg144 4.7000% 07-30-41	0.05%	ES00000121S7
Warnermedia Hldgs 6.4120% 03-15-26	0.05%	US55903VVG77
Anheuser-Busch Cos 4.7000% 02-01-36	0.05%	US03522AAH32
Fannie or Freddie 2 01-OCT-38 N	0.05%	US01F0204A48
Intel Corp 4.8750% 02-10-26	0.05%	US458140CD04
Thailand Government 1.6000% 12-17-29	0.05%	TH0623039C03
European Inv Ba RgSS 1.1250% 09-15-36	0.05%	XS1361554584
Veralto Corp 144A 5.3500% 09-18-28	0.05%	US92338CAC73
Citigroup Inc 3.0700% 02-24-28	0.05%	US172967NG21
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.04%	DK0009403644
Italy BTPS RgSS 3.8000% 08-01-28	0.04%	IT0005548315
Bank of Nova Scotia 3.4500% 04-11-25	0.04%	US06417XAH44
JYSKE REALKREDIT A/S**PARTIAL CALL**	0.04%	DK0009397069
Goldman Sachs R RgSS 1.2500% 02-07-29	0.04%	XS2441552192
Alberta Canada Prov 2.0500% 06-01-30	0.04%	CA013051EG84
CFII 2021-1A A1 144A 0.4700% 04-15-33	0.04%	US165183CP74
Warnermedia Hldgs 4.0540% 03-15-29	0.04%	US55903VBB80
KOMMUNALBANKEN AS	0.04%	AU3CB0285849
European Union RgSS 3.2500% 07-04-34	0.04%	EU000A3K4D41
France OAT SRg144 1.5000% 05-25-50	0.04%	FR0013404969
BlackRock Inc 4.7500% 05-25-33	0.04%	US09247XAT81
Ginnie Mae II Pool 3.5 01-OCT-53 N	0.04%	US21H0326A37
M&T Bank Corp 5.0530% 01-27-34	0.04%	US55261FAR55
Ginnie Mae II Pool 5 01-OCT-53 N	0.04%	US21H0506A54
Portugal Rep SRg144 0.7000% 10-15-27	0.04%	PTOTEMOE0035
IRS MXN REC Fixed 8.2243% 09-13-28	0.04%	IRS MXN REC Fixed 8.2243% 09-13-28
Queensland Tsy Rg144 4.5000% 03-09-33	0.04%	AU3CB0297547
Capital One Finl 6.3120% 06-08-29	0.04%	US14040HCZ64
Freddie Mac Pool 2 01-AUG-51 MS	0.04%	US3132DPPP70
AFFRM 2021-Z2 A 144A 1.1700% 11-16-26	0.04%	US00834TAA60
Fannie Mae Pool 3.5 01-SEP-57	0.04%	US3140FXG558
Huntington Bancshs 6.2080% 08-21-29	0.04%	US446150BC73
HCA Inc 3.6250% 03-15-32	0.04%	US404119CK30
Sempra Energy 3.3000% 04-01-25	0.04%	US816851BN84
Netherlands G SRg144 0.0000% 07-15-31	0.04%	NL00150006U0
Freddie Mac GoldPool 3 01-AUG-27 VS	0.04%	US31306XBJ19
FN ARM 920773 RFUCCT1Y+238 10.005	0.04%	US31412B6J69
Fannie Mae Pool 2 01-SEP-50 MS	0.04%	US3140QEU424
CMLTI 2005-3 2A2A WM35 WC5.0453	0.04%	US17307GTJ75
CASH Uninvested GBP	0.04%	CASH Uninvested GBP
FNR 2018-13 MP 3.5000% 12-25-57	0.04%	US3136B02D78
Fannie Mae Pool 4 01-SEP-45 S	0.04%	US31418BU797
Australia Govt RgSS 2.7500% 11-21-29	0.04%	AU000XCLWAX7
China Govt Bond 3.5300% 10-18-51	0.04%	CND10004NCM5
ONEOK Inc 6.3500% 01-15-31	0.04%	US682680BE21
Hungary Government 9.5000% 10-21-26	0.04%	HU0000406160
France OAT SRg144 1.2500% 05-25-36	0.04%	FR0013154044
Unum Group 4.1250% 06-15-51	0.04%	US91529YAR71
Finland Rep SRg144 3.0000% 09-15-33	0.04%	FI4000550249
INDOGB FR95 6.3750% 08-15-28	0.04%	IDG000020702
Freddie Mac Pool 2 01-OCT-51 SS	0.04%	US3132DQU381

IRS KRW REC Float 0.0000% 09-20-28	0.04% IRS KRW REC Float 0.0000% 09-20-28
DANISH KRONER	0.04% EZ8G2YT1CSX2
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.04% US93363EAF25
Fannie Mae Pool 2.5 01-OCT-51 SS	0.04% US3140QMDN17
Fannie Mae Pool 2.5 01-NOV-51 MS	0.04% US3140XFPU97
CMLTI 2005-11 A2A 1YRT+240	0.04% US17307GW795
Fannie Mae Pool 2.5 01-MAY-51 SS	0.04% US3140XAUM20
Colombian TES 6.0000% 04-28-28	0.04% COL17CT02914
Ginnie Mae II Pool 3 20-APR-51 SS	0.04% US36179WDS44
GNMA I Pool 3 15-MAY-43 VS	0.04% US36180NDN21
Freddie Mac GoldPool 3.5 01-JUL-32 VS	0.04% US3128P7TY92
PEPAU 25A A1U TSFR1M+104.448BP 144A	0.04% US71336JAA25
Fannie or Freddie 1.5 01-OCT-53 N	0.04% US01F0126A92
Fannie Mae Pool 5.5 01-DEC-52 SS	0.04% US3140QQ3J21
Ginnie Mae II Pool 4.5 01-OCT-53 N	0.04% US21H0426A28
BAFC 2005-7 4A3 WM35 WC5.743900	0.03% US05946XU926
British Columbia Prv 2.9500% 06-18-50	0.03% CA110709GJ55
Columbia Pipe 144A 6.0550% 08-15-26	0.03% US19828AAA51
UnitedHealth Group 5.2500% 02-15-28	0.03% US91324PEP36
AbbVie Inc 4.2500% 11-21-49	0.03% US00287YCB39
CWHL 2005-2 2A1 TSFR1M+75.448BP	0.03% US12669GPR64
John Deere Cap Corp 4.7500% 06-08-26	0.03% US24422EWX39
State Street Corp 5.2720% 08-03-26	0.03% US857477CD34
Freddie Mac Pool 2 01-NOV-51 SS	0.03% US3132DWCN11
UK TSY 0 5/8% 2050	0.03% GB00BMBL1F74
SPANISH GOVT BD (BONOS Y OBLIG)	0.03% ES0000012H58
S&P Global Inc 2.7000% 03-01-29	0.03% US78409VBJ26
T-Mobile USA Inc 4.9500% 03-15-28	0.03% US87264ACZ66
UK Gilt RgSS 3.2500% 01-31-33	0.03% GB00BMV7TC88
CASH Uninvested EUR	0.03% CASH Uninvested EUR
JAPANESE YEN	0.03% EZW9JH36KC84
Fannie Mae Pool 4 01-APR-49 S	0.03% US3140XHG687
ROMANI RgSS 2.1240% 07-16-31	0.03% XS2027596530
Broadcom Inc 144A 1.9500% 02-15-28	0.03% US11135FBE07
Freddie Mac GoldPool 4 01-JAN-47 S	0.03% US3132XCRX53
Bulgaria Govt R RgSS 4.5000% 01-27-33	0.03% XS2579483319
Freddie Mac Pool 2.5 01-JUL-50 MS	0.03% US3133KJJW36
Fannie Mae Pool 4.5 01-JAN-51	0.03% US3140FXGL08
Korea Treasury Bond 2.1250% 03-10-47	0.03% KR103502G735
Bonos Y Oblig SRg144 0.8500% 07-30-37	0.03% ES0000012I24
IRS GBP Float 0.0000% 12-20-33	0.03% IRS GBP Float 0.0000% 12-20-33
IRS NZD 10 Fixed 5.0625% 12-20-33	0.03% IRS NZD 10 Fixed 5.0625% 12-20-33
Fannie Mae Pool 4 01-JUN-48 S	0.03% US3140XCPV40
ONEOK Inc 6.1000% 11-15-32	0.03% US682680BG78
Ginnie Mae II Pool 4 20-MAR-45 VS	0.03% US36179Q6Q92
FNMA PASS THRU 15YR #FM1796	0.03% US3140X47J93
IRS NOK Float 0.0000% 03-20-34	0.03% IRS NOK Float 0.0000% 03-20-34
Ireland Govt RgSS 1.7000% 05-15-37	0.03% IE00BV8C9B83
Fannie Mae Pool 2.5 01-MAY-51 SS	0.03% US3140QKVB11
Fannie or Freddie 6 01-OCT-53 N	0.03% US01F0606A83
Public Service Entpr 2.4500% 11-15-31	0.03% US744573AU04
Citigroup Inc 6.1740% 05-25-34	0.03% US17327CAR43
Peru Republic 5.4000% 08-12-34	0.03% PEP01000C5G4
Corebridge Fincl Inc 3.5000% 04-04-25	0.03% US21871XAB55
DH Europe - Euro 2.2000% 11-15-24	0.03% US23291KAG04
Freddie Mac GoldPool 3 01-NOV-46 S	0.03% US31335AZ687
IRS AUD 10 Fixed 4.46875% 03-20-34	0.03% IRS AUD 10 Fixed 4.46875% 03-20-34
Israel Government Bo 1.0000% 03-31-30	0.03% IL0011609851
INDOGB FR90 5.1250% 04-15-27	0.03% IDG000018607
ERAC USA Fin 144A 4.9000% 05-01-33	0.03% US26884TAW27
US Treasury N/B 2.0000% 08-15-51	0.03% US912810SZ21
IRS CAD Float 0.0000% 03-20-34	0.03% IRS CAD Float 0.0000% 03-20-34
UnitedHealth Group 4.0000% 05-15-29	0.03% US91324PEH10
IRS USD Float 0.0000% 03-20-34	0.03% IRS USD Float 0.0000% 03-20-34
Fannie Mae Pool 3.5 01-MAY-58	0.03% US3140FXJJ25
Anheuser-Busch InBev 4.4390% 10-06-48	0.03% US03523TBT43
Malaysia Government 3.5820% 07-15-32	0.03% MYBMO2200016
Freddie Mac Pool 2 01-APR-52 SS	0.03% US3132DQTL04
Western Aust RgSS 4.2500% 07-20-33	0.03% AU3SG0002793
Freddie Mac Pool 2 01-MAR-52 SS	0.03% US3132DWDC47
Southern CA Gas Co 6.3500% 11-15-52	0.03% US842434CX83
IRS EUR 10 Fixed 3.1250% 03-20-34	0.03% IRS EUR 10 Fixed 3.1250% 03-20-34

Fannie Mae Pool 2 01-MAY-51 SS	0.03%	US3140QKRY69
Canada Hous Trus144A 4.1500% 06-15-33	0.03%	CA13509JP95
Alberta Canada Prov 3.1000% 06-01-50	0.03%	CA013051ED53
Korea Treasury Bond 1.3750% 12-10-29	0.03%	KR103502G9C8
Ginnie Mae II Pool 3.5 20-JUN-48 S	0.03%	US36179TZ403
Ginnie Mae II Pool 4 20-JUL-48 MS	0.03%	US36179T4P73
Wells Fargo & Co 5.5740% 07-25-29	0.03%	US95000U3E14
Fannie Mae Pool 2.5 01-AUG-51 SS	0.03%	US3140QLRC23
Fannie Mae Pool 2 01-FEB-51 MS	0.03%	US3140L1UJ23
Fannie Mae Pool 4 01-FEB-32 VS	0.03%	US31418ACP12
Veralto Corp 144A 5.4500% 09-18-33	0.03%	US92338CAE30
Marsh & McLennan 5.7000% 09-15-53	0.03%	US571748BV33
Southern CA Edison 5.8750% 12-01-53	0.03%	US842400HX47
Targa Resources Corp 6.5000% 02-15-53	0.03%	US87612GAD34
Capital One Finl 6.3770% 06-08-34	0.03%	US14040HDA05
Fannie Mae Pool 2 01-AUG-51 SS	0.03%	US31418D3G50
Trinity Health MI 2.6320% 12-01-40	0.03%	US896517AB53
Goldman Sachs Gp Inc 4.4820% 08-23-28	0.03%	US38141GZU11
IRS MXN REC Float 0.0000% 09-07-33	0.03%	IRS MXN REC Float 0.0000% 09-07-33
FRANCE (GOVT OF)	0.02%	FR0014001NN8
RESI 2019-1NCA A1 TSFR1M+104.448BP 144A	0.02%	US76119UAA97
BHG 2021-B A 144A 0.9000% 10-17-34	0.02%	US08862BAA35
GSR 2005-AR6 2A1 WM35 WC4.9	0.02%	US362341RX95
FNMA TBA 2.0% OCT 15YR	0.02%	US01F0204A48
Fannie Mae Pool 2.5 01-FEB-51 SS	0.02%	US3140XTBE06
Freddie Mac Pool 2 01-APR-51 SS	0.02%	US3133KLTH05
Niagara Mohawk 144A 1.9600% 06-27-30	0.02%	US65364UAN63
Amgen Inc 4.2000% 03-01-33	0.02%	US031162DJ62
Korea Treasury Bond 2.0000% 06-10-31	0.02%	KR103502GB66
Freddie Mac Pool 2.5 01-OCT-51 SS	0.02%	US3133KMYL35
Italy BTPS Rg SRg144 1.7000% 09-01-51	0.02%	IT0005425233
Fannie Mae Pool 3 01-SEP-36 VS	0.02%	US3138WHWD01
Futures SCM EUR 0.0000% 05-01-50	0.02%	Futures SCM EUR 0.0000% 05-01-50
IRS JPY 10 Fixed 0.6250% 12-20-33	0.02%	IRS JPY 10 Fixed 0.6250% 12-20-33
Freddie Mac GoldPool 6 01-SEP-38 VS	0.02%	US3128M94W97
US Treasury N/B 4.1250% 11-15-32	0.02%	US91282CFV81
Fannie or Freddie 4.5 01-OCT-53 N	0.02%	US01F0426A65
Fannie Mae Pool 4.5 01-AUG-26 VS	0.02%	US3138AMEZ48
UK Gilt RgSS 3.5000% 01-22-45	0.02%	GB00BN65R313
Fannie Mae Pool 2.5 01-OCT-50 MS	0.02%	US3140QFB322
Romania Government B 8.2500% 09-29-32	0.02%	RO52CQA3C829
Italy BTPS Rg SRg144 1.5000% 04-30-45	0.02%	IT0005438004
FRANCE OAT SRG144 4.0000% 04-25-55	0.02%	FR0010171975
CommonSpirit Health 2.7820% 10-01-30	0.02%	US20268JAF03
Wells Fargo & Co 2.5720% 02-11-31	0.02%	US95000U2J10
Fannie Mae Pool 2 01-DEC-40 MS	0.02%	US31418DU678
ORO USD 1Y P 4.75000 L 06/20/24 NGF	0.02%	ORO USD 1Y P 4.75000 L 06/20/24 NGF
Fannie Mae Pool 2 01-MAR-51 SS	0.02%	US3140KTS304
Intercontinental Exc 3.0000% 06-15-50	0.02%	US45866FAL85
FHMS K-154 A2 4.3500% 01-25-33	0.02%	US3137H9UD90
FSPC T-63 1A1 12MTA+120	0.02%	US31395M2F53
Denmark Kingdom 4.5000% 11-15-39	0.02%	DK0009922320
Freddie Mac Pool 5.5 01-FEB-53 SS	0.02%	US3132DPR264
Freddie Mac Pool 2 01-APR-52 SS	0.02%	US3132DNF736
Niagara Mohawk 144A 5.7830% 09-16-52	0.02%	US65364UAS50
Bon Secours Mercy 2.0950% 06-01-31	0.02%	US09778PAB13
CommonSpirit Health 3.3470% 10-01-29	0.02%	US20268JAB98
Queensland Tsy Rg144 4.5000% 08-22-35	0.02%	AU3CB0296580
Freddie Mac Pool 2 01-AUG-51 SS	0.02%	US3132DWB512
Ginnie Mae II Pool 3.5 20-MAR-48 S	0.02%	US36179TUA14
Slovenia Govern RgSS 1.7500% 11-03-40	0.02%	SI0002103677
Freddie Mac Pool 3 01-AUG-51 SS	0.02%	US3133KMJG15
Fannie Mae Pool 3 01-OCT-51 SS	0.02%	US3140XGRG68
Consolidatd Edsn NY 6.1500% 11-15-52	0.02%	US209111GD93
Goldman Sachs R RgSS 4.0000% 09-21-29	0.02%	XS2536502227
Southern CA Edison 5.8500% 11-01-27	0.02%	US842400HS51
Poland Gov't Bond 3.7500% 05-25-27	0.02%	PL0000114393
Freddie Mac Pool 3.5 01-AUG-52 SS	0.02%	US3132DQHA76
WAMU 2006-AR5A 1A2A 12MTA+98	0.02%	US93362YAB83
Northeastern Univ 2.8940% 10-01-50	0.02%	US664675AT20
Thailand Government 4.6750% 06-29-44	0.02%	TH062303O600
US Treasury Bill Discount 10-12-23	0.02%	US912797FA06

Eversource Energy 4.7500% 05-15-26	0.02% US30040WAV00
Marvell Tech Inc 5.7500% 02-15-29	0.02% US573874AP91
SEMT 2003-4 2A1 AFC 1MLI+35	0.02% US81743PBW59
IRS MYR P 3.75000 09/20/23-10Y GST	0.02% IRS MYR P 3.75000 09/20/23-10Y GST
Columbia Pipe 144A 6.0360% 11-15-33	0.02% US19828TAB26
Freddie Mac Pool 3 01-OCT-51 SS	0.02% US3133AUDY11
ONEOK Inc 5.8000% 11-01-30	0.02% US682680BK80
Can Govt Bond 1.7500% 12-01-53	0.02% CA135087M680
CCS AUD R SF+26.161/AUD3MBBSW+42.25 GLM	0.02% CCS AUD R SF+26.161/AUD3MBBSW+42.25 GLM
Fannie Mae Pool 6 01-MAY-53 N	0.02% US3140XLEM68
Austria Repub SRg144 1.5000% 02-20-47	0.02% AT0000A1K9F1
CCS AUD R SF+26.161/AUD3MBBSW+42 CBK	0.02% CCS AUD R SF+26.161/AUD3MBBSW+42 CBK
WAMU 2004-AR9 A1 ARM WM34 WC4.7072	0.02% US92922FWE41
Colombian Peso	0.02% Colombian Peso
American Express Co 5.6250% 07-28-34	0.02% US025816DK20
VM CASH CCP LCH BCY USD	0.02% VM CASH CCP LCH BCY USD
Freddie Mac Pool 2.5 01-APR-52 SS	0.02% US3132DQR650
Ginnie Mae II Pool 5 20-APR-53 N	0.02% US36179XX509
FHMS K-159 A2 4.5000% 07-25-33	0.02% US3137HAMB93
Consumers Energy Co 4.2000% 09-01-52	0.02% US210518DQ64
T-Mobile USA Inc 5.0500% 07-15-33	0.02% US87264ACY91
T-Mobile USA Inc 3.0000% 02-15-41	0.02% US87264ABL89
Australia Govt RgSS 2.7500% 05-21-41	0.02% AU0000018442
Warnermedia Hldgs 5.0500% 03-15-42	0.02% US55903VBD47
Fannie Mae Pool 4 01-JAN-49 S	0.02% US3140JLA384
Ginnie Mae II Pool 4.5 20-SEP-52 N	0.02% US36179XFH44
Freddie Mac Pool 5 01-APR-53 N	0.02% US3132DQJD97
Intercontinental 4.6000% 03-15-33	0.02% US45866FAW41
Fannie Mae Pool 5.5 01-NOV-52 SS	0.02% US3140QQVF94
Freddie Mac Pool 6 01-DEC-52 N	0.02% US3133KQGQ38
Deutsche Bundes RgSS 0.0000% 05-15-35	0.02% DE0001102515
HCA Inc 4.6250% 03-15-52	0.02% US404119CL13
Fannie Mae Pool 3 01-APR-50 MS	0.02% US3140QDEN09
Ginnie Mae II Pool 4 01-OCT-53 N	0.02% US21H0406A63
Ginnie Mae II Pool 3.5 20-FEB-47 S	0.02% US36179SWX16
CASH Uninvested SEK	0.02% CASH Uninvested SEK
Fannie Mae Pool 2.5 01-DEC-50 SS	0.02% US3140QF5E50
GNMA I Pool 5 15-APR-40 VS	0.02% US3620AQ7E76
Broadcom Inc 4.3000% 11-15-32	0.02% US11135FAS02
Fannie Mae Pool 5.5 01-OCT-52 SS	0.02% US3140QQPB54
Fannie Mae Pool 3.5 01-SEP-47 S	0.02% US3140Q7QD28
Bonos Tesoreri Rg144 6.0000% 04-01-33	0.02% CL0002839505
Morgan Stanley 2.4840% 09-16-36	0.02% US61747YEF88
Home Depot Inc/The 3.2500% 04-15-32	0.02% US437076CP51
Anheuser-Busch InBev 4.6000% 04-15-48	0.02% US035240AN09
CASH COLLATERAL ISDA MYC USD	0.02% CASH COLLATERAL ISDA MYC USD
Fannie Mae Pool 3.5 01-MAY-49 MS	0.02% US3140X53W14
Metropolitan Trans 6.8140% 11-15-40	0.02% US59259YGF07
RFR USD SOFR/1.00000 06/15/22-7Y LCH	0.02% EZZYRLDWJ296
Fannie Mae Pool 2.5 01-NOV-51 SS	0.02% US3140XDRV05
AbbVie Inc 4.7000% 05-14-45	0.02% US00287YAS81
PERUVIAN SOL-NDF	0.02% EZB9FWXHMXP9
Fannie Mae Pool 6.5 01-OCT-39 VS	0.02% US31419AP508
Freddie Mac Pool 5 01-SEP-52 SS	0.02% US3133BKM557
SAMI 2005-AR5 A2 TSFR1M+61.448BP	0.02% US86359LPE38
DANISH KRONER	0.02% EZVCT3XZFF74
Comcast Corp 5.2500% 11-07-25	0.02% US20030NDZ15
CASH Uninvested JPY	0.02% CASH Uninvested JPY
Columbia Pip Op 144A 5.9270% 08-15-30	0.02% US19828TAA43
Meta Platforms Inc 4.8000% 05-15-30	0.02% US30303M8M79
HCA Inc 5.8750% 02-01-29	0.02% US404119BW86
Freddie Mac Pool 3 01-MAY-52 SS	0.02% US3132DNST26
Fannie Mae Pool 2.5 01-MAY-51 SS	0.02% US3140QKN871
American Water Capit 4.2000% 09-01-48	0.01% US03040WAT27
Fannie Mae Pool 3 01-MAY-52 SS	0.01% US3140XH3G03
Freddie Mac Pool 2 01-MAY-51 SS	0.01% US3132DVLW36
Ginnie Mae II Pool 3.5 20-JUN-46 S	0.01% US36179SEH67
CA St Univ 2.9390% 11-01-52	0.01% US13077DRV63
Virginia Elect and 5.7000% 08-15-53	0.01% US927804GN82
WI K160 A2 4.5000% 12-25-33	0.01% US3137HAML75
UnitedHealth Group 2.9000% 05-15-50	0.01% US91324PDZ27
New Zealand Govt 2.0000% 05-15-32	0.01% NZGOVDT532C8

Fannie Mae Pool 2.5 01-MAY-52 SS	0.01%	US3140XHBE67
Switzerland Gov RgSS 1.5000% 04-30-42	0.01%	CH0127181169
Merck & Co 5.0000% 05-17-53	0.01%	US58933YBM66
AT&T INC 2.5500% 12-01-33	0.01%	US00206RMM15
HCA Inc 5.9000% 06-01-53	0.01%	US404119CR82
FHR 3889 KZ 4.0000% 07-15-41	0.01%	US3137ADSQ11
S&P Global Inc 2.4500% 03-01-27	0.01%	US78409VBH69
CommonSpirit Health 3.9100% 10-01-50	0.01%	US20268JAG85
Fannie Mae Pool 2 01-JUN-36 MS	0.01%	US3140XHHK63
Fannie Mae Pool 3 01-APR-52 SS	0.01%	US3140MHUW73
GNR 2014-91 CB 2.2500% 01-16-40	0.01%	US38379CRT52
Korea Treasury Bond 2.0000% 03-10-49	0.01%	KR103502G933
GNMA I Pool 5.5 15-SEP-35 VS	0.01%	US3622A2BQ42
WAMU 2004-AR1 A ARM	0.01%	US92922FLD86
Korea Treasury Bond 2.7500% 12-10-44	0.01%	KR103502G4C9
Fannie Mae Pool 2.5 01-SEP-51 SS	0.01%	US3140XGGS26
Poland Gov't Bond 1.7500% 04-25-32	0.01%	PL0000113783
INDOGB FR89 6.8750% 08-15-51	0.01%	IDG000018300
Fannie Mae Pool 2.5 01-JUL-41 MS	0.01%	US3140XCBC15
Fannie Mae Pool 3 01-AUG-51 SS	0.01%	US3140XCM546
Fannie Mae Pool 4.5 01-MAR-30 VS	0.01%	US31417YMB01
Freddie Mac GoldPool 3.5 01-MAR-48 S	0.01%	US3132XCR641
Fannie Mae Pool 2 01-MAY-28 VS	0.01%	US3138WQCF77
Fannie Mae Pool 3.5 01-JUL-48 S	0.01%	US3140X6GA38
Fannie Mae Pool 2.5 01-APR-52 SS	0.01%	US3140XJNJ82
FIN FUT AUS 10YR BOND SFE 12/15/23	0.01%	FIN FUT AUS 10YR BOND SFE 12/15/23
Fannie Mae Pool 2 01-FEB-51 SS	0.01%	US3140QG4T11
American Water Capit 3.2500% 06-01-51	0.01%	US03040WAZ86
JAPANESE YEN	0.01%	EZ6FVSCBZR4
Freddie Mac Pool 2.5 01-JUL-51 SS	0.01%	US3133KME924
AstraZeneca PLC 6.4500% 09-15-37	0.01%	US046353AD01
Fannie Mae Pool 3.5 01-FEB-45 VS	0.01%	US31418BMM53
Freddie Mac Pool 2 01-MAY-36 MS	0.01%	US3133GDCU29
Untd Kingdom RgSS 4.0000% 10-22-63	0.01%	GB00BMF9LF76
Ginnie Mae II Pool 2.5 20-NOV-49 MS	0.01%	US36179U6T42
Fannie Mae Pool 2 01-SEP-36 MS	0.01%	US3140LWEP82
Freddie Mac Pool 2 01-MAY-51 MS	0.01%	US3133KLVJ33
East Ohio Gas 144A 2.0000% 06-15-30	0.01%	US27409LAC72
RFRF USD SF+26.161/0.400 01/15/21-7Y LCH	0.01%	EZIGWKZBKPJ2
Fannie Mae Pool 3 01-MAY-51 MS	0.01%	US3140XFBM28
MRFC 2000-TBC3 A1 TSFR1M+55.448BP	0.01%	US585525EN47
Fannie Mae Pool 3 01-DEC-51 SS	0.01%	US3140XFX710
Fannie Mae Pool 2 01-FEB-41 MS	0.01%	US3140XAQZ88
Southern CA Edison 5.9500% 11-01-32	0.01%	US842400HT35
FSPC T-62 1A1 12MTA+120	0.01%	US31395HHV50
Fannie Mae Pool 2 01-AUG-36 MS	0.01%	US3140XCJT67
Freddie Mac Pool 2.5 01-SEP-50 MS	0.01%	US3133KJ3W01
Home Depot Inc/The 3.3000% 04-15-40	0.01%	US437076CC49
Fannie Mae Pool 3 01-APR-51 SS	0.01%	US3140QKF869
Fannie Mae Pool 2.5 01-DEC-51 MS	0.01%	US3140XGGR43
Consolidatd Edsn NY 4.3000% 12-01-56	0.01%	US209111FK46
SBAP 2005-20E 1 PASS THRU	0.01%	US83162CPN73
Futures SCM GBP 0.0000% 05-01-50	0.01%	Futures SCM GBP 0.0000% 05-01-50
ONEOK Inc 6.0500% 09-01-33	0.01%	US682680BL63
Morgan Stanley 5.4490% 07-20-29	0.01%	US61747YFF79
Columbia Pip Op 144A 6.4970% 08-15-43	0.01%	US19828TAE64
Japan Government For 1.0000% 03-20-62	0.01%	JP1400151N57
HUNGARY HGB 3.0000% 08-21-30	0.01%	HU0000403696
Bank of America Corp 2.4820% 09-21-36	0.01%	US06051GKC23
Fannie Mae Pool 2 01-MAY-36 MS	0.01%	US3140XBVH09
Freddie Mac GoldPool 3 01-SEP-27 VS	0.01%	US31306QY21
Fannie Mae Pool 4 01-JUN-41	0.01%	US3140FXHP03
Merck & Co 4.5000% 05-17-33	0.01%	US58933YBK01
JGB #9 0.4000% 03-20-56	0.01%	JP1400091G59
Freddie Mac Pool 2.5 01-JUL-50 MS	0.01%	US3133USHY09
Allstate Corp 5.2500% 03-30-33	0.01%	US020002BK68
Ireland Govt RgSS 1.5000% 05-15-50	0.01%	IE00BH3SQB22
Ginnie Mae II Pool 2.5 20-MAR-51 SS	0.01%	US36179WB30
Freddie Mac Pool 2 01-JUN-50 MS	0.01%	US3133KJDQ22
Fannie Mae Pool 3 01-DEC-50 MS	0.01%	US3140X8W459
UnitedHealth Group 5.2000% 04-15-63	0.01%	US91324PEX69
US Dollar Curr Fwd (USD) 10-OCT-23	0.01%	US Dollar Curr Fwd (USD) 10-OCT-23

Home Depot Inc/The 4.9500% 09-15-52	0.01%	US437076CT73
Freddie Mac Pool 4 01-APR-49 MS	0.01%	US31329QM403
AFFRM 22-X1 A 144A 1.7500% 02-15-27	0.01%	US00834HAA23
WAMU 2002-AR2 A D11COF+125BP	0.01%	US929227LE40
Fannie Mae Pool 3 01-AUG-50 MS	0.01%	US3140QEP226
Anheuser-Busch Cos 4.9000% 02-01-46	0.01%	US03522AAJ97
Freddie Mac Pool 2.5 01-MAY-50 MS	0.01%	US3133KH4B90
Consumers Energy Co 3.6000% 08-15-32	0.01%	US210518DP81
JAPANESE YEN	0.01%	EZCHH569FJ62
Fannie Mae Pool 3.5 01-OCT-46 S	0.01%	US3140FHLI47
CMLTI 2005-6 A2 1YCMT+215	0.01%	US17307GXQ62
CASH Uninvested SGD	0.01%	CASH Uninvested SGD
IRS MYR P 3.50000 09/20/23-5Y GST	0.01%	IRS MYR P 3.50000 09/20/23-5Y GST
Ginnie Mae II Pool 3.5 20-APR-48 S	0.01%	US36179TV519
Austria Repub SRg144 2.1000% 09-20-17	0.01%	AT0000A1XML2
Fannie Mae Pool 2.5 01-JUN-50 MS	0.01%	US3140X63P45
Fannie Mae Pool 2.5 01-MAY-40 S	0.01%	US3140X6YZ86
Freddie Mac Pool 2 01-MAR-52 SS	0.01%	US3133B6AC41
WAMU 2005-AR13 A1A1 TSFR1M+69.448BP	0.01%	US92922F4M79
OPTION FWD PREMIUM	0.01%	OPTION FWD PREMIUM
CASH Uninvested CHF	0.01%	CASH Uninvested CHF
Fannie Mae Pool 3 01-JAN-52 SS	0.01%	US3140M9MX25
CASH Uninvested DKK	0.01%	CASH Uninvested DKK
JPMMT 2007-A1 5A5 ARM	0.01%	US46630GAV77
FHR 4024 KP 2.0000% 03-15-42	0.01%	US3137ANKY09
France OAT SRg144 2.0000% 05-25-48	0.01%	FR0013257524
FIN FUT UK GILT ICE 12/27/23	0.01%	GB00KHKV5079
Fannie Mae Pool 2.5 01-JAN-51 MS	0.01%	US3140X9AZ81
Bristol-Myers Squibb 3.5500% 03-15-42	0.01%	US110122DV75
Consumers Energy Co 2.5000% 05-01-60	0.01%	US210518DJ22
FN ARM 735632 RFUCCT1Y+164.1 9.868	0.01%	US31402RHH57
CASH Uninvested CZK	0.01%	CASH Uninvested CZK
CASH Uninvested MYR	0.01%	CASH Uninvested MYR
Fannie Mae Pool 3.5 01-SEP-43 VS	0.01%	US3138X5QA80
Fannie Mae Pool 3.5 01-MAY-47 S	0.01%	US3140X7K407
Freddie Mac Pool 2.5 01-AUG-35 MS	0.01%	US3133L7V795
Malaysia Government 4.0650% 06-15-50	0.01%	MYBMZ2000016
Fannie Mae Pool 3 01-OCT-50 MS	0.01%	US3140QFFX20
Southern CA Edison 5.6500% 10-01-28	0.01%	US842400HY20
EUROPEAN MONETARY UNION EURO	0.01%	EZ6V2H2PZH52
Columbia Pip Op 144A 6.5440% 11-15-53	0.01%	US19828TAC09
ONEOK Inc 6.6250% 09-01-53	0.01%	US682680BN20
Fannie Mae Pool 3.5 01-SEP-47 S	0.01%	US3140GT7A21
Freddie Mac GoldPool 3 01-DEC-46 S	0.01%	US3132WJEV96
Meta Platforms Inc 5.7500% 05-15-63	0.01%	US30303M8R66
Consolidatd Edsn NY 3.2000% 12-01-51	0.01%	US209111GC11
FN ARM 795297 12MTA+120 8.521	0.01%	US31405PRS10
Fannie or Freddie 4 01-OCT-38 N	0.01%	US01F0404A20
Freddie Mac Pool 3 01-JAN-52 SS	0.01%	US3132DVL869
American Express Co 5.0430% 05-01-34	0.01%	US025816DF35
FN ARM 635156 H15T1Y+200 10.283	0.01%	US31389TTM44
Amgen Inc 5.6000% 03-02-43	0.01%	US031162DS61
Wells Fargo & Co 4.8970% 07-25-33	0.01%	US95000U3B74
FN ARM 693320 H15T1Y+219.2 9.515	0.01%	US31400PG588
WAMMS 2003-AR3 2A2 ARM WM33 WCS.41	0.01%	US939336G495
Fannie Mae Pool 3.5 01-FEB-48 S	0.01%	US3140H6DQ93
FNR 2006-48 TF SOFR30A+51.448BP	0.01%	US31395NLE57
MLMI 2003-A2 1A1 ARM WM32 WC 5.263	0.01%	US589929M704
Morgan Stanley 3.6220% 04-01-31	0.01%	US6174468P76
Fannie Mae Pool 3.5 01-JAN-46 S	0.01%	US3140X6WG24
SEMT 5 A TSFR1M+81.448BP	0.01%	US81743WAA99
Freddie Mac GoldPool 4.5 01-MAR-41 VS	0.01%	US312946U465
Williams Cos Inc 3.5000% 11-15-30	0.01%	US969457BX79
UnitedHealth Group 4.7500% 05-15-52	0.01%	US91324PEK49
France OAT SRg144 1.7500% 05-25-66	0.01%	FR0013154028
JPMMT 2006-A3 7A1 WM35 WC4.8302 ARM	0.01%	US46628KAV26
MEFA 2008-1 A1 3MLIB+95	0.01%	US57563NAA63
Freddie Mac Pool 3 01-JUL-50 MS	0.01%	US3133KJJQ67
Fannie Mae Pool 3 01-FEB-50 MS	0.01%	US3140QCYW05
New Zealand Dollar On-Hand	0.01%	New Zealand Dollar On-Hand
Warnermedia Hldgs 4.2790% 03-15-32	0.01%	US55903VBC63
Fannie Mae Pool 3 01-DEC-51 SS	0.01%	US3140QMV680

Fannie Mae Pool 2.5 01-APR-50 MS	0.01% US3140QDDJ06
VM CASH FUT FOR BCY JPY	0.01% VM CASH FUT FOR BCY JPY
BSARM 2004-2 23A ARM WM34 WC4.9227	0.01% US07384MNS79
Futures SCM AUD 0.0000% 05-01-50	0.01% Futures SCM AUD 0.0000% 05-01-50
Freddie Mac Pool 2.5 01-MAY-51 SS	0.01% US3133KL2553
FNMA TBA 3.0% OCT 30YR	0.01% US01F0306A11
Broadcom Inc 144A 3.4690% 04-15-34	0.01% US11135FBL40
Fannie Mae Pool 3 01-AUG-51 MS	0.01% US3140XHDR52
FH ARM 781047 H15T1Y+222.4 9.194	0.01% US31349SEU33
Consolidatd Edsn NY 4.5000% 05-15-58	0.01% US209111FQ16
ORO USD 1Y P 4.75000 L 07/15/24 BOA	0.01% ORO USD 1Y P 4.75000 L 07/15/24 BOA
Finland Rep SRg144 0.1250% 04-15-52	0.01% FI4000480488
IRS EUR 3.25000 03/20/24-5Y LCH	0.01% EZGYZYM6LC63
NORDEA KREDIT REALK IO10*PARTIAL CALL*	0.01% DK0002044718
SARM 2004-1 4A1 WM34 WCs.5718 ARM	0.01% US86359BGF22
VM CASH CCP LCH BCY EUR	0.01% VM CASH CCP LCH BCY EUR
Fannie Mae Pool 3 01-MAR-36 VS	0.01% US31418BZQ21
US Dollar Curr Fwd (USD) 20-NOV-23	0.01% US Dollar Curr Fwd (USD) 20-NOV-23
JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	0.01% US466247AZ62
UnitedHealth Grp Inc 3.0500% 05-15-41	0.01% US91324PEE88
Fannie Mae Pool 2 01-JAN-51 MS	0.01% US31418DV742
Fannie Mae Pool 3 01-OCT-51 SS	0.01% US3140XDGU41
Ginnie Mae II Pool 3.5 20-OCT-46 S	0.01% US36179SNV50
Freddie Mac Pool 2 01-FEB-52 SS	0.01% US3132DWC684
Ginnie Mae II Pool 4.5 20-JAN-46 VS	0.01% US36179RXF18
VM CASH CCP LCH BCY CHF	0.01% VM CASH CCP LCH BCY CHF
ITALY GOVT SW SP BRC	0.01% EZJLTHXHN8C8
VM CASH FUT DOM BCY USD	0.01% VM CASH FUT DOM BCY USD
Freddie Mac Pool 2 01-NOV-51 SS	0.01% US3133KNA946
CASH Uninvested ZAR	0.01% CASH Uninvested ZAR
SAMI 2003-AR1 A3 TSFR1M+95.448BP	0.01% US86358HRX97
Fannie Mae Pool 3.5 01-MAR-46 VS	0.01% US3140X6YJ45
VM CASH CCP LCH BCY AUD	0.01% VM CASH CCP LCH BCY AUD
BUMF 7X A1 SONIA+ 111.93BP	0.01% XS0330211359
Freddie Mac Pool 2 01-AUG-51 SS	0.00% US3133KMLL71
FH ARM 780431 H15T1Y+222.3 9.421	0.00% US31342APQ66
Fannie Mae Pool 6.5 01-AUG-37 VS	0.00% US31413BPJ43
WAMU 2005-AR2 2A1A TSFR1M+73.448BP	0.00% US92922FD213
Ginnie Mae II Pool 3.5 20-JUL-46 S	0.00% US36179SGL51
FHR 4579 SD IO WM33 WC3.105	0.00% US3137BPS836
Futures SCM KRW 0.0000% 05-01-50	0.00% Futures SCM KRW 0.0000% 05-01-50
VM CASH FUT FOR BCY CAD	0.00% VM CASH FUT FOR BCY CAD
Merck & Co 2.7500% 12-10-51	0.00% US58933YBF16
Fannie Mae Pool 3.5 01-DEC-47 S	0.00% US3140H23B24
OIS CAD CAONREPO/3.50000 05/10/24-1Y LCH	0.00% EZFJV7Y0JS14
CWHL 2004-22 A3 ARM WM34 WC5.34	0.00% US12669F6Z19
WAMU 2003-AR1 A5 ARM WM33 WC5.22	0.00% US939336PB38
Fannie Mae Pool 3 01-AUG-50 MS	0.00% US3140QE433
FNR 2006-5 3A2 WM32 WC5.9547	0.00% US31394VL730
CASH Uninvested CNY	0.00% CASH Uninvested CNY
US Dollar Curr Fwd (USD) 05-OCT-23	0.00% US Dollar Curr Fwd (USD) 05-OCT-23
SARM 2004-4 3A2 ARM WM34 WC5.38	0.00% US86359BNU16
FNR 2007-39 *GI* 1.3106% 05-25-37	0.00% US31396VSV17
GNMA I Pool 4.5 15-APR-35 VS	0.00% US36211RXB04
FN ARM 545953 H15T1Y+226.4 10.371	0.00% US31385JQE19
JAPANESE YEN	0.00% EZOK2ZSQM3C9
RFR JPY MUTK/0.0500 12/15/21-10Y LCH	0.00% EZ633BKVQHR3
Fannie Mae Pool 2.5 01-OCT-50 MS	0.00% US3140KLH478
Freddie Mac GoldPool 3 01-DEC-46 S	0.00% US3132WJEU14
Freddie Mac GoldPool 3.5 01-SEP-28 VS	0.00% US31307EFB56
Ginnie Mae II Pool 3 20-NOV-42 VS	0.00% US36178WFX20
ORO USD 1Y P 4.75000 L 07/10/24 DUB	0.00% ORO USD 1Y P 4.75000 L 07/10/24 DUB
Oracle Corporation 6.2500% 11-09-32	0.00% US68389XCJ28
CMLTI 2005-6 A1 1YCMT+210	0.00% US17307GXP89
NORWEGIAN KRONER	0.00% EZLCPK9F0TP3
RFR JPY MUTK/0.8000 06/15/22-30Y LCH	0.00% EZX8CM556GQ7
CDX IG41 10Y ICE	0.00% EZ19PW28B9H5
Fifth Third Bancorp 6.3390% 07-27-29	0.00% US316773DK32
ONEOK Inc 5.6500% 11-01-28	0.00% US682680BJ18
FNR 2004-11 A SOFR30A+23.448BP	0.00% US31393T7H31
JPMMT 2007-A1 3A3 ARM WM35 WC5.26	0.00% US46630GAJ40
VM CASH FUT FOR BCY EUR	0.00% VM CASH FUT FOR BCY EUR

VM CASH FUT FOR BCY GBP	0.00%	VM CASH FUT FOR BCY GBP
VM CASH CCP LCH BCY GBP	0.00%	VM CASH CCP LCH BCY GBP
VM CASH CCP CME BCY USD	0.00%	VM CASH CCP CME BCY USD
VM CASH CCP LCH BCY CAD	0.00%	VM CASH CCP LCH BCY CAD
CWHL 2005-R2 1AF1 VA TSFR1M+45.44BP 144A	0.00%	US12669GN644
ERAC USA Fin 144A 5.4000% 05-01-53	0.00%	US26884TAX00
Amgen Inc 5.6500% 03-02-53	0.00%	US031162DT45
Amgen Inc 5.7500% 03-02-63	0.00%	US031162DU18
CSFB 2002-P1A A 1MLIB+63 AMBAC	0.00%	US22540VK434
Fannie Mae Pool 3.5 01-MAR-32 VS	0.00%	US3138EA5Z64
Bank of America Corp 3.4190% 12-20-28	0.00%	US06051GHD43
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
Fannie Mae Pool 4 01-JAN-41 VS	0.00%	US3138A1LE91
SAMI 2004-AR3 1A2 TSFR1M+40.448BP	0.00%	US86359LBY48
IRS CAD 1.50000 06/17/20-10Y LCH	0.00%	EZHNFJFZNMQ6
FIN FUT 10YR JGB OSE 12/13/23	0.00%	FIN FUT 10YR JGB OSE 12/13/23
Fannie Mae Pool 3.5 01-FEB-48 S	0.00%	US3140H6C802
Ginnie Mae II Pool 3 01-OCT-53 N	0.00%	US21H0306A72
GNR 2017-121 PE WM47 WC3.8930	0.00%	US38380TV370
SBAP 2005-20J 1	0.00%	US83162CPV99
BSARM 2003-7 6A WM33 WC4.979 ARM	0.00%	US07384MYW62
Baltimore Gas and 4.5500% 06-01-52	0.00%	US059165EP12
Niagara Mohawk 144A 2.7590% 01-10-32	0.00%	US65364UAQ94
UnitedHealth Group 3.5000% 08-15-39	0.00%	US91324PDT66
RFR USD SOFR/3.00000 06/21/23-10Y LCH	0.00%	EZCTWTN8B7B6
Cleared OTC SCM USD 0.0000% 05-01-50	0.00%	Cleared OTC SCM USD 0.0000% 05-01-50
Fannie Mae Pool 4 01-OCT-44 VS	0.00%	US3138XW4S43
Freddie Mac GoldPool 3.5 01-JUN-33 VS	0.00%	US3128P73T86
VM CASH CCP LCH BCY SGD	0.00%	VM CASH CCP LCH BCY SGD
Warnermedia Hldgs 5.1410% 03-15-52	0.00%	US55903VBE20
FNMA TBA 3.0% NOV 30YR	0.00%	US01F0306B93
Italy BTPS SRg144 2.7000% 03-01-47	0.00%	IT0005162828
CCS AUD R SF+26.161/AUD3MBSW+29 AZD	0.00%	CCS AUD R SF+26.161/AUD3MBSW+29 AZD
Swaps Collateral % 12-31-50	0.00%	Swaps Collateral % 12-31-50
GNR 2017-133 EC WM47 WC3.8847	0.00%	US38380HCH30
OIS CAD CAONREPO/3.2500 06/21/23-10Y LCH	0.00%	EZMNXPNK80P0
VM CASH CCP ICE BCY EUR	0.00%	VM CASH CCP ICE BCY EUR
Fannie Mae Pool 4 01-OCT-44 VS	0.00%	US3138Y4D899
Canadian Pacific 3.1000% 12-02-51	0.00%	US13645RBH66
JAPANESE YEN	0.00%	EZVT44YM4JT6
FIN FUT US ULTRA 30YR CBT 12/19/23	0.00%	FIN FUT US ULTRA 30YR CBT 12/19/23
Fannie Mae Pool 3 01-JUN-27 VS	0.00%	US3138M0CZ10
CASH Uninvested NOK	0.00%	CASH Uninvested NOK
AUSTRALIAN DOLLARS	0.00%	EZ9CJZWMM3K4
ORO USD 1Y P 5.50000 L 03/26/24 FAR	0.00%	ORO USD 1Y P 5.50000 L 03/26/24 FAR
US Dollar Curr Fwd (USD) 10-APR-24	0.00%	US Dollar Curr Fwd (USD) 10-APR-24
GNMA I Pool 5 15-JUN-33 VS	0.00%	US36200KWZ64
GSR 2003-1 A2 1YRCMT+175	0.00%	US36229RJ95
GNMA I Pool 5 15-JUL-40 VS	0.00%	US36241LLD63
Cleared OTC SCM NZD 0.0000% 05-01-50	0.00%	Cleared OTC SCM NZD 0.0000% 05-01-50
ORO USD 1Y P 5.50000 L 03/26/24 GLM	0.00%	ORO USD 1Y P 5.50000 L 03/26/24 GLM
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
GNMA I Pool 5.5 15-JUN-35 VS	0.00%	US36292CMK70
FH ARM 781867 H15T1Y+199.5 10.655	0.00%	US31349TCC36
FN ARM 800171 US0012M+138.1 9.967	0.00%	US31405U6G90
Fannie Mae Pool 4 01-OCT-40 VS	0.00%	US31419JLR76
FVZ3C 107 12-23 AC 107.00 11-24-23	0.00%	FVZ3C 107 12-23 AC 107.00 11-24-23
Freddie Mac GoldPool 3.5 01-JAN-29 VS	0.00%	US3128MMRP01
BALTA 2005-4 23A2 AS WM35 WC5.8	0.00%	US07386HSZ54
OTC EPUT USD VS MXN @ 17.15 DUB	0.00%	OTC EPUT USD VS MXN @ 17.15 DUB
Fannie Mae Pool 4.5 01-JAN-25 VS	0.00%	US31417TYD44
CASH Uninvested THB	0.00%	CASH Uninvested THB
BSARM 2004-2 22A ARM WM34 WC4.917	0.00%	US07384MN322
JAPANESE YEN	0.00%	EZN71PD4XQ49
FN ARM 800158 RFUCCT1Y+170 9.529	0.00%	US31405U5T21
GNMA I Pool 5.5 15-OCT-39 VS	0.00%	US36297FZA38
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
RFR USD SOFR/3.98104 09/01/23-4Y* LCH	0.00%	RFR USD SOFR/3.98104 09/01/23-4Y* LCH
RFR USD SOFR/3.85700 09/01/23-7Y* LCH	0.00%	RFR USD SOFR/3.85700 09/01/23-7Y* LCH

OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
FNS 347 2 5.0000% 01-25-34	0.00%	US3136FCDE35
FIN FUT SOFR 90DAY CME (GRN) 12/16/25	0.00%	FIN FUT SOFR 90DAY CME (GRN) 12/16/25
CDX IG40 10Y ICE	0.00%	EZC1BMVWF723
GNMA I Pool 6.5 15-DEC-28 VS	0.00%	US36209LPE01
FIN FUT SOFR 90DAY CME (RED) 09/16/25	0.00%	FIN FUT SOFR 90DAY CME (RED) 09/16/25
IRS EUR 3.00000 03/15/28-5Y LCH	0.00%	EZJW664VCTM0
Romania Leu (New)	0.00%	Romania Leu (New)
SAMI 2002-AR3 A1 TSFR1M+77.448BP	0.00%	US86358HNX34
Fannie Mae Pool 3 01-AUG-27 VS	0.00%	US31417CRL18
WAMU 2003-AR5 A7 ARM WM33 WC 4.9155	0.00%	US929227R651
RFR USD SOFR/1.93600 03/25/22-7Y LCH	0.00%	EZZJ8TTFNWQ0
Freddie Mac GoldPool 6.5 01-SEP-26 VS	0.00%	US3128P7C350
Fannie Mae Pool 6.5 01-SEP-26 VS	0.00%	US31371MXZ57
RFMSI 2003-S9-A1 SEQ WM31 WC6.96	0.00%	US76111JZ721
NEW ZEALAND DOLLAR	0.00%	EZS657JJ6F88
VM CASH CCP LCH BCY JPY	0.00%	VM CASH CCP LCH BCY JPY
RFR USD SOFR/1.88750 03/22/22-7Y LCH	0.00%	EZBB01KJFLM5
GNMA I Pool 7 15-AUG-28 VS	0.00%	US36208LRS87
OIS CAD CAONREPO/4.60000 08/30/24-1Y LCH	0.00%	OIS CAD CAONREPO/4.60000 08/30/24-1Y LCH
Freddie Mac GoldPool 6.5 01-OCT-26 VS	0.00%	US3128P7C848
FN ARM 594243 H15T1Y+250.8 12.672	0.00%	US31387UEQ04
Fannie Mae Pool 5.5 01-MAR-34 VS	0.00%	US31403MPJ26
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
OPTION FWD PREMIUM	0.00%	OPTION FWD PREMIUM
GNMA I Pool 5 15-NOV-39 VS	0.00%	US3620A9V323
RFR USD SOFR/2.17500 04/21/22-7Y LCH	0.00%	EZXXTYRV2J69
Futures SCM CAD 0.0000% 05-01-50	0.00%	Futures SCM CAD 0.0000% 05-01-50
RFRF USD SF+26.161/1.6* 7/20/23-6Y* CME	0.00%	RFRF USD SF+26.161/1.6* 7/20/23-6Y* CME
RFRF USD SF+26.161/0.50 9/16/23-5Y* CME	0.00%	RFRF USD SF+26.161/0.50 9/16/23-5Y* CME
RFR USD SOFR/3.75000 06/21/23-2Y LCH	0.00%	EZT7WRY43HJ4
GNMA I Pool 4.5 15-SEP-33 VS	0.00%	US36202SXR48
CSFB 2003-8 5A1 SEQ WM31 WC7.750	0.00%	US22541NX200
WAMU 2002-AR6 A 12MTA+140	0.00%	US929227QB55
RFR USD SOFR/2.75000 06/21/23-30Y LCH	0.00%	EZJRMYY8NW3
FNW 2002-W8 F SOFR30A+51.448BP	0.00%	US31392DQ707
CDX ITRAXX MAIN40 5Y ICE	0.00%	EZZ6XH4SS4K6
FNS 340 2 5.0000% 09-25-33	0.00%	US3136FA3A66
GNMA I Pool 7 15-MAY-33 VS	0.00%	US36241KJQ22
Freddie Mac GoldPool 4.5 01-FEB-40 VS	0.00%	US312939EX51
GN II ARM 80187M 07/24 11	0.00%	US36225CF501
FH ARM 1G0867 RFUCCT1Y+173.1 10.2	0.00%	US3128NC6C35
RFR USD SOFR/4.19316 09/01/23-4Y* LCH	0.00%	RFR USD SOFR/4.19316 09/01/23-4Y* LCH
US Dollar Curr Fwd (USD) 24-JAN-24	0.00%	US Dollar Curr Fwd (USD) 24-JAN-24
MEXICAN NUEVO PESO	0.00%	EZ1B7D2KVRL4
RFR USD SOFR/1.75000 06/15/22-30Y LCH	0.00%	EZNQ1FQD6KF4
GNMA I Pool 8 15-NOV-31 VS	0.00%	US36225BTA60
STIF FUNDS (USD) (JP MORGAN)	0.00%	STIF FUNDS (USD) (JP MORGAN)
RFR USD SOFR/3.89765 12/30/22-6Y* LCH	0.00%	EZB1NQMQCGP2
RFR USD SOFR/3.16312 03/31/23-7Y* LCH	0.00%	EZLGP9TT2LG9
OIS THB THORON/2.50000 09/20/23-3Y LCH	0.00%	OIS THB THORON/2.50000 09/20/23-3Y LCH
RFR USD SOFR/3.45389 12/30/22-6Y* LCH	0.00%	EZB1NQMQCGP2
RFR JPY MUTK/0.2500 09/14/22-10Y LCH	0.00%	EZ96CL7JHVD6
FIN FUT AUS 3YR BOND SFE 12/15/23	0.00%	FIN FUT AUS 3YR BOND SFE 12/15/23
IMM 2003-9F A1 TSFR1M+111.448BP	0.00%	US45254NFL64
CASH COLLATERAL ISDA NGF USD	0.00%	CASH COLLATERAL ISDA NGF USD
GNMA I Pool 6.5 15-JUN-28 VS	0.00%	US36207J3M36
RFR USD SOFR/1.61750 02/09/22-7Y LCH	0.00%	EZTJYDXJLX5
GNMA I Pool 5 15-NOV-39 VS	0.00%	US3620A9V653
RFR USD SOFR/3.20300 10/05/23-30Y LCH	0.00%	EZS7RZCG2FB8
RFR JPY MUTK/0.85000 09/20/23-10Y LCH	0.00%	EZYXF2DMR9L8
RFRF USD SF+26.161/1.50 9/15/23-5Y* CME	0.00%	RFRF USD SF+26.161/1.50 9/15/23-5Y* CME
GNMA I Pool 5 15-JUL-33 VS	0.00%	US36202SVQ82
IRS EUR 3.00000 03/19/25-2Y LCH	0.00%	EZQV7K5P55J2
RFR USD SOFR/3.34000 02/23/23-7Y LCH	0.00%	EZDG82BZ14P5
Fannie Mae Pool 4.5 01-APR-25 VS	0.00%	US31418PYF60
RFR JPY MUTK/0.00000 12/15/21-5Y LCH	0.00%	EZVLTM2VFZL3
RFR USD SOFR/3.10000 09/09/22-7Y LCH	0.00%	EZSFYSC1DTG4
SOUTH AFRICAN RAND	0.00%	EZM8M9T6JZ66
RFR USD SOFR/3.50000 12/20/23-10Y LCH	0.00%	EZVDQJRGPL49
LBI POST-DISTRIBUTION CLAIM NET ASSET	0.00%	LBI POST-DISTRIBUTION CLAIM NET ASSET

Cleared OTC SCM EUR 0.0000% 05-01-50	0.00% Cleared OTC SCM EUR 0.0000% 05-01-50
OPTION FWD PREMIUM	0.00% OPTION FWD PREMIUM
OPTION FWD PREMIUM	0.00% OPTION FWD PREMIUM
BSARM 2003-9 2A1 ARM WM33 WC5.1137	0.00% US07384MB681
Chilean Peso On-Hand	0.00% Chilean Peso On-Hand
Fannie Mae Pool 6 01-SEP-31 VS	0.00% US31388GCG47
VM CASH FUT FOR BCY AUD	0.00% VM CASH FUT FOR BCY AUD
RFR USD SOFR/4.90000 06/06/23-2Y LCH	0.00% EZJDWSOVZ057
RFR USD SOFR/3.22475 03/31/23-7Y* LCH	0.00% EZLGP9TT2LG9
GMSI 2003-1 A1 ARM WM33 WC4.6479	0.00% US395387AA13
DANISH KRONER	0.00% EZ8T5MSY1RM7
RFR USD SOFR/3.25000 06/21/23-5Y CME	0.00% EZPYXXFCNY32
RFR USD SOFR/3.73500 08/07/23-10Y LCH	0.00% RFR USD SOFR/3.73500 08/07/23-10Y LCH
BSARM 2003-5 A2 WM33 WC4.7969 ARM	0.00% US07384MWWG31
RFR USD SOFR/3.47000 02/22/23-7Y LCH	0.00% EZMKCXT9NBC2
MALAYSIAN RINGGIT-DELIV	0.00% EZW7MMRR1379
Euro Currency On-Hand	0.00% Euro Currency On-Hand
CASH Uninvested AUD	0.00% CASH Uninvested AUD
RFR USD SOFR/3.29100 10/10/23-30Y LCH	0.00% RFR USD SOFR/3.29100 10/10/23-30Y LCH
RFR USD SOFR/3.24000 10/03/23-30Y LCH	0.00% RFR USD SOFR/3.24000 10/03/23-30Y LCH
RFR USD SOFR/3.37000 07/12/23-30Y LCH	0.00% RFR USD SOFR/3.37000 07/12/23-30Y LCH
RFR USD SOFR/3.16470 10/03/23-30Y LCH	0.00% RFR USD SOFR/3.16470 10/03/23-30Y LCH
FNR 2007-40 *SE* 1.0106% 05-25-37	0.00% US31396VYS14
Fannie Mae Pool 5.5 01-OCT-32 VS	0.00% US31391HU512
GSR 2003-2F 3A1 WM31 WC7.1	0.00% US36228FNB84
RFR USD SF+26.161/1.5* 7/20/23-6Y* CME	0.00% RFR USD SF+26.161/1.5* 7/20/23-6Y* CME
FIN FUT SOFR 90DAY CME (WHT) 06/18/24	0.00% FIN FUT SOFR 90DAY CME (WHT) 06/18/24
Fannie Mae Pool 4 01-AUG-44 VS	0.00% US3138XXY590
RFR CHF SRFON3/0.34250 05/16/22-5Y LCH	0.00% EZJF6HKHRR47
CASH Uninvested NZD	0.00% CASH Uninvested NZD
Fannie Mae Pool 5.5 01-APR-34 VS	0.00% US31404JXG56
CASH Uninvested TRL	0.00% CASH Uninvested TRL
RFR USD SOFR/3.50000 06/22/23-7Y LCH	0.00% EZLXFBVN3H87
RFR USD SOFR/4.15500 10/02/23-10Y LCH	0.00% RFR USD SOFR/4.15500 10/02/23-10Y LCH
RFR USD SOFR/3.84919 09/01/23-7Y* LCH	0.00% RFR USD SOFR/3.84919 09/01/23-7Y* LCH
RFR USD SOFR/4.16500 09/27/23-10Y LCH	0.00% RFR USD SOFR/4.16500 09/27/23-10Y LCH
RFR USD SOFR/3.76000 08/23/23-10Y LCH	0.00% EZJ33D6YGJ14
US Dollar Curr Fwd (USD) 12-APR-24	0.00% US Dollar Curr Fwd (USD) 12-APR-24
CSFB 2003-AR18 2A3 WM33 WC5.2935 ARM	0.00% US22541QFC15
GN II ARM 80364M 04/24 11	0.00% US36225CMN38
GN II ARM 80393M 07/24 11	0.00% US36225CNK89
Fannie Mae Pool 6.5 01-FEB-26 VS	0.00% US31371MPK70
RFR USD SF+26.161/1.6* 7/26/23-6Y* CME	0.00% RFR USD SF+26.161/1.6* 7/26/23-6Y* CME
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH	0.00% EZJNXVZCLMR9
IRS EUR 1.00000 05/13/22-5Y LCH	0.00% EZ92JDJRCJM9
IRS CNY 2.50000 09/20/23-5Y LCH	0.00% EZSFDTRQQ142
VM CASH CCP ICE BCY USD	0.00% VM CASH CCP ICE BCY USD
CASH Uninvested PLN	0.00% CASH Uninvested PLN
IRS CAD 1.25000 06/16/21-10Y LCH	0.00% EZCQBR3PZSS4
US Dollar Curr Fwd (USD) 09-MAY-24	0.00% US Dollar Curr Fwd (USD) 09-MAY-24
IRS EUR 2.10000 04/13/23-1Y (WHT) LCH	0.00% EZJRZ6QZKZ46
IRS EUR 0.65000 04/12/22-5Y LCH	0.00% EZK8JY48Z0W2
OIS SGD SIBSORA/3.25000 09/20/23-5Y LCH	0.00% EZHHZBF1LY59
RFR USD SOFR/3.75000 07/12/23-10Y LCH	0.00% RFR USD SOFR/3.75000 07/12/23-10Y LCH
RFR USD SOFR/3.65000 07/10/23-10Y LCH	0.00% RFR USD SOFR/3.65000 07/10/23-10Y LCH
IRS CNY 3.00000 03/15/23-5Y LCH	0.00% EZBZSPL8LP4
RFR USD SOFR/3.95000 09/13/23-10Y LCH	0.00% RFR USD SOFR/3.95000 09/13/23-10Y LCH
RFR USD SOFR/3.05000 09/08/22-7Y LCH	0.00% EZ86MP99SP89
Shekel	0.00% Shekel
GNMA II TBA 4.5% OCT 30YR JMBO	0.00% US21H0426A28
Australian Dollar	0.00% Australian Dollar
BRAZILIAN REAL-NDF	0.00% EZ2V1ZLYM761
IRS EUR 0.45000 12/15/20-15Y LCH	0.00% EZQP8WSMLM87
IRS EUR 2.10000 04/05/23-1Y (WHT) LCH	0.00% EZIXRN061KT4
STATE STREET AUST OVRNT RATE AUD	0.00% STATE STREET AUST OVRNT RATE AUD
CHINESE - YUAN RENMINBI-NDF	0.00% CHINESE - YUAN RENMINBI-NDF
GNMA I Pool 6 15-DEC-28 VS	0.00% US36210AWU77
IRS EUR 1.00000 05/18/22-5Y LCH	0.00% EZW7R5MWPBW2
CASH Uninvested ILS	0.00% CASH Uninvested ILS
IRS EUR 0.65000 05/11/22-5Y LCH	0.00% EZZK02967WL5
CHILEAN PESO-NDF	0.00% EZ8T634L9XD9
IRS EUR 0.70000 04/11/22-5Y LCH	0.00% EZ6BGQTD7N97

IRS EUR 0.00000 03/17/21-15Y LCH	0.00% EZMP2SWG58P9
ORO USD 1Y P 5.50000 L 03/26/24 JPM	0.00% ORO USD 1Y P 5.50000 L 03/26/24 JPM
IRS EUR 2.10000 04/06/23-1Y (WHT) LCH	0.00% EYZKDQYFXWL9
CASH Uninvested CNH	0.00% CASH Uninvested CNH
GNMA I Pool 8 15-NOV-29 VS	0.00% US36210RW308
ORO USD 10Y C 4.00000 L 10/30/23 JPM	0.00% ORO USD 10Y C 4.00000 L 10/30/23 JPM
Cleared OTC SCM HKD 0.0000% 05-01-50	0.00% Cleared OTC SCM HKD 0.0000% 05-01-50
Fannie Mae Pool 5.5 01-NOV-32 VS	0.00% US31391MF992
CASH Uninvested HKD	0.00% CASH Uninvested HKD
CHINESE - YUAN RENMINBI-NDF	0.00% CHINESE - YUAN RENMINBI-NDF
SS GBP STIF	0.00% SS GBP STIF
IRS EUR 2.25000 04/26/23-1Y (WHT) LCH	0.00% EZ0VCQHLW639
IRS EUR 2.25000 05/03/23-1Y (WHT) LCH	0.00% EZL0Z2V66S46
STATE STREET ASIA OVERNT RATE	0.00% STATE STREET ASIA OVERNT RATE
IRS EUR 2.25000 04/28/23-1Y (WHT) LCH	0.00% EZW0V518KTW4
SINGAPORE DOLLARS	0.00% EZPHOCKXVBX2
Cleared OTC SCM MXN 0.0000% 05-01-50	0.00% Cleared OTC SCM MXN 0.0000% 05-01-50
IRS EUR 2.10000 05/16/23-1Y (WHT) LCH	0.00% EZ87DPRPJWQ2
Freddie Mac GoldPool 6 01-DEC-27 VS	0.00% US31283G4Q74
CASH Uninvested MXN	0.00% CASH Uninvested MXN
Forint On-Hand	0.00% Forint On-Hand
JYSKE REALKREDIT A/S IO**PARTIAL CALL**	0.00% DK0009403131
IRS EUR 2.10000 05/17/23-1Y (WHT) LCH	0.00% EZ2YF7THGW84
South Korean Won On-Hand	0.00% South Korean Won On-Hand
AUSTRALIAN DOLLARS	0.00% EZ39SH2FZKP2
NORDEA KREDIT SEC IO10*PARTIAL CALL*	0.00% DK0002047307
STIF FUND (CHF)	0.00% STIF FUND (CHF)
NYKREDIT REALKREDIT IO**PARTIAL CALL**	0.00% DK0009524431
CCSVII (CAD)	0.00% CCSVII (CAD)
STIF FUND (SGD)	0.00% STIF FUND (SGD)
STIF FUND (NZD)	0.00% STIF FUND (NZD)
STIF FUND (BZD)	0.00% STIF FUND (BZD)
Zloty On-Hand	0.00% Zloty On-Hand
CANADIAN DOLLAR	0.00% EZNQMWT397V4
STIF FUND (AED)	0.00% STIF FUND (AED)
STIF FUND (SAR)	0.00% STIF FUND (SAR)
STIF FUND (PLN)	0.00% STIF FUND (PLN)
STIF FUND (MYR)	0.00% STIF FUND (MYR)
STIF FUND (BRL)	0.00% STIF FUND (BRL)
REALKREDIT DANMARK SEC**PARTIAL CALL**	0.00% DK0004616281
NORDEA REALKREDIT SEC*PARTIAL CALL*	0.00% DK0002047224
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.00% DK0009399941
NYKREDIT REALKREDIT AS **PARTIAL CALL**	0.00% DK0009527293
STIF FUND (CNY)	0.00% STIF FUND (CNY)
STIF FUND (CNH)	0.00% STIF FUND (CNH)
STIF FUND (DKK)	0.00% STIF FUND (DKK)
STIF FUND (HKD)	0.00% STIF FUND (HKD)
STIF FUND (NOK)	0.00% STIF FUND (NOK)
NORDEA KREDIT REALKREDIT IO30 SEC	0.00% DK0002050012
STIF FUND (SEK)	0.00% STIF FUND (SEK)
STIF FUND (MXN)	0.00% STIF FUND (MXN)
STIF FUND (ZAR)	0.00% STIF FUND (ZAR)
STIF FUND (TWD)	0.00% STIF FUND (TWD)
STIF FUND (PHP)	0.00% STIF FUND (PHP)
Deutsche Bundes RgSS 5.5000% 01-04-31	0.00% DE0001135176
STIF FUND (INR)	0.00% STIF FUND (INR)
STIF FUND (RUB)	0.00% STIF FUND (RUB)
Canadian Dollar On-Hand	0.00% Canadian Dollar On-Hand
ORO USD 1Y C 2.84100 L 10/27/23 GLM	0.00% EZ11TVC49KT7
ORO USD 1Y C 3.19000 L 10/23/23 GLM	0.00% EZMNPQLBF766
ORO USD 1Y C 3.01750 L 10/20/23 GLM	0.00% EZ71TW45JWD1
ORO USD 1Y C 2.92000 L 10/13/23 GLM	0.00% EZKKDM3FZ7G0
ORO USD 1Y C 3.14000 L 10/23/23 GLM	0.00% EZMNPQLBF766
Cleared OTC SCM JPY 0.0000% 05-01-50	0.00% Cleared OTC SCM JPY 0.0000% 05-01-50
ORO USD 1Y C 2.97300 L 10/25/23 GLM	0.00% EZN3ZHBSWV48
CASH Uninvested BRL	0.00% CASH Uninvested BRL
ORO USD 1Y C 2.92000 L 10/13/23 DUB	0.00% EZKKDM3FZ7G0
ORO USD 1Y C 3.22500 L 10/23/23 GLM	0.00% EZMNPQLBF766
ORO USD 1Y C 2.84500 L 11/13/23 NGF	0.00% ORO USD 1Y C 2.84500 L 11/13/23 NGF
ORO USD 1Y C 2.15000 L 11/20/23 GLM	0.00% EZQHXRL77YH7
ORO USD 1Y C 3.02000 L 11/06/23 NGF	0.00% EZ89LC1LR8K5
ORO USD 1Y C 2.25000 L 11/17/23 GLM	0.00% EZC45Z1TD1J2

ORO USD 1Y C 2.15000 L 12/01/23 BOA	0.00% EZ94D66GDQ11
ORO USD 1Y C 2.25000 L 12/07/23 GLM	0.00% EZ8RY454TY71
Cleared OTC SCM CAD 0.0000% 05-01-50	0.00% Cleared OTC SCM CAD 0.0000% 05-01-50
IRS KRW 3.50000 09/20/23-10Y LCH	0.00% IRS KRW 3.50000 09/20/23-10Y LCH
IRS EUR 0.55000 08/10/22-2Y LCH	0.00% EZC47074FN91
STIF FUND (JPY) (JPM CHASE)	0.00% STIF FUND (JPY) (JPM CHASE)
CME ACAL SOFR 3MTH 12/23 @ 98	0.00% CME ACAL SOFR 3MTH 12/23 @ 98
TIPS 1.3750% 07-15-33	0.00% US91282CHP95
ORO FWD USD 1Y C 2.72100 L 04/08/24 GLM	0.00% EZOX3JB7HJM0
FIN FUT EUR-BUXL 30YR EUX 12/07/23	0.00% DE000C7PB918
ORO FWD USD 1Y C 2.68750 L 04/02/24 FAR	0.00% ORO FWD USD 1Y C 2.68750 L 04/02/24 FAR
TAIWANESE DOLLAR-NDF	0.00% EZ6J7XL8YGM1
MEXICAN NUEVO PESO	0.00% EZ9X8T7J27L8
FIN FUT EUX EURO-BTP 12/07/23	0.00% DE000C7PB9W9
OIS SGD SIBSORA/3.00000 09/20/23-5Y LCH	0.00% OIS SGD SIBSORA/3.00000 09/20/23-5Y LCH
ORO USD 10Y C 3.82000 L 10/18/23 GLM	0.00% ORO USD 10Y C 3.82000 L 10/18/23 GLM
ORO FWD USD 1Y C 2.83500 L 04/08/24 NGF	0.00% EZOX3JB7HJM0
SOUTH KOREA WON-NDF	0.00% EZ54CH6S5640
ORO USD 10Y C 3.80000 L 10/16/23 BPS	0.00% ORO USD 10Y C 3.80000 L 10/16/23 BPS
ORO FWD USD 1Y C 2.78500 L 04/08/24 NGF	0.00% EZOX3JB7HJM0
ORO FWD USD 1Y C 2.69700 L 04/02/24 GLM	0.00% ORO FWD USD 1Y C 2.69700 L 04/02/24 GLM
ORO USD 10Y P 4.45000 L 10/30/23 JPM	0.00% ORO USD 10Y P 4.45000 L 10/30/23 JPM
RFR USD SOFR/3.20000 05/13/24-1Y LCH	0.00% EZ48X0BCBWH4
CDX IG40 5Y ICE	0.00% EYZ2QJ3Z39M5
Australian Dollar Trade Receivable	0.00% Australian Dollar Trade Receivable
ACGB FWD 10-16-23 1.7500% 06-21-51	0.00% ACGB FWD 10-16-23 1.7500% 06-21-51
FIN FUT SOFR 90DAY CME (WHT) 09/17/24	0.00% FIN FUT SOFR 90DAY CME (WHT) 09/17/24
RFR USD SOFR/3.10417 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
ORO USD 1Y P 5.50000 L 03/26/24 MYC	0.00% ORO USD 1Y P 5.50000 L 03/26/24 MYC
RFR USD SF+26.161/1.2* 9/15/23-3Y* CME	0.00% EZW150C5F019
CANADIAN DOLLAR	0.00% EZXKFRQ4C37
Futures SCM JPY 0.0000% 05-01-50	0.00% Futures SCM JPY 0.0000% 05-01-50
BRAZILIAN REAL-NDF	0.00% EZ6S960TDGY1
IRS EUR 0.05400 05/27/25-25Y LCH	0.00% EZH2FS7Q5L00
ORO USD 10Y C 3.95000 L 10/27/23 JPM	0.00% ORO USD 10Y C 3.95000 L 10/27/23 JPM
FNMA PASS THRU 30YR #CB7220	0.00% US3140QTAW95
OIS INR MIBOR/6.50000 09/20/23-10Y LCH	0.00% OIS INR MIBOR/6.50000 09/20/23-10Y LCH
BRAZILIAN REAL-NDF	0.00% EZ1KBS06T7V8
OTC ECAL USD VS MXN @ 18.2 DUB	0.00% OTC ECAL USD VS MXN @ 18.2 DUB
RFR USD SOFR/3.17275 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
RFR USD SOFR/4.15859 06/01/23-2Y* LCH	0.00% EZ168NQL9BP8
EUROPEAN MONETARY UNION EURO	0.00% EZ1NDDRHD1D5
FNMA PASS THRU 30YR #CB7217	0.00% US3140QTAT66
Cleared OTC SCM SEK 0.0000% 05-01-50	0.00% Cleared OTC SCM SEK 0.0000% 05-01-50
IRS EUR 2.25000 09/21/22-15Y LCH	0.00% EZ21W4C32WT2
IRS AUD 1.75000 03/16/22-5Y LCH	0.00% EZ3HH9WDL11
ISRAELI SHEKEL	0.00% EZPKD3D89R18
FIN FUT US 10YR CBT 12/19/23	0.00% FIN FUT US 10YR CBT 12/19/23
CHINESE - YUAN RENMINBI-NDF	0.00% EZV7Q7T33NG8
ORO USD 10Y P 4.45000 L 10/27/23 JPM	0.00% ORO USD 10Y P 4.45000 L 10/27/23 JPM
SOUTH AFRICAN RAND	0.00% EZ4CJOP75L22
OTC EPUT USD VS MXN @ 16.6 DUB	0.00% OTC EPUT USD VS MXN @ 16.6 DUB
FIN FUT CAN 10YR BOND MSE 12/18/23	0.00% FIN FUT CAN 10YR BOND MSE 12/18/23
IRS KRW 3.50000 09/20/23-5Y LCH	0.00% EZG2BSX9H242
ORO FWD GBP 1Y C 0.82000 L 12/16/24 JPM	0.00% ORO FWD GBP 1Y C 0.82000 L 12/16/24 JPM
RFR USD SOFR/4.22800 08/30/24-1Y LCH	0.00% RFR USD SOFR/4.22800 08/30/24-1Y LCH
RFR USD SOFR/3.06966 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
IRS CAD 3.25000 03/15/23-5Y LCH	0.00% EZH17B10TKL4
RFR USD SOFR/1.75000 06/15/22-2Y LCH	0.00% EZSDN74HDBJ2
RFR USD SOFR/4.25000 12/20/23-2Y LCH	0.00% EZHW4HV45JL8
RFR GBP SONIO/5.00000 03/20/24-5Y LCH	0.00% EZDP667PGHD5
IRS EUR 0.06350 11/17/22-30Y LCH	0.00% EZT0MVWZS082
RFR USD SOFR/3.04837 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
FIN FUT US 5YR CBT 12/29/23	0.00% FIN FUT US 5YR CBT 12/29/23
RFR USD SOFR/3.08627 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
RFR USD SOFR/3.10623 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
IRS AUD 4.25000 09/15/27-5Y LCH	0.00% EZL7G18Q36M4
RFR USD SOFR/3.17410 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
RFR USD SOFR/3.33507 12/30/22-9Y* LCH	0.00% EZ9V5MFT3846
RFR USD SOFR/1.75000 06/15/22-10Y LCH	0.00% EZHW38T7M2J6
RFR USD SOFR/3.82761 12/30/22-9Y* LCH	0.00% EZ9V5MFT3846
FIN FUT SOFR 90DAY CME (RED) 12/17/24	0.00% FIN FUT SOFR 90DAY CME (RED) 12/17/24

RFR USD SOFR/3.25000 12/20/23-30Y LCH	0.00% EZG0TR609791
ORO USD 10Y P 4.22000 L 10/18/23 GLM	0.00% ORO USD 10Y P 4.22000 L 10/18/23 GLM
Cleared OTC SCM AUD 0.0000% 05-01-50	0.00% Cleared OTC SCM AUD 0.0000% 05-01-50
RFR USD SOFR/3.08290 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
RFR USD SOFR/3.13920 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
FIN FUT US 30YR CBT 12/19/23	0.00% FIN FUT US 30YR CBT 12/19/23
Cleared OTC SCM NOK 0.0000% 05-01-50	0.00% Cleared OTC SCM NOK 0.0000% 05-01-50
MEXICAN NUEVO PESO	0.00% EZX742GYJVY0
CHINESE - YUAN RENMINBI (CNH)	0.00% EZR5CYH0YRZ0
RFR USD SOFR/3.08927 03/31/23-10Y* LCH	0.00% EZXV5914PBG0
FIN FUT US ULTRA 10YR CBT 12/19/23	0.00% FIN FUT US ULTRA 10YR CBT 12/19/23
FNMA TBA 6.0% OCT 30YR	0.00% US01F0606A83
MEXICAN NUEVO PESO	0.00% EZ9HG0TS5339
INDONESIAN RUPIAH-NDF	0.00% EZ120MXQCM64
FIN FUT EURO-OAT EUX 10YR 12/07/23	0.00% DE000C7PB934
Cleared OTC SCM GBP 0.0000% 05-01-50	0.00% Cleared OTC SCM GBP 0.0000% 05-01-50
OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH	0.00% EZZ735MN3P23
US Dollar Curr Fwd (USD) 02-NOV-23	0.00% US Dollar Curr Fwd (USD) 02-NOV-23
RFR USD SOFR/3.15000 05/13/24-1Y LCH	0.00% EZ48X0BCBWH4
IRS EUR 3.30000 10/03/23-10Y LCH	0.00% IRS EUR 3.30000 10/03/23-10Y LCH
ORO USD 10Y P 4.20000 L 10/16/23 BPS	0.00% ORO USD 10Y P 4.20000 L 10/16/23 BPS
ORO FWD USD 1Y P 2.99250 L 10/11/23 MYC	0.00% EZT8WSM45VX2
FNMA TBA 3.5% OCT 30YR	0.00% US01F0326A74
CDX IG41 5Y ICE	0.00% EZG1MXP5KL27
ORO USD 1Y P 5.25000 L 07/10/24 DUB	0.00% ORO USD 1Y P 5.25000 L 07/10/24 DUB
IRS EUR 3.50000 03/20/24-2Y LCH	0.00% EZGJVWTD59K8
FIN FUT EURO-SCHATZ 2YR EUX 12/07/23	0.00% DE000C7PB900
RFR USD SOFR/3.30000 04/05/23-4Y* LCH	0.00% EZ1XC7YMBBY4
RFR JPY MUT+5.89/0.0000 03/17/21-10Y LCH	0.00% EZ7T76P1VPM1
ORO USD 1Y P 5.25000 L 07/15/24 BOA	0.00% ORO USD 1Y P 5.25000 L 07/15/24 BOA
FIN FUT SOFR 90DAY CME (RED) 03/18/25	0.00% FIN FUT SOFR 90DAY CME (RED) 03/18/25
INDIAN RUPEE-INR-NDF	0.00% EZVVZY6H9J82
RFR USD SOFR/1.00000 06/15/22-5Y LCH	0.00% EZV1KR773RK9
ORO USD 1Y P 3.19000 L 10/23/23 GLM	0.00% EZ4629SGJZ87
ORO FWD USD 1Y P 2.72100 L 04/08/24 GLM	0.00% EZTB173P5MD1
ORO USD 1Y P 3.14000 L 10/23/23 GLM	0.00% EZ4629SGJZ87
FNMA TBA 3.5% NOV 30YR	0.00% US01F0326B57
ORO USD 1Y P 3.01750 L 10/20/23 GLM	0.00% EZBJ5R7XDR0
ORO USD 1Y P 2.92000 L 10/13/23 GLM	0.00% EZG4RJY7B5D3
ORO USD 1Y P 2.84500 L 11/13/23 NGF	0.00% ORO USD 1Y P 2.84500 L 11/13/23 NGF
ORO USD 1Y P 2.84100 L 10/27/23 GLM	0.00% EZ9G6Z9JG976
AUSTRALIAN DOLLARS	0.00% EZYK6ZL8DS8
DANISH KRONER	0.00% EZ5BFVLJB4B5
IRS EUR 3.00000 03/20/24-10Y LCH	0.00% EZXZ79Q6XK61
ORO USD 1Y P 3.75000 L 12/07/23 GLM	0.00% EZTHLGBM3LT8
ORO FWD USD 1Y P 2.83500 L 04/08/24 NGF	0.00% EZTB173P5MD1
ORO USD 1Y P 3.22500 L 10/23/23 GLM	0.00% EZ4629SGJZ87
CCS USD P SF+26.161/AUD3MBBSW+29 AZD	0.00% CCS USD P SF+26.161/AUD3MBBSW+29 AZD
ORO USD 1Y P 3.65000 L 12/01/23 BOA	0.00% EZCWHN2X1RV6
ORO USD 1Y P 3.65000 L 11/20/23 GLM	0.00% EZGSXWP1CY26
ORO FWD USD 1Y P 2.68750 L 04/02/24 FAR	0.00% ORO FWD USD 1Y P 2.68750 L 04/02/24 FAR
IRS AUD 4.75000 12/20/28-5Y LCH	-0.01% EZYM9TRRM7W8
ORO USD 1Y P 3.02000 L 11/06/23 NGF	-0.01% EZN8CHP29F41
FIN FUT EURO-BOBL 5Y EUX 12/07/23	-0.01% DE000C7PB922
ORO USD 1Y P 2.97300 L 10/25/23 GLM	-0.01% EZD5PM6R4B86
NORWEGIAN KRONER	-0.01% EZM8T157F576
RFR USD SOFR/3.25000 06/21/23-5Y LCH	-0.01% EZPYXXFCNY32
ORO USD 1Y P 2.92000 L 10/13/23 DUB	-0.01% EZG4RJY7B5D3
ORO USD 1Y P 3.75000 L 11/17/23 GLM	-0.01% EZPPC5K3GYG2
RFR USD SF+26.161/1.250 12/15/21-5Y LCH	-0.01% RFR USD SF+26.161/1.250 12/15/21-5Y LCH
CANADIAN DOLLAR	-0.01% EZ3JYK514ST6
ORO FWD USD 1Y P 2.78500 L 04/08/24 NGF	-0.01% EZTB173P5MD1
RFR USD SOFR/2.96478 10/05/22-4Y* LCH	-0.01% EZ7QL17Z85G6
RFR JPY MUT+5.89/0.0350 11/29/19-10Y LCH	-0.01% EZ678V7XXRQ6
FNMA TBA 5.5% OCT 30YR	-0.01% US01F0526A56
IRS EUR 2.75000 03/20/24-30Y LCH	-0.01% EZWN7TKM1TV4
IRS AUD 4.25000 03/15/23-10Y LCH	-0.01% EZC8Y2KKRPM2
GNMA II TBA 3.0% OCT 30YR JMBO	-0.01% US21H0306A72
ORO FWD USD 1Y P 2.69700 L 04/02/24 GLM	-0.01% ORO FWD USD 1Y P 2.69700 L 04/02/24 GLM
ORO USD 1Y P 5.25000 L 06/20/24 NGF	-0.01% ORO USD 1Y P 5.25000 L 06/20/24 NGF
FNMA TBA 6.5% OCT 30YR	-0.01% US01F0626A48
RFR USD SOFR/3.75000 12/20/23-5Y LCH	-0.01% EZTYT8X6XB1

IRS AUD 4.00000 06/21/23-10Y LCH	-0.01% EZZJRF7QNT72
THAILAND BAHT	-0.01% EZKW8HG4Z381
IRS AUD 4.50000 09/15/27-5Y LCH	-0.01% EZL7G18Q36M4
BRITISH POUND STERLING	-0.01% EZJHBZY342Q0
CME APUT SOFR 3MTH 12/23 @ 96.5	-0.01% CME APUT SOFR 3MTH 12/23 @ 96.5
CCS USD P SF+26.161/AUD3MBBSW+42 CBK	-0.02% CCS USD P SF+26.161/AUD3MBBSW+42 CBK
CCS USD P SF+26.161/AUD3MBBSW+42.25 GLM	-0.02% CCS USD P SF+26.161/AUD3MBBSW+42.25 GLM
RFR GBP SONIO/4.50000 03/20/24-10Y LCH	-0.02% EZR1RMQXGKZ3
RFR USD SOFR/1.75000 06/15/22-5Y LCH	-0.02% EZV1KR773RK9
FNMA TBA 5.0% OCT 30YR	-0.02% US01F0506A92
FNMA TBA 4.5% OCT 30YR	-0.02% US01F0426A65
IRS MXN PAY 10 Fixed 8.0460% 09-07-33	-0.02% IRS MXN PAY 10 Fixed 8.0460% 09-07-33
IRS JPY Float 0.0000% 12-20-33	-0.02% IRS JPY Float 0.0000% 12-20-33
IRS EUR Float 0.0000% 03-20-34	-0.03% IRS EUR Float 0.0000% 03-20-34
IRS USD 10 Fixed 3.8750% 03-20-34	-0.03% IRS USD 10 Fixed 3.8750% 03-20-34
IRS CAD 10 Fixed 3.78125% 03-20-34	-0.03% IRS CAD 10 Fixed 3.78125% 03-20-34
CPI PAY FIXED USD 2.6350% 09-15-33	-0.03% CPI PAY FIXED USD 2.6350% 09-15-33
IRS AUD Float 0.0000% 03-20-34	-0.03% IRS AUD Float 0.0000% 03-20-34
IRS NOK 10 Fixed 4.03125% 03-20-34	-0.03% IRS NOK 10 Fixed 4.03125% 03-20-34
IRS GBP 10 Fixed 4.03125% 12-20-33	-0.03% IRS GBP 10 Fixed 4.03125% 12-20-33
FNMA TBA 6.5% NOV 30YR	-0.04% US01F0626B21
IRS KRW PAY 5 Fixed 3.5005% 09-20-28	-0.04% IRS KRW PAY 5 Fixed 3.5005% 09-20-28
FNMA TBA 2.5% OCT 30YR	-0.04% US01F0226A83
Futures SCM USD 0.0000% 05-01-50	-0.04% Futures SCM USD 0.0000% 05-01-50
Fannie or Freddie 3.5 01-OCT-53 N	-0.04% US01F0326A74
IRS MXN PAY Float 11.5075% 09-13-28	-0.05% IRS MXN PAY Float 11.5075% 09-13-28
FNMA TBA 4.0% OCT 30YR	-0.06% US01F0406A02
IRS EUR Float 0.0000% 12-20-33	-0.06% IRS EUR Float 0.0000% 12-20-33
IRS EUR Float 0.0000% 03-20-29	-0.06% IRS EUR Float 0.0000% 03-20-29
IRS CAD Float 0.0000% 09-20-33	-0.06% IRS CAD Float 0.0000% 09-20-33
IRS AUD Float 0.0000% 03-20-29	-0.06% IRS AUD Float 0.0000% 03-20-29
CPI PAY FIXED USD 2.6300% 09-15-33	-0.06% CPI PAY FIXED USD 2.6300% 09-15-33
IRS NZD Float 0.0000% 12-20-28	-0.06% IRS NZD Float 0.0000% 12-20-28
Fannie or Freddie 4 01-OCT-53 N	-0.06% US01F0406A02
IRS AUD Float 0.0000% 09-20-33	-0.06% IRS AUD Float 0.0000% 09-20-33
IRS SEK Float 0.0000% 12-20-28	-0.07% IRS SEK Float 0.0000% 12-20-28
FNMA TBA 5.0% NOV 30YR	-0.07% US01F0506B75
FNMA TBA 6.0% NOV 30YR	-0.07% US01F0606B66
FNMA TBA 5.5% NOV 30YR	-0.07% US01F0526B30
IRS EUR 25 Fixed 2.6600% 08-15-48	-0.07% IRS EUR 25 Fixed 2.6600% 08-15-48
CPI PAY FIXED USD 2.6500% 09-15-33	-0.07% CPI PAY FIXED USD 2.6500% 09-15-33
CPI PAY FIXED USD 2.63125% 09-15-33	-0.08% CPI PAY FIXED USD 2.63125% 09-15-33
FNMA TBA 4.5% NOV 30YR	-0.08% US01F0426B49
CPI PAY FLOAT USD 30538.0600% 09-15-28	-0.08% CPI PAY FLOAT USD 30538.0600% 09-15-28
Fannie or Freddie 5 01-OCT-53 N	-0.08% US01F0506A92
IRS CAD 3 Fixed 2.9375% 09-17-28	-0.09% IRS CAD 3 Fixed 2.9375% 09-17-28
IRS SEK Float 0.0000% 12-17-28	-0.09% IRS SEK Float 0.0000% 12-17-28
IRS NZD 3 Fixed 4.46875% 12-17-28	-0.09% IRS NZD 3 Fixed 4.46875% 12-17-28
IRS NOK 3 Fixed 3.9375% 03-18-29	-0.09% IRS NOK 3 Fixed 3.9375% 03-18-29
IRS EUR Float 0.0000% 06-18-28	-0.09% IRS EUR Float 0.0000% 06-18-28
IRS AUD Float 0.0000% 09-17-28	-0.09% IRS AUD Float 0.0000% 09-17-28
IRS NZD Float 0.0000% 12-20-33	-0.09% IRS NZD Float 0.0000% 12-20-33
IRS GBP 3 Fixed 3.65625% 06-18-28	-0.10% IRS GBP 3 Fixed 3.65625% 06-18-28
IRS MXN PAY Float 0.0000% 09-17-25	-0.10% IRS MXN PAY Float 0.0000% 09-17-25
IRS JPY Float 0.0000% 06-18-28	-0.10% IRS JPY Float 0.0000% 06-18-28
HICP PAY FIXED EUR 2.6100% 09-15-33	-0.11% HICP PAY FIXED EUR 2.6100% 09-15-33
HICP PAY FLOAT EUR 12311.0000% 09-15-28	-0.12% HICP PAY FLOAT EUR 12311.0000% 09-15-28
IRS CAD 5 Fixed 3.8750% 03-20-29	-0.13% IRS CAD 5 Fixed 3.8750% 03-20-29
IRS USD 5 Fixed 3.34375% 12-20-28	-0.13% IRS USD 5 Fixed 3.34375% 12-20-28
IRO EUR 25Y P 0.45100 L 05/23/25 BPS	-0.13% IRO EUR 25Y P 0.45100 L 05/23/25 BPS
HICP PAY FIXED EUR 2.4250% 03-15-33	-0.13% HICP PAY FIXED EUR 2.4250% 03-15-33
IRS NOK 5 Fixed 4.2500% 03-20-29	-0.14% IRS NOK 5 Fixed 4.2500% 03-20-29
IRS GBP 5 Fixed 4.34375% 12-20-28	-0.14% IRS GBP 5 Fixed 4.34375% 12-20-28
HICP PAY FLOAT EUR 12024.0000% 03-15-28	-0.14% HICP PAY FLOAT EUR 12024.0000% 03-15-28
ORO USD 1Y P 2.31000 L 01/11/24 BOA	-0.15% EZ1D400QQ7T4
HICP PAY FIXED EUR 2.3800% 02-15-33	-0.16% HICP PAY FIXED EUR 2.3800% 02-15-33
HICP PAY FIXED EUR 2.3950% 02-15-33	-0.16% HICP PAY FIXED EUR 2.3950% 02-15-33
HICP PAY FIXED EUR 2.3245% 02-15-33	-0.17% HICP PAY FIXED EUR 2.3245% 02-15-33
CPI PAY FLOAT USD 0.0000% 09-15-28	-0.18% CPI PAY FLOAT USD 0.0000% 09-15-28
Fannie or Freddie 5.5 01-OCT-53 N	-0.18% US01F0526A56
IRS EUR 9 Fixed 2.9400% 08-15-32	-0.26% IRS EUR 9 Fixed 2.9400% 08-15-32
HICP PAY FIXED EUR 2.4480% 02-15-33	-0.28% HICP PAY FIXED EUR 2.4480% 02-15-33

IRS HKD 1 Fixed 5.0300% 06-21-24
IRS USD Float 5.3100% 06-21-24
IRS GBP Float 0.0000% 12-20-26
HICP PAY FLOAT EUR 12070.0000% 02-15-28
CASH Uninvested USD
US Dollar Trade Receivable
IRS USD Float 5.3100% 09-20-26

-0.37% IRS HKD 1 Fixed 5.0300% 06-21-24
-0.41% IRS USD Float 5.3100% 06-21-24
-0.47% IRS GBP Float 0.0000% 12-20-26
-0.80% HICP PAY FLOAT EUR 12070.0000% 02-15-28
-0.96% CASH Uninvested USD
-1.09% US Dollar Trade Receivable
-1.80% IRS USD Float 5.3100% 09-20-26