

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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| Offer name | New Zealand Defence Force KiwiSaver | Offer number | OFR10278 |
|---|-------------------------------------|---------------|----------|
| Fund name | Balanced fund | Fund number | FND35 |
| Period disclosure applies [dd/mm/yyyy] | 30/09/2023 | | |
| Asset name | % of fund net assets | Security code | |
| Robeco Global Credit Fund | 4.19% | | |
| First State Investments Global Listed Infrastructure Fund | 3.45% | | |
| Westpac Business Interest Account | 1.61% | | |
| NEW ZEALAND GOVERNMENT BOND 3.00% 20/04/2029 | 1.34% | NZGOVDT429C7 | |
| Fisher & Paykel Healthcare Corporation Limited | 1.21% | NZFAPPE0001S2 | |
| Auckland International Airport Limited | 1.12% | NZAIAE0002S6 | |
| MICROSOFT CORP | 0.98% | US5949181045 | |
| BNP Paribas US Dollar Account | 0.90% | | |
| INFRATIL LIMITED | 0.89% | NZIFTE0003S3 | |
| NEW ZEALAND GOVERNMENT BOND 1.75% 15/05/2041 | 0.83% | NZGOVDT541C9 | |
| SPARK NEW ZEALAND LIMITED | 0.77% | NZTELE0001S4 | |
| CONTACT ENERGY LIMITED | 0.77% | NZCENE0001S6 | |
| NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027 | 0.77% | NZGOVDT427C1 | |
| NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037 | 0.75% | NZGOVDT437C0 | |
| APPLE INC | 0.74% | US0378331005 | |
| MAINFREIGHT LIMITED | 0.67% | NZMFTE0001S9 | |
| BNP Paribas New Zealand Dollar Account | 0.61% | | |
| NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032 | 0.59% | NZGOVDT532C8 | |
| Housing New Zealand Ltd Bond 3.36% 12/06/2025 | 0.59% | NZHNZD0625L3 | |
| Meridian Energy Limited | 0.59% | NZMELE0002S7 | |
| NEW ZEALAND GOVERNMENT BOND 1.5% 15/05/2031 | 0.58% | NZGOVDT531C0 | |
| RYMAN HEALTHCARE LTD | 0.53% | NZRYME0001S4 | |
| SWEDEN(KINGDOM OF) 2.5% SNR 12/05/2025 SEK5000 | 0.52% | SE0005676608 | |
| DIVERSIFIED MITNZ - NZDCASH | 0.52% | | |
| EBOS GROUP LIMITED | 0.50% | NZEBOE0001S6 | |
| NEW ZEALAND GOVERNMENT BOND 4.50% 15/05/2030 | 0.50% | NZGOVDT530C2 | |
| NEW ZEALAND GOVERNMENT 150534 4.25 GB | 0.50% | NZGOVDT534C4 | |
| United States dollar | 0.49% | | |
| NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025 | 0.42% | NZIIBDT002C2 | |
| Fletcher Building Limited | 0.42% | NZFBUE0001S0 | |
| FACEBOOK INC COM USD CL A | 0.39% | US30303M1027 | |
| SUMMERSSET GROUP HOLDINGS LTD | 0.38% | NZSUME0001S0 | |
| NEW ZEALAND GOVT 200930 3.00 INDEXED BOND | 0.37% | NZIIBDT003C0 | |
| NEW ZEALAND GOVERNMENT BOND 0.25% 15/05/2028 | 0.37% | NZGOVDT528C6 | |
| AMAZON COM INC | 0.36% | US0231351067 | |
| 10546607 IRS WBC NZD 100728 RFXD 4.855 PFLT 3ZBSW | 0.35% | DU0105466071 | |
| ALPHABET INC CAP STK CL A | 0.35% | US02079K3059 | |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75% | 0.34% | NZLGFDT008C2 | |
| MERCURY NZ LIMITED | 0.31% | NZMRPE0001S2 | |
| MASTERCARD INC - CLASS A | 0.30% | US57636Q1040 | |
| PROLOGIS INC COM | 0.30% | US74340W1036 | |
| NVIDIA CORP | 0.29% | US67066G1040 | |
| FX positions | 0.28% | | |
| EQUINIX INC COM | 0.28% | US29444U7000 | |
| WELLTOWER INC | 0.28% | US95040Q1040 | |
| THE A2 MILK COMPANY LIMITED | 0.28% | NZATME0002S8 | |
| Australian dollar | 0.27% | | |
| CONSTELLATION SOFTWARE COM | 0.27% | CA21037X1006 | |
| CSL LIMITED | 0.27% | AU000000CSL8 | |
| NEW ZEALAND GOVERNMENT BOND 0.5% 15/05/2024 | 0.27% | NZGOVDT524C5 | |
| UNITED STATES TREAS NTS 2.75% 04-30-2025 | 0.26% | US9128284M90 | |
| NEW ZEALAND(GOVT) 4.5% BDS 15/05/2030 NZD | 0.25% | NZGOVDT530C2 | |
| SWEDISH GOVERNMENT TBOND 3.5% 30/03/2039 | 0.24% | SE0002829192 | |
| NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033 | 0.24% | NZGOVDT433C9 | |
| UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C | 0.23% | GB00BYZW3G56 | |
| INTACT FINANCIAL CORPORATION | 0.22% | CA45823T1066 | |
| TAIWAN SEMICON MANUFACTURING CO LTD | 0.22% | TW0002330008 | |
| THE CIGNA GROUP | 0.22% | US1255231003 | |
| TENCENT HLDGS LIMITED | 0.21% | KYG875721634 | |
| PORT OF TAURANGA LTD | 0.21% | NZPOTE0003S0 | |

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| NOVO NORDISK ORD SHS CLASS B | 0.21% | DK0062498333 |
| BUY TO OPEN REPO W/GOLDMAN, 5.36% FROM 09-29-2023 TC | 0.21% | |
| AUTOMATIC DATA PROC. | 0.20% | US0530151036 |
| FREIGHTWAYS GROUP LTD | 0.20% | NZFREE000150 |
| AIA GROUP LTD | 0.20% | HK0000069689 |
| SAMSUNG ELECTRONICS CO LTD | 0.20% | KR7005930003 |
| WESTPAC NEW ZEALAND LTD 291123 RCD | 0.20% | NZF08DT694C4 |
| INVITATION HOMES INC | 0.20% | US46187W1071 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Low v | 0.20% | |
| HCA HEALTHCARE INC | 0.19% | US40412C1018 |
| AMERICAN TWR REIT INC | 0.19% | US03027X1000 |
| MERCER MITNZ | 0.19% | |
| JP MORGAN CHASE & CO | 0.18% | US46625H1005 |
| NOVARTIS AG | 0.18% | CH0012005267 |
| UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 | 0.18% | US912810TL26 |
| DIGITAL REALTY TRUST INC | 0.18% | US2538681030 |
| ORSTED AS | 0.18% | DK0060094928 |
| ALPHABET INC CAP CL C | 0.18% | US02079K1079 |
| HOUSING NEW ZEALAND LTD 051026 2.247 GB | 0.18% | NZHNZD0001L7 |
| MITSUI FUDOSAN CO | 0.17% | JP3893200000 |
| GOODMAN GROUP | 0.17% | AU000000GMG2 |
| EBAY INC | 0.17% | US2786421030 |
| ASML HOLDING NV | 0.17% | NL0010273215 |
| Outstanding Settlement Receipts - USD | 0.17% | |
| SES FDR | 0.17% | LU0088087324 |
| HDFC BANK LTD | 0.17% | US40415F1012 |
| AUSTRALIA(CMNWLTH) IDX/LKD SNR 20/09/2030 AUD | 0.17% | AU0000XCLWV6 |
| New Zealand Dollar Custodial Account – MITNZ Hedged Overse | 0.16% | |
| CHORUS LIMITED ORDINARY FULLY PAID | 0.16% | NZCNU0001S2 |
| CISCO SYSTEMS INC | 0.16% | US17275R1023 |
| PRECINCT PROPERTIES NEW ZEALAND LIMITED | 0.16% | NZAPTE0001S3 |
| New Zealand Dollar Custodial Account – MITNZ Trans Tasman S | 0.16% | |
| EQUITY RESIDENTIAL | 0.16% | US29476L1070 |
| SKYCITY ENTERTAINMENT GROUP LIMITED | 0.16% | NZSKCE0001S2 |
| EDISON INTERNATIONAL | 0.16% | US2810201077 |
| UNITED UTILITIES GROUP PLC | 0.16% | GB00B39J2M42 |
| TERNA SPA | 0.15% | IT0003242622 |
| JAPAN(GOVT OF) 0.1% IDX/LKD 10/09/24 | 0.15% | JP1120191EA0 |
| CHEVRON CORP | 0.15% | US1667641005 |
| BANK OF NEW ZEALAND | 0.15% | |
| ROCHE HLDGS AD GENUSSSCHEINE NPV | 0.15% | CH0012032048 |
| VISA INC - A | 0.15% | US92826C8394 |
| ISHARES MSCI SAUDI ARABIA ETF | 0.15% | US46434V4234 |
| BANK OF NEW ZEALAND 011123 RCD | 0.15% | NZF01DT638C8 |
| WESTPAC NEW ZEALAND LTD 081223 RCD | 0.15% | NZF08DT748C8 |
| ASB BANK LTD 131223 RCD | 0.15% | NZF04DT645C0 |
| ADOBE INC COM | 0.15% | US00724F1012 |
| DANAHER CORP | 0.15% | US2358511028 |
| MERCK & CO INC NEW COM | 0.14% | US58933Y1055 |
| MCKESSON CORP | 0.14% | US58155Q1031 |
| TESLA INC | 0.14% | US88160R1014 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Share | 0.14% | |
| PROCTER & GAMBLE COMPANY | 0.14% | US7427181091 |
| JAPAN (5 YR ISSUE) .1% 20/03/2028 | 0.14% | JP1051581P56 |
| NESTLE SA | 0.14% | CH0038863350 |
| FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES NOV | 0.14% | US01F0506B75 |
| TJX COS INC | 0.14% | US8725401090 |
| VENTAS INC | 0.14% | US92276F1003 |
| GOLDMAN SACHS GROUP INC. | 0.14% | US38141G1040 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 150426 | 0.13% | NZLGFDT014C0 |
| ALIBABA GROUP HOLDING LTD | 0.13% | KYG017191142 |
| BERKSHIRE HATHAWAY INC - CLASS B | 0.13% | US0846707026 |
| CSX CORP COM | 0.13% | US1264081035 |
| ESSEX PROPERTY TRUST INC | 0.13% | US2971781057 |
| TOTALENERGIES SE | 0.13% | FR0000120271 |
| WASTE CONNECTIONS COM NPV | 0.13% | CA94106B1013 |
| NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2025 | 0.13% | NZGOVDT425C5 |
| SOFTBANK GROUP CORP | 0.13% | JP3436100006 |
| NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli | 0.13% | |
| MOTOROLA SOLUTIONS INC | 0.13% | US6200763075 |
| AMERICAN HOMES 4 RENT | 0.13% | US02665T3068 |
| ARTHUR J GALLAGHER CO | 0.12% | US3635761097 |

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| MOLINA HEALTHCARE INC | 0.12% | US60855R1005 |
| THE LINK REAL ESTATE INVESTMENT TRUST | 0.12% | HK0823032773 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY TBILL 2 | 0.12% | NZLGBDT265C2 |
| SHELL PLC ORD EUR0.07 | 0.12% | GB00BP6MXD84 |
| EXTRA SPACE STORAGE INC | 0.12% | US30225T1025 |
| UK(GOVT OF) 0.125% I/L SNR 22/03/24 GBP | 0.12% | GB00B855FQ54 |
| SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfol | 0.12% | |
| PACKAGING CORP OF AMERICA | 0.12% | US6951561090 |
| LOWE'S COS INC | 0.12% | US5486611073 |
| AVALONBAY COMMUNITIES INC | 0.12% | US0534841012 |
| ENGIE | 0.12% | FR0010208488 |
| REGENCY CENTERS CORPORATION | 0.12% | US7588491032 |
| BRENNTAG SE | 0.12% | DE000A1DAHHO |
| APTIV PLC COM | 0.12% | JE00B783TY65 |
| SUN COMMUNITIES INC | 0.12% | US8666741041 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP I | 0.12% | |
| KERING | 0.11% | FR0000121485 |
| SINGAPORE(GOVT OF) 2.875% DUE 01/07/2029SGD1000 | 0.11% | SG3263998209 |
| ISRAEL(STATE OF) 3.75% GTD 31/03/47 ILS1000 | 0.11% | IL0011401937 |
| KIWIBANK LTD 231123 RCD | 0.11% | NZKIWDN327L1 |
| PEPSICO INC CAP 2/3 | 0.11% | US7134481081 |
| GLOBE LIFE INC | 0.11% | US37959E1029 |
| UNITEDHEALTH GROUP INC COM STK | 0.11% | US91324P1021 |
| AMERICAN EXPRESS USD | 0.11% | US0258161092 |
| KONINKLIJKE AHOLD DELHAIZE NV | 0.11% | NL0011794037 |
| SCHWAB (CHARLES) CORP | 0.11% | US8085131055 |
| HEWLETT PACKARD CO | 0.11% | US40434L1052 |
| T&D HOLDINGS INC NPV | 0.11% | JP3539220008 |
| BUONI POLIENNALI 3.85% 15/09/2026 | 0.11% | IT0005556011 |
| VERIZON COMMUNICATIONS | 0.11% | US92343V1044 |
| New Zealand Dollar Custodial Account – MITNZ Listed Infrastru | 0.11% | |
| TOKYO ELECTRON LTD JPY | 0.10% | JP3571400005 |
| VICI PROPERTIES INC | 0.10% | US9256521090 |
| AMDOCS LIMITED | 0.10% | GB0022569080 |
| NEW ZEALAND GOVT 200935 2.50 INDEXED BOND | 0.10% | NZIIBDT004C8 |
| UNION PACIFIC CORP | 0.10% | US9078181081 |
| BANK OF NEW ZEALAND 161123 3.648 CB | 0.10% | NZBNZDT394C5 |
| PERFORMANCE FOOD GROUP CO | 0.10% | US71377A1034 |
| ABBOTT LABS | 0.10% | US0028241000 |
| REXFORD INDUSTRIAL REALTY INC | 0.10% | US76169C1009 |
| CHINA CONSTRUCT NZ 201123 6.28 TD | 0.10% | DU0T223N20A5 |
| FNMA POOL #MA5071 5% 07-01-2053 BEO | 0.10% | US31418ET595 |
| SEVERN TRENT PLC | 0.10% | GB00B1FH8J72 |
| CHEMED CORPORATION | 0.10% | US16359R1032 |
| RABOBANK NEDERLA 280624 FRN | 0.10% | NZRABDT018C5 |
| SAMSUNG ELECTRONICS CO LTD-GDR 144A | 0.10% | US7960508882 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD AUCK 2010 | 0.10% | NZF10DT033C1 |
| BANK OF NEW ZEALAND 241023 RCD | 0.10% | NZF01DT616C4 |
| WESTPAC NEW ZEALAND LTD 301123 RCD | 0.10% | NZF08DT734C8 |
| TOYOTA FINANCE NEW ZEALAND LTD 071223 PNOTE | 0.10% | NZTFSDT850C5 |
| BANK OF NEW ZEALAND 131223 RCD | 0.10% | NZF01DT655C2 |
| BANK OF NEW ZEALAND 180324 FRN | 0.10% | NZBNZDT400C0 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15122: | 0.10% | NZLGBDT287C6 |
| NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2026 | 0.10% | NZGOVDT526C0 |
| MONDELEZ INTERNATIONAL INC | 0.10% | US6092071058 |
| WESTPAC NEW ZEALAND LTD 230124 RCD | 0.10% | NZF08DT757C9 |
| JOHNSON & JOHNSON COM | 0.10% | US4781601046 |
| New Zealand Dollar Custodial Account – MITNZ Listed Property | 0.10% | |
| ENEL SPA | 0.10% | IT0003128367 |
| PINDUODUO INC | 0.10% | US7223041028 |
| ORACLE CORP | 0.10% | US68389X1054 |
| NT Passive FX overlay 100% (Global Credit Portfolio) | 0.10% | |
| LILLY (ELI) & CO USD | 0.10% | US5324571083 |
| IQVIA HOLDINGS INC | 0.10% | US46266C1053 |
| GETLINK SE | 0.10% | FR0010533075 |
| NATIONAL GRID | 0.09% | GB00BDR05C01 |
| WESTPAC NEW ZEALAND LTD 070824 RCD | 0.09% | NZF08DT738C9 |
| ASB BANK LTD 200824 RCD | 0.09% | NZF04DT639C3 |
| NAB NCD 0.0% 14/08/2024 | 0.09% | AU3EC2689190 |
| FRAPORT AG | 0.09% | DE0005773303 |
| NORFOLK SOUTHERN CORP USD | 0.09% | US6558441084 |
| LCH_IRS BOFAGB2U 12/06/2024 CAD P 3.354% / R 3MCDOR ARI | 0.09% | |

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| MICRON TECHNOLOGY INC USD | 0.09% | US5951121038 |
| RESMED INC | 0.09% | AU000000RMD6 |
| NEW ZEALAND GOVT TBOND 3.0% 20/04/2029 | 0.09% | NZGOVDT429C7 |
| ENI SPA | 0.09% | IT0003132476 |
| UNITED STS TREAS NTS .625% 11-30-2027 | 0.09% | US91282CAY75 |
| THERMO FISHER SCIENTIFIC INC | 0.09% | US8835561023 |
| KLA TENCOR CORPORATION COM | 0.09% | US4824801009 |
| COMCAST CORP | 0.09% | US20030N1019 |
| SAP AG | 0.09% | DE0007164600 |
| XERO LIMITED ORDINARY FULLY PAID | 0.09% | NZXROE0001S2 |
| AEROPORTS DE PARIS (ADP) | 0.09% | FR0010340141 |
| CANADIAN NATL RAILWAY CO | 0.09% | CA1363751027 |
| MACQUARIE GROUP LTD | 0.09% | AU000000MQG1 |
| MEITUAN | 0.09% | KYG596691041 |
| PORTLAND GENERAL ELECTRIC COMPANY | 0.09% | US7365088472 |
| IDP EDUCATION LTD | 0.09% | AU000000IEL5 |
| SINGAPORE(GOVT OF) 2.875% SNR 01/09/30 SGD1000 | 0.08% | SG7U32949426 |
| SNAM SPA | 0.08% | IT0003153415 |
| CLEAN HARBORS INC | 0.08% | US1844961078 |
| New Zealand Dollar Custodial Account – MITNZ New Zealand Sc | 0.08% | |
| CANADIAN NATURAL RESOURCES | 0.08% | CA1363851017 |
| CONSTELLATION BRANDS INC-A | 0.08% | US21036P1084 |
| AUTOZONE INC | 0.08% | US0533321024 |
| KIWI PROPERTY GROUP LIMITED | 0.08% | NZKPGE0001S9 |
| ALIMENTATION COUCHE TARD INC | 0.08% | CA01626P1484 |
| SERKO LTD | 0.08% | NZSKOE0001S7 |
| VERISK ANALYTICS I COM | 0.08% | US92345Y1064 |
| AFLAC INC | 0.08% | US0010551028 |
| INVESTOR AB SER B NPV | 0.08% | SE0015811963 |
| AVANGRID INC COM NPV | 0.08% | US05351W1036 |
| LKQ CORP COM | 0.08% | US5018892084 |
| AERCAP HOLDINGS NV | 0.08% | NL0000687663 |
| GERMANY(FED REP) 2.1% BDS 15/11/2029 EUR0.01 | 0.08% | DE0001102622 |
| INTESA SANPAOLO SPA | 0.08% | IT0000072618 |
| EQUITY LIFESTYLE PROPERTIES INC | 0.08% | US29472R1086 |
| UNITED STATES TREAS NTS 2.75% 08-15-2032 | 0.08% | US91282CFF32 |
| BARRICK GOLD CORPORATION | 0.08% | CA0679011084 |
| CBA NCD 0.0% 13/09/2024 | 0.08% | AU3EC2689828 |
| ANZ BANK NEW ZEALAND 041223 RCD | 0.08% | NZF02DT420C0 |
| AIR LIQUIDE | 0.08% | FR0000120073 |
| NETFLIX INC | 0.08% | US64110L1061 |
| INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR | 0.08% | IDG000015207 |
| EXXON MOBIL CORPORATION | 0.08% | US30231G1022 |
| UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025 | 0.08% | US91282CDS70 |
| WOLTERS KLUWER | 0.08% | NL0000395903 |
| REALTY INCOME CORPORATION | 0.08% | US7561091049 |
| NIB HOLDINGS LTD | 0.08% | AU000000NHFO |
| FEDERAL REALTY INVESTMENT TRUST | 0.07% | US3137451015 |
| E.ON SE | 0.07% | DE000ENAG999 |
| T MOBILE US INC COM | 0.07% | US8725901040 |
| ASB BANK LTD 161123 RCD | 0.07% | NZF04DT611C2 |
| UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP | 0.07% | GB00BBJNQY21 |
| SONY CORP | 0.07% | JP3435000009 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 12012 | 0.07% | NZLGBDT278C5 |
| ANZ BANK NEWZEALAND LTD 180124 RCD | 0.07% | NZF02DT438C2 |
| British pound sterling | 0.07% | |
| WESTPAC NEW ZEALAND LTD 300124 RCD | 0.07% | NZF08DT692C8 |
| EDENRED | 0.07% | FR0010908533 |
| KIWIWIBANK LTD 230224 RCD | 0.07% | NZKIWDO054L0 |
| WESTPAC NEW ZEALAND LTD 290224 RCD | 0.07% | NZF08DT691C0 |
| FINECOBANK BANCO FINECO SPA | 0.07% | IT00000072170 |
| ALEXANDRIA REAL ESTATE EQUITIES | 0.07% | US0152711091 |
| BANK OF AMERICA CORPORATION | 0.07% | US0605051046 |
| ASB BANK LTD 240524 RCD | 0.07% | NZF04DT600C5 |
| BANCO BPM SPA | 0.07% | IT0005218380 |
| BUREAU VERITAS SA | 0.07% | FR0006174348 |
| SUMITOMO REALTY & DEVELOPMENT CO | 0.07% | JP3409000001 |
| REPUBLIC SERVICES INC | 0.07% | US7607591002 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Sover | 0.07% | |
| SCHNEIDER ELECTRIC SE | 0.07% | FR0000121972 |
| BP P.L.C | 0.07% | GB0007980591 |
| INTUITIVE SURGICAL INC | 0.07% | US46120E6023 |

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| RED ELECTRICA DE ES | 0.07% | ES0173093024 |
| mitsui & CO LTD JPY | 0.07% | JP3893600001 |
| STANDARD CHARTERED | 0.07% | GB0004082847 |
| SUN HUNG KAI PROPERTY HKD | 0.07% | HK0016000132 |
| MEG ENERGY CORP | 0.07% | CA5527041084 |
| IBERDROLA SA | 0.07% | ES0144580Y14 |
| KLEPIERRE | 0.07% | FR0000121964 |
| TAKEDA PHARMACEUTICAL CO LTD | 0.07% | JP3463000004 |
| AMERICAN WATER WORKS CO INC | 0.07% | US0304201033 |
| JAMES HARDIE INDUSTRIES PLC | 0.07% | AU000000JHX1 |
| HUMANA INC | 0.06% | US4448591028 |
| UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029 | 0.06% | US912828YS30 |
| EIFFAGE INC | 0.06% | FR0000130452 |
| DTD 604 2.375% DUE 08-15-2024 REG | 0.06% | US912828D564 |
| EUR BNP PARIBAS A/C | 0.06% | |
| MEDIATEK INC | 0.06% | TW0002454006 |
| KMD BRANDS LIMITED | 0.06% | NZKMDE0001S3 |
| COMPASS GROUP ORD | 0.06% | GB00BD6K4575 |
| CANADIAN APARTMENT PROPERTIES REITS | 0.06% | CA1349211054 |
| TAIWAN SEMICONDUCT MANUFACTURING USD | 0.06% | US8740391003 |
| GENTEX CORPORATION | 0.06% | US3719011096 |
| ECOLAB LTD | 0.06% | US2788651006 |
| COLGATE PALMOLIVE | 0.06% | US1941621039 |
| COSTCO WHOLESALE CORP | 0.06% | US22160K1051 |
| UNITE GROUP PLC | 0.06% | GB0006928617 |
| HEALTHPEAK PROPERTIES INC | 0.06% | US42250P1030 |
| SIKA AG | 0.06% | CH0418792922 |
| SEGRO PLC | 0.06% | GB00B5ZN1N88 |
| NT Passive FX overlay 139% (Listed Property Portfolio) | 0.06% | |
| MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100 | 0.06% | MX0MGO000102 |
| BOOKING HLDGS INC COM | 0.06% | US09857L1089 |
| OLD REPUBLIC INTL CORP | 0.06% | US6802231042 |
| Income Due - NZD | 0.06% | |
| SINGAPORE(GOVT OF) 2.375% 01/06/2025 | 0.06% | SG31A0000001 |
| ELECTROCOMPONENTS PLC | 0.06% | GB0003096442 |
| AMERICAN ELECTRIC POWER COMPANY INC | 0.06% | US0255371017 |
| HOUSING NEW ZEALAND LTD 151027 4.422 GB | 0.06% | NZHNZD0008L2 |
| ATLASSIAN CL A ORD | 0.06% | US0494681010 |
| UTD STATES TREAS .25% DUE 06-30-2025 | 0.06% | US912828ZW33 |
| UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG | 0.06% | US912810SX72 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM RBC | 0.06% | |
| HEWLETT PACKARD ENTERPRISE CO | 0.06% | US42824C1099 |
| NIKE INC CL B | 0.06% | US6541061031 |
| LVMH MOET HENNESSY VUITTON SE | 0.06% | FR0000121014 |
| TRADE DESK INC | 0.06% | US88339J1051 |
| KEYENCE CORP NPV | 0.06% | JP3236200006 |
| COCA COLA CO USD | 0.06% | US1912161007 |
| CITIBANK COLAT | 0.06% | |
| PING AN INSURANCE GROUP OF CHINA LIMITED | 0.06% | CNE1000003X6 |
| UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-: | 0.06% | US91282CAD39 |
| CANADA(GOVT OF) 2.5% BDS 01/12/2032 CAD | 0.06% | CA135087P329 |
| ZOETIS INC | 0.06% | US98978V1035 |
| BAXTER INTL INC FIXED .868% DUE 12-01-2023 | 0.06% | US071813CE75 |
| BAYER AG | 0.06% | DE000BAY0017 |
| RELX PLC | 0.06% | GB00B2B0DG97 |
| BANCA POPOL EMILIA ROMAGNA | 0.06% | IT0000066123 |
| GOODMAN PROPERTY TRUST | 0.06% | NZCPT000159 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 15053I | 0.06% | NZLGFDT020C7 |
| FUTURE MARGINS-USD | 0.06% | |
| DR HORTON INC | 0.06% | US23331A1097 |
| UNITED STATES OF AMER TREAS NOTES 2.125%DUE 05-15-2025 | 0.06% | US912828XB14 |
| AUSTRIA(REP OF) 3.8% BDS 26/01/62 | 0.06% | AT0000A0U299 |
| ASHTED GROUP PLC | 0.06% | GB0000536739 |
| BANCO BICAYA ARGENTARIA SA | 0.06% | ES0113211835 |
| SYNOPTIS INC | 0.06% | US8716071076 |
| COPART INC | 0.06% | US2172041061 |
| JAPAN(GOVT OF) 1.2% SNR 20/06/53 JPY50000 | 0.06% | JP1300791P79 |
| LONZA AG - REG | 0.06% | CH0013841017 |
| TOURISM HOLDINGS LTD | 0.06% | NZHELE000159 |
| ANZ BANK NEW ZEALAND LTD 200324 3.03 CB | 0.06% | NZANBDT023C9 |
| MORGAN STANLEY | 0.06% | US6174464486 |
| MARSH & MCLENNAN COM | 0.06% | US5717481023 |

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| ILLUMINA INC | 0.06% | US4523271090 |
| LCH_IRS BOFAGB2U 15/03/2025 CAD P 3.25% / R 3MCDOR ARIF | 0.05% | |
| UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE | 0.05% | US91282CCB54 |
| JPY BNP PARIBAS A/C | 0.05% | |
| EXPORT DEVELOPMENT CANADA 301123 2.875 GB | 0.05% | NZEDCDT007C9 |
| US TREASURY N/B 2.25% 11-15-2024 | 0.05% | US912828G385 |
| CUBESMART COM | 0.05% | US2296631094 |
| TRANE TECHNOLOGIES PLC | 0.05% | IE00BK9ZQ967 |
| ALSTOM SA | 0.05% | FR0010220475 |
| NEW ZEALAND(GOVT) 3.5% SNR 14/04/2033 NZD | 0.05% | NZGOVDT433C9 |
| AGILENT TECHNOLOGIES INC | 0.05% | US00846U1016 |
| LINDE PLC | 0.05% | IE000S9YS762 |
| JEFFERIES FINL GRP COM USD0.0001 | 0.05% | US47233W1099 |
| SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000 | 0.05% | SG7530941627 |
| STOCKLAND | 0.05% | AU000000SGPO |
| SCALES CORP LTD | 0.05% | NZSACLE0002S8 |
| AMGEN INC | 0.05% | US0311621009 |
| MITSUBISHI ESTATE | 0.05% | JP3899600005 |
| FUTURES MARGIN-NZD | 0.05% | |
| ANZ BANK NEW ZEALAND WELLINGTON 110124 5.90 TD | 0.05% | DU0T224111A2 |
| ELEVANCE HEALTH INC | 0.05% | US0367521038 |
| MAPFRE SA | 0.05% | ES0124244E34 |
| UNUMPROVIDENT CORPORATION | 0.05% | US91529Y1064 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25% | 0.05% | NZLGFDT011C6 |
| UNITED STS TREAS NTS .75% DUE 01-31-2028REG | 0.05% | US91282CJB99 |
| DAIKIN INDUSTRIES | 0.05% | JP3481800005 |
| ANZ BANK NEW ZEALAND WELLINGTON 290224 6.02 TD | 0.05% | DU0T224229A2 |
| SCENTRE GROUP | 0.05% | AU000000SCG8 |
| DEUTSCHE POST AG | 0.05% | DE0005552004 |
| GENMAB AS | 0.05% | DK0010272202 |
| CDW CORP | 0.05% | US12514G1085 |
| NAPIER PORT HOLDINGS LTD | 0.05% | NZNPHE0005S2 |
| TRI POINTS HOMES INC | 0.05% | US87265H1095 |
| ADVANCED MICRO DEV | 0.05% | US0079031078 |
| ONTARIO(PROVINCE OF) 3.1% 26/08/2025 | 0.05% | AU3CB0227460 |
| DEXCOM INC | 0.05% | US2521311074 |
| CHINA CONSTRUCTION NZ 081223 6.15 TD | 0.05% | DU0T223D08B9 |
| ICU MEDICAL INC | 0.05% | US44930G1076 |
| AT & T INC | 0.05% | US00206R1023 |
| NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 06102: | 0.05% | NZLGBDT275C1 |
| TOYOTA FINANCE NEW ZEALAND LTD 021123 PNOTE | 0.05% | NZTFSDT846C3 |
| ASB BANK LTD 061123 RCD | 0.05% | NZFO4DT603C9 |
| BANK OF NEW ZEALAND 201123 RCD | 0.05% | NZF01DT601C6 |
| RABOBANK NEW ZEALAND 231123 RCD | 0.05% | NZF05DT257C3 |
| ANZ BANK NEW ZEALAND LTD 291123 RCD | 0.05% | NZF02DT418C4 |
| ANZ BANK NEW ZEALAND 011223 RCD | 0.05% | NZF02DT422C6 |
| ASB BANK LTD 081223 RCD | 0.05% | NZF04DT607C0 |
| VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY P/ | 0.05% | NZVHTE0001S6 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/24 JPY50000 | 0.05% | JP1051411KA2 |
| ASB BANK LTD 201223 RCD | 0.05% | NZF04DT626C0 |
| MODERNA INC | 0.05% | US60770K1079 |
| KIMBERLY CLARK CORP | 0.05% | US4943681035 |
| GENERAL MOTORS CO | 0.05% | US37045V1008 |
| WESTPAC NEW ZEALAND LTD 220224 RCD | 0.05% | NZF08DT642C3 |
| NZ EXCHANGE LTD | 0.05% | NZNZXE0001S7 |
| RABOBANK NEW ZEALAND LTD 230224 RCD | 0.05% | NZF05DT277C1 |
| TRACTOR SUPPLY COMPANY | 0.05% | US8923561067 |
| VALE SA | 0.05% | BRVALEACNORO |
| SHOPIFY INC COM NPV CL A | 0.05% | CA82509L1076 |
| CHURCH & DWIGHT CO | 0.05% | US1713401024 |
| ROPER TECHNOLOGIES INC | 0.05% | US7766961061 |
| RABOBANK NEW ZEALAND LTD 170424 RCD | 0.05% | NZF05DT287C0 |
| SALESFORCE INC | 0.05% | US79466L3024 |
| ENSTAR GROUP LTD | 0.05% | BMG3075P1014 |
| MALAYSIA GOVERNMENT TBOND 3.955% 15/09/2025 | 0.05% | MYBMO1500010 |
| WESTPAC NEW ZEALAND LTD 170524 RCD | 0.05% | NZF08DT688C6 |
| INTEL CORP | 0.05% | US4581401001 |
| RABOBANK NEW ZEALAND LTD 280524 RCD | 0.05% | NZF05DT298C7 |
| GBP BNP PARIBAS A/C | 0.05% | |
| GAMING AND LEISURE P COM | 0.05% | US36467J1088 |
| DELL TECHNOLOGIES INC | 0.05% | US24703L2025 |
| ACCENTURE PLC | 0.05% | IE00B4BNMY34 |

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| MTU AERO ENGINES AG | 0.05% | DE000A0D9PT0 |
| ASB BANK LTD 090824 RCD | 0.05% | NZF04DT637C7 |
| UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG | 0.05% | US912828ZQ64 |
| XYLEM INC COM | 0.05% | US98419M1009 |
| KILROY REALTY CORP | 0.05% | US49427F1084 |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG | 0.05% | US912810SW99 |
| CNX RESOURCES CORPCOM USD | 0.05% | US12653C1080 |
| NORWEGIAN GOVERNMENT 1.375% 19/08/2030 | 0.05% | NO0010875230 |
| HOME DEPOT INC | 0.05% | US4370761029 |
| UNITED STATES TREAS BDS 2.125 2-15-2041 | 0.05% | US912810QP66 |
| DAIICHI SANKYO COMPANY LIMITED | 0.05% | JP3475350009 |
| Australian Dollar Custodial Account – MMF Global Sovereign Bc | 0.05% | |
| WORKDAY INC | 0.04% | US98138H1014 |
| TELENOR ASA | 0.04% | NO0010063308 |
| US TREASURY N/B 2% DUE 02-15-2050 REG | 0.04% | US912810SL35 |
| HUGO BOSS AG NPV REGD | 0.04% | DE000A1PHFF7 |
| SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000 | 0.04% | SG7160932174 |
| HERMES INTERNATIONAL | 0.04% | FR0000052292 |
| EXPORT FIN AUSTRAL 0.515% GTD SNR 29/01/24 AUD | 0.04% | AU3CB0273357 |
| HOST HOTELS & RESORTS INC | 0.04% | US44107P1049 |
| HOUSING NEW ZEALAND LTD 100935 1.534 CB | 0.04% | NZHNZD0935L6 |
| PUBLIC STORAGE | 0.04% | US74460D1090 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK | 0.04% | |
| F5 NETWORKS INC | 0.04% | US3156161024 |
| FIRST INDUSTRIAL REALTY TRUST | 0.04% | US32054K1034 |
| MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42 | 0.04% | MX0MGO0000R8 |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/05/2041 AUD100 | 0.04% | AU0000018442 |
| CLOUDFLARE INC | 0.04% | US18915M1071 |
| NT PASSIVE FX 100% overlay (ZMTSTB) | 0.04% | |
| DAITO TRUST CONSTRUCTION COMPANY LTD | 0.04% | JP3486800000 |
| MGIC INVESTMENT CORP | 0.04% | US5528481030 |
| OMV AG | 0.04% | AT0000743059 |
| NT Passive FX overlay 139% (ZMTHSR) | 0.04% | |
| SWITZERLAND (GOVT) 0% SNR 22/06/2029 CHF1000 | 0.04% | CH0224397346 |
| ALBERTA(PROVINCE OF) 3.1% 14/12/2026 | 0.04% | AU3CB0237949 |
| CAPGEMINI SA | 0.04% | FR0000125338 |
| HOULIHAN LOKEY INC | 0.04% | US4415931009 |
| GENERAL MILLS INC | 0.04% | US3703341046 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000 | 0.04% | JP1103431G66 |
| CAPITALAND INVE NPV | 0.04% | SGXE62145532 |
| ADYEN NV | 0.04% | NL0012969182 |
| MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN | 0.04% | MX0MGO0000B2 |
| THE HERSHEY COMPANY | 0.04% | US4278661081 |
| ABBVIE INC COM | 0.04% | US00287Y1091 |
| BLACKSTONE INC | 0.04% | US09260D1072 |
| NOMAD FOODS LTD | 0.04% | VGG6564A1057 |
| INGREDION INC COM USD 0.01 | 0.04% | US4571871023 |
| GNMA II JUMBOS 0% 30 YEARS SETTLES OCTOBER | 0.04% | US21H0506A54 |
| EUROPEAN INVT BANK 3.3% 03/02/2028 | 0.04% | AU3CB0245884 |
| FNMA SINGLE FAMILY MTG 4.5 15 YEARS SETTLES OCT | 0.04% | US01F0424A83 |
| Japanese yen | 0.04% | |
| BANK RAKYAT INDONESIA | 0.04% | ID1000118201 |
| FORWARD COLLATERAL RECEIVABLE FROM ROYAL BANK OF CAI | 0.04% | |
| CHECK POINT SOFTWARE TECH | 0.04% | IL0010824113 |
| LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.004% / R 3MCDOR ARI | 0.04% | |
| VICINITY CENTRES ORDINARY UNITS FULLY PAID | 0.04% | AU000000VCX7 |
| GROUP 1 AUTOMOTIVE INC | 0.04% | US3989051095 |
| VITAL HEALTHCARE PROPERTY TRUST | 0.04% | NZCHPE000154 |
| QBE INSURANCE GROUP LTD | 0.04% | AU000000QBE9 |
| JAPAN POST HOLDINGS CO LTD | 0.04% | JP3752900005 |
| TELEX PHARMACEUTICALS LIMITED ORDINARY FULLY PAID DEFE | 0.04% | AU000000TLX2 |
| MERCADOLIBRE INC | 0.04% | US58733R1023 |
| NT Passive FX overlay 100% (Absolute Return Bond) | 0.04% | |
| APTARGROUP INC | 0.04% | US0383361039 |
| NT Passive FX overlay 139% (ZMTSHO) | 0.04% | |
| KELLANOVA | 0.04% | US4878361082 |
| CELESTICA INC | 0.04% | CA15101Q1081 |
| AMETEK INC | 0.04% | US0311001004 |
| FNMA POOL #MA4978 5% 04-01-2053 BEO | 0.04% | US31418EQ864 |
| SABRA HEALTHCARE REIT INC | 0.04% | US78573L1061 |
| New Zealand Dollar Custodial Account – MITNZ Sus Global Eq-N | 0.04% | |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SB | 0.04% | |

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| SOFTBANK CORP | 0.04% | JP3732000009 |
| VONTIER CORP | 0.04% | US9288811014 |
| UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG | 0.04% | US91282CDY49 |
| DANSKE MORTGAGE BK 0.01% SNR SEC 24/11/26 EUR | 0.04% | XS2412105533 |
| HUBBELL INC | 0.04% | US4435106079 |
| BNP New Zealand Dollar Custodial Account Indexed Cash Portfc | 0.04% | |
| SOCIETE GENERALE SA | 0.04% | FR0000130809 |
| AUTODESK INC | 0.04% | US0527691069 |
| APARTMENT INCOME R COM | 0.04% | US03750L1098 |
| ELECTRONIC ARTS INC | 0.04% | US2855121099 |
| GILEAD SCIENCES INC | 0.04% | US3755581036 |
| PNC FINANCIAL SERVICES GROUP | 0.04% | US6934751057 |
| UK(GOVT OF) 0.75% I/L STK 22/11/2047 | 0.04% | GB00B24FFM16 |
| SWISSCOM AG | 0.04% | CH0008742519 |
| ELIA GROUP SA/NV | 0.04% | BE0003822393 |
| HKT TRUST AND HKT SHARE STAPLED UNIT | 0.04% | HK0000093390 |
| WASTE MANAGEMENT INC COM | 0.04% | US94106L1098 |
| SPOTIFY TECHNOLOGY COM | 0.04% | LU1778762911 |
| LEGAL & GENERAL GROUP PLC | 0.04% | GB0005603997 |
| JAPAN(GOVT OF) 1.3% SNR 20/03/63 JPY50000 | 0.04% | JP1400161P53 |
| FLEX LTD COM | 0.04% | SG9999000020 |
| WAREHOUSES DE PAUWNPV | 0.04% | BE0974349814 |
| UK(GOVT OF) 0.625% SNR 07/06/25 GBP1000 | 0.04% | GB00BK5CVX03 |
| DERWENT LONDON PLC | 0.04% | GB0002652740 |
| CINTAS CORP | 0.04% | US1729081059 |
| AUTONATION INC | 0.04% | US05329W1027 |
| NIPPON BUILDING FUND INC | 0.04% | JP3027670003 |
| QUEBEC(PROVINCE OF) 4.2% 10/03/2025 | 0.04% | AU3CB0223774 |
| UNITED STS TREAS NTS .25% DUE 07-15-2024REG | 0.04% | US91282CCL37 |
| BNP PARIBAS NOMINEES | 0.04% | |
| SHURGARD SELF STORAGE EUROPE SARL | 0.04% | GG00BQZCBZ44 |
| US TREASURY N/B 2.375% 05-15-2029 | 0.04% | US9128286T26 |
| UNIPOL GRUPPO FINANZIARIO SPA | 0.04% | IT0004810054 |
| MANITOBA(PROV OF) 3.75% 09/06/2026 DUAL CURR | 0.04% | AU3CB0234581 |
| MIZUHO FINANCIAL GROUP INC | 0.04% | JP3885780001 |
| CK ASSET HOLDINGS HK | 0.04% | KYG2177B1014 |
| 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 |
| NORWAY(KINGDOM OF) 1.25% 17/09/2031 | 0.04% | NO0010930522 |
| AT&T INC DISC COML PAPER 4/2 YRS 3&4 Z/CPN CP 12-19-202 | 0.04% | US0020A3ZK98 |
| New Zealand Dollar Custodial Account – MITNZ Emerging Mark | 0.04% | |
| BAWAG GROUP AG | 0.04% | AT0000BAWAG2 |
| JAPAN-130 (20 YR T BOND 1.8% 20/09/2031 | 0.04% | JP1201301B94 |
| NETEASE INC | 0.04% | KYG6427A1022 |
| PILBARA MINERALS LTD | 0.03% | AU000000PLS0 |
| AUSTRALIA(CMNWLTH) 1.75% SNR 21/06/51 AUD1000 | 0.03% | AU0000097495 |
| CONTEMPORARY AMPEREX TECHNOLOGY CO LTD | 0.03% | CNE100003662 |
| EMCOR GROUP INC | 0.03% | US29084Q1004 |
| VESTAS WIND SYSTEM | 0.03% | DK0061539921 |
| MAPLETREE INDUSTRIAL TRUST | 0.03% | SG2C32962814 |
| NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000 | 0.03% | NO0010821598 |
| COMMVAULT SYSTEMS INC | 0.03% | US2041661024 |
| NEW ZEALAND(GOVT) 2.75% SNR 15/04/2037 NZD | 0.03% | NZGOVDT437C0 |
| UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 I | 0.03% | US912828J272 |
| RYDER SYS INC USD | 0.03% | US7835491082 |
| GENESIS ENERGY LTD | 0.03% | NZGNEE0001S7 |
| UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG | 0.03% | US912828ZN34 |
| PATTERSON COS INC | 0.03% | US7033951036 |
| ELISA CORPORATION OYJ-A S | 0.03% | FI0009007884 |
| BANK CENTRAL ASIA TBK PT | 0.03% | ID1000109507 |
| BUILDERS FIRSTSOURCE INC | 0.03% | US12008R1077 |
| INTERNATIONAL BUSINESS MACHINES CORP CAP STK | 0.03% | US4592001014 |
| POSTS ITALIANE SPA | 0.03% | IT0003796171 |
| Australian Dollar Custodial Account – MMF Short Term Deposit | 0.03% | |
| SKECHERS USA CL A | 0.03% | US8305661055 |
| PRESTIGE CONSUMER HEALTHCARE INC | 0.03% | US74112D1019 |
| AKAMAI TECHNOLOGIES | 0.03% | US00971T1016 |
| WISTRON CORP | 0.03% | TW0003231007 |
| INCYTE CORP | 0.03% | US45337C1027 |
| POPULAR INC COM USD6 POST REV SPLIT | 0.03% | PR7331747001 |
| LIBERTY GLOBAL INC | 0.03% | GB00B8W67662 |
| JD.COM INC | 0.03% | KYG8208B1014 |

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| NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000 | 0.03% NO0010757925 |
| FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1 | 0.03% FR0010070060 |
| LCH_IRS BOFAGB2U 19/12/2023 CAD P 3.265% / R 3MCDOR ARI | 0.03% |
| TEXAS INSTRUMENTS | 0.03% US8825081040 |
| FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTO | 0.03% US01F0206A20 |
| CLOROX CO DEL | 0.03% US1890541097 |
| BROADCOM CORP COM | 0.03% US11135F1012 |
| MITSUBISHI MOTORS CORPORATION | 0.03% JP3899800001 |
| BOSTON SCIENTIFIC CORP COM USD | 0.03% US1011371077 |
| METLIFE INC | 0.03% US59156R1086 |
| BIONTECH SE | 0.03% US09075V1026 |
| GRACO INC | 0.03% US3841091040 |
| ENPLAS CORP | 0.03% JP3169800004 |
| JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000 | 0.03% JP1201631HC6 |
| BEXEQ THE ISRAELI TELECOM CP | 0.03% IL0002300114 |
| PETROLEO BRASILEIRO PETROBRAS SA | 0.03% BRPETRACNPR6 |
| HSBC HOLDINGS PLC 1.162% 11-22-2024 | 0.03% US404280CW70 |
| SUMITOMO ELECTRIC | 0.03% JP3407400005 |
| GSK PLC | 0.03% GB00BN75WPP63 |
| CRODA INTL | 0.03% GB00BJFFLV09 |
| ABBVIE INC 3.75% DUE 11-14-2023 | 0.03% US00287YBC21 |
| BAYCURRENT CONSULT NPV | 0.03% JP3835250006 |
| ENCORE WIRE CORP | 0.03% US2925621052 |
| NEW ZEALAND INDEX LINKED 2.5% 20/09/2040 | 0.03% NZIIBDT005C5 |
| SOCIETE GENER SFH 0.01% EMTN 02/12/2026 EUR | 0.03% FR0014006UI2 |
| UK(GOVT OF) 1.125% SNR 31/01/39 GBP1000 | 0.03% GB00BLPK7334 |
| BIG YELLOW GROUP PLC | 0.03% GB0002869419 |
| DBS GROUP HOLDINGS LTD | 0.03% SG1L01001701 |
| PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024 | 0.03% US744573AN60 |
| FIRST INTERNATIONAL BANK OF ISRAEL LTD | 0.03% IL0005930388 |
| AIR NEW ZEALAND LTD | 0.03% NZAIRE0001S2 |
| COUPANG INC COM CL A SHS ORD | 0.03% US22266T1097 |
| UNITED STATES OF AMER TREAS BILLS 0% T-BILL 10-10-2023 | 0.03% US912797HA87 |
| L'OREAL | 0.03% FR0000120321 |
| INTERCONTINENTAL HOTELS GROUP PLC | 0.03% GB00BHJYC057 |
| SEGA SAMMY HOLDINGS INC | 0.03% JP3419050004 |
| FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES OCT | 0.03% US01F0526A56 |
| ENGIE 0% CP 11-21-2023 | 0.03% US29287BYM44 |
| MANHATTAN ASSOCIATES INC | 0.03% US5627501092 |
| WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID | 0.03% AU000000WOW2 |
| NIPPON TEL AND TEL CP NPV | 0.03% JP3735400008 |
| LCH_IRS BOFAGB2U 21/06/2024 CAD P 3.351% / R 3MCDOR ARI | 0.03% |
| BCE INC COM NPV | 0.03% CA05534B7604 |
| BROADSTONE NET LEA COM | 0.03% US11135E2037 |
| SOJITZ CORPORATION | 0.03% JP3663900003 |
| BOX INX | 0.03% US10316T1043 |
| LCH_OIS BOFAGB2U 19/06/2051 JPY P 0.85% / R 1DTONAR ARO | 0.03% |
| SHIMANO INC | 0.03% JP3358000002 |
| NETHERLANDS KING 2.5% SNR 15/01/2033 EUR1 | 0.03% NL0010071189 |
| QUEENSLAND TREAS CORP 5.75% 22/07/2024 | 0.03% AU0000XQLQU0 |
| GENPACT LTD | 0.03% BMG3922B1072 |
| BEIGENE LTD | 0.03% US07725L1026 |
| HEARTLAND GROUP HLNPV | 0.03% NZHGH0007S9 |
| CADENCE DESIGN SYSTEMS INC | 0.03% US1273871087 |
| HON HAI PRECISION INDUSTRY | 0.03% TW0002317005 |
| SCOR SE | 0.03% FR0010411983 |
| DUNEDIN CITY TREASURY 241023 PNOTE | 0.03% NZDCTDT256C5 |
| MALAYSIA 4.232% BDS 30/06/31 MYR | 0.03% MYBMX1100044 |
| BELGIUM(KINGDOM) 3.3% BDS 22/06/2054 EURO.01 | 0.03% BE0000358672 |
| Income Due - USD | 0.03% |
| ORIENTAL LAND CO LTD | 0.03% JP3198900007 |
| NAB NCD 0.0% 13/05/2024 | 0.03% AU3EC2659250 |
| INDONESIA(REP OF) 7.5% SNR 15/06/2035 IDR | 0.03% IDG000013509 |
| SERVICE CORPORATION INTERNATIONAL | 0.03% US8175651046 |
| ORKLA ASA | 0.03% NO0003733800 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BA | 0.03% |
| PROPERTY FOR INDUSTRY LTD | 0.03% NZPFIE0001S5 |
| AROA BIOSURGERY LIMITED ORDINARY FULLY PAID | 0.03% NZARXE0001S1 |
| SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000 | 0.03% ES00000121S7 |
| SYNLAIT MILK LTD | 0.03% NZSML0001S9 |
| PBF ENERGY INC COM | 0.03% US69318G1067 |
| UNITED STATES TREASURY 2.25% 11-15-2027 | 0.03% US9128283F58 |

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| Outstanding Settlement Receipts - HKD | 0.03% |
| INDRA SISTEMAS SA | 0.03% ES0118594417 |
| GECINA | 0.03% FR0010040865 |
| AGREE REALTY CORP | 0.03% US0084921008 |
| UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG | 0.03% US912810PT97 |
| CAPITALAND INTEGRATED COMMERCIAL | 0.03% SG1M51904654 |
| CANADA(GOVT OF) 3.5% BDS 01/03/2028 CAD | 0.03% CA135087P576 |
| ALFRESA HOLDINGS CORP | 0.03% JP3126340003 |
| CARSALES COM LTD | 0.03% AU000000CAR3 |
| KOREA(REPUBLIC OF) 2.0% 10/06/2031 | 0.03% KR103502GB66 |
| INDONESIA(REP OF) 6.5% SNR 15/06/2025 IDR | 0.03% IDG000013707 |
| MERLIN PROPERTIES SOCIMI SA | 0.03% ES0105025003 |
| CAPRI HOLDINGS LTD COM NPV | 0.03% VGG1890L1076 |
| GNMAII POOL #G2SF SER 2053 5.5% DUE 10-15-2053 | 0.03% US21H0526A19 |
| AMANO CORP | 0.03% JP3124400007 |
| PUT SWO AUD MSLNGB2X P 3.463% / R 6MBBSW SO270513AU | 0.03% |
| LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.61% / R 3MCDOR ARIF | 0.03% |
| EUROFINS SCIENTIFIC | 0.03% FR0014000MR3 |
| DONALDSON COMPANY INC | 0.03% US2576511099 |
| SUNSTONE HOTEL INVESTORS INC REITS | 0.03% US8678921011 |
| SYSCO CORPORATION COM | 0.03% US8718291078 |
| TOWER LIMITED | 0.03% NZTWRE0011S2 |
| NEXTERA ENERGY INC | 0.03% US65339F1012 |
| SODEXO | 0.03% FR0000121220 |
| TENET HEALTHCARE COM USD 0.05 POST REV SPLIT | 0.03% US88033G4073 |
| SILGAN HOLDINGS INC | 0.03% US8270481091 |
| New Zealand Dollar Custodial Account – MITNZ Mercer NZ Shar | 0.03% |
| VIVA ENERGY GROUP ORDINARY FULLY PAID DEFERRED SETTLEI | 0.03% AU0000016875 |
| FORTINET INC COM | 0.03% US34959E1091 |
| CHIPOTLE MEXICAN GRILL INC - CLASS A | 0.03% US1696561059 |
| CHINA MERCHANTS BANK CO LIMITED | 0.03% CNE1000002M1 |
| JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025 | 0.03% US46647PCK03 |
| CANADA(GOVT OF) 2% SNR 01/12/2051 CAD1'H722 | 0.03% CA135087H722 |
| TAUPO DISTRICT COUNCIL 021123 PNOTE | 0.03% NZTDCDN306L5 |
| ESTEE LAUDER COMPANIES | 0.03% US5184391044 |
| DAIWA HOUSE REIT I REIT | 0.03% JP3046390005 |
| COSMO ENERGY HOLDINGS CO LTD | 0.03% JP3298000005 |
| JAPAN 10 YEAR ISSUE .1% 20/09/2031 | 0.03% JP1103641MA8 |
| PACIFIC EDGE LTD NPV | 0.03% NZPEBE0002S1 |
| UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 | 0.03% US912810TM09 |
| MALAYSIA (GOVT OF) 3.828% BDS 05/07/2034MYR | 0.03% MYBMS1900047 |
| ISHARES MSCI QATAR CAPPED ETF | 0.03% US46434V7799 |
| SIEMENS AG NPV EUR | 0.03% DE0007236101 |
| GERMANY(FEDERAL) 0.0% 09/10/2026 | 0.03% DE0001141844 |
| JAPANESE GOVT 10Y .1% 20/09/2029 | 0.03% JP1103561KA2 |
| TREND MICRO INCORPORATED | 0.03% JP3637300009 |
| A2A SPA | 0.03% IT0001233417 |
| REPSOL SA | 0.03% ES0173516115 |
| JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000 | 0.03% JP1201111968 |
| JAPAN PETROLEUM EXPLORATION | 0.03% JP3421100003 |
| CREDIT MUTUEL HOME 3.125%-FRN 22/06/2027EUR | 0.03% FR001400F224 |
| CHINA CONSTRUCTION BANK | 0.03% CNE1000002H1 |
| VISTA GROUP INTERNATIONAL LTD | 0.03% NZVGLE0003S1 |
| SPAIN(KINGDOM OF) 1.85% SNR 30/07/35 EUR1000 | 0.03% ES0000012E69 |
| CR AGRICOLE ITALIA 3.5% 15/01/2030 | 0.03% IT0005549396 |
| HEALTHCARE REALTY TRUST INC | 0.03% US42226K1051 |
| WIHLBORGS FAST. AB NPV | 0.03% SE0018012635 |
| UNITED RENTALS INC | 0.03% US9113631090 |
| XEROX HLDGS CORP COM USD1.00 | 0.03% US98421M1062 |
| TERRENO REALTY COR COM | 0.03% US88146M1018 |
| VERTEX PHARMACEUTICALS INC | 0.03% US92532F1003 |
| KIMCO REALTY CORP | 0.03% US49446R1095 |
| NEW ZEALAND(GOVT) IDX/LKD SNR 2.5% 20/09/2035 | 0.03% NZIIBDT004C8 |
| UNITED STS TREAS NTS UNITED STS TREAS NTS .125% 10-15-2C | 0.03% US91282CAP68 |
| SEKISUI HOUSE REIT INC | 0.03% JP3047820000 |
| MSTB03- BENDIGO | 0.03% |
| KB HOME | 0.03% US48666K1097 |
| MCCORMICK AND COMPANY INC | 0.03% US5797802064 |
| NETAPP INC | 0.03% US64110D1046 |
| VECTOR LIMITED | 0.03% NZVCTE000157 |
| New Zealand Dollar Custodial Account – MITNZ Global Credit Pr | 0.03% |
| ALLIED PROPERTIES REAL ESTATE INVESTMENT | 0.03% CA0194561027 |

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| HOUSING NZ 2.247% SNR 05/10/2026 NZD | 0.03% NZHNZD0001L7 |
| CHUNGHWA TELECOM CO LTD | 0.03% TW0002412004 |
| SAFESTORE HOLDINGS PLC | 0.03% GB00B1N7Z094 |
| NORDRH-WESTFALEN 3.4% SNR 07/03/2073 EUR1000 | 0.03% DE000NRWON26 |
| PETROCHINA CO LTD H | 0.03% CNE1000003W8 |
| LCH_IRS BOFAGB2U 20/12/2024 CAD P 2.264% / R 3MCDOR ARI | 0.03% |
| VONOVIA SE NPV SUBS RTS DIV CASH | 0.03% DE000A1ML7J1 |
| VALLOUREC SA | 0.02% FR0013506730 |
| Income Due - JPY | 0.02% |
| LANDIS AND GYR GROUP AG | 0.02% CH0371153492 |
| STANDARD BANK GROUP | 0.02% ZAE000109815 |
| NEW ZEALAND LOCAL 1.5% GTD SNR 15/04/2026 NZD | 0.02% NZLGFDT014C0 |
| UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028 | 0.02% US91282CCH25 |
| CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD1 | 0.02% CA135087D507 |
| IWATANI CORP | 0.02% JP3151600008 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 121023 RCD | 0.02% NZF03DT064C5 |
| PROGRESSIVE CORP | 0.02% US7433151039 |
| TOKYO SEIMITSU CO LTD ORDINARY SHARES | 0.02% JP3580200008 |
| QUEBEC 3.7% BDS 20/05/2026 AUD1000 | 0.02% AU3CB0234029 |
| TITULOS DE TBOND 7.75% 18/09/2030 | 0.02% COL17CT03342 |
| LCH_IRS BOFAGB2U 20/12/2023 CAD P 3.266% / R 3MCDOR ARI | 0.02% |
| BANK OF NEW ZEALAND 180324 3.63 CB | 0.02% NZBNZDT399C4 |
| WELLINGTON CITY COUNCIL 181223 PNOTE | 0.02% NZWCCDT506C9 |
| NITERRA CO LTD | 0.02% JP3738600000 |
| ARGOSY PROPERTY LIMITED | 0.02% NZARGE0010S7 |
| TERADYNE INC | 0.02% US8807701029 |
| EAST WEST BANCORP INC | 0.02% US27579R1041 |
| CONS EDISON INC .65% DUE 12-01-2023 | 0.02% US209115AE45 |
| NISSHINBO HOLDINGS INC | 0.02% JP3678000005 |
| SHERWIN WILLIAMS COM | 0.02% US8243481061 |
| PTT EXPLOR AND PROD PCL NVDR | 0.02% TH0355010R16 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA 270224 RCD | 0.02% NZF03DT061C1 |
| GLP JREIT REIT | 0.02% JP3047510007 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA | 0.02% CNE1000003G1 |
| INTESA SANPAOLO 3.625% 30/06/2028 | 0.02% IT0005554578 |
| DOLBY LABORATORIES INC CL-A | 0.02% US25659T1079 |
| SUMITOMO WAREHOUSE ORD SHS | 0.02% JP3407000003 |
| JIZHONG ENERGY RESOURCES CO LTD | 0.02% CNE0000010H6 |
| MERCEDES-BENZ GROUP AG | 0.02% DE0007100000 |
| ANZ GROUP HOLDINGS LIMITED ORDINARY FULLY PAID | 0.02% AU000000ANZ3 |
| UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039 | 0.02% US912810QB70 |
| CME_OIS CHASUS33 06/05/2053 USD P 3.19% / R 1DSOFR 4636 | 0.02% |
| UNITED STATES TREAS NTS 1.375% 11-15-2031 | 0.02% US91282CDJ71 |
| APPLIED MATERIALS US | 0.02% US0382221051 |
| UNITED STATES OF AMER TREAS NOTES FLTG RT07-31-2025 | 0.02% US91282CHS35 |
| SKELLERUP HOLDINGS LIMITED | 0.02% NZSKXE0001S8 |
| JAPAN HOTEL REIT INVESTMENT CORP | 0.02% JP3046400002 |
| TOKIO MARINE HOLDINGS INC | 0.02% JP3910660004 |
| OTC CASH COLLATERAL RECEIVABLE FROM CCF PARIS | 0.02% |
| MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN | 0.02% MX0MGO0000U2 |
| INDUSTRIAL AND INFREAREIT | 0.02% JP3046500009 |
| MARATHON PETROL COM | 0.02% US56585A1025 |
| MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN | 0.02% MX0MGO0000D8 |
| WATERS CORPORATION | 0.02% US9418481035 |
| THE ANDERSONS INC | 0.02% US0341641035 |
| EXPORT IMPORT BK KOREA NT 4% DUE 01-14-2024 REG | 0.02% US302154BK41 |
| COUSINS PROPERTIES INC | 0.02% US2227955026 |
| CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000 | 0.02% CA135087WV25 |
| ARVIDA GROUP LIMITED | 0.02% NZARVE0001S5 |
| WABTEC CORP | 0.02% US9297401088 |
| AON PLC IE COM CL A | 0.02% IE00BLP1HW54 |
| TE CONNECTIVITY LTD | 0.02% CH0102993182 |
| CME_OIS CHASUS33 06/01/2053 USD P 3.209% / R 1DSOFR 463 | 0.02% |
| LANDWIRTSCH. RENTENBANK 4.75% 08/04/2024 | 0.02% AU3CB0214211 |
| BK NEDERLANDSE GEMEENTEN 5.25% 20/05/2024 | 0.02% AU3CB0216141 |
| US TREASURY N/B 1.25% DUE 08-15-2031 REG | 0.02% US91282CCS89 |
| MAPLETREE LOGISTICS TRUST | 0.02% SG1S03926213 |
| ROYAL GOLD INC COM USD0.01 | 0.02% US7802871084 |
| AUSTRALIAN POSTAL CORP 5.5% 13/11/2023 | 0.02% AU3CB0215796 |
| INTL FINANCE CORP 6.3% SNR 25/11/24 DUALCURR | 0.02% US45950VEM46 |
| T-MOBILE USA INC 3.5% 04-15-2025 | 0.02% US87264ABB08 |
| SANTANDER UK GR 0.391%-FRN SNR 28/02/25 EUR | 0.02% XS2126058168 |

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| NEWMARKET CORPORATION | 0.02% | US6515871076 |
| DELTA ELECTRONICS INC | 0.02% | TW0002308004 |
| WEICHOW MOUTAI CO LTD | 0.02% | CNE0000018R8 |
| IRSBZN348 IRS BNZ NZD 050432 PFXD 3.48 RFLT 3ZBSW | 0.02% | DUIRSBNZ3488 |
| JAPAN POST BANK CO LTD | 0.02% | JP3946750001 |
| STANDARD CHARTERED C | 0.02% | |
| SIMON PROPERTY GROUP INC USD | 0.02% | US8288061091 |
| JGC HOLDINGS CORPORATION | 0.02% | JP3667600005 |
| ASB BANK LTD 190824 1.83 CB | 0.02% | NZABBDG004C8 |
| BNG BANK N.V. 0.0% 31/08/2028 | 0.02% | XS2381566616 |
| POWSZECHNY ZAKLAD UBEZPIECZEN SA | 0.02% | PLPZU0000011 |
| UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 | 0.02% | US91282CEP23 |
| FERGUSON PLC NEW ORD GBP 0.10 | 0.02% | JE00BJVNSS43 |
| DBS BANK LTD FLTG 26/06/2026 | 0.02% | AU3FN0079018 |
| REGENERON PHARMACEUTICALS INC | 0.02% | US75886F1075 |
| KOREA(REPUBLIC OF) 1.25% SNR 10/03/26 KRW10000 | 0.02% | KR103501GB34 |
| KOREA(REPUBLIC OF) 1.5% SNR 10/12/30 KRW10000 | 0.02% | KR103502GAC2 |
| ORION OYJ | 0.02% | FI0009014377 |
| ARCH CAPITAL GROUPCOM | 0.02% | BMG0450A1053 |
| OTSUKA HLDGS CO NPV | 0.02% | JP3188220002 |
| NEXTDC LIMITED ORDINARY FULLY PAID | 0.02% | AU000000NXT8 |
| WATTS WATER TECHNOLOGIES INC | 0.02% | US9427491025 |
| INM COLONIAL SOCIM EUR | 0.02% | ES0139140174 |
| PFIZER INVESTMENT ENTER 4.45% 05-19-2026 | 0.02% | US716973AB84 |
| COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026 | 0.02% | COL17CT02625 |
| Australian Dollar Custodial Account – MMF Global Credit Fund | 0.02% | |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2051 | 0.02% | US3140QGXH50 |
| SEI INVESTMENTS COMPANY | 0.02% | US7841171033 |
| PENTAIR PLC COM | 0.02% | IE00BLS09M33 |
| KERRY GROUP PLC-A | 0.02% | IE0004906560 |
| HK ELECTRIC INVESTMENTS LTD | 0.02% | HK0000179108 |
| ESSILORLUXOTTICA | 0.02% | FR0000121667 |
| SK HYNIX INC | 0.02% | KR7000660001 |
| STARBUCKS CORP | 0.02% | US8552441094 |
| SAIC MOTOR CORP LTD | 0.02% | CNE000000TY6 |
| ANSYS INC | 0.02% | US03662Q1058 |
| BANK OZK COM USD0.01 | 0.02% | US06417N1037 |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEI | 0.02% | US01F0326B57 |
| UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG | 0.02% | US912810RP57 |
| LCH_OIS BOFAGB2U 18/02/2027 GBP P 1.044% / R 1DSONIA AR | 0.02% | |
| 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 |
| GNMAII POOL #MA8566 3.5% 01-20-2053 | 0.02% | US36179XQT62 |
| IDEX CORP | 0.02% | US45167R1041 |
| TSY INFL IX N/B TII 0 1/8 04/15/27 04-15-2027 | 0.02% | US91282CE162 |
| AISIN SEIKI CO LTD | 0.02% | JP3102000001 |
| TAPESTRY INC COM USD0.01 | 0.02% | US8760301072 |
| DNB BOLIGKREDIT A 0.25%-FRN SNR 07/09/26 EUR | 0.02% | XS1485596511 |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG | 0.02% | US912810RN00 |
| TITULOS DE TESORERIA B T-BOND 7.25% 18/10/2034 | 0.02% | COL17CT03615 |
| INVINCIBLE INVESTMENT CORP REIT | 0.02% | JP3046190009 |
| UNILEVER PLC | 0.02% | GB00B10RZP78 |
| DXC TECHNOLOGY COMPANY | 0.02% | US23355L1061 |
| PCCW LTD | 0.02% | HK0008011667 |
| GREE ELECTRIC APPLIANCES INC OF ZHUHAI | 0.02% | CNE0000001D4 |
| CIMB GROUP HOLDINGS BERHAD | 0.02% | MYL10230O0000 |
| BOE TECHNOLOGY GROUP CO LTD | 0.02% | CNE0000016L5 |
| ROBLOX CORPORATION COM CL A ORD SHS | 0.02% | US7710491033 |
| URBAN EDGE PPTYS COM USD | 0.02% | US91704F1049 |
| MCDONALD'S CORP | 0.02% | US5801351017 |
| SEKISUI HOUSE | 0.02% | JP3420600003 |
| COMWLTH BK 2.552% DUE 03-14-2027 | 0.02% | US2027A1KK25 |
| VODAFONE GROUP PLC 3.75% DUE 01-16-2024 REG | 0.02% | US92857WBH25 |
| TASMANIAN PUB FIN 2% SNR MTN 24/01/30 AUD1000 | 0.02% | AU3SG0002017 |
| NATWEST GROUP PLC ORD | 0.02% | GB00BM8PJY71 |
| New Zealand Dollar Custodial Account – MITNZ Mercer Hedged | 0.02% | |
| ALPHA METALLURGICAL RESOURCES INC | 0.02% | US0207641061 |
| UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-20 | 0.02% | US912810FT08 |
| KIA CORPORATION | 0.02% | KR7000270009 |
| MEXICO(UTD MEX ST) 0% T-BILL 03/10/2024 MXN10 | 0.02% | MXBIGO000T11 |
| ISHARES II PLC USD HIGH YIELD CORP BND UCITS E | 0.02% | IE00B4PY7Y77 |
| PUBLIC BANK BERHAD | 0.02% | MYL12950O004 |

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| NED WATERSCHAPSBK 1% SNR 01/03/2028 | EUR100000 | 0.02% | XS1785147098 |
| BANK HAPOALIM LTD | | 0.02% | IL0006625771 |
| WESTPAC BANKING CORPORATION | | 0.02% | AU000000WBC1 |
| GODADDY INC | | 0.02% | US3802371076 |
| BAIDU INC | | 0.02% | KYG070341048 |
| AMGEN INC 3.625% DUE 05-22-2024 | | 0.02% | US031162BV19 |
| UNITED STATES TREAS NTS .5% DUE | 05-31-2027 REG | 0.02% | US912828ZS21 |
| ABBVIE INC 2.6% DUE 11-21-2024 REG | | 0.02% | US00287YBZ16 |
| MUENCHENER RUECKVER RG-REG | | 0.02% | DE0008430026 |
| VERIZON FIXED 3.5% DUE 11-01-2024 | | 0.02% | US92343VCR33 |
| UNITED STATES OF AMER TREAS BONDS 2.0% | 08-15-2051 | 0.02% | US912810SZ21 |
| SYMRISE AG | | 0.02% | DE000SYM9999 |
| BRIGHTHOUSE FINANCIAL INC | | 0.02% | US10922N1037 |
| ANTA SPORTS PRODUCTS LTD | | 0.02% | KYG040111059 |
| COPT DEFENCE PROPERTIES | | 0.02% | US22002T1088 |
| 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 |
| POLARIS INC | | 0.02% | US7310681025 |
| APM HUMAN SERVICES INTERNATIONAL LIMITED | | 0.02% | AU0000187528 |
| UK(GOVT OF) 4% BDS 22/10/2063 | GBP1000 | 0.02% | GB00BMF9LF76 |
| POLAND(REP OF) 1.25% BDS 25/10/30 | PLN1000 | 0.02% | PL0000112736 |
| CDN PAC RY CO NEW FIXED 1.35% DUE | 12-02-2024 | 0.02% | US13645RBD52 |
| METTLER TOLEDO INTL | | 0.02% | US5926881054 |
| CYBERARK SOFTWARE LTD | | 0.02% | IL0011334468 |
| PUT SWO AUD WPACAU2F P 2.12% / R 6MBBSW | SO240315AU | 0.02% | |
| BK OF NOVA SCOTIA 0.45%-FRN GTD 16/03/26EUR | | 0.02% | XS2457002538 |
| UNITED STATES TREAS NTS WIT 0 1/4 | 08/15/24 .375% DUE 0 | 0.02% | US91282CCT62 |
| LENNAR CORPORATION CLASS A | | 0.02% | US5260571048 |
| MALAYAN BANKING BHD | | 0.02% | MYL11550O000 |
| WILLIAMS COMPANIES INC | | 0.02% | US9694571004 |
| COP BNP PARIBAS A/C | | 0.02% | |
| BOYD GAMING CORPORATION | | 0.02% | US1033041013 |
| MINISTERIO HAC 7% BDS 30/06/2032 | COP1000 | 0.02% | COL17CT03490 |
| SHAFTESBURY CAPITAL PLC | | 0.02% | GB00B62G9D36 |
| UNITED STS TREAS NTS .25% DUE 05-15-2024REG | | 0.02% | US91282CCC38 |
| JAPAN(GOVT OF) 2.2% SNR 20/03/50 | JPY50000 | 0.02% | JP1400031A58 |
| FEDERATED HERMES COM NPV CLASS B | | 0.02% | US3142111034 |
| ZURICH FINANCIAL SERVICES | | 0.02% | CH0011075394 |
| SEA LTD | | 0.02% | US81141R1005 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7192 | | 0.02% | US36179V7D62 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534 | | 0.02% | US36179WLP13 |
| STANDARD CHARTERED PLC 06/07/2027 | 6.187%07-06-2027 | 0.02% | USG84228FU76 |
| TESCO ORD | | 0.02% | GB00BLGZ9862 |
| AMADA CO LTD | | 0.02% | JP3122800000 |
| DISCO CORPORATION NPV | | 0.02% | JP3548600000 |
| FNMA POOL #FM7916 2.5% 06-01-2051 | BEO | 0.02% | US3140XBYN40 |
| CPPIB CAPITAL INC 1.5% GTD SNR | 23/06/2028 AUD | 0.02% | XS2356317177 |
| FIRST SOLAR INC | | 0.02% | US3364331070 |
| PUT SWO EUR GSILGB2X P 2.827% / R 6MEURIB | SO271027EU2 | 0.02% | |
| HKD BNP PARIBAS A/C | | 0.02% | |
| CIE FIN FONCIE-CFF 3.375% EMTN | 16/09/2031 EUR | 0.02% | FR001400GI73 |
| TOYTA BOSHOKU CORPORATION | | 0.02% | JP3635400009 |
| 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 |
| FNMA POOL #MA4208 2% 12-01-2050 | BEO | 0.02% | US31418DVA70 |
| VALERO ENERGY CORP | | 0.02% | US91913Y1001 |
| PHILLIPS COM | | 0.02% | US7185461040 |
| FNMA POOL #FS4316 2% 05-01-2051 | BEO | 0.02% | US3140XKYN49 |
| MARUBENI CORPORATION | | 0.02% | JP3877600001 |
| DSM FIRMENICH AG EURO.01 | | 0.02% | CH1216478797 |
| UNITED STS TREAS NTS 1.125% DUE | 02-15-2031 REG | 0.02% | US91282CBL46 |
| SANOFI SA | | 0.02% | FR0000120578 |
| GEA GROUP AG | | 0.02% | DE0006602006 |
| COOPERATIEVE RABOB 0.125%-FRN GTD | 01/12/31 EUR | 0.02% | XS2416563901 |
| CANADA(GOVT OF) 5.75% SNR 01/06/33 | CAD1000 | 0.02% | CA135087XG49 |
| ASSURA PROPERTIES PLC | | 0.02% | GB00BVGBWW93 |
| PFIZER INC COM | | 0.02% | US7170811035 |
| 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 |
| KINDER MOR INC DEL COM | | 0.02% | US49456B1017 |
| JPMORGAN CHASE & CO. 4.203% | 07-23-2029 | 0.02% | US46647PAV85 |
| AERCAP IRELAND CAP/GLOBA 2.45% DUE | 10-29-2026 BEO | 0.02% | US00774MAV72 |

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| COMPUTERSHARE LTD | 0.02% | AU000000CPU5 |
| UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 | 0.02% | US91282CGM73 |
| ALLIANCE DATA SYSTEMS CORP | 0.02% | US0185811082 |
| DATADOG INC | 0.02% | US23804L1035 |
| BANCO BRADESCO SA-PREF | 0.02% | BRBBDACACNPR8 |
| UK(GOVT OF) 0.875% SNR 22/10/29 GBP1000 | 0.02% | GB00BJMHB534 |
| INTUIT INC | 0.02% | US4612021034 |
| FUT 07 DEC 23 EUX EURO-BTP | 0.02% | |
| SAMSARA INC | 0.02% | US79589L1061 |
| VULCAN STEEL AUSTRALIA PTY LTD | 0.02% | AU0000181984 |
| ANALOG DEVICES INCORPORATED COM | 0.02% | US0326541051 |
| KOHL'S CORPORATION | 0.02% | US5002551043 |
| YELP INC | 0.02% | US9858171054 |
| DEUTSCHLAND I/L BOND 0.1% 15/04/2026 EUR | 0.02% | DE0001030567 |
| INDONESIA(REP OF) 8.375% SNR 15/09/2026 IDR | 0.02% | IDG000009507 |
| NSK LTD JPY | 0.02% | JP3720800006 |
| SPRINT CORP 7.125% DUE 06-15-2024 | 0.02% | US85207UAH86 |
| SINGAPORE GOVERNMENT 2.125% 01/06/2026 | 0.02% | SG31A8000003 |
| New Zealand Dollar Custodial Account – MITNZ SR Overseas Sh. | 0.02% | |
| BANCO BILBAO FIXED 6.138% DUE 09-14-2028 | 0.02% | US05946KAL52 |
| ASTRAZENECA PLC | 0.02% | GB0009895292 |
| ZTE CORP | 0.02% | CNE000000TK5 |
| KUBOTA CORPORATION | 0.02% | JP3266400005 |
| UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% | 0.02% | US91282CCF68 |
| NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 | 0.02% | US65339KCM09 |
| YAMAHA MOTOR CO | 0.02% | JP3942800008 |
| STRIDE STAPLED GRP NPV UNITS | 0.02% | NZSPGE000152 |
| SANTOS FINANCE LTD 4.125% GTD SNR 14/09/27 USD | 0.02% | XS1681539539 |
| GERMANY FED REP 0% BDS 0.0% 15/02/2032 | 0.02% | DE0001102580 |
| AEDIFICA SA | 0.02% | BE0003851681 |
| T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 | 0.02% | US87264ABD63 |
| AIR PROD & CHEMS INC COM USD | 0.02% | US0091581068 |
| SAMSUNG SDI CO LTD | 0.02% | KR7006400006 |
| BANK OF AMERICA CORPORATION 5.202% DUE 04-25-2029 | 0.02% | US06051GLG28 |
| SHENZHEN HEUNGKONG HOLDING CO LTD | 0.02% | CNE000000WG7 |
| AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100 | 0.02% | AU0000013740 |
| MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029 | 0.02% | US61747YFD22 |
| WIENERBERGER AG | 0.02% | AT0000831706 |
| POWERSCHOOL HOLDINGS INC | 0.02% | US73939C1062 |
| UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 F | 0.02% | US912828Z781 |
| NOKIA OYJ | 0.02% | FI0009000681 |
| FUT DEC 23 CBT ULT TNOTE | 0.02% | |
| BUNZL PLC | 0.02% | GB00B0744B38 |
| WI TREASURY SEC 3.375% 05-15-2033 | 0.02% | US91282CHC82 |
| UNITED STS TREAS NTS .5% 10-31-2027 | 0.02% | US91282CAU53 |
| QBE INSURANCE GROUP LTD 6.75% 02/12/2044 | 0.02% | XS1144495808 |
| MARRIOTT VACATIONS WORLDWIDE CORP | 0.02% | US57164Y1073 |
| UNITED STS TREAS 1.25% 05-31-2028 | 0.02% | US91282CCE93 |
| CELLNEX TELECOM SA | 0.02% | ES0105066007 |
| SAGE GROUP | 0.02% | GB00B8C3BL03 |
| GNMAII POOL #MA7313 3.0% DUE 04-20-2051 | 0.02% | US36179WDS44 |
| UNITED STS TREAS NTS DTD .875% 11-15-2030 | 0.02% | US91282CAV37 |
| MIZUHO FINL GROUP INC 5.778% 07-06-2029 | 0.02% | US60687YCZ07 |
| EQUINIX INC 1.8% DUE 07-15-2027 | 0.02% | US29444UBG04 |
| LAUREATE EDUCATION INC | 0.02% | US5186132032 |
| TELEFONICA BRASIL SA | 0.02% | BRVIVTACNORO |
| NVENT ELECTRIC PLC COM USD0.01 | 0.02% | IE00BDVJJQ56 |
| CITIGROUP INC 4.3% DUE 11-20-2026 | 0.02% | US172967JC62 |
| HUTCHISON W I 14 3.625% GTD SNR 31/10/24USD | 0.02% | USG46747AB00 |
| BOC AVIATION PTE LTD GLOBAL MEDIUM TERM S 3.5% 10-10-21 | 0.02% | US09681MAJ71 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649 | 0.02% | US36179WQA98 |
| NOS SGPS SA | 0.02% | PTZON0AM0006 |
| INTEL CORP 4.875% 02-10-2028 | 0.02% | US458140CE86 |
| UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG | 0.02% | US912810RJ97 |
| ASTELLAS PHARMA NPV | 0.02% | JP3942400007 |
| MLS ORD SHS A | 0.02% | CNE100001X19 |
| QUANTA COMPUTER INC | 0.02% | TW0002382009 |
| BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 4.1 | 0.02% | US05964HAQ83 |
| TRAVEL PLUS LEISUR CO | 0.02% | US8941641024 |
| OTC DER CASH COLL REC FROM BARCLAYS | 0.02% | |
| ANTHEM INC 3.35% DUE 12-01-2024 | 0.02% | US036752AC75 |
| INVESTOR AB SER A NPV | 0.02% | SE0015811955 |

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| SINGAPORE(GOVT OF) 2.625% | 01/05/2028 | 0.02% | SG31B7000002 |
| JAPAN(GOVT OF) 1.7% SNR 20/09/44 | JPY50000 | 0.02% | JP1300441E92 |
| LCH_IRS BOFAGB2U 17/03/2031 AUD P 3.814% / R 6MBBSW AR | | 0.02% | |
| AT&T INC CORP 3.875% | 01-15-2026 | 0.02% | US00206RHT23 |
| UNITED STATES OF AMER TREAS NOTES DTD | 11/15/2022 4.125 | 0.02% | US91282CFV81 |
| BOSTON PROPERTIES INC | | 0.02% | US1011211018 |
| RALPH LAUREN CORP COM | | 0.02% | US7512121010 |
| TRANSURBAN FINANCE 4.125% GTD 02/02/2026USD | | 0.02% | USQ9194UAG78 |
| MDC HOLDINGS INC | | 0.02% | US5526761086 |
| SYDNEY AIRPORT FIN 3.625% GTD SNR | 28/04/26 USD | 0.02% | USQ8809VAH26 |
| CAIXABANK SA 1% SNR MTN 25/06/2024 EUR | | 0.02% | ES0313307219 |
| BANGKOK DUSIT MEDICAL SERVICES PCL | | 0.02% | TH0264010R10 |
| BRISTOL MYERS SQUIBB COMPANY | | 0.02% | US1101221083 |
| Outstanding Settlement Receipts - JPY | | 0.02% | |
| VOLKSWAGEN FINL SERVICES 1.2% 08/04/2024 | | 0.02% | AU3CB0279289 |
| THE ISRAEL CORPORATION LIMITED | | 0.02% | IL0005760173 |
| LENDLEASE (US) CAP 4.5% GTD SNR | 26/05/2026 USD | 0.02% | XS1418635337 |
| CROWN HOLDINGS INC | | 0.02% | US2283681060 |
| ASSICURAZIONI GENERALI SPA | | 0.02% | IT0000062072 |
| GRAPHIC PACKAGING INTL INC SR NT 144A | 1.512% 04-15-2026 | 0.02% | US38869PAP99 |
| KYB CORP | | 0.02% | JP3220200004 |
| UNITED KINGDOM GOVT OF 3.75% | 29/01/2038 | 0.02% | GB00BQC4R999 |
| CHARTER 4.908% DUE 07-23-2025 | | 0.02% | US161175AY09 |
| ABN AMRO BANK N.V. 1.25% SNR NPF | 28/05/25 EUR | 0.02% | XS2180510732 |
| BANQUE POPULAIRE .625% | 28/04/2025 | 0.02% | FR0013509726 |
| UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030 | | 0.02% | US91282CAE12 |
| FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES OCTI | | 0.02% | US01F0426A65 |
| XTRACKERS (IE) PLC USD HIGH YLD CORP BD UCITS | | 0.02% | IE00BDR5HM97 |
| HAMMERSON 7.25% | 21/04/2028 | 0.02% | XS2676439891 |
| UNITED STS TREAS NTS .375% DUE | 09-30-2027 REG | 0.02% | US91282CAL54 |
| SOCIONEXT ORD SHS | | 0.02% | JP3433500000 |
| BELGIUM(KINGDOM) 5% SNR 28/03/35 | EUR0.01'GTD | 0.02% | BE0000304130 |
| FUJICCO CO LTD | | 0.02% | JP3818700001 |
| INDONESIA(REP OF) 1.45% SNR 18/09/26 | EUR1000 | 0.02% | XS2012546714 |
| HCA INC 5% DUE 03-15-2024 | | 0.02% | US404119BN87 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC | | 0.02% | |
| MERITAGE HOMES CORPORATION | | 0.02% | US59001A1025 |
| OBIC CO LTD | | 0.02% | JP3173400007 |
| JAPAN (30 YR 0.4% .4% 20/12/2049 | | 0.02% | JP1300651L15 |
| TIS INC | | 0.02% | JP3104890003 |
| TOYOTA MOTOR CORP | | 0.02% | JP3633400001 |
| AT&T INC .9% DUE 03-25-2024 BEO | | 0.02% | US00206RMJ85 |
| PHISON ELECTRONICS CORP | | 0.02% | TW0008299009 |
| BCO DE SABADELL 3.5% CVD BDS 28/08/2026 EUR | | 0.02% | ES0413860836 |
| ONEOK INC | | 0.02% | US6826801036 |
| NATIONAL STORAGE REIT STAPLED SECURITY FULLY PAID | | 0.02% | AU000000NSR2 |
| 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 |
| GOVT NATL MTG 2% DUE 10-15-2046 | | 0.02% | US21H0206A81 |
| CAPITAL ONE FINL CORP 4.166% | 05-09-2025 | 0.02% | US14040HCQ65 |
| SECRETARIA TESOURO 0% T-BILL 01/01/26 | BRL1000 | 0.02% | BRSTNCLTN7U7 |
| AKER BP ASA 1.125% SNR 12/05/2029 EUR | | 0.02% | XS2341269970 |
| UNITED STATES OF AMER TREAS NOTES DTD | 02/28/2022 1.875 | 0.02% | US91282CEC10 |
| MORGAN STANLEY FIXED .79% DUE 05-30-2025 | | 0.02% | US61747YEA91 |
| SCENTRE GROUP TR 4.75%-FRN GTD 24/09/80 USD | | 0.02% | USQ8053LAA28 |
| COLOMBIA(REPUBLIC OF) | 6.0% 28/04/2028 | 0.02% | US195325BZ79 |
| LULULEMON ATHLETIC | | 0.02% | US5500211090 |
| UNITED STS TREAS NTS .875% | 06-30-2026 | 0.02% | US91282CCJ80 |
| CREDIT SAISON CO LIMITED | | 0.02% | JP3271400008 |
| AUSTRALIAN GOVERNMENT 2.75% | 21/06/2035 | 0.02% | AU000XCLWAM0 |
| UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 | | 0.02% | US91282CDG33 |
| CREDIT AGRICOLE SA 1.247% DUE 01-26-2027BEO | | 0.02% | US22536PAH47 |
| PGT INNOVATIONS INC | | 0.02% | US69336V1017 |
| UTD RENTALS N AMER 3.875% DUE 11-15-2027 | | 0.02% | US911365BM59 |
| INTERRENT REAL ESTATATE INVESTMENT TRUST | | 0.02% | CA46071W2058 |
| META PLATFORMS INC 5.6% DUE | 05-15-2053 | 0.02% | US30303M8Q83 |
| MACYS INC | | 0.02% | US55616P1049 |
| APELOA PHARMACEUTICAL CO LTD | | 0.02% | CNE000000Q45 |
| ASTRAZENECA PLC SPONS ADR | | 0.02% | US0463531089 |
| INFINEON TECHNOLOGIES AG | | 0.02% | DE0006231004 |
| BARCLAYS PLC 5.501% DUE 08-09-2028 | | 0.02% | US06738EBY05 |
| NEW TERMINAL FIN FRN SNR MTN 07/24 | AUD10000 | 0.01% | AU3FN0036984 |

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| CASTELLUM AB | 0.01% | SE0000379190 |
| WELLS FARGO & COMPANY | 0.01% | US9497461015 |
| PERION NETWORK LTD | 0.01% | IL0010958192 |
| IDOL TRUST 2023-1 FRN M/BKD 11/2053 AUD 'A' | 0.01% | AU3FN0079703 |
| AFRICAN DEV BK 4.75% 4.75% 06/03/2024 | 0.01% | AU3CB0213205 |
| UNITED ENERGY DIST 3.85% GTD SNR 23/10/24 AUD | 0.01% | AU3CB0247971 |
| ITAU UNIBANCO HOLDING SA | 0.01% | BRITUBACNPR1 |
| REGION GROUP 3.9% SNR MTN 07/06/2024 AUD | 0.01% | AU3CB0244861 |
| COLES GROUP TREASU FRN GTD SNR MTN 08/2025 AUD | 0.01% | AU3FN0055695 |
| AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD | 0.01% | AU3CB0248318 |
| ONTARIO(PROVINCE OF) 4.25% 22/08/2024 | 0.01% | AU3CB0223402 |
| DP WORLD LIMITED 2.375% 25/09/2026 | 0.01% | XS1883878966 |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13 | 0.01% | US928668BE16 |
| INTL FLAVORS&FRAG 1.8% SNR 25/09/26 EUR100000 | 0.01% | XS1843459782 |
| LANDESKREDITBK WUERTT 4.25% 07/08/2025 | 0.01% | AU3CB0223097 |
| UNITED STATES OF AMER TREAS NOTES 0% NTS 02-15-2024 REC | 0.01% | US91282CBM29 |
| EUROPEAN INVESTMENT BANK 1.45% 25/01/2024 | 0.01% | AU3CB0265163 |
| JAPAN(GOVT OF) 0.005% SNR 20/12/2026 JPY | 0.01% | JP1051501N14 |
| MET LIFE GLOB FDG MTN FLTG 01/12/2025 | 0.01% | AU3FN0057451 |
| EXTREME NETWORKS INC | 0.01% | US30226D1063 |
| UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO | 0.01% | US91282CDL28 |
| NEW STH WALES TSY 1% GTD SNR 08/02/2024 AUD | 0.01% | AU3CB0266484 |
| CANADA(GOVT OF) 2.75% BDS 01/06/2033 CAD1 | 0.01% | CA135087Q236 |
| XP INC | 0.01% | KYG982391099 |
| TCL CORPORATION | 0.01% | CNE000001GL8 |
| WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 | 0.01% | US55903VBA08 |
| MARKETAXESS HLDGS COM | 0.01% | US57060D1081 |
| XIAOMI CORP | 0.01% | KYG9830T1067 |
| TARGA RESOURCES IN COM | 0.01% | US87612G1013 |
| ENBRIDGE INC | 0.01% | CA29250N1050 |
| New Zealand Dollar Custodial Account – MITNZ Mercer Socially | 0.01% | |
| TRIMBLE INC COM NPV | 0.01% | US8962391004 |
| DARLING INGREDIENTS INC | 0.01% | US2372661015 |
| GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 E | 0.01% | DE0001135325 |
| BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EURO.01 | 0.01% | BE0000338476 |
| TOYODA GOSEI CO LTD | 0.01% | JP3634200004 |
| ITALY(REP OF) 0.85% SNR 15/01/27 EUR1000 | 0.01% | IT0005390874 |
| ASIAN DEVELOPMENT BANK 1.1% 15/08/2024 | 0.01% | AU3CB0265726 |
| THE WALT DISNEY CO | 0.01% | US2546871060 |
| TAG TEGERNSEE IMMOBILIEN- UND BETRILIGUN | 0.01% | DE0008303504 |
| FIRSTRAND LTD | 0.01% | ZAE000066304 |
| CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000 | 0.01% | FR0013254273 |
| BRITISH LAND CO GBP | 0.01% | GB0001367019 |
| UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026 | 0.01% | US91282CCZ23 |
| AEGON BANK N.V. 3.375%-FRN GTD 28/06/30 EUR | 0.01% | XS2642546399 |
| NEW YORK TIMES CO CLASS A COM USD0.10 | 0.01% | US6501111073 |
| CENTRAL EXCHANGE LIMITED | 0.01% | AU0000017840 |
| 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 |
| BAWAG P.S.K. 1.75% PFBRF 08/03/2030 EUR | 0.01% | XS2487770104 |
| CATERPILLAR INC | 0.01% | US1491231015 |
| CHINA LIFE INSURANCE CO LTD | 0.01% | CNE1000002L3 |
| AGCO CORP | 0.01% | US0010841023 |
| H & R BLOCK INCORPORATED | 0.01% | US0936711052 |
| FNMA 30 YEAR PASS-THROUGHS 0% 30 YEARS SETTLES OCTOBI | 0.01% | US01F0606A83 |
| VICINITY CENTRES 2.6% GTD SNR 27/06/2025AUD | 0.01% | AU3CB0264505 |
| FEDERAL NATIONAL MORTGAGE ASSOC 5% 09-01-2052 | 0.01% | US3140MSKP97 |
| SOCIETE GENERALE 6.447% DUE 01-12-2027 | 0.01% | US83368TBQ04 |
| CHENIERE ENERGY INC | 0.01% | US16411R2085 |
| WOOLWORTHS GROUP LIMITED 1.85% 20/05/2025 | 0.01% | AU3CB0272219 |
| LCH_IRS BOFAGB2U 20/12/2023 CAD P 4.188% / R 3MCDOR ARI | 0.01% | |
| PERMANENT TSB GROU 6.625%-FRN SNR 30/06/29 EUR | 0.01% | XS2641927574 |
| JAPAN (10 YR TBOND .2% 20/09/2032 | 0.01% | JP1103681NA2 |
| BPCE 4.375% SNR NPF 13/07/28 EUR | 0.01% | FR001400F075 |
| BHP GROUP LIMITED ORDINARY FULLY PAID | 0.01% | AU000000BHP4 |
| GNMAII POOL #MA7053 3.0% DUE 12-20-2050 | 0.01% | US36179VZS23 |
| ROCKWELL AUTOMATION INC | 0.01% | US7739031091 |
| MITSUBISHI MATERL Y50 | 0.01% | JP3903000002 |
| TETRA TECH INC | 0.01% | US88162G1031 |
| POHANG IRON & STEEL COMPANY LIMITED | 0.01% | KR7005490008 |
| NIPPON YUSEN KK NPV | 0.01% | JP3753000003 |
| BRISBANE AIRPORT 3.1% SNR EMTN 30/06/26 AUD | 0.01% | AU3CB0272847 |

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| FUJI FILM HOLDINGS CORP | 0.01% | JP3814000000 |
| HSBC HOLDINGS PLC | 0.01% | GB0005405286 |
| UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .37% | 0.01% | US91282CBH34 |
| PACCAR INC | 0.01% | US6937181088 |
| HALEON US CAPITAL LLC 3.024% 03-24-2024 | 0.01% | US36264FAH47 |
| PRESIDENT CHAIN STORE CORP | 0.01% | TW0002912003 |
| ARISTA NETWORKS IN COM | 0.01% | US0404131064 |
| JAPAN GOVT T-NOTE .5% 20/12/2032 | 0.01% | JP1103691P11 |
| ENEL FIN INTL NV FIXED 4.25% DUE 06-15-2025 | 0.01% | USN30707AN87 |
| UNITED MEXICAN STATES 7.75% 29/05/31 | 0.01% | MX0MGO0000P2 |
| PRIMAX ELECTRONICS LTD | 0.01% | TW0004915004 |
| WESTPAC NZD COLL | 0.01% | |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STATE STI | 0.01% | |
| WELLS FARGO & COMPANY 5.389% 04-24-2034 | 0.01% | US95000U3D31 |
| POLAND(REP OF) 2.75% BDS 25/10/29 PLN1000 | 0.01% | PL0000111498 |
| FAIR ISAAC CORPORATION | 0.01% | US3032501047 |
| OTC CASH COLLATERAL RECEIVABLE FROM JP MORGAN AG FRA | 0.01% | |
| STANTEC INC | 0.01% | CA85472N1096 |
| LCH_IRS BOFAGB2U 27/04/2028 CAD P 2.7% / R 3MCDOR ARIR2 | 0.01% | |
| BAYERISCHE MOTOREN WERKE AG | 0.01% | DE0005190003 |
| RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR | 0.01% | XS2106056653 |
| SOUTH AFRICA(REPUBLIC OF) 10.5% BDS 21/12/2026 ZA | 0.01% | ZAG000016320 |
| ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000 | 0.01% | IT0005273013 |
| NIO INC | 0.01% | US62914V1061 |
| FRANCE(GOVT OF) 0% SNR 25/11/2029 EUR1'REGS | 0.01% | FR0013451507 |
| BOHAI CAPITAL HOLDINGS CO LTD | 0.01% | CNE0000009B1 |
| PUT SWO AUD ANZBAU3M P 3.52% / R 6MBBSW SO300826AU: | 0.01% | |
| HYUNDAI CAPITAL AMERICA INC 5.8% 06-26-2025 | 0.01% | US44891CCF86 |
| UK(GOVT OF) 0.375% BDS 22/10/26 GBP1000 | 0.01% | GB00BNNGP668 |
| WELLS FARGO & COMPANY 5.557% 07-25-2034 | 0.01% | US95000U3F88 |
| COGNEX CORP COM USD | 0.01% | US1924221039 |
| PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 | 0.01% | US85208NAE04 |
| MIRVAC GROUP FIN LTD 2.6% 18/09/2029 | 0.01% | AU3CB0278653 |
| MALAYSIA (GOVT OF) 3.478% GTD 14/06/2024MYR | 0.01% | MYBMI1900030 |
| AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000 | 0.01% | AU000XCLWAS7 |
| TIANDI SCIENCE TECHNOLOGY CO LTD | 0.01% | CNE000001B90 |
| SINGAPORE EXCHANGE LTD | 0.01% | SG1J26887955 |
| 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 |
| UBS GROUP AG | 0.01% | CH0244767585 |
| INDONESIA(REP OF) 6.375% BDS 15/04/2032 IDR | 0.01% | IDG000018706 |
| OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD | 0.01% | NZOCAE000250 |
| FNMA POOL #CB1908 2.5%10-01-2051 | 0.01% | US3140QMDN17 |
| SHARKNINJA INC COM USD0.0001 | 0.01% | KYG8068L1086 |
| AVNET INC | 0.01% | US0538071038 |
| MEIJI HOLDINGS CO NPV | 0.01% | JP3918000005 |
| CIP FUNDING PTY LT 3.026% SNR 16/12/2027AUD | 0.01% | AU3CB0285310 |
| LAND SECURITIES GROUP PLC | 0.01% | GB00BYW0PQ60 |
| FHLMC POOL #SD2925 3.5% 08-01-2052 | 0.01% | US3132DQHA76 |
| AIR LEASE CORP MED 3.75% DUE 06-01-2026 | 0.01% | US00914AAB89 |
| TAMRON CO LTD | 0.01% | JP3471800007 |
| PVTPL BERRY GLOBAL INC 5.5% DUE 04-15-2028 | 0.01% | US08576PAK75 |
| JAPAN(GOVT OF) 0.5% SNR 20/03/33 JPY50000 | 0.01% | JP1103701P43 |
| BPCE SR NON PFD VAR RT 1.652% DUE 10-06-2026 | 0.01% | US05584KAH14 |
| TERUMO CORP | 0.01% | JP3546800008 |
| MERCURY NZ LTD MTN 2.918% 17/11/2028 | 0.01% | AU3CB0284677 |
| T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO | 0.01% | US87264ABV61 |
| SPIRAX SARCO ENG ORD | 0.01% | GB00BWFQGN14 |
| CITIBANK N A 5.803% 09-29-2028 | 0.01% | US17325FBB31 |
| JAPAN(GOVT OF) 0.4% SNR 20/09/25 JPY50000 | 0.01% | JP1103401F97 |
| BNP PARIBAS SA | 0.01% | FR0000131104 |
| UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP | 0.01% | GB00BN65R313 |
| PEMBINA PIPELINE | 0.01% | CA7063271034 |
| TIM S.P.A. 7.875% NTS 31/07/2028 EUR | 0.01% | XS2696040851 |
| SINGAPORE(GOVT OF) 2.25% SNR 01/08/36 SGD1000 | 0.01% | SG31A9000002 |
| PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR 2021-1A CL E 2 | 0.01% | US96043FAG81 |
| LINGYUN INDUSTRIAL ORD SHS A | 0.01% | CNE000001FN6 |
| HANGZHOU ROBAM APPLIANCES CO LTD | 0.01% | CNE100000WY9 |
| INTL BUSINESS 3.45% DUE 02-19-2026 | 0.01% | US459200JG74 |
| FNMA POOL #CB5300 5.5% 12-01-2052 BEO | 0.01% | US3140QQ3J21 |
| UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG | 0.01% | US9128286B18 |
| WEICHAI POWER CO LTD | 0.01% | CNE1000000D4 |

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| STOCKLAND TRUST MG 2.3% GTD SNR | 24/03/2028 AUD | 0.01% | AU3CB0278893 |
| COCA COLA FEMSA SAB DE CV | | 0.01% | US1912411089 |
| CARRIER GLOBAL COR COM | | 0.01% | US14448C1045 |
| CAMPBELL SOUP CO USD | | 0.01% | US1344291091 |
| S F HOLDINGS CO LTD | | 0.01% | CNE100000L63 |
| YUM CHINA HOLDINGS INC | | 0.01% | US98850P1093 |
| UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 | | 0.01% | US91282CEQ06 |
| STELLANTIS N V | | 0.01% | NL00150001Q9 |
| ELECTRANET PTY LTD 2.4737% 15/12/2028 AUD | | 0.01% | AU3CB0283034 |
| ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027 | | 0.01% | US28414BAF31 |
| RABOBANK NEDERLAND FIXED 4.655% DUE 08-22-2028 | | 0.01% | US74977SDR04 |
| MORINAGA MILK INDUSTRY CO LTD | | 0.01% | JP3926800008 |
| HYUNDAI MOTOR CO LTD | | 0.01% | KR7005380001 |
| NSW ELECTRICITY 2.732% GTD SNR 23/04/29 AUD | | 0.01% | AU3CB0279578 |
| KOREA(REPUBLIC OF) 2.625% SNR 10/09/2035KRW | | 0.01% | KR103502G594 |
| HSBC HLDGS PLC 5.21% DUE 08-11-2028 | | 0.01% | US404280DG12 |
| UTD STATES TREAS 1.75% DUE 12-31-2024 | | 0.01% | US912828Y008 |
| MIGROS TICARET AS | | 0.01% | TREMGTI00012 |
| VERIZON .85% DUE 11-20-2025 | | 0.01% | US92343VFS88 |
| NIPPON KAYAKU CO LTD | | 0.01% | JP3694400007 |
| BANCO SANTANDER CENTRAL HISP | | 0.01% | ES0113900J37 |
| UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG | | 0.01% | US91282CDZ14 |
| BPCE SFH 3.25%-FRN EMTN 12/04/28 EUR | | 0.01% | FR001400H8X1 |
| HELLENIC TELECOMMUNICATIONS | | 0.01% | GRS260333000 |
| VODACOM GROUP PTY LTD | | 0.01% | ZAE000132577 |
| CAVCO INDUSTRIES INC | | 0.01% | US1495681074 |
| BNG BANK N.V. GOVT .75% 13/11/2023 | | 0.01% | AU3CB0272128 |
| UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 | | 0.01% | US9128285M81 |
| KREDITANSTALT FUR WIEDERAUFBAU 5% GTD MTN 19/03, | | 0.01% | AU0000KFWHX0 |
| AGILON HEALTH INC | | 0.01% | US00857U1079 |
| ELAN MICROELECTRONICS CORP | | 0.01% | TW0002458007 |
| GEN ELEC CO COM POST REV SPLIT | | 0.01% | US3696043013 |
| KOREA MIDLAND PWR CO 1.25% 09/08/2026 | | 0.01% | XS2367816076 |
| JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000 | | 0.01% | JP1201031877 |
| BHP GROUP ORD | | 0.01% | AU000000BHP4 |
| LEASEPLAN CORP.NV 3.5% SNR 09/04/25 EUR100000 | | 0.01% | XS2155365641 |
| NEW ZEALAND(GOVT) 1.75% SNR 15/05/2041 NZD | | 0.01% | NZGOVDT541C9 |
| GETAC TECHNOLOGY CORP | | 0.01% | TW0003005005 |
| UNITED STATES TREAS NTS 2.875% 08-15-2028 | | 0.01% | US9128284V99 |
| REPUBLIC OF PERU FIXED 6.15% 08-12-2032 REG | | 0.01% | USP78024AF61 |
| JAPAN(GOVT OF) 0.005% SNR 20/06/2026 JPY | | 0.01% | JP1051481M76 |
| Australian Dollar Custodial Account – Absolute Return Bond Fui | | 0.01% | |
| ADTALEM GLOBAL EDUCATION INC | | 0.01% | US00737L1035 |
| PVTPL MARS INC DEL 4.55% DUE 04-20-2028 | | 0.01% | US571676AT26 |
| NATWEST MARKETS FLTG RT 23/08/2028 | | 0.01% | AU3FN0080586 |
| UNITED STATES TREAS NTS 2.125% 03-31-2024 | | 0.01% | US912828W713 |
| WESTPAC BKG CORP FRN GTD SNR 05/25 AUD100000 | | 0.01% | AU3FN0069209 |
| CENCOSUD SA | | 0.01% | CL0000000100 |
| S AND P GLOBAL INC COM | | 0.01% | US78409V1044 |
| QUALCOMM INC | | 0.01% | US7475251036 |
| CHINA PETROLEUM & CHEMICAL | | 0.01% | CNE1000002Q2 |
| UNITED STS TREAS 0.625% 12-31-2027 | | 0.01% | US91282CBB63 |
| AT&T INC FIXED 2.9% DUE 12-04-2026 | | 0.01% | XS1879223565 |
| SHENG SIONG GROUP LTD | | 0.01% | SG2D54973185 |
| NIPPON PROLOGIS REIT INC | | 0.01% | JP3047550003 |
| CHARTER HALL LWR P 2.656% GTD SNR 17/12/29 AUD | | 0.01% | AU3CB0280956 |
| INABATA & CO LTD | | 0.01% | JP3146000009 |
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% | | 0.01% | US91282CBT71 |
| TRAVELERS COS INC / THE | | 0.01% | US89417E1091 |
| NEW MOUNTAIN FINANCE CORP | | 0.01% | US6475511001 |
| ESTACIO PARTICIPACOES SA | | 0.01% | BRYDUQACNOR3 |
| WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 | | 0.01% | US55903VBD47 |
| CVS HEALTH CORP | | 0.01% | US1266501006 |
| UNITED STATES TREAS NTS 2.625% 04-15-2025 | | 0.01% | US91282CEH07 |
| LCH_IRS BOFAGB2U 17/01/2026 CAD P 2.305% / R 3MCDOR ARI | | 0.01% | |
| ROSS STORES INC | | 0.01% | US7782961038 |
| 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 |
| TRITON INTL LTD COM USD0.01 CL A | | 0.01% | BMG9078F1077 |
| PERMANENT TSB GROU 6.625%-FRN SNR 25/04/28 EUR | | 0.01% | XS2611221032 |
| BWP MANAGEMENT LTD 3.3% SNR MTN 10/04/2026 AUD | | 0.01% | AU3CB0262350 |

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| SILVERBOW RESOURCE INC | 0.01% | US82836G1022 |
| NEW ZEALAND (GOVT) 2.75% 15/05/2051 | 0.01% | NZGOVDT551C8 |
| TELEKOM AUSTRIA AG | 0.01% | AT0000720008 |
| NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 : | 0.01% | US64952WDQ33 |
| UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026 | 0.01% | US9128286L99 |
| AXCELIS TECHNOLOGIES INC | 0.01% | US0545402085 |
| ITOCHU ENEX CO LTD | 0.01% | JP3144000001 |
| NOVA LTD | 0.01% | IL0010845571 |
| JAPAN(GOVT OF) 0.1% SNR 20/03/28 JPY50000 | 0.01% | JP1103501J35 |
| BIRCHCLIFF ENERGY LTD | 0.01% | CA0906971035 |
| PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06- | 0.01% | US40052VAC81 |
| SMBC AVIATION CAPI 5.45% GTD SNR 03/05/28 USD | 0.01% | USG82296AG21 |
| UNITED PARCEL SERVICE - B | 0.01% | US9113121068 |
| JPMORGAN CHASE & CO 5.299% 07-24-2029 | 0.01% | US46647PDU75 |
| SERVICENOW INC | 0.01% | US81762P1021 |
| GOLDMAN SACHS GRP 1.25% SNR EMTN 07/02/29 EUR | 0.01% | XS2441552192 |
| ORBIA ADVANCE CORP S A B DE CV 1.875% DUE 05-11-2026 | 0.01% | USP7S81YAB11 |
| UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 | 0.01% | US9128284N73 |
| SUZHOU TFC OPTICAL COMMUNICATION ORDINARY SHS A | 0.01% | CNE100001XQ1 |
| BRAMBLES USA INC 4.125% GTD SNR 23/10/25USD | 0.01% | USU10517AC12 |
| EXPORT IMPORT BK KOREA NT 2.375% DUE 06-25-2024 | 0.01% | US302154CY36 |
| CREDIT AGRICOLE HM 2.125%-FRN SNR 07/01/30 EUR | 0.01% | FR001400CGA2 |
| GNMA POOL #MA8487 3.5% 12-20-2052 BEO | 0.01% | US36179XNC64 |
| Outstanding Settlement Receipts - GBP | 0.01% | |
| UNITED STS TREAS 1.125% 02-29-2028 | 0.01% | US91282CBP59 |
| TOYOTA MTR CORP .681% DUE 03-25-2024 | 0.01% | US892331AL39 |
| AUSTRALIA & NEW 3.7% DUE 11-16-2025 | 0.01% | US05253JAL52 |
| CASEY'S GENERAL STORES INC | 0.01% | US1475281036 |
| NATIONWIDE B/S 5.875%-FR PERP GBP1000'REGS | 0.01% | XS2048709427 |
| APT PIPELINES LIMITED RT 4.2% DUE 23/03/25 | 0.01% | USQ04578AD42 |
| PROGRESS 2023-2 FRN M/BKD 07/2054 AUD 'A' | 0.01% | AU3FN0080883 |
| COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP | 0.01% | COL17CT02914 |
| UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-202! | 0.01% | US91282CEM91 |
| PAYCHEX INC | 0.01% | US7043261079 |
| MIZUHO FINL GROUP MTN 6.025% 28/08/2029 | 0.01% | XS2672744013 |
| WORLD CO LTD | 0.01% | JP3990210001 |
| FUT DEC 23 CBT UL T-BONDS | 0.01% | |
| FRANCE(GOVT OF) 1.25% SNR 25/05/2034 EUR1 | 0.01% | FR0013313582 |
| NEW YORK LIFE MTN 5.35% 19/09/2028 | 0.01% | AU3CB0302685 |
| ROYAL BANK OF CANADA | 0.01% | CA7800871021 |
| SEKISUI JUSHI CORPORATION | 0.01% | JP3420200002 |
| INTERNATIONAL BK FOR RECON & DEV GLOBAL NT FLTG VAR RT | 0.01% | US459058JF11 |
| LCH_IRS BOFAGB2U 15/02/2041 AUD P 4.54% / R 6MBBSW ARII | 0.01% | |
| NATL AUSTRALIA BK 1.388% DUE 01-12-2025 | 0.01% | US6325C1D228 |
| ASIAN DEVELOPMENT BANK FLTG RT DUE 08-27-2026 BEO | 0.01% | US04517PBG63 |
| M&T BK CORPORATION FIXED 5.053% DUE 01-27-2034 | 0.01% | US55261FAR55 |
| AFT PHARMACEUTICALS LTD | 0.01% | NZAFTE0001S4 |
| UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025 | 0.01% | US91282CAZ41 |
| CREDIT AGRICOLE SA | 0.01% | FR0000045072 |
| SKANDINAVISKA ENSKILDA BANKEN 3.7% DUE 06-09-2025 | 0.01% | USW8454EAR90 |
| NORWEGIAN GOVT 1.75% 13/03/2025 | 0.01% | NO0010732555 |
| OLD MUTUAL LTD NPV | 0.01% | ZAE000255360 |
| DEERE & CO | 0.01% | US2441991054 |
| UNITED STS TREAS NTS .5% DUE 02-28-2026 REG | 0.01% | US91282CBQ33 |
| NIPPON ACCOMMODATIONS FUND | 0.01% | JP3046440008 |
| UNITED STATES OF AMER TREAS BONDS 0.0% T-BILL DUE 10-12- | 0.01% | US912797FA06 |
| VMWARE INC-CLASS A | 0.01% | US9285634021 |
| GAIF BOND ISSUER 3.4% GTD SNR 30/09/2026USD | 0.01% | USQ3958YAC77 |
| UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 | 0.01% | US912810SQ22 |
| JOBY AVIATION INC | 0.01% | KYG651631007 |
| UNITED STATES TREAS BDS 1.375% 11-15-2040 | 0.01% | US912810ST60 |
| VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 | 0.01% | US92343VDY74 |
| CIELO SA | 0.01% | BRCIELACNOR3 |
| KERRY GROUP PLC | 0.01% | IE0004906560 |
| ITALY(REP OF) 6.5% SNR 01/11/2027 EURO.01 | 0.01% | IT0001174611 |
| SWEDISH EXPT CR 2.53293% DUE 08-03-2026 | 0.01% | US87031CAF05 |
| ROTHESAY LIFE PLC 8% SUB 30/10/2025 GBP100000 | 0.01% | XS1312953596 |
| TRIP COM GROUP LTD | 0.01% | KYG9066F1019 |
| VOLVO TREASURY AB 2.625% GTD SNR 20/02/26 EUR | 0.01% | XS2534276717 |
| DEERE JOHN CAP 4.75% DUE 06-08-2026 | 0.01% | US24422EWX39 |
| KOMMUNALBANKEN AS FRN EMTN 06/2026 USD200000 | 0.01% | XS2408621238 |
| CME_OIS CHASUS33 05/31/2053 USD P 3.271% / R 1DSOFR 462' | 0.01% | |

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| BIOGEN INC | 0.01% | US09062X1037 |
| TSINGTAO BREWERY COMPANY LIMITED | 0.01% | CNE1000004K1 |
| FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2052 | 0.01% | US3132DWET62 |
| NATIONAL GRID NA 4.151% SNR 12/09/2027 EUR | 0.01% | XS2680745119 |
| HOUSE FOODS GROUP INC | 0.01% | JP3765400001 |
| NEW ZEALAND LOCAL 2.25% GTD SNR 15/04/24NZD | 0.01% | NZLGFDT011C6 |
| NEW ZEALAND GOVT .5% 15/05/2024 | 0.01% | NZGOVDT524C5 |
| FNMA POOL #MA4761 5% 09-01-2052 BEO | 0.01% | US31418EJF88 |
| NEW ZEALAND(GOVT) 0.25% SNR 15/05/2028 NZD | 0.01% | NZGOVDT528C6 |
| STANDARD CHARTERED PLC 7.767% 11-16-2028 | 0.01% | USG84228FL77 |
| YUM! BRANDS INC | 0.01% | US9884981013 |
| CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 | 0.01% | US14040HCZ64 |
| KINDER MORGAN INC 4.3% DUE 06-01-2025 | 0.01% | US49456BAF85 |
| FNMA 30 YR TBA NOV | 0.01% | US01F0426B49 |
| EZAKI GLICO CO LTD | 0.01% | JP3161200005 |
| LCH_IRS BOFAGB2U 29/11/2041 EUR P 2.089% / R 6MEURIB AR | 0.01% | |
| New Zealand Dollar Custodial Account – MITNZ Absolute Return | 0.01% | |
| FNMA POOL #BQ4491 2.0% 02-01-2051 | 0.01% | US3140KP7D93 |
| ENERPLUS CORP COM NPV | 0.01% | CA2927661025 |
| KOREA NATIONAL OIL 0.875% SNR MTN 05/10/25 USD | 0.01% | US50066RAM88 |
| ATHORA HOLDG LTD 6.625% SNR 16/06/2028 EUR | 0.01% | XS2628821790 |
| LI AUTO INC | 0.01% | KYG5479M1050 |
| INTL FLAVORS & FRAGRANCES USD | 0.01% | US4595061015 |
| COMSYS HOLDINGS CORP | 0.01% | JP3305530002 |
| UNITED STATES TREAS BDS 2.25% 05-15-2041 REG | 0.01% | US912810SY55 |
| UK(GOVT OF) 4.25% SNR 07/12/46 GBP1000 | 0.01% | GB00B128DP45 |
| UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG | 0.01% | US9128282A70 |
| 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 |
| WI TREASURY N/B 3.125% 08-15-2044 | 0.01% | US912810RH32 |
| BRAZIL(FED REP OF) 5% SNR 27/01/2045 USD1000 | 0.01% | US105756BW95 |
| PVTPL FRESENIUS MED CARE US FIN III INC GTD NT 1.875% DUE | 0.01% | US35805BAC28 |
| VERIZON COMMUNICATIONS 1.45% 03-20-2026 | 0.01% | US92343VGG32 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/25 JPY50000 | 0.01% | JP1051451LA6 |
| MAKALOT INDUSTRIAL | 0.01% | TW0001477008 |
| UTD O/S BANK 0.01%-FRN GTD 01/12/27 EUR | 0.01% | XS2264978623 |
| FIFTH THIRD BANCORP 6.339% 07-27-2029 | 0.01% | US316773DK32 |
| COOPERATIEVE RABOBANK 1.004% 09-24-2026 | 0.01% | US74977SDJ87 |
| TECO ELECTRIC & MACH | 0.01% | TW0001504009 |
| PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 1.2% DUE 0 | 0.01% | US82620KAZ66 |
| FORD MTR CR CO LLC 3.81% DUE 01-09-2024 | 0.01% | US345397YG20 |
| UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000 | 0.01% | GB00B1VWPJ53 |
| KBC GROUP NV | 0.01% | BE0003565737 |
| UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027 | 0.01% | US912828X885 |
| EDP RENOVAVEIS SA | 0.01% | ES0127797019 |
| NESTLE HOLDINGS INC 5.25% 03-13-2026 | 0.01% | USU64106CD47 |
| COMERICA INC USD5.00 | 0.01% | US2003401070 |
| ONEMAIN HOLDINGS INC | 0.01% | US68268W1036 |
| INDONESIA(REP OF) 7% SNR 15/09/30 IDR50000000 | 0.01% | IDG000013806 |
| EDWARDS LIFESCIENCES CORP | 0.01% | US28176E1082 |
| SHANGHAI CONSTRUCTION GROUP CO LTD | 0.01% | CNE000000WR4 |
| MEDTRONIC PLC | 0.01% | IE00BTN1Y115 |
| GAP INC COM STK USD0.05 | 0.01% | US3647601083 |
| UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025 | 0.01% | US91282CFE66 |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 | 0.01% | US03522AAJ97 |
| PVTPL STANDARD CHARTERED PLC 2.608% 01-12-2028 | 0.01% | US853254CG39 |
| RPM INTERNATIONAL INC | 0.01% | US7496851038 |
| VANECK VECTORS ETF TRUST JP MORGAN EMRG MKTS LCL CUR | 0.01% | US92189H3003 |
| INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO | 0.01% | US459058KD44 |
| JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000 | 0.01% | JP1103341E67 |
| BNP PARIBAS FIXED 6.625% DUE 12-31-2049 | 0.01% | USF1R15XK938 |
| SSGA SPDR ETFs E I SPDR BLOOM EM LOCAL BOND UC | 0.01% | IE00B4613386 |
| 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 |
| GERMANY(FED REP) 0% BDS 11/04/2025 EURO.01 | 0.01% | DE0001141810 |
| ANGLO AMERICAN CAP 4.75% GTD SNR 21/09/32 EUR | 0.01% | XS2536431617 |
| TOHOKU ELECTRIC POWER JPY | 0.01% | JP3605400005 |
| AMBEV SA COM NPV | 0.01% | BRABEVACNOR1 |
| BCO DE SABADELL 5.375%-FRN LT2 12/12/28 EUR | 0.01% | XS1918887156 |
| FUT MAR 24 90 DAY B-BILLS | 0.01% | |
| JAPAN (20 YR .005% 20/03/2026 | 0.01% | JP1051471M45 |
| UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% | 0.01% | US91282CAM38 |

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| PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026 | 0.01% | US045054AN37 |
| LCH_IRS BOFAGB2U 17/06/2028 CAD P 3.251% / R 3MCDOR ARI | 0.01% | |
| ORIX CORPORATION | 0.01% | JP3200450009 |
| URBAN OUTFITTERS INC | 0.01% | US9170471026 |
| ASIAN DEV BANK 4% SNR MTN 12/01/33 USD1000 | 0.01% | US045167FV02 |
| FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203 | 0.01% | US3128M7VS28 |
| ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022 | 0.01% | US92212WAE03 |
| 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 |
| GNMAII POOL #MA826 4.5% DUE 09-20-2052 REG | 0.01% | US36179XFH44 |
| CUMMINS INC | 0.01% | US2310211063 |
| VOLVO AB - B | 0.01% | SE0000115446 |
| UNITED STATES OF AMER TREAS NOTES 2.5% DUE 05-15-2024 | 0.01% | US912828WJ58 |
| NIBC BANK NV 6.375% SNR NPF 01/12/25 EUR | 0.01% | XS2630448434 |
| UNITED STATES TREAS NTS 2.25% T-NOTE 04-30-2024 | 0.01% | US9128286R69 |
| CHROMA ATE INC | 0.01% | TW0002360005 |
| GRAINGER W W INC | 0.01% | US3848021040 |
| BAXTER INTL INC FIXED 1.322% DUE 11-29-2024 | 0.01% | US071813CH07 |
| HONDA MOTOR CO NPV TEMP | 0.01% | DU06435145D8 |
| NIKON CORPORATION JPY | 0.01% | JP3657400002 |
| GNMA II JUMBOS 4 30 YEARS SETTLES OCT | 0.01% | US21H0406A63 |
| DEUTSCHE BK AG N Y BRH 6.119% 07-14-2026 | 0.01% | US25160PAJ66 |
| PVTPL KBC GROUP NV 5.796% 01-19-2029 | 0.01% | US48241FAB04 |
| UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024 | 0.01% | US91282CEA53 |
| PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2027 | 0.01% | US683715AF36 |
| THE TORONTO DOMINION BANK | 0.01% | CA8911605092 |
| 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 |
| ALLIANZ SE-REG | 0.01% | DE0008404005 |
| SUEZ SA 1.875% SNR 24/05/2027 EUR | 0.01% | FR001400AFL5 |
| COGNIZANT TECH SOLUTIONS A | 0.01% | US1924461023 |
| UNITED STATES TREAS TNOTE 2.0% 06-30-2024 | 0.01% | US912828XX34 |
| CHANNEL INFRASTRUCTURE NZ LTD | 0.01% | NZNZRE000159 |
| JAPAN (10 YR 0.1% .1% 20/12/2029 | 0.01% | JP1103571L10 |
| PVTPL LKQ CORPORATION 6.25% DUE 06-15-2033 | 0.01% | US501889AE98 |
| UNITED STATES TREAS NTS DTD 03/15/2021 .25% 03-15-2024 | 0.01% | US91282CBR16 |
| BLACKROCK INC | 0.01% | US09247X1019 |
| INVESTORE PROPERTY LTD | 0.01% | NZIPLE0001S3 |
| UTD STATES TREAS 2.125% DUE 07-31-2024 | 0.01% | US9128282N91 |
| HEIWADO CO LTD | 0.01% | JP3834400008 |
| MANULIFE FINANCIAL CORP | 0.01% | CA56501R1064 |
| PVTPL VAR ENERGI ASA 7.5% DUE 01-15-2028/11-15-2022 | 0.01% | US92212WAD20 |
| FNMA POOL #MA4326 2.5% 05-01-2051 BEO | 0.01% | US31418DYY20 |
| ADVANCED DRAINAGE SYTEMS INC | 0.01% | US00790R1041 |
| 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 |
| SHELL PLC | 0.01% | GB00BP6MXD84 |
| GRAND CANYON EDU | 0.01% | US38526M1062 |
| 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 |
| INTL FIN FAC FOR 1% SNR 21/04/26 USD1000'34' | 0.01% | XS2333299324 |
| 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 |
| KBC BANK NV MTN 3.125% 22/02/2027 | 0.01% | BE0002924059 |
| UNITED STATES TREAS NTS DTD 06/15/2021 .25% 06-15-2024 | 0.01% | US91282CCG42 |
| INTERCONTL HOTELS 3.75% GTD SNR 14/08/25GBP | 0.01% | XS1275957121 |
| NATIONALE-NEDERLAN MTN 3.25% 28/05/2027 | 0.01% | NL0015001BV1 |
| CALL SWO EUR GSILGB2X P 6MEURIB / R 2.827% SO271027EU2 | 0.01% | |
| CSPC PHARMACEUTICAL GROUP | 0.01% | HK1093012172 |
| 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 |
| POSTAL SAVINGS BANK OF CHINA CO LTD | 0.01% | CNE1000029W3 |
| UNICREDIT SPA 5.85%-FRN 15/11/2027 EUR | 0.01% | XS2555420103 |
| AUTOSTRAD 2% SNR 04/12/2028 EUR1000 | 0.01% | XS2267889991 |
| EURO BK RECON&DEV FRN SNR MTN 04/2026 USD1000 | 0.01% | US29874QEN07 |
| DEUTSCHE BANK AG 5.625%-FRN LT2 19/05/31EUR | 0.01% | DE000DL19VB0 |
| LCH_OIS BOFAGB2U 16/08/2031 JPY P -0.001% / R 1DTONAR AF | 0.01% | |
| US Treasury Notes/Bonds 1.5% 15/02/2030 | 0.01% | US912828Z948 |
| UNITED STATES TREAS NTS .5% 10-15-2024 | 0.01% | US91282CDB46 |
| YABAO PHARMACEUTICAL GROUP ORD SHS A | 0.01% | CNE000001CM5 |
| Outstanding Settlement Receipts - MXN | 0.01% | |
| LG ENERGY SOLUTION LTD 5.625% 09-25-2026 | 0.01% | USY555CGAA01 |

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| UNITED STATES OF AMER TREAS NOTES .375% DUE 09-15-2024 | 0.01% US91282CCX74 |
| KROGER CO COM | 0.01% US50104441013 |
| UNITED STATES TREAS NTS .875% 12-15-2024 | 0.01% US91282CDN83 |
| GENUS PLC | 0.01% GB0002074580 |
| FNMA POOL #BX5668 5.0% 01-01-2053 | 0.01% US3140NAJN42 |
| 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 |
| DANSKE BANK A/S 4.625% 13/04/2027 | 0.01% XS2586741543 |
| UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2022 | 0.01% US912828K742 |
| CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1'K940 | 0.01% CA135087K940 |
| PVTPL INTESA SANPAOLO S P A 7.0% DUE 11-21-2025 BEO | 0.01% US46115HBU05 |
| UNICREDIT SPA | 0.01% IT0005239360 |
| HF SINCLAIR CORP COM | 0.01% US4039491000 |
| 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 |
| AUSTRIA(REP OF) 2.1% GTD SNR 20/09/2117 EUR | 0.01% AT0000A1XML2 |
| KINGSPAN GROUP PLC | 0.01% IE0004927939 |
| 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 |
| WELLS FARGO & COMPANY 5.574% 07-25-2029 | 0.01% US95000U3E14 |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 | 0.01% US92343VER15 |
| 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 |
| CNY BNP PARIBAS A\C | 0.01% |
| UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 | 0.01% US91282CCV19 |
| AALBERTS INDUSTRIES NV | 0.01% NL0000852564 |
| SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR | 0.01% XS2156510021 |
| JAPAN(GOVT OF) 0.005% SNR 20/06/2027 JPY | 0.01% JP1051531N75 |
| BOSTON SCIENTIFIC CORP .625% DUE 12-01-2027 BEO | 0.01% XS2070192591 |
| VOLKSWAGEN AG | 0.01% DE0007664039 |
| UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG | 0.01% US9128287B09 |
| WELLS FARGO & CO 1.338%-FRN SNR 04/05/25EUR | 0.01% XS2167007249 |
| UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 RI | 0.01% US912828P469 |
| UNITED STATES TREAS NTS 1.625% DUE 05-15-2026 | 0.01% US912828R366 |
| KBC GROUP NV 1.625% 18/09/2029 | 0.01% BE0002290592 |
| CENCORA INC COM | 0.01% US03073E1055 |
| PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG | 0.01% US694308JT56 |
| 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% US912828V988 |
| MORGAN STANLEY 5.25% 04-21-2034 | 0.01% US61747YFE05 |
| PVTPL UBS GROUP AG 6.246% 09-22-2029 | 0.01% US225401BE76 |
| MR COOPER GROUP INC | 0.01% US62482R1077 |
| SK ON CO LTD 5.375% GTD SNR 11/05/26 USD | 0.01% XS2612749908 |
| SK HYNIX INC 6.25% DUE 01-17-2026 | 0.01% USY8085FBJ85 |
| NAVER CORP | 0.01% KR7035420009 |
| BNP PARIBAS 3.625% SNR NPF 01/09/29 EUR | 0.01% FR001400CFW8 |
| M&G PLC 6.5%-FRN LT2 20/10/2048 USD | 0.01% XS1888930150 |
| PVTPL DANONE NT 144A 2.589% DUE 11-02-2023/09-02-20 | 0.01% US23636TAD28 |
| KUAISHOU TECHNOLOGY | 0.01% KYG532631028 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/29 JPY50000 | 0.01% JP1103551K72 |
| 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% US9128282R06 |
| SKY NETWORK TELEVISION LTD | 0.01% NZSKTE0001S6 |
| 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% US91282CAI09 |
| ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000 | 0.01% IT0005240350 |
| SOCIETE GENERALE 5% MTN 24/01/29 AUD200000 | 0.01% XS1555090403 |
| ALSEA SAB DE CV | 0.01% MXP001391012 |
| NYKREDIT REALKREDI 1.375% SNR 12/07/2027EUR | 0.01% DK0030506886 |
| PVTPL REGAL REYNORD CORP 6.05% DUE 04-15-2028/01-24-FUJI OIL CO LTD | 0.01% US758750AD59 |
| UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% | 0.01% JP3160300004 |
| ZHENGZHOU YUTONG BUS CO LTD ORD SHS A | 0.01% US91282CAT80 |
| HUAYU AUTOMOTIVE SYSTEMS CO LTD | 0.01% CNE000000PY4 |
| BRADY CORPORATION - CL A | 0.01% CNE000000M15 |
| DBS BANK LTD 0.375%-FRN GTD 21/11/24 EUR | 0.01% US1046741062 |
| UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04 | 0.01% US1720526737 |
| UNITED STATES TREAS BDS 1.875% 11-15-2051 | 0.01% US91282CBW01 |
| BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025 | 0.01% US912810TB44 |
| | 0.01% US05971KAA79 |

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| NATWEST GROUP PLC 5.847% DUE 03-02-2027 | 0.01% | US639057AJ71 |
| UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029 | 0.01% | US91282CFC01 |
| COMMONWEALTH BANK OF AUSTRALIA | 0.01% | AU000000CBA7 |
| UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.2 | 0.01% | US91282CDK45 |
| FEDERAL NATIONAL MORTGAGE ASSOC 4% | 0.01% | US01F0406B84 |
| UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 | 0.01% | US912810TG31 |
| SOCIETE GENERALE MEDIUM TERM NTS 3.875% 03-28-2024 | 0.01% | US83368TAT51 |
| LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR | 0.01% | |
| WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO | 0.01% | US958102AQ89 |
| EUROPEAN UNION .45% 04/07/2041 | 0.01% | EU000A3KT6B1 |
| UNITED STATES TREAS NTS 1.25% DUE 12-31-2026 | 0.01% | US91282CDQ15 |
| MITSUBISHI UFJ FINANCIAL | 0.01% | JP3902900004 |
| UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% | 0.01% | US91282CHN48 |
| ROYAL BANK OF CANADA FIXED 2.55% 07-16-2024 | 0.01% | US78013XZU52 |
| WELLS FARGO & CO 2.572% 02-11-2031 | 0.01% | US95000U2J10 |
| BARCLAYS PLC 5.2% DUE 05-12-2026 | 0.01% | US06738EAP07 |
| UNITED STS TREAS NTS 0.5% 08-31-2027 | 0.01% | US91282CAH43 |
| FUT 07 DEC 23 EURO BUXL BND | 0.01% | |
| FUT 07 DEC 23 EUX FOAT | 0.01% | |
| UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG | 0.01% | US912810QL52 |
| POYA CO LTD | 0.01% | TW0005904007 |
| URUGUAY(REP OF) 8.25% 21/05/2031 DUAL CURR | 0.01% | US917288BM35 |
| CAIXABANK SA 5%-FRN SNR NPF 19/07/29 EUR | 0.01% | XS2649712689 |
| OTP BANK NYRT MTN 6.125% 05/10/2027 | 0.01% | XS2698603326 |
| 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 |
| BNP PARIBAS 3.599% SNR NPF 28/02/24 AUD | 0.01% | FR0013405362 |
| DEMETER (SWISS RE) 5.75% 15/08/2050 | 0.01% | XS1261170515 |
| MOBICO GROUP PLC 2.5% GTD SNR 11/11/2023GBP | 0.01% | XS1514188488 |
| ABN AMRO BANK N.V. 4.375%-FRN PERP EUR100000 | 0.01% | XS2131567138 |
| EXETER AUTOMOBILE 5.02% DUE 10-15-2029 | 0.01% | US30167JAG94 |
| NORDEA BK ABP MED .625% DUE 05-24-2024 | 0.01% | US65559D2C22 |
| MACQUARIE BK LTD SR MEDIUM TERM NTS BOOK2.3% 01-22-21 | 0.01% | US55608RBE99 |
| CITIGROUP INC 3.29% 03-17-2026 | 0.01% | US172967NL16 |
| MILLICOM INTL CELLULAR-SDR | 0.01% | SE0001174970 |
| UNITED STATES OF AMER TREAS NOTES 15/04/2024 .375% C | 0.01% | US91282CBV28 |
| JAPAN (10 YR TBOND .2% 20/03/2032 | 0.01% | JP1103661N43 |
| FNMA POOL #FM4733 4% 10-01-2048 BEO | 0.01% | US3140X8HK66 |
| STRYKER CORP | 0.01% | US8636671013 |
| ALLSTATE CORP | 0.01% | US0200021014 |
| FEDERAL HOME LN MTG CORP POOL #SD8147 2.5% DUE 04-01 | 0.01% | US3132DWBQ50 |
| BCO COM PORTUGUES 1.125%-FRN SNR 12/02/27 EUR | 0.01% | PTBCPHOM0066 |
| OTSUKA HOLDINGS CO LTD | 0.01% | US6891641010 |
| CRH FINLAND SERVIC 0.875% GTD SNR 05/11/23 EUR | 0.01% | XS2169281131 |
| DEUTSCHE BANK AG 1.875%-FRN 23/02/2028 EUR | 0.01% | DE000DL19WL7 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/25 JPY50000 | 0.01% | JP1051441L76 |
| SHINHAN BANK 1% EMTN 15/10/24 EUR100000 | 0.01% | XS2058731717 |
| ENEL FINANCE INTL NV 12/07/2028 1.875% 07-12-2028 | 0.01% | USN30706VD93 |
| JAPAN(GOVT OF) 0.1% SNR 20/12/25 JPY50000 | 0.01% | JP1051461M13 |
| BOOKING HOLDINGS INC 4.0% 11-15-2026 | 0.01% | XS2555218291 |
| 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 |
| CHUBB LIMITED ORD | 0.01% | CH0044328745 |
| FUT DEC 23 LIF LONG GILT | 0.01% | |
| UNITED STS TREAS NTS 1.25% 03-31-2028 | 0.01% | US91282CBS98 |
| COMWLTH BK 3.214% DUE 05-27-2025 | 0.01% | US20271AAJ60 |
| AMERICA MOVIL SAB COM SER B NPV | 0.01% | MX01AM050019 |
| LA MONDIALE 5.875%-FRN SUB 26/01/47 USD | 0.01% | XS1556395710 |
| UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029 | 0.01% | US91282CDW82 |
| 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 |
| ENPHASE ENERGY INC | 0.01% | US29355A1079 |
| UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026 | 0.01% | US91282CCW91 |
| COLOMBIA(REP OF) 4.5% SNR 15/03/29 USD200000 | 0.01% | US195325DP79 |
| WESTPAC BKG CORP 4.322% DUE 11-23-2031 | 0.01% | US961214DF70 |
| PROLOGIS PROPERTY MEXICO SA DE CV | 0.01% | MXCFFI170008 |
| 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 |
| NIPPON SHOKUBAI JP50 | 0.01% | JP3715200006 |

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| TC ENERGY CORP | 0.01% | CA87807B1076 |
| IRSNZD385 IRS ANZ NZD 070724 RFLT 3ZBSW PFXD 3.855 | 0.01% | DUIRSNZD3858 |
| MEXICO(UTD MEX ST) 8% GTD 31/07/2053 MXN100 | 0.01% | MX0MGO0001E4 |
| UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG | 0.01% | US91282CDF59 |
| FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000 | 0.01% | FR0011317783 |
| FRANCE(GOVT OF) 0% SNR 25/03/2025 EUR1'REGS | 0.01% | FR0013415627 |
| VOLKSWAGEN FIN MTN 5.5% 07/12/2026 | 0.01% | XS2562941927 |
| UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025 | 0.01% | US91282CFW64 |
| BROOKFIELD RENEWA.CLASS A SUB VOTING SHARES | 0.01% | CA11284V1058 |
| DANSKE BANK A/S 4.75%-FRN 21/06/2030 EUR | 0.01% | XS2637421848 |
| UNITED STATES TREAS NTS 2.5% 04-30-2024 | 0.01% | US91282CEK36 |
| 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 |
| AUTOSTRAD PER L'ITALIA 1.875% 04/11/2025 | 0.01% | XS1316569638 |
| UBER TECHNOLOGIES INC | 0.01% | US90353T1007 |
| BARCLAYS PLC 1.375%-FRN SNR 24/01/26 EUR | 0.01% | XS1757394322 |
| KB FINANCIAL GROUP INC | 0.01% | KR7105560007 |
| BANK AMER CORP 3.248% DUE 10-21-2027 | 0.01% | US06051GGA13 |
| MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029 | 0.01% | US61747YFF79 |
| LEGAL & GENERAL GP 5.25%-FRN LT2 21/03/47 USD | 0.01% | XS1580239207 |
| CARDINAL HEALTH INC | 0.01% | US14149Y1082 |
| 3I GROUP PLC | 0.01% | GB00B1YW4409 |
| COGNA EDUCACAO SA NPV | 0.01% | BRCOGNACNOR2 |
| NATIONAL VISION HOLDINGS INC | 0.01% | US63845R1077 |
| FNMA POOL #MA4356 2.5% 06-01-2051 BEO | 0.01% | US31418DZW54 |
| CELANESE US HLDGS 4.777% 19/07/2026 | 0.01% | XS2497520705 |
| ZTO EXPRESS CAYMAN INC | 0.01% | US98980A1051 |
| UNITED STATES TREAS NTS 2.5% 05-31-2024 | 0.01% | US91282CER88 |
| BAXTER INTL INC FIXED 1.915% DUE 02-01-2027 | 0.01% | US071813CL19 |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG | 0.01% | US912810SE91 |
| EXELIXIS INC | 0.01% | US30161Q1040 |
| JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000 | 0.01% | JP12009917C3 |
| PVTPL REGAL REXNORD CORP 6.3% DUE 02-15-2030/01-24-2 | 0.01% | US758750AE33 |
| BQE FED CRED MUT 0.625% SNR NPF 19/11/27EUR | 0.01% | FR0014007PV3 |
| EDP SERVICIOS SAU 4.375% 4.375% 04/04/2032 | 0.01% | XS2699159351 |
| GENWORTH FINANCIAL-A | 0.01% | US37247D1063 |
| KONICA MINOLTA HOLDINGS INC | 0.01% | JP3300600008 |
| MY FOOD BAG GROUP LTD | 0.01% | NZMFBE0004S1 |
| LEG IMMOBILIEN SE | 0.01% | DE000LEG1110 |
| KB FINANCIAL GROUP INC - ADR | 0.01% | US48241A1051 |
| FNMA POOL #CA6902 2.0% DUE 09-01-2050 | 0.01% | US3140QEU424 |
| HSBC HOLDINGS PLC 4.787%-FRN SNR 10/03/32 EUR | 0.01% | XS2597114284 |
| SAUL CENTERS INC | 0.01% | US8043951016 |
| SOCIETE GENERALE 4.351% DUE 06-13-2025 | 0.01% | US83368TBN72 |
| FRANCE(GOVT OF) 4.5% 25/04/2041 | 0.01% | FR0010773192 |
| SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026 | 0.01% | US785592AV86 |
| BANK AMER CORP 3.974% 02-07-2030 | 0.01% | US06051GHQ55 |
| S&P GLOBAL INC 2.45% 03-01-2027 | 0.01% | US78409VBH69 |
| GERMANY(FED REP) 2.3% BDS 15/02/2033 EUR0.01 | 0.01% | DE000BU2Z007 |
| SINO BIOPHAMACEUTICAL | 0.01% | KYG8167W1380 |
| 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 |
| LAM RESEARCH CORPORATION | 0.01% | US5128071082 |
| ZIONS BANCORPORATION | 0.01% | US9897011071 |
| UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-3: | 0.01% | US91282CAB72 |
| HANCOCK WHITNEY CORP | 0.01% | US4101201097 |
| FRANCE GOVT OF 2.2% 2.0% 25/11/2032 | 0.01% | FR001400BKZ3 |
| FONTERRA SHAREHOLDER FUND | 0.01% | NZFSFE0001S5 |
| SK HYNIX INC 1.5% 01-19-2026 | 0.01% | USY8085FBA76 |
| ENEOS HOLDINGS INC | 0.01% | JP3386450005 |
| BONOS Y OBLIG DEL ESTADO 1.9% 31/10/2052 | 0.01% | ES0000012K46 |
| UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% | 0.01% | US91282CET45 |
| CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2 | 0.01% | US13607HVE97 |
| VINCI SA | 0.01% | FR0000125486 |
| GERMANY(FED REP) 1.3% BDS 15/10/2027 EUR0.01 | 0.01% | DE0001141869 |
| 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 |
| INTERCONTL HOTELS 1.625% GTD SNR 08/10/24 EUR | 0.01% | XS2240494471 |
| UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028 | 0.01% | US91282CGP05 |
| KDDI CORP | 0.01% | JP3496400007 |
| CHINA PACIFIC INSURANCE GR H | 0.01% | CNE1000009Q7 |
| UNITED STATES OF AMER TREAS NOTES 2.25% DUE 11-15-2025 | 0.01% | US912828M565 |

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| MANAWA ENERGY LTD | 0.01% | NZTPXE0001S5 |
| KCC CORPORATION KRW5000 | 0.01% | KR7002380004 |
| HALMA PLC | 0.01% | GB0004052071 |
| 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 |
| JPMORGAN CHASE & CO 2.301% DUE 10-15-2025 | 0.01% | US46647PBF27 |
| MAXVALU TOKAI CO LTD | 0.01% | JP3930400001 |
| LCH_IRS BOFAGB2U 19/10/2041 AUD P 3.919% / R 6MBBSW AR | 0.01% | |
| BRASKEM SA | 0.01% | BRBRKMACNPA4 |
| PVTPL SEALED AIR CORP 1.573% 10-15-2026 | 0.01% | US81211KAZ30 |
| FRANCE(GOVT OF) 0% BDS 25/05/2032 EUR1'REGS | 0.01% | FR0014007L00 |
| CLARION FUNDING PL 2.625% SNR SEC 18/01/29 GBP | 0.01% | XS1936791612 |
| JAPAN(GOVT OF) 0.005% SNR 20/03/2027 JPY | 0.01% | JP1051511N46 |
| UNITED STATES TREAS NTS 1.125% DUE 02-28-2027 | 0.01% | US91282ZB95 |
| UNITED STATES OF AMER TREAS NOTES 4.125% 05-31-2025 | 0.01% | US91282CHD65 |
| SOUTHERN COPPER CORPORATION | 0.01% | US84265V1052 |
| UNITED STATES TREAS 2.375% DUE 02-15-2042 REG | 0.01% | US912810TF57 |
| COMMONWEALTH BANK OF | 0.01% | |
| MEDPACE HOLDINGS INC | 0.01% | US58506Q1094 |
| UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 | 0.01% | US91282CHE49 |
| MONDELEZ INTL 2.25% DUE 09-19-2024 | 0.01% | US60920LAF13 |
| LCH_BASIS BOFAGB2U 16/05/2032 AUD P 3MBBSW / R 6MBBSI | 0.01% | |
| HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 | 0.01% | US446150BC73 |
| GUANGSHEN RAILWAY CO LTD | 0.01% | CNE000001Q44 |
| DUKE ENERGY CORP COM | 0.01% | US26441C2044 |
| LCH_IRS BOFAGB2U 14/10/2033 EUR P 3.012% / R 6MEURIB AR | 0.01% | |
| AIB GROUP PLC 2.875%-FRN LT2 30/05/31 EUR | 0.01% | XS2230399441 |
| RAMI LEVI | 0.01% | IL0011042491 |
| TRIMBLE INC FIXED 6.1% DUE 03-15-2033 | 0.01% | US896239AE08 |
| FRESENIUS MED CARE 1% GTD SNR 29/05/26 EUR1000 | 0.01% | XS2178769076 |
| SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000 | 0.01% | ES00000120N0 |
| UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-202 | 0.01% | US91282CFZ95 |
| LG CHEM LTD | 0.01% | KR7051910008 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051 | 0.01% | US3132DWBB81 |
| PUT SWO EUR CHASGB2L P 2.41% / R 6MEURIB SO240117EU24 | 0.01% | |
| PVTPL CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 | 0.01% | US16411QAP63 |
| SOUTHERN CO COM USD | 0.01% | US8425871071 |
| 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 |
| FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES OCTI | 0.01% | US01F0306A11 |
| NEW ZEALAND (GOVT) 1.5% 15/05/2031 | 0.01% | NZGOVDT531C0 |
| COMCAST CORP NEW 3.375% DUE 08-15-2025 | 0.01% | US20030NBN03 |
| PUT BOND OPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 0 45 | 0.01% | |
| SIKA CAPITAL BV 3.75% GTD SNR 03/05/30 EUR | 0.01% | XS2616008970 |
| JAPAN(GOVT OF) 0.2% SNR 20/12/27 JPY50000 | 0.01% | JP1051561P27 |
| JAPAN (10 YEAR ISSUE) .1% 20/03/2031 | 0.01% | JP1103621M43 |
| FNMA POOL #FS0434 2.5% 11-01-2051 BEO | 0.01% | US3140XFPU97 |
| UK(GOVT OF) 0.125% SNR 30/01/26 GBP1000 | 0.01% | GB00BL68HJ26 |
| JAPAN (10 YR TBOND) .1% 20/06/2031 | 0.01% | JP1103631M74 |
| 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% | |
| CITIGROUP INC USD | 0.01% | US1729674242 |
| MERCK & CO INC 1.875% SNR 15/10/2026 EUR | 0.01% | XS1028941117 |
| AFFIRM HOLDINGS INC | 0.01% | US00827B1061 |
| UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028 | 0.01% | US91282CCY57 |
| BLACKROCK INC 4.75% 05-25-2033 | 0.01% | US09247XAT81 |
| HL MANDO CO LTD | 0.01% | KR7204320006 |
| UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 | 0.01% | US912810TJ79 |
| BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR | 0.01% | XS2465984289 |
| ILLINOIS TOOL WORKS | 0.01% | US4523081093 |
| WHARF REAL ESTATE HKD | 0.01% | KYG9593A1040 |
| GUESS? INC | 0.01% | US4016171054 |
| PHINIA INC | 0.01% | US71880K1016 |
| ONEOK INC 6.1% DUE 11-15-2032 BEO | 0.01% | US682680BG78 |
| CANADIAN PAC KANS COM NPV | 0.01% | CA13646K1084 |
| CVS CAREMARK CORP 4 DUE 12-05-2023 | 0.01% | US126650CC26 |
| INDONESIA GOVT TBOND 7.5% 15/04/2040 | 0.01% | IDG000014101 |
| JAPAN 10 YEAR ISSUE .1% 20/09/2030 | 0.01% | JP1103601LA4 |
| UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% C | 0.01% | US91282CEN74 |
| BANCO SANTANDER MEXICO 5.375% DUE 04-17-2025 | 0.01% | USP1507SAH06 |

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| NATL AUSTRALIA BK 6.322% 03/08/2032 | 0.01% | AU3CB0291284 |
| HALLENSTEIN GLASSON HOLDINGS LTD | 0.01% | NZHLGE000154 |
| FEDERAL HOME LN MTG CORP SER 00K154 CL A2 4.35% 01-25-: | 0.01% | US3137H9UD90 |
| HIWIN TECHNOLOGIES CORP | 0.01% | TW0002049004 |
| JAPAN (10 YR 0.1% .1% 20/03/2030 | 0.01% | JP1103581L42 |
| NRW BANK 0.25% GTD SNR 26/01/32 EUR | 0.01% | DE000NWB0AQ0 |
| 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 |
| BENDIGO & ADELAIDE FRN SNR 01/2027 AUD10000 | 0.01% | AU3FN0074563 |
| 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 |
| 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 |
| US TREAS SEC 4.5 DUE 08-15-2039 REG | 0.01% | US912810QC53 |
| AGI FINANCE PTY LT FRN GTD SNR MTN 07/2030 AUD | 0.01% | AU3FN0079372 |
| FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS SETTLES OCTO | 0.01% | US01F0204A48 |
| TOYO SEIKAN GROUP HOLDINGS LTD | 0.01% | JP3613400005 |
| WARNERMEDIA HLDGS INC SR NT NC1 3.788% 03-15-2025 | 0.01% | US55903VAY92 |
| FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS | 0.01% | FR0000571218 |
| CANADIAN IMP BNK FRN GTD SNR 04/26 AUD500000 | 0.01% | AU3FN0077574 |
| COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP | 0.01% | COL17CT03813 |
| UK(GOVT OF) 0.375% SNR 22/10/30 GBP1000 | 0.01% | GB00BL68HH02 |
| 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 |
| AMGEN INC FIXED 5.15% 03-02-2028 | 0.01% | US031162DP23 |
| RABOBANK AUSTRALIA FRN SNR 05/2026 AUD | 0.01% | AU3FN0078150 |
| AT&T INC FIXED 1.6% DUE 05-19-2028 | 0.01% | XS2180007549 |
| CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10 | 0.01% | US17133Q5027 |
| MULTICHOICE GROUP LTD | 0.01% | ZAE000265971 |
| 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 |
| BANK ZACHODNI WBK SA | 0.01% | PLBZ00000044 |
| FRANCE(GOVT OF) 0.5% SNR 25/05/26 EUR1'REGS | 0.01% | FR0013131877 |
| PARKLAND CORP | 0.01% | CA70137W1086 |
| BOOKING HOLDINGS INC 4.5% 11-15-2031 | 0.01% | XS2555220941 |
| EXPORT-IMPORT BK FLTG 4.9856% 26/06/2026 | 0.01% | AU3FN0079117 |
| VICTORIA POWER NE FRN GTD SNR EMTN 04/26AUD | 0.01% | AU3FN0059994 |
| FRANCE(GOVT OF) 2.25% SNR 25/05/2024 EUR1 | 0.01% | FR0011619436 |
| CARGILL INC 3.875% 24/04/2030 | 0.01% | XS2610788569 |
| FISERV INC COM | 0.01% | US3377381088 |
| 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 |
| DOMINICAN REPUBLIC 7.45% 30/04/2044 | 0.01% | USP3579EAY34 |
| EVERSOURCE ENERGY 3.8% DUE 12-01-2023 | 0.01% | US30040WAG33 |
| PACCAR FINL PTY LTD 4.05% 02/06/2025 | 0.01% | AU3CB0289932 |
| SM INVESTMENTS CORPORATION | 0.01% | PHY806761029 |
| DTD 09/30/2019 1.625% DUE 09-30-2026 REG | 0.01% | US912828YG91 |
| MANITOBA (PROVINCE 4.25% 03/03/2025 | 0.01% | AU3CB0223584 |
| NATIONAL GRID NA 0.41% SNR EMTN 20/01/26EUR | 0.01% | XS2434710799 |
| NTT DATA GROUP CORPORATION | 0.01% | JP3165700000 |
| KATITAS CO LTD | 0.01% | JP3932950003 |
| FRANCE(GOVT OF) 0.0% 25/02/2026 | 0.01% | FR0013508470 |
| RIO TINTO PLC ORD | 0.01% | GB0007188757 |
| FHLMC GOLD POOL# Q41627 3.0% 07-01-2046 | 0.01% | US3132WEYZ93 |
| BANK NOVA SCOTIA B C 1.35% 06-24-2026 | 0.01% | US0641594A17 |
| BARCLAYS BANK PLC 20/05/2027 | 0.01% | AU3FN0060448 |
| ENERGY PARTNERSHIP 3.642% GTD SNR 11/12/24 AUD | 0.01% | AU3CB0249209 |
| UK(GOVT OF) 3.75% BDS 22/10/53 GBP1000 | 0.01% | GB00BPCJD997 |
| ABBVIE INC 4.05% DUE 11-21-2039 REG | 0.01% | US00287YCA55 |
| 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 |
| 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 |
| 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 |

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| EURONAV NV | 0.01% | BE0003816338 |
| SUNCOR ENERGY INC | 0.01% | CA8672241079 |
| PUT BONDOPT MSLNGB2X 06/06/2024 FRANCE (GOVT OF) 0 66 | 0.01% | |
| SGSP (AUS) ASSETS 3.75% GTD SNR 27/09/24AUD | 0.01% | AU3CB0247393 |
| TEREX CORPORATION | 0.01% | US8807791038 |
| UNITED STATES TREAS BDS 2% 11-15-2041 | 0.01% | US912810TC27 |
| UNIVERSITY OF SYD 3.75% SNR MTN 28/08/25AUD | 0.01% | AU3CB0232288 |
| CHINA RESOURCES LAND LIMITED | 0.01% | KYG2108Y1052 |
| GOLDMAN SACHS WERT 0% MTN 10/06/2027 AUD | 0.01% | AU3FN0060729 |
| PVTPL GOLDENTREE LN OPPORTUNITIES X LTD/GOLD SR 15-10A | 0.01% | US38137PAQ37 |
| NORTHAM PLATINUM H NPV | 0.01% | ZAE000298253 |
| JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000 | 0.01% | JP1400091G59 |
| LCH_IRS BOFAGB2U 19/12/2023 CAD P 4.953% / R 3MCDOR ARI | 0.01% | |
| CNH INDUS CAP AUST 1.75% SNR 08/07/2024 AUD | 0.01% | AU3CB0281418 |
| A1 TOWERS HLDG 5.25% 13/07/2028 | 0.01% | XS2644414125 |
| PACCAR FINL PTY MTN .75% 24/05/2024 | 0.01% | AU3CB0280402 |
| UNITED STATES TREAS NTS 2.375% 03-31-2029 | 0.01% | US91282CEE75 |
| PALO ALTO NETWORKS INC | 0.01% | US6974351057 |
| QPH FINANCE CO PTY 2.3% GTD SNR 29/07/2027 AUD | 0.01% | AU3CB0273365 |
| TAYLOR MORRISON HOME CORP | 0.01% | US87724P1066 |
| UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG | 0.01% | US912810QT88 |
| ENN ENERGY HOLDINGS LTD | 0.01% | KYG3066L1014 |
| FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1 | 0.01% | FR0013154044 |
| 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 |
| VYRZON COMMUNICATIONS FLTG RATE 03-20-2026 | 0.01% | US92343VGE83 |
| HYUNDAI CAP MTN 3.5% 21/03/2025 | 0.01% | AU3CB0287530 |
| 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 |
| FNMA 2.5% 08-01-2051 | 0.01% | US3140QLRC23 |
| MONDELEZ INTL INC 0.25% 03-17-2028 | 0.01% | XS2312722916 |
| PACIFIC GAS & ELEC CO 6.1% 01-15-2029 | 0.01% | US694308KL02 |
| ONTARIO(PROV OF) 3.5% BDS 27/01/27 AUD500000 | 0.01% | AU3CB0242139 |
| EDP SERVICIOS 4.125% 4.125% 04/04/2029 | 0.01% | XS2699159278 |
| CATHAY FINANCIAL HOLDING CO | 0.01% | TW0002882008 |
| LITE ON TECHNOLOGY CORP | 0.01% | TW0002301009 |
| FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS | 0.01% | FR0012517027 |
| COOPERATIEVE MTN 4.233% 25/04/2029 | 0.01% | XS2613658041 |
| ING GROEP N.V. 4.75%-FRN SNR 23/05/34 EUR | 0.01% | XS2624977554 |
| ESM 0.01% SNR 04/03/30 EURO.01 | 0.01% | EU000A1Z99L8 |
| BQE FED CRED MUT 4.375% SNR NPF 02/05/30EUR | 0.01% | FR001400HMF8 |
| GPT RE LIMITED 3.657% SNR MTN 24/08/26 AUD | 0.01% | AU3CB0239366 |
| WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 | 0.01% | US970648AM30 |
| BOISE CASCADE CO | 0.01% | US09739D1000 |
| MITSUBISHI ELECTRIC | 0.01% | JP3902400005 |
| SANTANDER UK GR 6.75%-FRN PERP GBP200000 | 0.01% | XS1592884123 |
| GOURMET MASTER TWD | 0.01% | KYG4002A1004 |
| RCI BANQUE 4.875% 14/06/2028 | 0.01% | FR001400IEQ0 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM NATIONA | 0.01% | |
| WHA CORPORATION PCL | 0.01% | TH3871010R19 |
| LCH_OIS BOFAGB2U 11/01/2052 USD P 3.23% / R 1DSOFR AROI | 0.01% | |
| CHINA MOTOR CORP | 0.01% | TW0002204005 |
| GINKGO BIOWORKS HOLDINGS INC | 0.01% | US37611X1000 |
| NONGFU SPRING CO LTD | 0.01% | CNE100004272 |
| CME GROUP INC COM | 0.01% | US12572Q1058 |
| KBC GROEP NV 4.375% SNR 06/12/2031 EUR | 0.01% | BE0002951326 |
| PUT SWO EUR CHASGB2L P 2.28% / R 6MEURIB SO231003EU22 | 0.01% | |
| LCH_OIS BOFAGB2U 03/02/2038 GBP P 3.255% / R 1DSONIA AR | 0.01% | |
| HSBC HLDGS PLC 6.8% 14/09/2031 | 0.01% | XS2685873908 |
| CHINA MENGNIU DAIRY CO | 0.01% | KYG210961051 |
| JAPAN(GOVT OF) 1% SNR 20/03/62 JPY50000'15 | 0.01% | JP1400151N57 |
| SANFORD LTD | 0.01% | NZSANE000150 |
| INTL BK RECON & DEVELOP 3.3% 14/08/2028 | 0.01% | AU3CB0250652 |
| KOMMUNALBANKEN AS KOMMUNALBA 3.4% 24/07/2028 | 0.01% | AU3CB0250132 |
| FRANCE(GOVT OF) 0.0% 25/11/2030 | 0.01% | FR0013516549 |
| CAD BNP PARIBAS A/C | 0.01% | |
| 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 |
| CLEANAWAY WASTE MANAGEMENT LIMITED | 0.01% | AU000000CWY3 |
| FED HOME LN MTG 2.5% DUE 07-01-2050 | 0.01% | US3133KJW36 |
| ENGIE 4% SNR EMTN 11/01/2035 EUR | 0.01% | FR001400F1I9 |
| JYSKE BANK A/S MTN 5.0% 26/10/2028 | 0.01% | XS2615271629 |

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| ENGIE 4.25% 06/09/2034 | 0.01% FR001400KHH8 |
| PVTPL VOYA CLO 2014-1A CL AAR2 FLTG 04-18-2031 BEO | 0.01% US92915PAH82 |
| KERUR HOLDINGS LTD | 0.01% IL0006210111 |
| FNMA POOL #FS2020 4% 04-01-2049 BEO | 0.01% US3140XHG687 |
| UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 | 0.01% US912810RD28 |
| KON KPN NV 3.875% SNR MTN 03/07/31 EUR | 0.01% XS2638080452 |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2051 | 0.01% US912810SS87 |
| BQE FED CRED MUT 3.75% SNR EMTN 01/02/33EUR | 0.01% FR001400EAY1 |
| JAPAN(GOVT OF) 0.4% SNR 20/06/25 JPY50000 | 0.01% JP1103391F65 |
| 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 |
| Outstanding Settlement Receipts - IDR | 0.01% |
| CBRE GROUP INC CLASS A | 0.01% US12504L1098 |
| WOLTERS KLUWERS .25% 30/03/2028 | 0.01% XS2324836878 |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2051 | 0.01% US912810SP49 |
| BECTON DICKINSON AND COMPANY | 0.01% US0758871091 |
| S&P GLOBAL INC 2.7% 03-01-2029 | 0.01% US78409VBJ26 |
| BANK OF IRELAND GR 1%-FRN SNR 25/11/2025EUR | 0.01% XS2082969655 |
| DANSKE BK A/S 6.259% 09-22-2026 | 0.01% US23636BBE83 |
| LFPLTD 2.45% GTD SNR 20/11/26 AUD | 0.01% AU3CB0268548 |
| DTD 822 2.625% DUE 03-31-2025 REG | 0.01% US9128284F40 |
| KE HOLDINGS INC ADR | 0.01% US4824971042 |
| AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034 | 0.01% US025816DF35 |
| GERMANY FED REP 1.7% 1.7% 15/08/2032 | 0.01% DE0001102606 |
| AUCKLAND CITY CO 2.9% MTN 16/09/27 AUD100000 | 0.01% AU3CB0239754 |
| UBS GROUP AG 2.125%-FR SNR EMTN 12/09/25 (| 0.01% CH0379268722 |
| ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000 | 0.01% IT0005024234 |
| AMBEV SA ADR EACH REPR ORD SPONS | 0.01% US02319V1035 |
| PVTPL ATHENE GLOBAL FDG 2.514% 03-08-2024 | 0.01% US04685A3J84 |
| BP PLC -SPONS ADR | 0.01% US0556221044 |
| TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR | 0.01% XS2347379377 |
| EBARA CORP | 0.01% JP3166000004 |
| FNMA POOL #BF0219 3.5% 09-01-2057 BEO | 0.01% US3140FXG558 |
| NETWORK FINANCE CO 2.25% GTD SNR 11/11/26 AUD | 0.01% AU3CB0268035 |
| TEKKEN CORP | 0.01% JP3545600003 |
| UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000 | 0.01% GB00B24FF097 |
| GENERAL MILLS INC 0.45% SNR 15/01/2026 EUR | 0.01% XS2100788780 |
| MORGAN STANLEY FLTG RT 6.296% DUE 10-18-2028 | 0.01% US61747YEV39 |
| DAIWA SECURITIES GROUP INC. | 0.01% JP3502200003 |
| FEDERAL HOME LN MTG CORP POOL #SD8267 5%DUE 11-01-20 | 0.01% US3132DWF33 |
| KEYSIGHT TECHNOLOGCOM USD | 0.01% US49338L1035 |
| HUGEL INC | 0.01% KR7145020004 |
| NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD | 0.01% NZIIBDT003C0 |
| CHINA MERCHANTS SECURITIES CO LTD | 0.01% CNE100000HK9 |
| UK(GOVT OF) 3.25% BDS 31/01/33 GBP1000 | 0.01% GB00BMV7TC88 |
| JPMORGAN CHASE & .991% 28/04/2026 | 0.01% XS2335966631 |
| FERGUSON PLC | 0.01% JE00BJVNSS43 |
| CHEIL WORLDWIDE INC | 0.01% KR7030000004 |
| BRITISH TELECOM 2.75% GTD SNR 30/08/27 EUR | 0.01% XS2496028502 |
| HYUNDAI MOBIS | 0.01% KR7012330007 |
| UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND | 0.01% US912810RE01 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8800 | 0.01% US36179XX509 |
| ACTIVISION BLIZZARD INC | 0.01% US00507V1098 |
| ORACLE CORP 4.5% 05-06-2028 | 0.01% US68389XCM56 |
| FHLMC POOL #SD3302 2.0% 10-01-2051 | 0.01% US3132DQJ381 |
| RWE AG 4.125% SNR 13/02/35 EUR1000 | 0.01% XS2584685387 |
| BAHAMAS CMNWLTH 8.95% SNR 15/10/2032 USD | 0.01% USPO6518AH06 |
| AOFRIO LTD | 0.01% NZWDTE0002S1 |
| T ROWE PRICE GROUP | 0.01% US74144T1088 |
| CANON INC | 0.01% JP3242800005 |
| LCH_OIS BOFAGB2U 06/16/2053 USD P 3.541% / R 1DSOFR ARC | 0.01% |
| OTIS WORLDWIDE COR COM | 0.01% US68902V1070 |
| FNMA POOL #CB0609 2.5% 05-01-2051 BEO | 0.01% US3140QKVB11 |
| BLOCK INC | 0.01% US8522341036 |
| WINTERSHALL DEA FI 0.84% GTD SNR 25/09/25 EUR | 0.01% XS2054209833 |
| AGI FINANCE PTY LT 2.119% GTD SNR 24/06/27 AUD | 0.01% AU3CB0281145 |
| 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 |
| BANCO BILBAO VIZCA 0.125%-FRN SNR 24/03/27 EUR | 0.01% XS2322289385 |
| JAPAN TBOND BDS 1.6% DUE 20/12/2033 | 0.01% JP1201471DC6 |
| LFPLTD 2.1% GTD SNR 15/10/2027 AUD | 0.01% AU3CB0275253 |

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| INSULET CORP | 0.01% | US45784P1012 |
| UNITED STATES TREAS BDS 2.875% 05-15-2049 REG | 0.01% | US912810SH23 |
| ORSTED A/S 4.875% SNR 12/01/2032 GBP | 0.01% | XS0730243150 |
| FNMA POOL #FM8535 4% 06-01-2048 BEO | 0.01% | US3140XCPV40 |
| NEW ZEALAND LOCAL 3.5% BDS 14/04/2033 NZD1000 | 0.01% | NZLGFDT009C0 |
| UK(GOVT OF) 1.625% SNR 22/10/28 GBP1000 | 0.01% | GB00BFX02L78 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7883 | 0.01% | US36179WXL70 |
| SHELL PLC SPON ADS EA REP 2 ORD SHS | 0.01% | US7802593050 |
| PVTPL VERALTO CORP SR NT 5.35% 09-18-2028 | 0.01% | US92338CAC73 |
| CATCHER TECHNOLOGY CO LTD | 0.01% | TW0002474004 |
| XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS CO LT | 0.01% | KYG982971072 |
| UK(GOVT OF) 4.5% BDS 07/09/2034 GBP | 0.01% | GB00B52WS153 |
| LCH_IRS BOFAGB2U 14/04/2041 AUD P 4.485% / R 6MBBSW AR | 0.01% | |
| FNMA POOL #FS2662 4.5% 07-01-2052 BEO | 0.01% | US3140XH5Y90 |
| 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 |
| EXETER AUTOMOBILE 3.02% DUE 06-15-2028 | 0.01% | US30167JAF12 |
| ITALY(REP OF) 6% SNR 01/05/2031 EUR1000 | 0.01% | IT0001444378 |
| BNP PARIBAS 2.5%-FRN LT2 31/03/2032 EUR | 0.01% | FR0014009HA0 |
| FHLMC POOL #SD3209 2.5% 04-01-2052 | 0.01% | US3132DQR650 |
| GONGNIU GROUP CO LTD | 0.01% | CNE100003RLO |
| ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP | 0.01% | XS2027400063 |
| DEUTSCHE TELEKOM AG DEM | 0.01% | DE0005557508 |
| NATL BK HUNGARY 05/10/2023 | 0.01% | HU0000625751 |
| FDXEX CORP COM | 0.01% | US31428X1063 |
| HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA | 0.01% | US41068X1000 |
| PPG INDUSTRIES 1.2% DUE 03-15-2026 | 0.01% | US693506BU04 |
| AIB GROUP PLC 4.625%-FRN SNR 23/07/29 EUR | 0.01% | XS2578472339 |
| FNMA POOL #FS4114 4.5% 03-01-2053 BEO | 0.01% | US3140XKSC57 |
| CANADA(GOVT OF) 0.25% BDS 01/03/2026 CAD | 0.01% | CA135087L518 |
| GNMAII POOL #MA8100 4.0% 06-20-2052 | 0.01% | US36179W7M44 |
| EMEMORY TECHNOLOGY INC | 0.01% | TW0003529004 |
| UBS GROUP AG 2.875% 02/04/2032 | 0.01% | CH1174335740 |
| FHLMC SR K-159 CL A2 VAR 07-25-2033 | 0.01% | US3137HAMB93 |
| POWSZECHNA KASA OS | 0.01% | PLPKO0000016 |
| 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 |
| LAWSON INC | 0.01% | JP3982100004 |
| SKYWEST INC | 0.01% | US8308791024 |
| FNMA 2% MBS 01/03/2051 USD'BR4393F' POOL#BR4393 2% DL | 0.01% | US3140L23B77 |
| PVTPL CARVANA AUTO RECEIVABLES TRUST SR 23-P1 CL A3 12 | 0.01% | US14688EAC30 |
| CARVANA AUTO 1.31% DUE 01-11-2027 | 0.01% | US14687KAC09 |
| GERMANY(FED REP) 0% SNR 15/02/2030 EURO.01 | 0.01% | DE0001102499 |
| ECOLAB INC 2.625% SNR 08/07/2025 EUR | 0.01% | XS1255433754 |
| COVENTRY BS 6.875%-FRN PERP GBP200000 | 0.01% | XS1961836712 |
| UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 | 0.01% | US91282CHF14 |
| SOCIETE GENERALE 6.25% SNR EMTN 22/06/33GBP | 0.01% | FR001400ISF3 |
| BARCLAYS PLC 9.25%-FRN PERP GBP200000 | 0.01% | XS2591803841 |
| FNMA POOL #MA4045 2% 06-01-2040 BEO | 0.01% | US31418DP710 |
| 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 |
| PVTPL ROCHE HLDGS INC 1.882% 03-08-2024 | 0.01% | US771196BU52 |
| PAYPAL HOLDINGS INC | 0.01% | US70450Y1038 |
| JUNIPER NETWORK INC | 0.01% | US48203R1041 |
| ATLAS COPCO AB SER`B`NPV (POST SPLIT) | 0.01% | SE0017486897 |
| UNITED STATES TREAS 2.75% 02-28-2025 | 0.01% | US9128283Z13 |
| GNMA SR 21-215 CL KA 2.5% 10-20-2049 | 0.01% | US38383DY695 |
| ELITE MATERIAL CO LTD | 0.01% | TW0002383007 |
| COMCAST CORP 5.35% DUE 11-15-2027 BEO | 0.01% | US20030NEA54 |
| DANFOSS FINANCE 2 4.125% GTD SNR 02/12/29 EUR | 0.01% | XS2628785466 |
| COVENTRY BS 1% SNR EMTN 21/09/2025 GBP | 0.01% | XS2233154454 |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-1 | 0.01% | US912810SK51 |
| HCA INC 5.25% DUE 04-15-2025 | 0.01% | US404119BQ19 |
| AMERN EXPRESS CO 2.5% DUE 07-30-2024 | 0.01% | US025816CG27 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK O | 0.01% | |
| COREBRIDGE FINL INC SR NT 3.85% 04-05-2029 | 0.01% | US21871XAF69 |
| DWPF FINANCE 1.9% GTD SNR 04/08/2028 AUD | 0.01% | AU3CB0282010 |
| PUT BONDOPM MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 62 | 0.01% | |
| LCH_IRS BOFAGB2U 17/06/2052 EUR P 1.601% / R 6MEURIB AR | 0.01% | |
| WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029 | 0.01% | US958667AF48 |
| APPLE INC 3% DUE 06-20-2027 | 0.01% | US037833CX61 |

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| TRITAX BIG BOX REI 1.5% GTD SNR 27/11/2033 GBP | 0.01% | XS2263535853 |
| New Zealand Dollar Custodial Account – MITNZ Short Term Dep | 0.01% | |
| 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 |
| 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 |
| CENTENE CORPORATION | 0.01% | US15135B1017 |
| UNION PACIFIC CORP FIXED 4.75% DUE 02-21-2026 | 0.01% | US907818GE22 |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040 | 0.01% | US96950FAF18 |
| CGI INC | 0.01% | CA12532H1047 |
| OVERSEA-CHINESE BANKING CORP | 0.01% | SG1504926220 |
| LCH_IRS BOFAGB2U 11/11/2051 AUD P 2.781% / R 6MBBSW AR | 0.01% | |
| KEYERA CORP COM | 0.01% | CA4932711001 |
| INTERCONTINENTAL EXCHANGE INC | 0.01% | US45866F1049 |
| HOKUTO CORP | 0.01% | JP3843250006 |
| FLEXIUM INTERCONNET | 0.01% | TW0006269004 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051 | 0.01% | US3140QKRY69 |
| MITSUBISHI CORP | 0.01% | JP3898400001 |
| GLENCORE PLC | 0.01% | JE00B4T3BW64 |
| HALEON UK CAPITAL PLC 3.125% 03-24-2025 | 0.01% | US36264NAB01 |
| LINDE FINANCE BV 0.25% GTD SNR 19/05/27 EUR | 0.01% | XS2177021271 |
| GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR | 0.01% | US4005011022 |
| UNITED STATES TREAS NTS 2.0% 04-30-2024 | 0.01% | US912828X703 |
| PUT BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 0.7 5 | 0.01% | |
| FNMA POOL #FS1044 4% 10-01-2048 BEO | 0.01% | US3140XGES44 |
| FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1 | 0.01% | FR0011461037 |
| SINGAPORE GOVERNMENT 2.75% 01/03/2046 | 0.01% | SG31A7000004 |
| PARKER HANNIFIN CORP | 0.01% | US7010941042 |
| FRANCE(GOVT OF) 1% SNR 25/05/2027 EUR1'REGS | 0.01% | FR0013250560 |
| OTC DER CASH COLL REC FROM DEUTSCHE | 0.01% | |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COL | 0.01% | |
| ITALY(REP OF) 2.95% BDS 01/09/38 EUR1000 | 0.01% | IT0005321325 |
| JPMORGAN CHASE & CO. 4.851% DUE 07-25-2028 | 0.01% | US46647PDG81 |
| AMERICAN TOWER CORP NEW 5.8% 11-15-2028 | 0.01% | US03027XCE85 |
| HITACHI | 0.01% | JP3788600009 |
| NATWEST MARKETS PL 6.625% SNR 22/06/2026GBP | 0.01% | XS2638487566 |
| AIRBNB INC | 0.01% | US0090661010 |
| FRANCE(GOVT OF) 0% BDS 25/11/2031 EUR1'REGS | 0.01% | FR0014002WK3 |
| UNITED STATES TREAS NTS 3.875% 09-30-2029 | 0.01% | US91282CF100 |
| 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 |
| FRANCE(GOVT OF) .75% 25/02/2028 | 0.01% | FR001400AIN5 |
| LCH_IRS BOFAGB2U 13/12/2032 AUD P 4.007% / R 6MBBSW AR | 0.01% | |
| MERCK & CO INC NEW 4.5% 05-17-2033 | 0.01% | US58933YBK01 |
| UNITED STATES TREAS 2.25% DUE 10-31-2024 | 0.01% | US9128283D01 |
| GERMANY(FED REP) 0% SNR 15/08/2026 EURO.01 | 0.01% | DE0001102408 |
| LCH_OIS BOFAGB2U 19/06/2051 JPY P 1.655% / R 1DTONAR AR | 0.01% | |
| NOVATEK MICROELECTRONICS LTD | 0.01% | TW0003034005 |
| UNITED STATES T NOTE 3.0% 10-31-2025 | 0.01% | US9128285J52 |
| COMPAGNIE FINANCIERE RICHEMONT SA | 0.01% | CH0210483332 |
| INVESTEC 6.75%-FRN PERP GBP200000 | 0.01% | XS1692045864 |
| UNITED STATES TREAS NTS 2.375% 12-31-2024 | 0.01% | US9128283P31 |
| PVTPL AKER BP ASA 6.0% 06-13-2033 | 0.01% | US00973RAM51 |
| ICPF FINANCE PTY L 2.725% GTD SNR 11/10/30 AUD | 0.01% | AU3CB0283646 |
| DTD 06/30/2018 2.75% DUE 06-30-2025 REG | 0.01% | US912828XZ81 |
| MONSTER BEVERAGE SHS ORD | 0.01% | US61174X1090 |
| CHINATRUST FINANCIAL HOLDING CO LTD | 0.01% | TW0002891009 |
| FHLMC UMBS 15Y FIXED 2.5% 08-01-2035 | 0.01% | US3133L7V795 |
| 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 |
| HANGZHOU TIGERMED CONSULTING CO LTD | 0.01% | CNE1000040M1 |
| US TREAS BDS 4.375 DUE 05-15-2040 REG | 0.01% | US912810QH41 |
| SARTORIUS FIN BV 4.25% GTD SNR 14/09/26 EUR | 0.01% | XS2678111050 |
| LCH_OIS BOFAGB2U 06/22/2025 USD P 4.744% / R 1DSOFR ARC | 0.01% | |
| GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG | 0.01% | US36179WNF13 |
| UNITED STATES TREAS NTS 1.25% DUE 08-31-2024 REG | 0.01% | US912828YE44 |
| CHINA RESOURCES GAS GROUP LTD | 0.01% | BMG2113B1081 |
| MARRIOTT INTL INCUSD | 0.01% | US5719032022 |
| ZHONGSHENG GROUP H | 0.01% | KYG9894K1085 |
| 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 |

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| PVTP L C I F C F U N D I N G L T D S E R 1 7 - 3 A C L A 1 F R N 0 7 - 2 0 - 2 0 3 0 | 0.01% | US12548JAC62 |
| PUT SWO JPY CHASGB2L P 0.608% / R 6MLIBOR SO280511JP61 | 0.01% | |
| SUMITOMO MITSUI FINANCIAL GROUP | 0.01% | JP3890350006 |
| SANTANDER UK GROUP FLT G RT 6.833% DUE 11-21-2026 | 0.01% | US80281LAS43 |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA6115 2.5% | 0.01% | US3133KMYL35 |
| FNMA POOL #FS2033 2% 06-01-2036 BEO | 0.01% | US3140XHHK63 |
| ANGLO AMERICAN PLC (SA LINE) | 0.01% | GB00B1XZS820 |
| ANHUI CONSTRUCTION ENGINEERING GROUP CORP LTD | 0.01% | CNE000001DV4 |
| 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 |
| HENAN PINGGAO ELECTRIC CO LTD | 0.01% | CNE000001774 |
| PUT BOND OPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 44 | 0.01% | |
| UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030 | 0.01% | US91282CGZ86 |
| UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-204: | 0.01% | US912810TK43 |
| BNP PARIBAS 0.875%-FRN 11/07/2030 EUR | 0.01% | FR0014007LK5 |
| UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 | 0.01% | US91282CCT18 |
| COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 | 0.01% | US20268JAG85 |
| CITIGROUP INC 6.174% DUE 05-25-2034 | 0.01% | US17327CAR43 |
| LCH_OIS BOFAGB2U 06/17/2027 USD P 3.191% / R 1DSOFR ARC | 0.01% | |
| LCH_OIS BOFAGB2U 10/17/2053 USD P 3.545% / R 1DSOFR ARC | 0.01% | |
| FNMA POOL #BR3284 2.0% DUE 02-01-2051 REG | 0.01% | US3140L1UJ23 |
| PVTP L G P M T L T D S R 2 1 - F L 4 C L A F L T G R T 1 1 - 1 5 - 2 0 3 6 | 0.01% | US36262TAA16 |
| JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000 | 0.01% | JP1103521JA8 |
| BELGIUM(KINGDOM) 0.1% SNR 22/06/2030 EURO.01 | 0.01% | BE0000349580 |
| FNMA POOL #FS3027 2.5% 12-01-2051 BEO | 0.01% | US3140XJLH45 |
| MISUMI GROUP INC | 0.01% | JP3885400006 |
| ABB LTD | 0.01% | CH0012221716 |
| 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 |
| GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR | 0.01% | DE0001102341 |
| WI TREASURY SEC 2.875% DUE 08-15-2045 REG | 0.01% | US912810RN00 |
| NIBC BANK NV CORPNOTE 3.125% 15/11/2023 | 0.01% | XS1909177625 |
| TARGET CORPORATION | 0.01% | US87612E1064 |
| PACIFIC CORPORATION | 0.01% | KR7002790004 |
| GERMANY(FED REP) 1.5% GTD SNR 15/05/2024EUR | 0.01% | DE0001102358 |
| CIE DE ST-GOBAIN 1.625% SNR MTN 10/08/25EUR | 0.01% | XS2517103250 |
| ASSA ABLOY 4.125% 13/09/2035 | 0.01% | XS2678191904 |
| JAPAN(GOVT OF) 2.5% SNR 20/03/38 JPY50000 | 0.01% | JP1300281845 |
| FEDERAL HOME LN MTG CORP TRANCHE 00275 4.5% 12-25-20: | 0.01% | US3137HAML75 |
| ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 | 0.01% | US775109CH22 |
| HILTON WORLDWIDE H COM | 0.01% | US43300A2033 |
| PVTP L FANNIE MAE FLT G RT SER 19-R02 CL 1B1 08-25-2031 | 0.01% | US20753KAF93 |
| CHINA CONSTRUCTION BANK CORP | 0.01% | CNE100000742 |
| FLATIRON CLO 17 LTD / FLATIRON CLO 0% 05-15-2030 | 0.01% | US33882GAE89 |
| Outstanding Settlement Receipts - NZD | 0.01% | |
| FNMA POOL #AS7843 3% 09-01-2036 BEO | 0.01% | US3138WHWD01 |
| LCH_OIS CHASUS33 03/08/2025 GBP P 1DSONIA / R 5.575% 471 | 0.01% | |
| UNITED STATES TREAS BDS 1.125% 05-15-2040 REG | 0.01% | US912810SR05 |
| HENKEL AG & CO KGAA NON VTG PREF | 0.01% | DE0006048432 |
| TRANE TECHNOLOGIES 5.25% GTD SNR 03/03/33 USD | 0.01% | US892938AA96 |
| UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000 | 0.01% | GB00B00NY175 |
| UNILUMIN GROUP CO LTD | 0.01% | CNE100001518 |
| FREEMPORT MCMORAN INC | 0.01% | US35671D8570 |
| FNMA POOL #BR0948 2.0% DUE 04-01-2051 REG | 0.01% | US3140KYBS24 |
| PERUSAHAAN GAS NEGARA PT | 0.01% | ID1000111602 |
| UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG | 0.01% | US91282CFJ53 |
| HAMMERSON IRELAND 1.75% 03/06/2027 | 0.01% | XS2344772426 |
| GOLDMAN SACHS GROUP INC 4.25% 29/01/2026 | 0.01% | XS1023626671 |
| BANQUE POPULAIRE CAISSE D'EPARGNE 5.75% 01/06/33 | 0.01% | FR001400I7P8 |
| PRINCIPAL FINANCIAL GROUP | 0.01% | US74251V1026 |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DI | 0.01% | US912810QE10 |
| OTP BANK RT | 0.01% | HU0000061726 |
| TELECOM ITALIA CAP 7.721% DUE 06-04-2038 | 0.01% | US87927VAV09 |
| UK(GOVT OF) 5% SNR 07/03/2025 GBP1000 | 0.01% | GB0030880693 |
| SHIN-ETSU CHEMICAL NPV | 0.01% | JP3371200001 |
| PVTP L BOSTON GAS CO 3.757% DUE 03-16-2032 BEO | 0.01% | US100743AM53 |
| UK TSY 2.75% 07/09/2024 | 0.01% | GB00BHFH458 |
| MCDONALDS CORP 4.25% 07/03/2035 | 0.01% | XS2595417945 |
| FNMA POOL #FM9027 2.5% 10-01-2051 BEO | 0.01% | US3140XDA556 |

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| DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14- | 0.01% | US24422EXB00 |
| MOTOR OIL HELLAS CORINTH REFINERIES SA | 0.01% | GRS426003000 |
| CARABAO GROUP PCL NVDR | 0.01% | TH6066010R13 |
| BANK PEKAO SA | 0.01% | PLPEKAO00016 |
| UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 I | 0.01% | US912810QK79 |
| IHH HEALTHCARE BHD | 0.01% | MYL52250O007 |
| UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000 | 0.01% | GB0032452392 |
| PVTPL FLEXENTIAL ISSUER LLC/FLEXENTIAL CO-IS 3.72% DUE 11 | 0.01% | US33938MAB54 |
| BEIJING YANJING BREWERY CO LTD | 0.01% | CNE000000S84 |
| PROSUS NV | 0.01% | NL0013654783 |
| 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 |
| HUAZHU GROUP LIMIT SPONSORED | 0.01% | US44332N1063 |
| FNMA POOL #FM6887 2.5% 05-01-2051 BEO | 0.01% | US3140XAUM20 |
| JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000 | 0.01% | JP1103511J74 |
| ING GROEP NV | 0.01% | NL0011821202 |
| PVTPL DRYDEN SR LN FD SECD NT SER 15-41A CL AR 144A FLTG | 0.01% | US26244KAN63 |
| 3M CO | 0.01% | US88579Y1010 |
| NORITAKE CO LTD | 0.01% | JP3763000001 |
| CMNWLTB BK OF AUST FRN GTD SNR SEC 01/2025 GBP | 0.01% | XS2101563216 |
| EMERSON ELECTRIC CO | 0.01% | US2910111044 |
| NETHERLANDS KING 5.5% SNR 15/01/28 EUR1'REGS | 0.01% | NL0000102317 |
| LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.735% / R 3MCDOR ARI | 0.01% | |
| Outstanding Settlement Receipts - ZAR | 0.01% | |
| FEDERAL HOME LN MTG CORP POOL #RA5052 2%04-01-2051 BI | 0.01% | US3133KLTH05 |
| POLAND(REP OF) 1.75% BDS 25/04/32 PLN1000 | 0.01% | PL0000113783 |
| GENUINE PARTS CO USD | 0.01% | US3724601055 |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 | 0.01% | US912810RM27 |
| IBERDROLA FINANZAS 3.125% 22/11/2028 | 0.01% | XS2558916693 |
| FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1 | 0.01% | FR0011962398 |
| Outstanding Settlement Receipts - THB | 0.01% | |
| NEXTERA ENERGY CAP 1.9% DUE 06-15-2028 | 0.01% | US65339KBW99 |
| UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-204: | 0.01% | US912810TQ13 |
| UNITED MICROELECTRONICS CORP | 0.01% | TW0002303005 |
| FNMA POOL #CA7257 2.5% DUE 10-01-2050 REG | 0.01% | US3140QFB322 |
| AXA | 0.01% | FR0000120628 |
| EBARA FOODS INDUSTRY INC | 0.01% | JP3165930003 |
| LCH_IRS BOFAGB2U 21/06/2024 CAD P 4.955% / R 3MCDOR ARI | 0.01% | |
| EVERSOURCE ENERGY 4.2% DUE 06-27-2024 | 0.01% | US30040WAS70 |
| PUT SWO JPY CHASGB2L P 0.18% / R 1DTONAR SO250307JP26C | 0.01% | |
| DEUTSCHE BANK N Y 0.898% DUE 05-28-2024 BEO | 0.01% | US251526CJ68 |
| ITALY(REP OF) 5.75% SNR 01/02/33 EUR1000 | 0.01% | IT0003256820 |
| MOODYS CORPORATION | 0.01% | US6153691059 |
| CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 | 0.01% | US16412XAG07 |
| WEG SA | 0.01% | BRWEGEACNOR0 |
| SANKI ENGINEERING CO LTD | 0.01% | JP3325600009 |
| WESTN GAS PARTNERS 5.45% DUE 04-01-2044 | 0.01% | US958254AD64 |
| GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-20: | 0.01% | US38141GZR81 |
| RECKITT BENCKISER GROUP PLC | 0.01% | GB00B24CGK77 |
| 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 |
| BANK MANDIRI PERS IDR125 | 0.01% | ID1000095003 |
| ELECTRIC POWER DEVELOPMENT CO LTD | 0.01% | JP3551200003 |
| CJ LOGISTICS KRW5000 | 0.01% | KR7000120006 |
| NATIONAL AUSTRALIA BANK LIMITED | 0.01% | AU000000NAB4 |
| CANADA GOVT BD 1.5% 01/06/2026 | 0.01% | CA135087E679 |
| 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 |
| ADVANTEST CORP NPV TEMP | 0.01% | DU06870490D0 |
| CNH INDL CAP LLC 5.5% 01-12-2029 | 0.01% | US12592BAR50 |
| ITALY(REP OF) 5.25% BTP 1/11/2029 EUR0.01 | 0.01% | IT0001278511 |
| PVTPL MADISON PK FDG XXX LTD FLTG RT SER 18-30A CL A 04-1 | 0.01% | US55821TAA51 |
| JPMORGAN CHASE & CO 3.702% 05-06-2030 | 0.01% | US46647PBD78 |
| BUONI POLIENNALI DEL TES 2.00% 01/02/28 | 0.01% | IT0005323032 |
| AIB GROUP PLC 0.5%-FRN SNR 17/11/2027 EUR | 0.01% | XS2343340852 |
| PVTPL AIB GROUP PLC 6.608% 09-13-2029 | 0.01% | US00135TAD63 |
| GRUPO AEROPORTUARIO DEL CENTRO NORT | 0.01% | MX01OM000018 |
| BRITISH TELECOM 4.25% GTD SNR 06/01/33 EUR | 0.01% | XS2675225531 |
| MORGAN STANLEY 2.484% 09-16-2036 | 0.01% | US61747YEF88 |
| INTESA SANPAOLO 6.625% SNR MTN 31/05/33 GBP | 0.01% | XS2630420268 |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES OC | 0.01% | US01F0324A92 |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 | 0.01% | US912810SD19 |

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| MORGAN STANLEY COLAT | 0.01% |
| 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 |
| WOOLWORTHS HOLDINGS LTD | 0.01% ZAE000063863 |
| PUBLICIS GROUPE | 0.01% FRO000130577 |
| GUNKUL ENGINEERING PLC NVDR | 0.01% TH1041010R11 |
| ING GROEP N V 6.083% 09-11-2027 | 0.01% US456837BF96 |
| PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2 | 0.01% US95058XAK46 |
| PVTPL CRESTLINE DENALI CLO XIV LTD SR 16-1A CL AR2 FLT | 0.01% US22615MAW29 |
| CELLTRION INC | 0.01% KR7068270008 |
| MI HOMES INC | 0.01% US55305B1017 |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 | 0.01% US912810RC45 |
| US BANCORP | 0.01% US9029733048 |
| HSBC HOLDINGS PLC 4.856%-FRN 23/05/33 EUR1000 | 0.01% XS2621539910 |
| FUT MAR 25 90 DAY B-BILLS | 0.01% |
| FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS | 0.01% FRO010371401 |
| SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044 | 0.01% ES00000124H4 |
| GEORGIA PWR CO 4.95% 05-17-2033 | 0.01% US373334KT78 |
| JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000 | 0.00% JP1300371C98 |
| MURPHY OIL CORP | 0.00% US6267171022 |
| UK(GOVT OF) 4.125% BDS 29/01/27 GBP1000 | 0.00% GB00BL6C7720 |
| THE WAREHOUSE GROUP LIMITED | 0.00% NZWHSE0001S6 |
| ANZ NAT INT LONDON 0.2% GTD SNR 23/09/2027 EUR | 0.00% XS2389757944 |
| YAMATANE CORP | 0.00% JP3937600009 |
| TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP | 0.00% XS0512401976 |
| SPAIN(KINGDOM OF) 1.5% SNR 30/04/2027 EUR1000 | 0.00% ES00000128P8 |
| BENEFIT STR PARTNERS CLO XVII LTD / 0% 07-15-2032 | 0.00% US08182BAL27 |
| OREILLY AUTO NEW COM | 0.00% US67103H1077 |
| CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028 | 0.00% US172967LP48 |
| UK(GOVT OF) 1% BDS 31/01/2032 GBP1000 | 0.00% GB00BM8Z2T38 |
| GERMANY(FEDERAL REPUBLIC) 0.0% 10/10/2025 | 0.00% DE0001141828 |
| ETSY INC | 0.00% US29786A1060 |
| GS RETAIL CO LTD | 0.00% KR7007070006 |
| CHINA LONGYUAN POWER GROUP CORP LTD | 0.00% CNE100000HD4 |
| AIB GROUP PLC 6.25%-FRN PERP EUR200000 | 0.00% XS2010031057 |
| FNMA POOL #FM3801 3.5% 12-01-2046 BEO | 0.00% US3140X7GK92 |
| UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 | 0.00% US912810RZ30 |
| FNMA POOL #MA4204 2% 12-01-2040 BEO | 0.00% US31418DU678 |
| YANGZIJANG SHIPBUILDING NPV | 0.00% SG1U76934819 |
| FNMA POOL #BQ7737 2.0% 03-01-2051 | 0.00% US3140KTS304 |
| JAPAN (20 YR TBOND 0.9% .9% 20/06/2042 | 0.00% JP1201811N77 |
| MBANK SA 8.375% 11/09/2027 | 0.00% XS2680046021 |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 | 0.00% US912810SA79 |
| CONSUMERS ENERGY CO 3.6% DUE 08-15-2032 BEO | 0.00% US210518DP81 |
| VISA INC 1.5% 15/06/2026 | 0.00% XS2479941499 |
| GERMANY(FED REP) 0% SNR 10/04/26 EURO.01'183 | 0.00% DE0001141836 |
| SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EURO.01 | 0.00% ES0000011868 |
| CURTISS-WRIGHT CORP | 0.00% US2315611010 |
| SECRETARIA TESOURO 0% T-BILL 01/07/26 BRL1000 | 0.00% BRSTNCLTN848 |
| CCP DUE RECEIVABLE FROM CITIBANK | 0.00% |
| WSP GLOBAL INC | 0.00% CA92938W2022 |
| SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000 | 0.00% ES00000122E5 |
| COLOMBIA(REP OF) 7% GDN 30/06/32 COP'B"REGS | 0.00% USP28769AA86 |
| FHLMC SUPER 30Y FIXED POOL #SD1090 2% DUE 04-01-2052 R | 0.00% US3132DNF736 |
| ANGLO AMERICAN PLATINUM LIMITED | 0.00% ZAE000013181 |
| DTD 832 2.875% DUE 05-31-2025 REG | 0.00% US9128284R87 |
| UNITED STATES TREAS BDS 3.375 05-15-2044REG | 0.00% US912810RG58 |
| ABN AMRO BANK N.V. 5.125%-FRN LT2 22/02/33 EUR | 0.00% XS2558022591 |
| UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP | 0.00% GB00B3KJDS62 |
| DAIMLER TRK INT F 3.875% GTD SNR 19/06/26 EUR | 0.00% XS2623129256 |
| UNITED STATES TREAS NTS 3.625% 12-31-2029 | 0.00% US91282CGB19 |
| ALLSTATE CORP 5.25% DUE 03-30-2033 | 0.00% US020002BK68 |
| WHITECAP RESOURCES INC | 0.00% CA96467A2002 |
| GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01 | 0.00% DE0001102440 |
| RAIFFEISEN BK INTL 6%-FRN SNR NPF 15/09/28 EUR | 0.00% XS2682093526 |
| LOANCORE 2021-CRE5 ISSUER LTD / SR SECD NT CL E 144A 9.19% | 0.00% US53947XAN21 |
| PACIFIC GAS & ELEC CO 6.75% 01-15-2053 | 0.00% US694308KH99 |
| T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO | 0.00% US87264ABL89 |
| SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS | 0.00% NO0006390301 |
| ORACLE CORP 3.6% DUE 04-01-2040 REG | 0.00% US68389XBW48 |
| UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG | 0.00% US9128284Z04 |
| ROMANIA(REP OF) 6.625% SNR MTN 27/09/29 EUR | 0.00% XS2538441598 |

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| 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 |
| GERMANY(FED REP) 4% SNR 04/01/2037 EURO.01 | 0.00% | DE0001135275 |
| ORACLE CORP 5.55% 02-06-2053 | 0.00% | US68389XCQ60 |
| LCH_IRS BOFAGB2U 17/03/2034 NZD P 4.594% / R 3MBBR ARIR | 0.00% | |
| BROOKFIELD FINANCE I (UK) PLC AND BROOKFIELD FINANCE INC | 0.00% | US11272BAA17 |
| PVT CONNECTICUT AVE SECS TR 2018-R07 NT CL 1B1 04-25- | 0.00% | US20753QAF63 |
| UNICREDIT SPA 3.875%-FRN EMTN PERP EUR | 0.00% | XS2121441856 |
| BALT GAS & ELEC CO 4.55% DUE 06-01-2052 | 0.00% | US059165EP12 |
| 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 |
| BONOS Y OBLIG DEL ESTAD 2.15% 144A 31/10/25 | 0.00% | ES00000127G9 |
| TELECOM ITALIA CAP 7.2% DUE 07-18-2036 | 0.00% | US87927VAR96 |
| ITOCHU CORP JPY | 0.00% | JP3143600009 |
| NXP SEMICONDUCTORS | 0.00% | NL0009538784 |
| SPAIN(KINGDOM OF) 2.8% 31/05/2026 | 0.00% | ES0000012L29 |
| HISENSE KELON ELECTRICAL HOLDINGS CO LTD | 0.00% | CNE100000353 |
| NATL RMBS TR2022-1 FRN M/BKD 12/2053 AUD'A1-A' | 0.00% | AU3FN0069027 |
| JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000 | 0.00% | JP1103351E98 |
| ITALY(REP OF) 3.4% BDS 01/04/2028 EUR1000 | 0.00% | IT0005521981 |
| JAPAN (20 YEAR ISSUE) .5% 20/12/2040 | 0.00% | JP1201751M13 |
| BLACKROCK INC NT 2.1% 02-25-2032 | 0.00% | US09247XAS09 |
| UK(GOVT OF) 0.25% BDS 31/07/31 GBP1000 | 0.00% | GB00BMGR2809 |
| CRRC CORP LIMITED | 0.00% | CNE100000CP9 |
| ENCANA CORP 6.5% DUE 02-01-2038 | 0.00% | US292505AG96 |
| BELLUNA CO LTD | 0.00% | JP3835650007 |
| COLOMBIA REP TBOND 4.5% 03-15-2029 | 0.00% | US195325DP79 |
| FUT JUN 24 90 DAY B-BILLS | 0.00% | |
| 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 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US | 0.00% | |
| LCH_OIS BOFAGB2U 12/05/2043 GBP P 3.115% / R 1DSONIA AR | 0.00% | |
| MARVELL TECHNOLOGY COM | 0.00% | US5738741041 |
| GERMANY(FEDERAL REPUBLIC) 0.2% NTS EUR1000 14/06/2024 | 0.00% | DE0001104883 |
| LCH_OIS BOFAGB2U 27/06/2037 JPY P 1.165% / R 1DTONAR AR | 0.00% | |
| 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 |
| VISUAL PHOTONICS EPITAXY CO LTD | 0.00% | TW0002455003 |
| BANGCHAK CORPORATI THB1NVDR | 0.00% | TH0420010R18 |
| UK(GOVT OF) 4.25% SNR 07/12/40 GBP1000 | 0.00% | GB00B6460505 |
| BANK OF NOVA SCOTIA CAD | 0.00% | CA0641491075 |
| Outstanding Settlement Receipts - BRL | 0.00% | |
| NASDAQ INC | 0.00% | US6311031081 |
| NVIDIA CORP 3.5% SNR 01/04/2050 USD2000 | 0.00% | US67066GAH74 |
| AUSTRALIAN GOVERNMENT 4.25% 21/04/2026 | 0.00% | AU000XCLWAI8 |
| PFIZER INC 4.45% 05-19-2028 | 0.00% | US716973AC67 |
| Outstanding Settlement Receipts - TWD | 0.00% | |
| VALVOLINE INC | 0.00% | US92047W1018 |
| PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE | 0.00% | US974153AB40 |
| FNMA POOL #FS3621 2.5% 11-01-2051 BEO | 0.00% | US3140XKAX86 |
| UK(GOVT OF) 0.125% SNR 31/01/28 GBP1000 | 0.00% | GB00BMBL1G81 |
| PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038 | 0.00% | US78485WAE93 |
| FNMA POOL #CB1146 3% DUE 07-01-2051 REG | 0.00% | US3140QLHY52 |
| UNITEDHEALTH GROUP INC 5.05% 04-15-2053 | 0.00% | US91324PEW86 |
| AMERICAN INTERNATIONAL GROUP | 0.00% | US0268747849 |
| LCH_IRS BOFAGB2U 11/06/2026 CAD P 3.155% / R 3MCDOR ARI | 0.00% | |
| PVTPL METROPOLITAN LIFE GLOBAL FDG FLTG 03-21-2025 | 0.00% | US59217GEX34 |
| SPAIN(KINGDOM OF) 0.0% 31/01/2027 | 0.00% | ES0000012J15 |
| UTD STATES TREAS 1.75% DUE 12-31-2026 | 0.00% | US912828YX25 |
| PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE C | 0.00% | US88240TAA97 |
| MITSUI MATSUSHIMA HOLDINGS CO LTD | 0.00% | JP3894000003 |
| JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000 | 0.00% | JP1201671K12 |
| UNITED STATES OF AMER TREAS BILLS 0.0% DUE 10-19-2023 | 0.00% | US912797FB88 |
| NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/20 | 0.00% | NL0009446418 |
| SWEDBANK AB 6.136% SNR 12/09/2026 USD | 0.00% | XS2678312112 |
| 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 |
| AZIMUT HOLDING SPA | 0.00% | IT0003261697 |
| SBA TOWER TR 6.599% DUE 01-15-2028 | 0.00% | US78403DAZ33 |
| BX 2023-DELC MTG FLTG RT 8.0222% DUE 05-15-2038 | 0.00% | US05610DAA00 |

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| GERMANY(FED REP) 0.5% SNR 15/02/2026 | EURO.01 | 0.00% | DE0001102390 |
| NEUBERGER BERMAN CLO LTD 20/01/2035 | FLTGT RT01-20-2035 | 0.00% | USG65335AJ88 |
| SOCIEDAD QUIMICA Y MINERA DE CHILE SA | | 0.00% | CLP8716X1082 |
| SHANGHAI ALLIST PHARMACEUTICALS ORD | SHS A | 0.00% | CNE100005XJ7 |
| LCH_OIS CHASUS33 14/02/2052 | GBP P 1.211% / R 1DSONIA 400 | 0.00% | |
| AMS - OSRAM AG | | 0.00% | AT0000A18XM4 |
| JAPAN(GOVT OF) 2.1% SNR 20/12/30 | JPY50000 | 0.00% | JP1201231AC0 |
| E.ON INTERNATIONAL 6.375% GTD SNR | 07/06/32 GBP | 0.00% | XS0148579666 |
| AMPHENOL CORP CL A | | 0.00% | US0320951017 |
| 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 |
| ARCHER DANIELS MIDLAND CO COM STK NPV | | 0.00% | US0394831020 |
| AUSTRALIAN GOVT .25% 21/11/2025 | | 0.00% | AU0000095457 |
| SK Inc | | 0.00% | KR7034730002 |
| MS & AD INSURANCE GROUP HOLDINGS | | 0.00% | JP3890310000 |
| GOLD FIELDS LTD | | 0.00% | ZAE000018123 |
| JAPAN(GOVT OF) 1.9% BDS 20/06/31 | JPY100000 | 0.00% | JP1201281B64 |
| FNMA POOL #FS1386 3% 10-01-2051 | BEO | 0.00% | US3140XGRG68 |
| SPAIN(KINGDOM OF) 5.9% BDS 30/07/26 | EUR1000 | 0.00% | ES00000123C7 |
| INFRONEER HLDGS IN NPV | | 0.00% | JP3153850007 |
| ITALY(REP OF) 1.65% SNR 01/12/30 | EUR1000 | 0.00% | IT0005413171 |
| FORD MOTOR COMPANY | | 0.00% | US3453708600 |
| UNITED STATES TREAS BDS 3% DUE | 02-15-2047 REG | 0.00% | US912810RV26 |
| FAR EASTONE CO LTD | | 0.00% | TW0004904008 |
| BONOS Y OBLIG DEL 144A 2.55% 2.55% | 31/10/2032 | 0.00% | ES0000012K61 |
| GEELY AUTOMOBILE HOLDINGS LT | | 0.00% | KYG3777B1032 |
| UNITED STATES OF AMER TREAS BONDS 2.75 | BDS DUE 08-15-21 | 0.00% | US912810QX90 |
| PVTPL ZAXBYS FDG LLC SER 21-1A CL A2 | 3.238% 07-30-2051 | 0.00% | US98920MAA09 |
| FNMA POOL #BF0264 3.5% 05-01-2058 | BEO | 0.00% | US3140FXJJ25 |
| BANK AMER CORP 3.705% BNDS | 04-24-2028 | 0.00% | US06051GGL77 |
| TARGA RES CORP 6.5% DUE | 02-15-2053 | 0.00% | US87612GAD34 |
| HEATHROW FUNDING 2.75% SNR 13/10/31 | GBP1000 | 0.00% | XS2243322976 |
| JAPAN | 1% BDS 20/12/2035 JPY50000 '155' | 0.00% | JP1201551FC0 |
| DAEWOONG PHARMACEUTICAL CO | | 0.00% | KR7069620003 |
| JAPAN(GOVT OF) 1.5% SNR 20/06/34 | JPY50000 | 0.00% | JP1201491E67 |
| GERMANY(FED REP) 0.25% SNR 15/02/27 | EURO.01 | 0.00% | DE0001102416 |
| NESTLE HLDGS INC 5.25% GTD SNR 21/09/26 | GBP | 0.00% | XS2689044258 |
| FNMA POOL #AC8765 5.5% 01-01-2040 | BEO | 0.00% | US31417VW330 |
| JAPAN 20 YEARS .4% 20/06/2040 | | 0.00% | JP1201731L76 |
| FEDERAL HOME LN MTG CORP 2% 12-01-2041 | | 0.00% | US3133KTYL87 |
| SUMITOMO HEAVY INDUSTRIES LTD | | 0.00% | JP3405400007 |
| TORONTO-DOMINION 3.879%-FRN GTD 13/03/26 | EUR | 0.00% | XS2597408439 |
| PVTPL FORT CRE 2022-FL3 ISSUER LLC NT CLA-S | 12-17-2026 | 0.00% | US34706CAC38 |
| GERMANY(FED REP) 1.25% SNR 15/08/48 | EURO.01 | 0.00% | DE0001102432 |
| GERMANY(FED REP) 0% SNR 15/02/2031 | EURO.01 | 0.00% | DE0001102531 |
| TOLL BROTHERS INC | | 0.00% | US8894781033 |
| JAPAN(GOVT OF) 0.4% SNR 20/09/40 | JPY50000 | 0.00% | JP1201741LA9 |
| REALTY INCOME CORP 4.875% 07-06-2030 | | 0.00% | XS2644969425 |
| UNITED STATES TREAS BDS DTD 02/15/2012 | 3.125% DUE 02-15 | 0.00% | US912810QU51 |
| UNIVERSAL MUSIC GR 3% SNR EMTN | 30/06/2027 EUR | 0.00% | XS2496288593 |
| BANCO SANTANDER S FIXED 2.746% DUE | 05-28-2025 | 0.00% | US05971KA91 |
| JACK IN THE BOX INC | | 0.00% | US4663671091 |
| PUT BONDOPT MSLNGB2X 22/05/2026 | FRANCE (GOVT OF) 1 92 | 0.00% | |
| BUNDESREPUB. DEUTSCHLAN 2.5% BDS | 04/07/2044 EUR | 0.00% | DE0001135481 |
| BANK OF MONTREAL CAD | | 0.00% | CA0636711016 |
| ORANGE 0% SNR EMTN 04/09/2026 | EUR | 0.00% | FR0013444676 |
| LCH_OIS BOFAGB2U 12/04/2033 | GBP P 3.14% / R 1DSONIA ARC | 0.00% | |
| UK(GOVT OF) 4.25% SNR 07/12/27 | GBP1000 | 0.00% | GB00B16NNR78 |
| PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR | 19-FL2 CL E FLTGT C | 0.00% | US39809LAJ35 |
| PVTPL UBS GROUP AG 3.869% 01-12-2018 | | 0.00% | US225401AF50 |
| TRUWORTHS INTERNATIONAL LIMITED | | 0.00% | ZAE000028296 |
| PVTPL DIAMOND ISSUER LLC 2021-1 SECD | CELLULAR SITE REV | 0.00% | US25267TAS06 |
| SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 | EUR1000 | 0.00% | ES00000126B2 |
| JAPAN TBOND 1.2% 20/03/2035 | | 0.00% | JP1201521F37 |
| CENTURY COMMUNITIES INC | | 0.00% | US1565043007 |
| SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 | EUR1000 | 0.00% | ES0000012B39 |
| GERMANY(FEDERAL REPUBLIC) 0.0% | 15/08/2031 | 0.00% | DE0001102564 |
| PVTPL KBC GROUP NV 6.324% | 09-21-2034 | 0.00% | US48241FAC86 |
| XINJIANG GOLDWIND SCIENCE AND TECHNOLOGY CO LTD | | 0.00% | CNE100000PP1 |
| THE AARONS COMPAN COM USD0.5 WI | | 0.00% | US00258W1080 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% | 11-01-2050 | 0.00% | US3133KKND71 |
| TOYOTA FIN AUST 0.85% SNR 09/09/24 | AUD10000 | 0.00% | AU3CB0282945 |

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| POLAND(REP OF) 3.75% BDS 25/05/27 | PLN1000 | 0.00% | PL0000114393 |
| LAND SEC.CAP.MKTS. 4.875%-VAR NTS | 15/09/34 GBP | 0.00% | XS2597544290 |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 | AUD1000 | 0.00% | AU000XCLWAX7 |
| 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 |
| NUCOR CORP | | 0.00% | US6703461052 |
| BASF SE | | 0.00% | DE000BASF111 |
| AMGEN INC FIXED 3.15% | 02-21-2040 | 0.00% | US031162CR97 |
| FHLMC POOL #QC7206 1.5% | 09-01-2051 | 0.00% | US3133ASAF03 |
| RIAL 2022-FL8 FLTG RT 8.58057% DUE | 01-19-2037 | 0.00% | US76243NAE67 |
| ITALY(REP OF) 3.75% SNR 01/09/24 | EUR1000 | 0.00% | IT0005001547 |
| Income Due - AUD | | 0.00% | |
| CHINA MEDICAL SYS HOLDINGS | | 0.00% | KYG211081248 |
| INTEGRA LIFESCIENCES HOLDINGS CORP | | 0.00% | US4579852082 |
| LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.505% / R 1DRBACO AI | | 0.00% | |
| BRF BRASIL FOODS SA | | 0.00% | BRBRFSACNOR8 |
| FNMA POOL #FM8597 1.5% | 09-01-2051 BEO | 0.00% | US3140XCRT75 |
| SEMPRA ORD | | 0.00% | US8168511090 |
| SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 | EUR1000 | 0.00% | ES0000012411 |
| DAI ICHI LIFE HOLD NPV | | 0.00% | JP3476480003 |
| FEDERAL HOME LN MTG CORP POOL #QC9119 3%DUE 10-01-2C | | 0.00% | US3133AUDY11 |
| IRON MTN INC NEW COM NPV | | 0.00% | US46284V1017 |
| DAIWA HOUSE INDUSTRY JPY | | 0.00% | JP3505000004 |
| GNMAII POOL #MA5077 3.5% DUE 03-20-2048 | | 0.00% | US36179TUA14 |
| CANADA(GOVT OF) 0.5% SNR 01/12/30 | CAD1'L443 | 0.00% | CA135087L443 |
| ITALY(REP OF) 2.5% BDS 01/12/24 | EUR1000 | 0.00% | IT0005045270 |
| YUANTA FINANCIAL HOLDINGS CO | | 0.00% | TW0002885001 |
| 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 |
| DEUTSCHE TELEKOM I 1.5% GTD SNR | 03/04/2028 EUR | 0.00% | XS1382791975 |
| OLD DOMINION FREIGHT LINE INC | | 0.00% | US6795801009 |
| UNITED STATES TREAS BDS BDS 3% DUE | 05-15-2042 REG | 0.00% | US912810QW18 |
| UNITED STATES TREAS BDS 00205 4.375% DUE | 02-15-2038 REG | 0.00% | US912810PW27 |
| 132344773 IRS CBA NZD 240525 RFXD 5.45 PFLT 3ZBSW | | 0.00% | DU1323447737 |
| FHLMC POOL#RA8307 6.0% | 12-01-2052 | 0.00% | US3133KQGQ38 |
| HOWMET AEROSPACE I COM USD | | 0.00% | US4432011082 |
| HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD | | 0.00% | CNE100000JG3 |
| PVTPL EAST OHIO GAS CO 2.0% | 06-15-2030 | 0.00% | US27409LAC72 |
| LOTTE SHOPPING CO | | 0.00% | KR7023530009 |
| FRANCE(GOVT OF) 0% SNR 25/02/2024 | EUR1'REGS | 0.00% | FR0014001N46 |
| MICROCHIP TECHNOLOGY INC | | 0.00% | US5950171042 |
| SSE PLC 2.875% SNR 01/08/2029 | EUR | 0.00% | XS2510903862 |
| PVTPL CREDIT AGRICOLE S A 6.316% | 10-03-2029 | 0.00% | US22535WAJ62 |
| AMPOL LIMITED ORDINARY FULLY PAID | | 0.00% | AU0000088338 |
| LCH_OIS BOFAGB2U 06/15/2036 USD P 3.922% / R 1DSOFR ARC | | 0.00% | |
| CHARTER COMMUN INC COM | | 0.00% | US16119P1084 |
| ASUSTEK COMPUTER INC | | 0.00% | TW0002357001 |
| SPAIN(KINGDOM OF) 0.7% SNR 30/04/2032 | EUR1000 | 0.00% | ES0000012K20 |
| LENS TECHNOLOGY CO LTD | | 0.00% | CNE100001YW7 |
| NASPERS NPV POST REV SPLIT | | 0.00% | ZAE000325783 |
| KENVUE INC | | 0.00% | US49177J1025 |
| FNMA POOL #MA4468 3.5% | 11-01-2051 BEO | 0.00% | US31418D6E75 |
| PVTPL CMO BX COML MTG TR SR 2019-XL CL G FLTG RT 10-15-2 | | 0.00% | US056054AK52 |
| 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 |
| 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 |
| CHF BNP PARIBAS A/C | | 0.00% | |
| UK(GOVT OF) 3.75% GILT 22/07/52 | GBP | 0.00% | GB00B6RNH572 |
| FNMA POOL #FM2612 3.5% | 05-01-2049 BEO | 0.00% | US3140X53W14 |
| INTL BK RECON & DEVELOP 1.25% | 10/12/2030 | 0.00% | NZIBDDT017C5 |
| NTN CORPORATION Y50 | | 0.00% | JP3165600002 |
| ASSA ABLOY AB 3.875% 13/09/2030 | | 0.00% | XS2678226114 |
| BANK AMER CORP 2.482% 09-21-2036 | | 0.00% | US06051GKCC23 |
| KINGDEE INTERN SFTWR | | 0.00% | KYG525681477 |
| ALBION FLTG RT SR 17/07/2066 | | 0.00% | XS2673394909 |
| RELIANCE STEEL & ALUMINUM CO | | 0.00% | US7595091023 |
| PVTPL TELECOM ITALIA S P A NEW | 144A 5.303% DUE 05-3C | 0.00% | US87927YAA01 |
| ITALY(REP OF) 2% SNR 01/12/2025 | EUR1000 | 0.00% | IT0005127086 |
| HOME DEPOT INC 4.95% DUE 09-15-2052 | BEO | 0.00% | US437076CT73 |
| NETHERLANDS TBOND 2.0% | 15/07/2024 TBOND | 0.00% | NL0010733424 |
| APOLLO GLOBAL MANA COM | | 0.00% | US03769M1062 |

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| BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025 | 0.00% | DE0001102374 |
| SOUTH CAL GAS CO FIXED 6.35% DUE 11-15-2052 | 0.00% | US842434CX83 |
| ARKEMA | 0.00% | FR0010313833 |
| ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000 | 0.00% | IT0004923998 |
| LCH_IRS BOFAGB2U 17/03/2031 NZD P 4.525% / R 3MBBR ARIR | 0.00% | |
| 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 |
| CHINA LESSO GROUP | 0.00% | KYG2157Q1029 |
| AUSTRALIA(CMNWLTH) 0.25% SNR 21/11/24 AUD1000 | 0.00% | AU0000083768 |
| PVTPL STACK INFRASTRUCTURE ISSUER LLC SER 2020-1 CL A-2 1 | 0.00% | US85236KAD46 |
| PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2012-4 CL A-1-R3 | 0.00% | US14309YBQ61 |
| JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000 | 0.00% | JP1400041B55 |
| PVTPL OCP CLO LTD SER 14-4A CL A2RR FLTG RATE 04-24-2029 | 0.00% | US67105HBA23 |
| OAKTREE CLO 2019-1 LTD / OAKTREE SR SEC DNT CL A-1-R FLTG | 0.00% | US67401XAS09 |
| BELGIUM(KINGDOM) 0.8% SNR 22/06/2025 EURO.01 | 0.00% | BE0000334434 |
| PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032 | 0.00% | US92558NAJ19 |
| NESTE OYJ | 0.00% | FI0009013296 |
| LCH_OIS BOFAGB2U 05/06/2043 GBP P 3.269% / R 1DSONIA AR | 0.00% | |
| Colombian peso | 0.00% | |
| SOUND PT CLO IX LTD / SOUND PT CLO 15-2A AR 0.0% 07-20-20 | 0.00% | US83609GBN43 |
| CORTEVA INC | 0.00% | US22052L1044 |
| PVTPL OZLM XXIV LTD / OZLM XXIV LLC 20/07/2032 VAR RT D | 0.00% | US67113DAW48 |
| OMNICOM GROUP | 0.00% | US6819191064 |
| PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033 | 0.00% | US22534PAG81 |
| SPAIN(KINGDOM OF) 3.15% BDS 30/04/33 EUR1000 | 0.00% | ES0000012L52 |
| WIND RIV 2019-3 CLO LTD / WIND RIV 1.16431% 04-15-2031 | 0.00% | US97314JAA34 |
| UNI-PRESIDENT ENTERPRISES CORPORATION | 0.00% | TW0001216000 |
| ITALY(REP OF) 2.65% BDS 01/12/27 EUR1000 | 0.00% | IT0005500068 |
| 3SBIO INC | 0.00% | KYG8875G1029 |
| SARANAC CLO VI LTD / SARANAC CLO VI 6.80686% 08-13-203: | 0.00% | US80317LAJ26 |
| FNMA POOL #CB4917 5.5% 10-01-2052 BEO | 0.00% | US3140QQPB54 |
| BONOS Y 0.0% 31/01/2025 | 0.00% | ES0000012F92 |
| FRANCE(GOVT OF) 0% BDS 25/02/2025 EUR1'REGS | 0.00% | FR0014007TY9 |
| TRANE TECHNOLOGIES FING LTD 2.25% 03-03-2033 | 0.00% | US892938AA96 |
| SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000 | 0.00% | ES00000128H5 |
| SNOWFLAKE INC | 0.00% | US8334451098 |
| OPAP SA | 0.00% | GRS419003009 |
| JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33 | 0.00% | JP1300331A99 |
| CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 | 0.00% | US12661PAA75 |
| UK(GOVT OF) 4% GILT 22/1/2060 GBPO.01 | 0.00% | GB00B54QLM75 |
| JAPAN (20 YR TBOND) .4% 20/06/2041 | 0.00% | JP1201771M76 |
| RECRUIT HLDGS CO LNPV | 0.00% | JP3970300004 |
| ON SEMICONDUCTOR CORPORATION | 0.00% | US6821891057 |
| 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 |
| LONDON STOCK EXCHANG | 0.00% | GB00B0SWJX34 |
| HANNOVER RUECK SE | 0.00% | DE0008402215 |
| ITALY(REP OF) 3% SNR 01/08/2029 EUR1000 | 0.00% | IT0005365165 |
| AUTOSTRADA 4.75% SUST/LKD 24/01/31 EUR | 0.00% | XS2579897633 |
| CANADA GOVT 1.5% 01/12/2031 | 0.00% | CA135087N266 |
| HIROSE TUSYO INC | 0.00% | JP3798800003 |
| JAPAN (10 YEAR ISSUE)TREAS BOND .6% DUE 20/03/2024 | 0.00% | JP1103331E36 |
| FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1 | 0.00% | FR0013404969 |
| DANONE | 0.00% | FR0000120644 |
| EQT CORPORATION 5.7% DUE 04-01-2028 BEO | 0.00% | US26884LAQ23 |
| SHINKIN CENTRAL BANK | 0.00% | JP3429200003 |
| FNMA POOL #FM9485 2.5% 11-01-2040 BEO | 0.00% | US3140XDRF54 |
| PVTPL ANCHORAGE CAP CLO LTD SR 14-3RA CL B VAR RT 01-28- | 0.00% | US03330AAC62 |
| COFCO CAPITAL HOLDINGS ORD SHS A | 0.00% | CNE100000PX5 |
| 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 |
| KON KPN NV 0.875% SNR MTN 15/11/33 EUR | 0.00% | XS2406890066 |
| AUTOZONE INC 4.75% 08-01-2032 | 0.00% | US053332BB79 |
| VEIDEKKE ASA | 0.00% | NO0005806802 |
| KEURIG DR PEPPER INC | 0.00% | US49271V1008 |
| ARCELIK AS | 0.00% | TRAAARCLK91H5 |
| ITALY(REP OF) 1.25% SNR 01/12/26 EUR1000 | 0.00% | IT0005210650 |
| BONOS Y OBLIG DEL 0.0% 31/01/2026 | 0.00% | ES0000012G91 |
| INSIGHT ENTERPRISES INC | 0.00% | US45765U1034 |
| BELGIUM(KINGDOM) 0.8% SNR 22/06/2027 EURO.01 | 0.00% | BE0000341504 |

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| ANGLO AMERICAN PLC | 0.00% | GB00B1XZS820 |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2051 | 0.00% | US3132DWCB72 |
| CAPITEC BANK HOLDINGS LTD | 0.00% | ZAE000035861 |
| NATIONAL GRID 4.275% SNR 16/01/2035 EUR | 0.00% | XS2576067081 |
| LCH_OIS BOFAGB2U 07/02/2026 GBP P 3.323% / R 1DSONIA AR | 0.00% | |
| WELLS FARGO & CO 4.808% 07-25-2028 | 0.00% | US95000U3A91 |
| UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% | 0.00% | US912810RK60 |
| GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01 | 0.00% | DE0001102424 |
| CANADA HOUSING TST 0.95% GTD 15/06/2025 CAD | 0.00% | CA13509PHN65 |
| GERMANY(FED REP) 5.5% SNR 04/01/2031 EUR0.01 | 0.00% | DE0001135176 |
| HONG KONG EXCHANGE & CLEAR | 0.00% | HK0388045442 |
| AUSTRALIAN GOVERNMENT 3.25% 21/04/25 | 0.00% | AU3TB0000168 |
| PUT SWO USD BARCGB22 P 3.881% / R 1D5OFR SO240620U538 | 0.00% | |
| E SUN FINANCIAL HOLDINGS COMPANY LTD | 0.00% | TW0002884004 |
| PUT SWO EUR CHASGB2L P 2.6% / R 6MEURIB SO240403EU260 | 0.00% | |
| INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 | 0.00% | US45866FAP99 |
| CROWDSTRIKE HOLDINGS INC | 0.00% | US22788C1053 |
| PVTPL ARBOR RLTY COMML REAL ESTATE NTS 2021-FL4 SR 21-FL | 0.00% | US03880RAA77 |
| ENEL FIN INTL N V 2.25% DUE 07-12-2031 | 0.00% | US29278GAP37 |
| GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG | 0.00% | US3620AC4K71 |
| FNMA POOL #BE5651 3% 02-01-2047 BEO | 0.00% | US3140FRH574 |
| AMERIPRISE FINANCIAL INC | 0.00% | US03076C1062 |
| VMED O2 UK FING I 4.5% 15/07/2031 | 0.00% | XS2358483258 |
| FNMA POOL #FS0956 2% 01-01-2042 BEO | 0.00% | US3140XGB243 |
| CIVITAS RESOURCES COM USD 0.001 | 0.00% | US17888H1032 |
| XIAMEN BANK CO LTD | 0.00% | CNE100004HT2 |
| BEST BUY CO INC | 0.00% | US0865161014 |
| FHLMC POOL# SI2047 2.5% 07-01-2050 | 0.00% | US3133USHY09 |
| UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025 | 0.00% | US9128285T35 |
| CROWN CASTLE INTL CORP | 0.00% | US22822V1017 |
| 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 |
| EXELON CORPORATION | 0.00% | US30161N1019 |
| FNMA POOL #FM8373 2% 08-01-2036 BEO | 0.00% | US3140XCJT67 |
| KINGNET NETWORK CO LTD | 0.00% | CNE100000XB5 |
| DSV A/S | 0.00% | DK0060079531 |
| TRUIST FINL CORP COM | 0.00% | US89832Q1094 |
| AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27 | 0.00% | AU3TB0000135 |
| FNMA POOL #MA4120 2.5% 09-01-2050 BEO | 0.00% | US31418DSJ27 |
| KKR AND CO INC | 0.00% | US48251W1045 |
| JAPAN(GOVT OF) 1.4% SNR 20/09/52 JPY50000 | 0.00% | JP1300761NA3 |
| VIRGIN MEDIA VEND3 4.875% SNR SEC 15/07/28 GBP | 0.00% | XS2187646901 |
| ITALGAS SPA | 0.00% | IT0005211237 |
| ACS ACTIVIDADES CONS Y SERV | 0.00% | ES0167050915 |
| HYUNDAI STEEL CO | 0.00% | KR7004020004 |
| SECOM CO LTD | 0.00% | JP3421800008 |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 | 0.00% | US912810RY64 |
| SANKYO CO LTD GUNMA | 0.00% | JP3326410002 |
| NEC CORPORATION | 0.00% | JP3733000008 |
| ASTRAZENECA PLC 6.45% DUE 09-15-2037 | 0.00% | US046353AD01 |
| UK(GOVT OF) 0.625% BDS 31/07/35 GBP1000 | 0.00% | GB00BMGR2916 |
| CHINA VANKE CO RES | 0.00% | CNE100001SR9 |
| EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL E 1 | 0.00% | US30227FAL40 |
| 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 EUR0.01 | 0.00% | DE0001102382 |
| 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 |
| POWER ASSETS HOLDINGS LIMITED | 0.00% | HK0006000050 |
| CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD | 0.00% | CA135087J397 |
| PRUDENTIAL FINANCIAL INC | 0.00% | US7443201022 |
| PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS A | 0.00% | US12510HAD26 |
| AMERN EXPRESS CO FLTG RT 5.282% DUE 07-27-2029 | 0.00% | US025816DH90 |
| ALCON AG | 0.00% | CH0432492467 |
| ATLANTIA SPA 1.875% SNR 12/02/2028 EUR | 0.00% | XS2301390089 |
| CONSTELLATION ENERGY CORP | 0.00% | US21037T1097 |
| LG ELECTRONICS INC | 0.00% | KR7066570003 |
| ONEOK INC 5.65% 11-01-2028 | 0.00% | US682680BJ18 |
| DUPONT DE NEMOURS INC | 0.00% | US26614N1028 |
| MSCI INC | 0.00% | US55354G1004 |
| DECKERS OUTDOOR CORP | 0.00% | US2435371073 |

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| METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEC | 0.00% | US59259YBY41 |
| UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG | 0.00% | US912810RX81 |
| SPRINT CAPITAL CP 8.75% GTD SNR 15/03/32USD | 0.00% | US852060AT99 |
| LCH_IRS BOFAGB2U 16/11/2028 EUR P 2.897% / R 6MEURIB AR | 0.00% | |
| JAPAN (30 YR 1.3% 20/06/2052 | 0.00% | JP1300751N79 |
| SOMPO HOLDINGS INC NPV | 0.00% | JP3165000005 |
| GREAT EASTERN HOLDINGS LTD | 0.00% | SG1155882803 |
| WARNERMEDIA HLDGS INC 5.141% 03-15-2052 | 0.00% | US55903VBE20 |
| 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 |
| BUONI POLIENNALI 4.4% 4.4% 01/05/2033 | 0.00% | IT0005518128 |
| MERCK & CO INC NEW 5.0% 05-17-2053 | 0.00% | US58933YBM66 |
| 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 |
| DKK BNP PARIBAS A/C | 0.00% | |
| JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000. | 0.00% | JP1300351B93 |
| 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 |
| LAFARGEHOLCIM LTD | 0.00% | CH0012214059 |
| NN GROUP N.V. 6%-FRN LT2 03/11/43 EUR1000 | 0.00% | XS2616652637 |
| GERMANY(FED REP) 0% SNR 15/11/2028 EURO.01 | 0.00% | DE0001102556 |
| INTERCONTINENTAL 2.1% DUE 06-15-2030 | 0.00% | US45866FAK03 |
| 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 |
| INDITEX | 0.00% | ES0148396007 |
| LG HOUSEHOLD HEALTH CARE | 0.00% | KR7051900009 |
| FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057 | 0.00% | US3136B02D78 |
| TOKUYAMA CORP | 0.00% | JP3625000009 |
| FNMA POOL #MA4398 2% 07-01-2051 BEO | 0.00% | US31418D3G50 |
| GERMANY(FED REP) 1% BDS 15/05/2038 EURO.01 | 0.00% | DE0001102598 |
| CASSIA 2022-1 S.R. FRN M/BKD 05/2034 EUR'A' | 0.00% | XS2459127739 |
| VENTURE XXVIII CLO LTD / VENTURE SR SEC DNT CL A1R FLTG 14 | 0.00% | US92331AAU88 |
| ITALY(REP OF) 1.75% SNR 01/07/24 EUR1000 | 0.00% | IT0005367492 |
| NORTHEASTERN UNIV 2.894% 10-01-2050 | 0.00% | US664675AT20 |
| CAPITAL ONE FINANCIAL CORPORATION | 0.00% | US14040H1059 |
| JAPAN (2 YR ISSUE) .005% 01/04/2024 | 0.00% | JP1024351N46 |
| BARCLAYS PLC | 0.00% | GB0031348658 |
| JIANGSU JIANGYIN RURAL COMMERCIAL BANK CO LTD | 0.00% | CNE100002BL6 |
| GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG | 0.00% | US36179SEH67 |
| CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP | 0.00% | XS1506033239 |
| JAPAN(GOVT OF) 0.8% SNR 20/03/42 JPY50000 | 0.00% | JP1201801N46 |
| GUI ZHOU TYRE ORD SHS A | 0.00% | CNE000000JH2 |
| FHLMC GOLD Q45872 3.0% 01-01-2047 | 0.00% | US3132WKQ275 |
| 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 |
| 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 |
| 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 |
| IDEXX LABORATORIES INC | 0.00% | US45168D1046 |
| SPAIN(KINGDOM) .8% 30/07/2029 | 0.00% | ES0000012K53 |
| 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 |
| JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000 | 0.00% | JP1200951760 |
| REALTY INCOME CORP 5.125% 07-06-2034 | 0.00% | XS2644969698 |
| 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 |
| ASMEDIA TECHNOLOGY INC | 0.00% | TW0005269005 |
| SK INNOVATION | 0.00% | KR7096770003 |
| ITALY(REP OF) 1.8% SNR 01/03/2041 EUR1000 | 0.00% | IT0005421703 |
| MARSH & MCLENNAN COS INC 5.7% 09-15-2053 | 0.00% | US571748BV33 |
| GERMANY(FED REP) 0% SNR 15/08/2029 EURO.01 | 0.00% | DE0001102473 |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT | 0.00% | |
| BEIERSDORF AG | 0.00% | DE0005200000 |
| BANK OF NEW YORK MELLON CORP | 0.00% | US0640581007 |
| SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000 | 0.00% | ES0000012729 |
| TRANSCANADA 6.203% DUE 03-09-2026 | 0.00% | US89352HBE80 |
| AKZO NOBEL NV | 0.00% | NL0013267909 |
| BUONI POLIENNALI 1.85% 01/07/2025 | 0.00% | IT0005408502 |
| ALLIANZ SE 5.824%-FRN LT2 25/07/53 EUR | 0.00% | DE000A351U49 |
| LINDT & SPRUENGLI AG-PC | 0.00% | CH0010570767 |

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| DOW INC | 0.00% | US2605571031 |
| 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 |
| PVTPL BDS 2020-FL5 LTD CL 20-FLS CL B VAR RT 02-16-2037 E | 0.00% | US05492QAE61 |
| 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 |
| ONEMAIN FINANCIAL ISSUANCE TRU SER 22-3ACL A 5.94% 05-1 | 0.00% | US68269PAA57 |
| CELANESE US HLDGS LLC 6.35% 11-15-2028 | 0.00% | US15089QAW42 |
| EQUINOR ASA | 0.00% | NO0010096985 |
| ITALY(REP OF) 7.25% SNR 01/11/26 EURO.01 | 0.00% | IT0001086567 |
| INTL GAME TECH PLC | 0.00% | GB00BVG7F061 |
| LLOYDS BANKING GROUP PLC | 0.00% | GB0008706128 |
| NUTRIEN LTD COM NPV | 0.00% | CA67077M1086 |
| JAPAN(GOVT OF) 2% SNR 20/03/27 JPY50000'93 | 0.00% | JP1200931739 |
| DANSKE BANK A/S 2.25% 14/01/2028 | 0.00% | XS2100904361 |
| JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000 | 0.00% | JP1200891685 |
| BQE FED CRED MUT 5.125% LT2 13/01/2033 EUR | 0.00% | FR001400F323 |
| ORANGE 5.375%-FR SUB EMTN PERP EUR | 0.00% | FR001400GDJ1 |
| SCHNEIDER ELECTRIC 3.25% SNR EMTN 09/11/27 EUR | 0.00% | FR001400DT99 |
| POLSKI KONCERN NAFTOWY | 0.00% | PLPKN0000018 |
| GEORGIA PWR CO 4.75% DUE 09-01-2040 | 0.00% | US373334JS15 |
| ITALY(REP OF) 2.1% SNR 15/07/2026 EUR1000 | 0.00% | IT0005370306 |
| JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000 | 0.00% | JP1200861647 |
| DAEWOO ENGINEERING & CONSTRUCTION | 0.00% | KR7047040001 |
| AMERICAN TOWER CORP NEW 5.5% 03-15-2028 | 0.00% | US03027XBY58 |
| ITALY(REP OF) 5% SNR 01/08/2039 EUR1000 | 0.00% | IT0004286966 |
| BLACK DIAMOND 2019 FRN CLO 05/2032 EUR 'A-1' | 0.00% | XS2390844780 |
| EXPERIAN GROUP LTD | 0.00% | GB00B19NLV48 |
| ONEMAIN FINL ISSUANCE TR 2022-2 ASSET BACKED NT CL A 14 | 0.00% | US68268VAA35 |
| JAPAN(GOVT OF) 2.1% SNR 20/03/26 JPY50000 | 0.00% | JP1200851630 |
| UK(GOVT OF) 0.875% SNR 31/07/33 GBP1000 | 0.00% | GB00BM8Z2S21 |
| SCHNEIDER ELECTRIC 3.5% SNR EMTN 09/11/32 EUR | 0.00% | FR001400DTA3 |
| HYUNDAI WIA CORP | 0.00% | KR7011210002 |
| CANADA(GOVT OF) 1.25% BDS 01/03/2025 CAD1 | 0.00% | CA135087K528 |
| TOTAL SA | 0.00% | US89151E1091 |
| AUSTRALIA(CMNWLTH) 1.25% SNR 21/05/32 AUD1000 | 0.00% | AU0000075681 |
| Outstanding Settlement Receipts - HUF | 0.00% | |
| 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% GILTDUE 22/01/20 | 0.00% | GB00B84Z9V04 |
| Outstanding Settlement Receipts - EUR | 0.00% | |
| JAPAN (GOVERNMENT 0.4% .4% 20/03/2040 | 0.00% | JP1201721L45 |
| DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01 | 0.00% | DK0009922320 |
| BPCE 5.125%-FRN SUB 25/01/35 EUR | 0.00% | FR001400FB22 |
| MEGA FINANCIAL HOLDING CO LTD | 0.00% | TW0002886009 |
| NINTENDO CO LTD | 0.00% | JP3756600007 |
| AMERICREDIT 2.45% DUE 11-18-2026 | 0.00% | US03066TAC53 |
| GERMANY(FED REP) 4.75% SNR 04/07/28 EURO.01 | 0.00% | DE0001135085 |
| QUANTA SERVICES INC | 0.00% | US74762E1029 |
| JAPAN(GOVT OF) 2.1% SNR 20/09/24 JPY50000 | 0.00% | JP1200721494 |
| GNMAII POOL #MA5263 3.5% DUE 06-01-2048 REG | 0.00% | US36179TZ403 |
| AUSTRALIA(CMNWLTH) 0.5% SNR 21/09/2026 AUD1000 | 0.00% | AU0000106411 |
| CREDIT AGRICOLE SA MTN 3.875% 20/04/2031 | 0.00% | FR001400HCR4 |
| COLD STORAGE TR 2020-ICES MTG PASS THRU CTF CL F 144A 8.! | 0.00% | US193051AS82 |
| BELL CANADA 4.55% DEB 09/02/2030 CAD1 | 0.00% | CA07813ZCL63 |
| ITALY(REPUBLIC OF) .45% 15/02/2029 | 0.00% | IT0005467482 |
| PROLOGIS EURO FIN 4.25% 31/01/2043 | 0.00% | XS2580271752 |
| FUT DEC 23 BANK ACCEPT 3M | 0.00% | |
| JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000 | 0.00% | JP1300321A34 |
| FNMA POOL #CA6740 3.0% 08-01-2050 | 0.00% | US3140QEP226 |
| 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 |
| PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1 | 0.00% | US78485WAC38 |
| ITALY(REPUBLIC OF) T-BOND 3.85% 01/09/2049 | 0.00% | IT0005363111 |
| JAPAN (20 YR TBOND .5% 20/12/2041 | 0.00% | JP1201791N14 |
| PVTPL BDS 2020-FL5 LTD/BDS 2020-FL5 LLC SER 20-FL5 CLS E VA | 0.00% | US05492QAL05 |
| PVTPL VERALTO CORP SR NT 5.45% 09-18-2033 | 0.00% | US92338CAE30 |
| PVTPL BX TR SER 2018-GW CL F FLTG 05-15-2025 | 0.00% | US12433UAQ85 |
| GNMAII POOL #MA7255 SER 2051 2.5% DUE 03-20-2051 REG | 0.00% | US36179WBY30 |
| SUBARU CORP | 0.00% | JP3814800003 |
| VIRGINIA ELEC & PWR CO 5.3% 08-15-2033 | 0.00% | US927804GM00 |

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| PVTPL ASHTEAD CAP INC 5.55% | 05-30-2033 | 0.00% | US045054AQ67 |
| AVIVA ORD | | 0.00% | GB00BPQY8M80 |
| GERMANY(FED REP) 0.25% SNR 15/02/29 | EUR0.01 | 0.00% | DE0001102465 |
| AMERICAN WTR CAP CORP SR NT 3.25% | 06-01-2051 | 0.00% | US03040WAZ86 |
| DOMINION ENERGY INC | | 0.00% | US25746U1097 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% | 01-01-2052 | 0.00% | US3140M9X516 |
| PVTPL FREDDIE MAC STACR REMIC TR 2020-DNA3 MULTICLASS | | 0.00% | US35565WBD39 |
| AUTOSTRAD 5.125% SNR 14/06/2033 | EUR | 0.00% | XS2636745882 |
| FRANCE(GOVT OF) 4% SNR 25/04/2055 | EUR1 | 0.00% | FR0010171975 |
| PVTPL CMO BX COML MTG TR 2019-XL COML | MTG PASSTHRU | 0.00% | US056054AJ89 |
| BUONI POLIENNALI DEL TBOND TE 1.65% | 01/03/2032 | 0.00% | IT0005094088 |
| CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.463% | SO270513AI | 0.00% | |
| WESFARMERS LIMITED | | 0.00% | AU000000WES1 |
| TCI-SYMPHONY CLO 2016-1 LTD / SR SECD NTA-R-2 FLTG 144A € | | 0.00% | US87229WAQ42 |
| PVTPL MADISON PK FDG XXXIV LTD/MADISON SER 19-34 A CLS | | 0.00% | US55819GAL32 |
| ITALY(REP OF) 5% SNR 01/09/2040 | EUR1000 | 0.00% | IT0004532559 |
| S-OIL CORPORATION | | 0.00% | KR7010950004 |
| DIAGEO CAP PLC 5.3% DUE 10-24-2027 | | 0.00% | US25243YBG35 |
| UIE PLC USD1 | | 0.00% | MT0002400118 |
| LDC EURO.80 | | 0.00% | FR0013204336 |
| UK(GOVT OF) 0.875% BDS 31/01/46 | GBP1000 | 0.00% | GB00BNNGP775 |
| OZLM IX LTD / OZLM IX LLC 6.68775% | 10-20-2031 | 0.00% | US67109KBC71 |
| KOREA HOUSING FIN CORP 3.714% | 11/04/2027 | 0.00% | XS2545732484 |
| FORD MOTOR CREDIT COMPANY LLC 3.664 | DUE 09-08-2024 REC | 0.00% | US345397WWW97 |
| ULTA BEAUTY INC COM | | 0.00% | US9038453031 |
| LIFE 2021-BMR MTG TR COML MTG PASS THRU CTF CL F 7.7964 | | 0.00% | US53218CAL46 |
| AEGON NV | | 0.00% | NL0000303709 |
| PVTPL OCTAGON INVT PARTNERS XXI LTD/OCTAGON SR SEI | | 0.00% | US67590QBK22 |
| HOYA CORPORATION JPY | | 0.00% | JP3837800006 |
| 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 |
| 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 |
| OAKTREE CLO 2019-4 LTD / OAKTREE | 6.70775% 10-20-2032 | 0.00% | US67402CAQ96 |
| LCH_OIS BOFAGB2U 06/03/2025 | USD P 3.61% / R 1DSOFR AROI | 0.00% | |
| FUT MAR 25 ICE SONIA SO3 | | 0.00% | |
| DIAGEO CAP PLC 5.5% DUE 01-24-2033 | | 0.00% | US25243YBH18 |
| 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 |
| PANCANADIAN PETE 7.2% DUE 11-01-2031 | | 0.00% | US698900AG20 |
| 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 |
| LCH_IRS BOFAGB2U 17/03/2031 | AUD P 3.843% / R 6MBBSW AR | 0.00% | |
| CHINA COAL XINJI ENERGY CO LTD | | 0.00% | CNE1000008D7 |
| JAPAN(GOVT OF) 1.6% SNR 20/06/32 | JPY50000 | 0.00% | JP1201391C86 |
| GLOBAL PAYMENTS INC | | 0.00% | US37940X1028 |
| PG AND E CORP | | 0.00% | US69331C1080 |
| HISCOX 6.0% | 22/09/2027 | 0.00% | XS2524678666 |
| PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% | DUE 01-17- | 0.00% | US233853AN08 |
| UNITED STATES OF AMER TREAS BONDS DTD | 05/15/2016 2.5% | 0.00% | US912810RS96 |
| BARCLAYS PLC 1.106%-FRN SNR 12/05/32 | EUR | 0.00% | XS2342060360 |
| AEON KYUSHU CO LTD | | 0.00% | JP3245400001 |
| PVTPL FS RIALTO 2022-FL4 ISSUER LLC SR 22-FL4 CL A VAR RT D | | 0.00% | US30326MAA36 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% | 05-01-2051 | 0.00% | US3140QKN871 |
| ITALY(REP OF) 0.9% BDS 01/04/2031 | EUR1000 | 0.00% | IT0005422891 |
| ESI GROUP ORD SHS | | 0.00% | FR0004110310 |
| FNMA POOL #BN3625 4.0% | DUE 01-01-2049 | 0.00% | US3140JLA384 |
| LCH_OIS CHASUS33 20/06/2026 | GBP P 1DSONIA / R 5.436% 466 | 0.00% | |
| FED HOME LN MTG 2.5% | DUE 02-01-2051 | 0.00% | US3133KLA494 |
| FROST CMBS 2021-1 FRN M/BKD 11/2033 | EUR 'D' | 0.00% | XS2402428770 |
| VODAFONE GROUP 3.25% | 04/06/2081 | 0.00% | US92857WBV19 |
| MIPS AB | | 0.00% | SE0009216278 |
| SANTANDER HLDGS FIXED 4.5% | DUE 07-17-2025 | 0.00% | US80282KAE64 |
| CRH PLC LONDON LISTING | | 0.00% | IE0001827041 |
| NATIONAL GRID PLC 5.809% | 06-12-2033 | 0.00% | US636274AE20 |
| FNMA POOL #FM5770 4% | 06-01-2049 BEO | 0.00% | US3140X9MU66 |
| PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% | | 0.00% | US05581KAF84 |
| INTEL CORP 5.625% | 02-10-2043 | 0.00% | US458140CH18 |

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| FNMA POOL #MA4918 5% 02-01-2053 BEO | 0.00% | US31418EPC83 |
| JAPAN (20 YEAR ISSUE) .4% 20/03/2039 | 0.00% | JP1201681K44 |
| MONGOLIA (GOVT OF) 5.125% SNR 07/04/26 USD1000 | 0.00% | USY6142NAC21 |
| FUT DEC 25 CME 3MO SOFR | 0.00% | |
| GOLDMAN SACHS MTN 4.0% 21/09/2029 | 0.00% | XS2536502227 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2051 | 0.00% | US3132DWBC64 |
| LCH_OIS BOFAGB2U 02/23/2053 USD P 2.61% / R 1DSOFR AROI | 0.00% | |
| GERMANY(FED REP) 4.75% SNR 04/07/34 EUR0.01 | 0.00% | DE0001135226 |
| JAPAN(GOVT OF) 2.2% SNR 20/09/27 JPY50000 | 0.00% | JP1200971792 |
| CELANESE US HLDGS 6.05% DUE 03-15-2025 | 0.00% | US15089QAL86 |
| CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO | 0.00% | US209111GD93 |
| AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 | 0.00% | AU00000101792 |
| PVTPL CMO NEW ORL HOTEL TR 2019-HNLASER 19-HNLA CLS A PRUDENTIAL PLC | 0.00% | US647622AA79 |
| ITALY(REP OF) 0.95% SNR 01/12/31 EUR1000 | 0.00% | GB0007099541 |
| ITALY(REPUBLIC OF) 0% TBOND 3.45% 01/03/2048 | 0.00% | IT0005449969 |
| ICICI BANK SPON ADR | 0.00% | IT0005273013 |
| PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125% | 0.00% | US45104G1040 |
| PVTPL KUBOTA CR OWNER TR 2022-2 NT CL A-2 144A 4.07% D | 0.00% | US50201DAD57 |
| ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000 | 0.00% | US50117JAB98 |
| SCIENTIFIC GAMES CORP - A | 0.00% | IT0004644735 |
| SAMSUNG ELECTRO MECHANICS CO | 0.00% | US80874P1093 |
| ORANGE SA 1.25% 07/07/2027 | 0.00% | KR7009150004 |
| VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053 | 0.00% | FR0013506292 |
| OTC CASH COLL RECEIVABLE FROM STANDARD CHARTERED BAN | 0.00% | US927804GN82 |
| SAXON ASSET SECS TR 2004-3 MTG LN ASSET BKD CTF M-2 FLTG | 0.00% | |
| HCA INC 5.125% 06-15-2039 | 0.00% | US805564QW46 |
| FNMA POOL #FS4639 6% 05-01-2053 BEO | 0.00% | US404119BY43 |
| BARCLAYS PLC 0.577%-FRN SNR 09/08/29 EUR | 0.00% | US3140XLEM68 |
| ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 | 0.00% | XS2373642102 |
| STD CHARTERED PLC 2.819% DUE 01-30-2026 | 0.00% | US03523TBV98 |
| SHANGHAI DATUN ENERGY RESOURCES CO LTD | 0.00% | US85325WAA62 |
| LOGITECH INTERNATIONAL SA | 0.00% | CNE000001915 |
| PVTPL TCW CLO SER 18-1A CL A1R FLTG 04-25-2031 BEO | 0.00% | CH0025751329 |
| FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1 | 0.00% | US87240UAR14 |
| AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030 | 0.00% | FR0013257524 |
| CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 | 0.00% | US03040WAW55 |
| FNMA POOL #FS1836 2.5% 05-01-2052 BEO | 0.00% | US14040HDA05 |
| PVTPL IRON MTN INC NEW 4.5% DUE 02-15-2031/08-18-20 | 0.00% | US3140XHBE67 |
| CHINA RAILWAY GROUP LTD | 0.00% | US46284VAN10 |
| JAPAN (20 YR TBOND) .5% 20/03/2038 | 0.00% | CNE100000866 |
| FIDELITY NATIONAL INFORMATION SERVICES I | 0.00% | JP1201641J38 |
| BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01 | 0.00% | US31620M1062 |
| PPG INDUSTRIES INC | 0.00% | BE0000347568 |
| GERMANY(FED REP) 1.75% BDS 15/02/24 EUR0.01 | 0.00% | US6935061076 |
| JAPAN(GOVT OF) 0.5% SNR 20/09/41 JPY50000 | 0.00% | DE0001102333 |
| JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000 | 0.00% | JP1201781MA3 |
| GERMANY(FED REP) 5.625% SNR 04/01/28 EUR0.01 | 0.00% | JP1201651J76 |
| F&G GLOBAL FDG .9% DUE 09-20-2024 | 0.00% | DE0001135069 |
| JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000 | 0.00% | US30321L2B72 |
| GERMANY(FED REP) 0% SNR 13/10/23 EURO.01'178 | 0.00% | JP1201591GC4 |
| LCH_IRS BOFAGB2U 07/01/2033 AUD P 4.72% / R 6MBBSW ARII | 0.00% | DE0001141786 |
| XCEL ENERGY INC | 0.00% | |
| VORNADO REALTY TRUST | 0.00% | US98389B1008 |
| AUSTRALIA(CMNWLTH) 1.5% SNR 21/06/2031 AUD1000 | 0.00% | US9290421091 |
| GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG | 0.00% | AU0000047003 |
| FNMA POOL #CB1131 2.5% DUE 07-01-2051 | 0.00% | US36181BKX72 |
| ORSTED A/S 3.25% 3.25% 13/09/2031 | 0.00% | US3140QLHH20 |
| CR AGRICOLE 2.625% 29/01/2048 | 0.00% | XS2531569965 |
| FERRARI NV COM | 0.00% | FR0013312154 |
| FASTENAL CO | 0.00% | NL0011585146 |
| INFOSYS LTD | 0.00% | US3119001044 |
| PVTPL BMW US CAP LLC SR NT 5.3% 08-11-2025 | 0.00% | US4567881085 |
| UK(GOVT OF) 4.25% SNR 07/12/49 GBP1000 | 0.00% | US05565ECC75 |
| PVTPL FLEXENTIAL ISSUER LLC/FLEXENTIAL CO-IS SR 21-1A CL A: | 0.00% | GB00B39R3707 |
| NESTLE HLDGS INC 2.5% GTD SNR 04/04/2032GBP | 0.00% | US33938MAA71 |
| JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000 | 0.00% | XS2464407860 |
| GOLDMAN SACHS GROUP INC 5.798% DUE 08-10-2026 | 0.00% | JP1201581G90 |
| KFC HOLDINGS JAPAN LTD | 0.00% | US38145GAM24 |
| IMPALA PLATINUM HOLDINGS LIMITED | 0.00% | JP3702200001 |
| JAPAN(GOVT OF) 0.6% SNR 20/09/37 JPY50000 | 0.00% | ZAEO00083648 |
| JOHNSON CONTROLS INTERNATIONAL PLC | 0.00% | JP1201621H91 |
| | 0.00% | IE00BY7QL619 |

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| DONG E E JIAO CO LTD | 0.00% | CNE0000006Y9 |
| GENERAL MOTORS FIN 1% SNR EMTN 24/02/2025 EUR | 0.00% | XS2444424639 |
| SEVEN & I HOLDINGS CO LTD | 0.00% | JP3422950000 |
| WELLS FARGO & CO 4.478% 04-04-2031 | 0.00% | US95000U2L65 |
| NORDEA BANK ABP | 0.00% | FI4000297767 |
| MURATA MFG CO NPV TEMP | 0.00% | DU06610403D8 |
| 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 |
| ISHARES III PLC JP MORGAN EM LOCAL GOVT BD | 0.00% | IE00B5M4WH52 |
| COSTAR GROUP INC COM | 0.00% | US22160N1090 |
| BIOGEN INC 2.25% DUE 05-01-2030 | 0.00% | US09062XAH61 |
| SHANGHAI PHARMACEUTICALS HOLDING CO LTD | 0.00% | CNE1000012B3 |
| FEDERAL HOME LN MTG CORP POOL #FR SD1708 2.5% 08-01-2 | 0.00% | US3132DN3R23 |
| ATLAS COPCO AB | 0.00% | SE0017486889 |
| 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 |
| GNMAII POOL #MA7535 3.0% 08-20-2051 | 0.00% | US36179WLV95 |
| AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 | 0.00% | US00774MAW55 |
| ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000 | 0.00% | IT0005282527 |
| PVTPL ARBYS FDG LLC SR SECD NT SER 2020-1 CL A-2 144A 3. | 0.00% | US038779AB06 |
| E.ON INTERNATIONAL 5.875% SNR MTN 30/10/37 GBP | 0.00% | XS0327443627 |
| FUT PUT DEC 23 U.S. T-BONDS 1110 | 0.00% | |
| Income Due - GBP | 0.00% | |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27 AUD1000 | 0.00% | AU000XCLWAQ1 |
| CBRE GI OPEN END FUND .5% 27/01/2028 | 0.00% | XS2286044024 |
| AUSTRALIAN GOVT T-BOND 1.0% 21/12/2030 | 0.00% | AU0000087454 |
| HARUYAMA HOLDINGS INC | 0.00% | JP3773600006 |
| SEAWORLD ENTERTAINMET INC | 0.00% | US81282V1008 |
| SPAIN(KINGDOM OF) 0.25% SNR 30/07/24 EUR1000 | 0.00% | ES0000012E85 |
| GWYNT Y MOR OFTO 2.778% SNR SEC 17/02/34GBP | 0.00% | XS1175846580 |
| STMICROELECTRONICS NV | 0.00% | NL0000226223 |
| MARSH & MCLENNAN 4.375% DUE 03-15-2029 | 0.00% | US571748BG65 |
| GERMANY(FED REP) 1.8% BDS 15/08/2053 EUR0.01 | 0.00% | DE0001102614 |
| LPP SA | 0.00% | PLLPP0000011 |
| NIPPON BS BROADCASTING CORP | 0.00% | JP3746000003 |
| BOOKING HOLDINGS INC 4.125% 05-12-2033 | 0.00% | XS2621007660 |
| MILLICOM INTL CELL 4.5% SNR 27/04/31 USD200000 | 0.00% | USL6388GHX18 |
| WOLTERS KLUWER 3.75% SNR 03/04/2031 EUR | 0.00% | XS2592516210 |
| PALANTIR TECHNOLOGIES INC | 0.00% | US69608A1088 |
| ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000 | 0.00% | IT0005083057 |
| GERMANY(FED REP) 0% GTD SNR 18/10/24 EUR0.01 | 0.00% | DE0001141802 |
| MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031 | 0.00% | US60687YBU29 |
| GNMA POOL #MA2602 4% 02-20-2045 BEO | 0.00% | US36179Q3K59 |
| MOBICO GROUP PLC 2.375% GTD SNR 20/11/28GBP | 0.00% | XS2081477817 |
| SEMPRA ENERGY 3.7% DUE 04-01-2029 BEO | 0.00% | US816851BP33 |
| AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000 | 0.00% | AU000XCLWAU3 |
| FAST RETAILING CO LTD | 0.00% | JP3802300008 |
| PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE | 0.00% | US00253XAA90 |
| JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000 | 0.00% | JP1300341B39 |
| KONINKLIJKE KPN NV | 0.00% | NL0000009082 |
| UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 RI | 0.00% | US912810QA97 |
| FUT DEC 24 LIF 3M EURIBOR | 0.00% | |
| GERMANY(FED REP) 0% SNR 15/05/2035 EUR0.01 | 0.00% | DE0001102515 |
| JAPAN(GOVT OF) 1.4% SNR 20/03/53 JPY50000 | 0.00% | JP1300781P48 |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 | 0.00% | US19828TAB26 |
| LX INTERNATIONAL CORP | 0.00% | KR7001120005 |
| UK(GOVT OF) 3.5% BDS 22/10/2025 GBP1000 | 0.00% | GB00BPCJD880 |
| NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025 | 0.00% | NL0011220108 |
| SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO | 0.00% | US824348BR69 |
| PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 1 82 | 0.00% | |
| 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 |
| 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 |
| COMPAGNIE DE SAINT-GOBAIN | 0.00% | FR0000125007 |
| AMADEUS IT HLDGS | 0.00% | ES0109067019 |
| PVTPL VB-S1 ISSUER LLC SECD TOWER 2022-1 CL F 5.268% 02-11 | 0.00% | US91823ABA88 |
| JAPAN(GOVT OF) 1.8% SNR 20/09/43 JPY50000 | 0.00% | JP1300401D91 |
| DEUCE FINCO PLC 5.5% 15/06/2027 GBP | 0.00% | XS2351480996 |
| NETHERLANDS GOVERNMENT 2.75% 15/01/2047 | 0.00% | NL0010721999 |
| SGD BNP PARIBAS A/C | 0.00% | |
| UK(GOVT OF) 1.75% SNR 22/01/49 GBP1000 | 0.00% | GB00BFWFPP71 |

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| HANA FINANCIAL GROUP | 0.00% | KR7086790003 |
| CANADIAN SOLAR INFRASTRUCTURE FUND INC | 0.00% | JP3048590008 |
| SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000 | 0.00% | ES0000012932 |
| EXTRA SPACE FIXED 5.7% 04-01-2028 | 0.00% | US30225VAJ61 |
| SEAH BESTEEL HOLDINGS CORP | 0.00% | KR7001430008 |
| COLOGIX CANADIAN I 5.68% NTS 25/01/2027 CAD1 | 0.00% | CA19521DAJ06 |
| EUROBANK ERGASIAS SERVICES AND | 0.00% | GRS323003012 |
| 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 |
| VEEVA SYSTEMS INC | 0.00% | US9224751084 |
| NEWMONT CORP | 0.00% | US6516391066 |
| ITALY(REPUBLIC OF) 3.5% 15/01/2026 | 0.00% | IT0005514473 |
| PVTPL COTY INC / HFC PRESTIGE PRODS INC / HFC 6.625% 07-15 | 0.00% | US22207AAA07 |
| SUNDRUG CO LTD | 0.00% | JP3336600006 |
| 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 |
| MOWI ASA | 0.00% | NO0003054108 |
| ITALY(REP OF) 0.5% BDS 01/02/2026 EUR1000 | 0.00% | IT0005419848 |
| GEORGIA PWR CO 3.7% 01-30-2050 | 0.00% | US373334KN09 |
| SWISS RE AG | 0.00% | CH0126881561 |
| JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033 | 0.00% | JP1201451D66 |
| TURK TRAKTOR VE ZIRAAT MAKINELERI AS | 0.00% | TRETRRK00010 |
| FNMA POOL #FS2598 3% 05-01-2052 BEO | 0.00% | US3140XH3G03 |
| TANSEISHA CO LTD | 0.00% | JP3472200009 |
| ZHESHANG DEVELOPMENT GROUP CO LTD | 0.00% | CNE000000YS8 |
| FEDERAL HOME LOAN MORTGAGE CORP 2% 08-01-2051 | 0.00% | US3132DWB512 |
| FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-205 | 0.00% | US3132DVLW36 |
| KADOYA SESAME MILLS INC | 0.00% | JP3214400008 |
| VERITIV CORP | 0.00% | US9234541020 |
| DEUTSCHE BANK AG (REG) | 0.00% | DE0005140008 |
| JAPAN (40 YR TBOND) .7% 20/03/2061 | 0.00% | JP1400141M51 |
| FIRST HORIZON CORP | 0.00% | US3205171057 |
| SRA HOLDINGS INC | 0.00% | JP3161450006 |
| UK(GOVT OF) 1.75% SNR 22/07/57 GBP1000 | 0.00% | GB00BD0XH204 |
| BONOS Y OBLIG DE 144A .5% 31/10/2031 | 0.00% | ES0000012I32 |
| POLAND(REPUBLIC) .25% 25/10/2026 | 0.00% | PL0000113460 |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042 | 0.00% | US035240AG57 |
| JAPAN (20 YR 0.3% .3% 20/09/2039 | 0.00% | JP1201701KA5 |
| LCH_IRS BOFAGB2U 02/08/2043 EUR P 2.612% / R 3MEURIB AR | 0.00% | |
| FOOT LOCKER INC | 0.00% | US3448491049 |
| JAPAN(GOVT OF) 1.6% SNR 20/03/33 JPY50000 | 0.00% | JP1201431D38 |
| BANIJAY ENTMNT 7.0% 01/05/2029 | 0.00% | XS2690055996 |
| CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO | 0.00% | US3137G0GZ69 |
| SANTANDER BK N A 8.197% DUE 12-15-2032 | 0.00% | US80290CBH60 |
| MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052 | 0.00% | US571748BS04 |
| POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000 | 0.00% | PL0000107611 |
| LEGRAND SA | 0.00% | FR0010307819 |
| DIGITAL REALTY TRUST LP GTD NT 5.55% 01-15-2028 | 0.00% | US25389JAV89 |
| LCH_OIS BOFAGB2U 19/04/2038 JPY P 1.39% / R 1DTONAR ARO | 0.00% | |
| FNMA POOL #BT7341 2.0% 09-01-2036 | 0.00% | US3140LWEP82 |
| FNMA POOL #FS0701 3% 12-01-2051 BEO | 0.00% | US3140KFX710 |
| AUTOSTRAD 2.25% SNR EMTN 25/01/32 EUR | 0.00% | XS2434702853 |
| ITALY(REPUBLIC OF) 0.0% 01/04/2026 | 0.00% | IT0005437147 |
| SPAIN(KINGDOM OF) .8% 30/07/2027 | 0.00% | ES0000012G26 |
| GOLDMAN SACHS GROUP INC 3.102% 02-24-2033 | 0.00% | US38141GZM94 |
| FNMA POOL #FS1107 2.5% 12-01-2051 BEO | 0.00% | US3140XGGR43 |
| 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 |
| SDI CORP | 0.00% | TW0002351004 |
| WILLIAMS COS INC 5.3% 08-15-2028 | 0.00% | US969457CK40 |
| GIVAUDAN - REG | 0.00% | CH0010645932 |
| OCADO GROUP PLC 3.875% GTD SNR 08/10/26 GBP | 0.00% | XS2393761692 |
| HENRY SCHEIN CORP COM | 0.00% | US8064071025 |
| ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028 | 0.00% | XAL5000DAC10 |
| BELGIUM(KINGDOM) .35% 22/06/2032 | 0.00% | BE0000354630 |
| INGERSOLL RAND INC | 0.00% | US45687V1061 |
| JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000 | 0.00% | JP1201481E36 |
| JAPAN (20 YEAR ISSUE) TBOND 0.5% 20/03/2041 | 0.00% | JP1201761M45 |
| BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042 | 0.00% | DE0001135432 |
| MINISTERIO HAC 6.25% GTD 09/07/2036 COP | 0.00% | COL17CT03748 |
| AUSTRALIA(CMNWLTH) 1.75% SNR 21/11/32 AUD1000 | 0.00% | AU0000143901 |

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| BORGWARNER INC | 0.00% | US0997241064 |
| JAPAN(GOVT OF) 0.8% SNR 20/12/47 JPY50000 | 0.00% | JP1300571HC4 |
| PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 4.278% DUE | 0.00% | US65364UAH95 |
| C.H. ROBINSON WORLDWIDE INC | 0.00% | US12541W2098 |
| BURBERRY GROUP PLC | 0.00% | GB0031743007 |
| FNMA 3.5% 09-01-2047 | 0.00% | US3140Q7QD28 |
| LCH_OIS BOFAGB2U 19/04/2033 GBP P 3.152% / R 1DSONIA AR | 0.00% | |
| E.ON SE 4% SNR 29/08/33 EUR1000'88' | 0.00% | XS2673547746 |
| NEW CHINA LIFE INSURANCE CO LTD | 0.00% | CNE100001922 |
| HUATAI SECURITIES CO LTD | 0.00% | CNE100000LQ8 |
| KONE CORPORATION NEW | 0.00% | FI0009013403 |
| GERMANY(FED REP) 0% GTD SNR 15/11/27 EURO.01 | 0.00% | DE0001102523 |
| JAPAN (30YR) .8% 20/03/2048 | 0.00% | JP1300581J30 |
| LCH_IRS BOFAGB2U 21/04/2027 CAD P 3.283% / R 3MCDOR ARI | 0.00% | |
| BELGIUM(KINGDOM) 0.5% SNR 22/10/2024 EURO.01 | 0.00% | BE0000342510 |
| SHANGHAI TUNNEL ENGINEERING CO LTD | 0.00% | CNE000000B83 |
| B3 SA BRASIL BOLSA BALCAO | 0.00% | BRB3SAACNOR6 |
| LCH_OIS BOFAGB2U 18/06/2036 JPY P 1.52% / R 1DTONAR ARO | 0.00% | |
| FNMA POOL #FS3092 2.5% 04-01-2052 BEO | 0.00% | US3140XJNJ82 |
| FNMA POOL #MA2405 4% 09-01-2045 BEO | 0.00% | US31418BU797 |
| LCH_RPI BOFAGB2U 03/03/2041 USD P 2.898% / R CPI ARZC050 | 0.00% | |
| ITALY(REP OF) 0.95% BDS 15/09/27 EUR1000 | 0.00% | IT0005416570 |
| Polish zloty | 0.00% | |
| ALPHA NETWORKS INC | 0.00% | TW0003380002 |
| SHAMROCK RESIDENT FRN M/BKD 01/2061 EUR 'A' | 0.00% | XS2441643827 |
| BOUYGUES | 0.00% | FR0000120503 |
| INTERPUBLIC GROUP COS INC USD | 0.00% | US4606901001 |
| FHLMC GOLD G67702 4 01-01-2047 | 0.00% | US3132XCRX53 |
| JOHNSON CONTROLS FIXED 3% DUE 09-15-2028 | 0.00% | XS2527421668 |
| FUT DEC 23 US 2YR T-NOTE | 0.00% | |
| ONEOK INC NEW 6.05% 09-01-2033 | 0.00% | US682680BL63 |
| FNMA POOL #FS3451 2.5% 03-01-2052 BEO | 0.00% | US3140XJZR70 |
| PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2025 | 0.00% | US62482BAA08 |
| BANK OF COMMUNICATION LTD | 0.00% | CNE100000205 |
| CHINA SUNTIEN GREE H CNY1 | 0.00% | CNE100000TW9 |
| STH AFRICA(REP OF) 8% SNR 31/01/2030 ZAR1000 | 0.00% | ZAG000106998 |
| GE HEALTHCARE HOLDING LLC | 0.00% | US36266G1076 |
| COCA-COLA FEMSA S.UNITS | 0.00% | MX01KO000002 |
| MISC BHD | 0.00% | MYL3816O0005 |
| VODAFONE GROUP ORD | 0.00% | GB00BH4HKS39 |
| JAPAN T-BOND 1.2 20/12/2034 | 0.00% | JP1201511EC7 |
| TRIPOD TECHNOLOGY CORP | 0.00% | TW0003044004 |
| ITALY(REP OF) 0.95% BDS 01/06/32 EUR1000 | 0.00% | IT0005466013 |
| ORANGE SA | 0.00% | FR0000133308 |
| FNMA POOL #MA4256 2.5% 02-01-2051 BEO | 0.00% | US31418DWS79 |
| CELANESE US HLDGS LLC 6.7% 11-15-2033 | 0.00% | US15089QAY08 |
| JAPAN 1.7% BDS 20/09/32 JPY50000 | 0.00% | JP1201401C92 |
| PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE (| 0.00% | US1248EPBR37 |
| COCA COLA HBC AG ORD | 0.00% | CH0198251305 |
| LCH_IRS BOFAGB2U 03/06/2027 NZD P 3.923% / R 3MBBR ARIR | 0.00% | |
| 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 |
| BONOS Y OBLIG DEL BDS 1.25% 31/10/2030 | 0.00% | ES0000012G34 |
| JAPAN(GOVT OF) 2.4% SNR 20/03/37 JPY50000 | 0.00% | JP1300261748 |
| NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1 | 0.00% | NL0012171458 |
| UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 | 0.00% | US91324PCD24 |
| GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG | 0.00% | US36179TEZ49 |
| PUT BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 1 80 | 0.00% | |
| LCH_IRS BOFAGB2U 19/06/2025 EUR P 2.281% / R 6MEURIB AR | 0.00% | |
| PHARMAENGINE INC | 0.00% | TW0004162003 |
| MARVELL TECHNOLOGY INC 5.75% 02-15-2029 | 0.00% | US573874AP91 |
| KRAFT HEINZ CO COM | 0.00% | US5007541064 |
| ROCHE HOLDING AG | 0.00% | CH0012032113 |
| GREAT PORTLAND EST ORD | 0.00% | GB00BF5H9P87 |
| NETHERLANDS KING 4% SNR 15/01/2037 EUR1 | 0.00% | NL0000102234 |
| PVTPL BENEFIT STR PARTNERS CLO XVI SER 18-16A CL A1R FL | 0.00% | US08181VAN55 |
| PARTNERS GROUP | 0.00% | CH0024608827 |
| ITALY(REP OF) 2.5% BDS 01/12/2032 EUR1000 | 0.00% | IT0005494239 |
| JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000 | 0.00% | JP1300301940 |
| NATWEST GROUP PLC 8%-FRN PERP USD200000 | 0.00% | US780099CK11 |
| WEST PHARMACEUTICAL SERVICES | 0.00% | US9553061055 |

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| MSC INDUSTRIAL DIRECT CO INC | 0.00% | US5535301064 |
| HARTFORD FINANCIAL SERVICES GROUP INC | 0.00% | US4165151048 |
| ACEF HOLDING SCA 1.25% GTD SNR 26/04/30 EUR | 0.00% | XS2401704189 |
| DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024 | 0.00% | XS2102507600 |
| ADIDAS AG | 0.00% | DE000A1EWWWW0 |
| GRAUBUNDNER KANTOALBANK PAR SHS | 0.00% | CH0001340204 |
| LAN AIRLINES GROUP SA | 0.00% | CLO000000423 |
| CANADIAN IMP BANK COM NPV | 0.00% | CA1360691010 |
| FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG | 0.00% | US3140J5MF35 |
| DEUTSCHE BOERSE AG | 0.00% | DE0005810055 |
| CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE | 0.00% | BRTRPLACNPR1 |
| SEEGENE INC | 0.00% | KR7096530001 |
| BANK AMER CORP 2.687% DUE 04-22-2032 | 0.00% | US06051GJT76 |
| PVTPL BNP PARIBAS 2.871% 04-19-2032 | 0.00% | US09659W2P81 |
| ITALY(REPUBLIC OF) 3.8% 15/04/2026 | 0.00% | IT0005538597 |
| INTL PETROLEUM COR 7.25% SNR 01/02/2027 USD1 | 0.00% | NO0012423476 |
| MOBICO GROUP PLC 4.25%-FR SUB PERP GBP100000 | 0.00% | XS2259808702 |
| INTERCONTINENTAL EXCHANGE INC 4.0% 09-15-2027 | 0.00% | US45866FAU84 |
| GRUPO AEROPORTUARIO DEL SURESTE SAB | 0.00% | MXP001661018 |
| HCA INC 5.875% DUE 02-01-2029 | 0.00% | US404119BW86 |
| COTE D'IVOIRE 6.125% SNR 15/06/2033 USD | 0.00% | XS1631415400 |
| TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD | 0.00% | TW0005880009 |
| GNMAII POOL #MA6930 2.0% 10-20-2050 | 0.00% | US36179VXX53 |
| GARTNER INC CL-A | 0.00% | US3666511072 |
| JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000 | 0.00% | JP1103491HC4 |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048 | 0.00% | US035240AN09 |
| JAPAN(GOVT OF) 0.7% SNR 20/03/51 JPY50000 | 0.00% | JP1300701M48 |
| JAPAN (30 YR TBOND) .7% 20/06/2051 | 0.00% | JP1300711M79 |
| AMGEN INC 5.65% 03-02-2053 | 0.00% | US031162DT45 |
| ODONTOPREV SA | 0.00% | BRODPVACNOR4 |
| UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR | 0.00% | XS2207976783 |
| PVTPL BMW US CAP LLC SR NT 5.05% 08-11-2028 | 0.00% | US05565ECE32 |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 10-01-2050 | 0.00% | US3140QFFX20 |
| GERMANY(FED REP) 0% BDS 15/08/2030 EURO.01 | 0.00% | DE0001030708 |
| RWE AG | 0.00% | DE0007037129 |
| META PLATFORMS INC 4.8% 05-15-2030 | 0.00% | US30303M8M79 |
| DOLLAR TREE INC | 0.00% | US2567461080 |
| LYONDELLBASELL INDUSTRIES | 0.00% | NL0009434992 |
| 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 AUI | 0.00% | AU000XCLWAG2 |
| GNMA POOL #782565 5 DUE 02-15-2039 BEO | 0.00% | US36241KZ681 |
| SKY PERFECT JSAT HOLDINGS | 0.00% | JP3396350005 |
| BOOKING HOLDINGS INC 4.75% 11-15-2034 | 0.00% | XS2555221246 |
| TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED | 0.00% | JP3585800000 |
| SINGAPORE(GOVT OF) 2.75% SNR 01/04/42 SGD1000 | 0.00% | SG3254976487 |
| BARCLAYS PLC FIXED 2.645% DUE 06-24-2031 | 0.00% | US06738EBM66 |
| UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042 | 0.00% | US91529YAJ55 |
| ZHONGMIN BAIHUI RETAIL GROUP LTD | 0.00% | SG2C76966531 |
| FRANCE(GOVT OF) 3% BDS 25/05/2054 EUR1'144A | 0.00% | FR001400FTH3 |
| MORGAN STANLEY 5.123% DUE 02-01-2029 | 0.00% | US61747YFA82 |
| 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 |
| DOLLAR GENERAL | 0.00% | US2566771059 |
| ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 | 0.00% | US775109CK50 |
| PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 | 0.00% | US44891ACA34 |
| STATE STREET CORP USD | 0.00% | US8574771031 |
| CEDACRI MERGECO SP FRN SNR SEC 05/28 EUR100000 | 0.00% | XS2345190263 |
| ATMOS ENERGY CORP | 0.00% | US0495601058 |
| IRSBZ524 IRS BNZ NZD 111124 RFXD 5.245 PFLT 3ZBSW | 0.00% | DUIRSBZ5244 |
| FUJII PHARMA CO LTD | 0.00% | JP3816200004 |
| CIGNA CORP NEW CORP 4.375% 10-15-2028 | 0.00% | US125523AH38 |
| TELECOM ITALIA CAP 6.375% DUE 11-15-2033 | 0.00% | US87927VAF58 |
| SAMSUNG C AND T CORPORATION | 0.00% | KR7028260008 |
| FRANCO NEVADA CORP | 0.00% | CA3518581051 |
| FNMA POOL #FM2892 3.5% 07-01-2048 BEO | 0.00% | US3140X6GA38 |
| MEXICO CY ARPT TR 4.25% 31/10/2026 | 0.00% | USP6629MAA01 |
| PAC GAS & ELEC CO 3.3% DUE 08-01-2040 | 0.00% | US694308JH19 |
| TIERPOINT ISSUER 6% DUE 06-25-2053 | 0.00% | US88651CAA80 |
| WESTLAKE AUTOMOBILE RECEIVABLES TR AUTO RECEIVABLES E | 0.00% | US96043FAF09 |
| COMMERCIAL INTL BK GDR REP 1 ORD EGP10 R | 0.00% | US2017122050 |
| PVTPL WINDSTREAM ESCROW LLC/WINDSTREAM ESCRO 7.75% | 0.00% | US97382WAA18 |
| HCA INC SR SECD NT 4.625% 03-15-2052 | 0.00% | US404119CL13 |

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| FHLMC GOLD G60765 3 11-01-2046 | 0.00% | US31335AZ687 |
| MOL HUNGARIAN OIL | 0.00% | HU0000153937 |
| JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000 | 0.00% | JP1201601H38 |
| JANGHO GROUP ORD SHS A | 0.00% | CNE100001682 |
| FORWARD COLLATERAL RECEIVABLE FROM JPMORGAN CHASE I | 0.00% | |
| PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO | 0.00% | US90932LAG23 |
| DIRECT LINE INS GR 4.75%-FR SUB PERP GBP200000 | 0.00% | XS1728036366 |
| PUBLIC SERVICE ENTERPRISE GROUP INC | 0.00% | US7445731067 |
| SHIONOGI & CO LTD | 0.00% | JP3347200002 |
| BELGIUM KINGDOM 2.6% 22/06/2024 | 0.00% | BE0000332412 |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 | 0.00% | US842400FZ13 |
| SPAREBANK 1 OSTLANDET | 0.00% | NO0010751910 |
| CHROME BIDCO S A S 3.5% 31/05/2028 | 0.00% | XS2343000241 |
| JERONIMO MARTINS SGPS SA | 0.00% | PTJMT0AE0001 |
| SOUTHERN CO 5.7% 03-15-2034 | 0.00% | US842587DT18 |
| PVTPL BLACKSTONE HLDGS FIN CO L L C 5.9%DUE 11-03-2027/1 | 0.00% | US09261BAJ98 |
| PVTPL CARS-DB4 LP/CARS-DB5 L P/CARS-DB6 L SER 20-1A CLS B | 0.00% | US12510HAG56 |
| ITALY(REP OF) 0.35% SNR 01/02/25 EUR1000 | 0.00% | IT0005386245 |
| JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000 | 0.00% | JP1201611H69 |
| REGIONS FINANCIAL CORP | 0.00% | US7591EP1005 |
| OPTION ONE MTG LN TR 2005-5 AST BKD CTF CL M-2 5.8542% 1 | 0.00% | US68389FJZ80 |
| KAJEMA CORP | 0.00% | JP3210200006 |
| CHINA DESIGN GROUP CO LTD | 0.00% | CNE100001W51 |
| CAIXABANK SA 6.25%-FRN LT2 23/02/33 EUR | 0.00% | XS2558978883 |
| BELL CANADA 5.85% DEB 10/11/2032 CAD1 | 0.00% | CA07813ZCK80 |
| ECOPRO CO LTD | 0.00% | KR7086520004 |
| ARGENX SE | 0.00% | NL0010832176 |
| JAPAN(GOVT OF) 0.4% SNR 20/09/49 JPY50000 | 0.00% | JP1300641KA3 |
| DASSAULT SYSTEMES SE | 0.00% | FR0014003TT8 |
| UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 RI | 0.00% | US912810PX00 |
| ZTE CORP-H | 0.00% | CNE1000004Y2 |
| KINGSOFT CORP | 0.00% | KYG5264Y1089 |
| BARRICK GOLD CORP | 0.00% | CA0679011084 |
| ORACLE CORP FIXED 2.8% DUE 04-01-2027 | 0.00% | US68389XBU81 |
| CME_OIS SBSIU533 12/21/2052 USD P 1.75% / R 1DSOFR SWUO | 0.00% | |
| ITALY(REP OF) 2.8% BDS 15/06/2029 EUR1000 | 0.00% | IT0005495731 |
| QUALICORP SA COM NPV | 0.00% | BRQUALACNOR6 |
| UK(GOVT OF) 4.5% BDS 07/06/2028 GBP1000 | 0.00% | GB00BMF9L83 |
| BELGIUM KINGDOM TBOND 3.75% 22/06/2045 | 0.00% | BE0000331406 |
| DAIMLER TRUCK FIN 5.4% DUE 09-20-2028 | 0.00% | US233853AT77 |
| KOLON INDUSTRIES INC | 0.00% | KR7120110002 |
| OVINTIV INC 5.65% 05-15-2028 | 0.00% | US69047QAB86 |
| ENEL AMERICAS SA | 0.00% | CLP371861061 |
| WUXI TAIJI INDUSTRY LTD CORP | 0.00% | CNE000000B00 |
| KOMATSU LTD JPY | 0.00% | JP3304200003 |
| MONGODDB INC | 0.00% | US60937P1066 |
| CMO TRITON TRUST SER 21-1 CL A1 FLTG 22/10/2052 | 0.00% | AU3FN0058145 |
| SEAGEN INC COM | 0.00% | US81181C1045 |
| BX COML MTG TR FLTG RT 7.54668% DUE 10-15-2037 | 0.00% | US12433YAN76 |
| BANCO DE CHILE | 0.00% | CLP0939W1081 |
| LCH_OIS BOFAGB2U 15/12/2032 GBP P 3.08% / R 1DSONIA ARC | 0.00% | |
| BANCO BRADESCO ADR SPONSORED | 0.00% | US0594603039 |
| UNUM GROUP SR NT 4.125% 06-15-2051 | 0.00% | US91529YAR71 |
| LENNOX INTL INC COM | 0.00% | US5261071071 |
| MORGAN STANLEY 4.656%-FRN SNR 02/03/29 EUR | 0.00% | XS2595028536 |
| SAFARICOM PLC | 0.00% | KE1000001402 |
| SPAIN(KINGDOM OF) 0.1% SNR 30/04/2031 EUR1000 | 0.00% | ES0000012H41 |
| WARNER BROS DISCOVERY INC | 0.00% | US9344231041 |
| DOLLAR GENERAL CORP 5.2% DUE 07-05-2028 | 0.00% | US256677AN52 |
| BX COML MTG TR FLTG RT 8.19668% DUE 10-15-2037 | 0.00% | US12433YAO08 |
| JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000 | 0.00% | JP1201571G68 |
| HOME DEPOT CANADA INC 2.7% 04-15-2025 | 0.00% | US437076CM21 |
| GREENTOWN SERVICE GROUP CO LTD | 0.00% | KYG410121084 |
| UK(GOVT OF) 1.625% SNR 22/10/54 GBP1000 | 0.00% | GB00BJLR0J16 |
| GERMANY(FED REP) 6.5% SNR 04/07/2027 EUR0.01 | 0.00% | DE0001135044 |
| FEDERAL HOME LN MTG CORP POOL #RA4349 2.5% DUE 01-01 | 0.00% | US3133KKZN26 |
| FORTESCUE METALS GROUP LTD | 0.00% | AU000000FMG4 |
| JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000 | 0.00% | JP1201541F90 |
| ASSA ABLOY AB | 0.00% | SE0007100581 |
| PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028 | 0.00% | US01751EAC21 |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052 | 0.00% | US3140MHUW73 |
| UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025 | 0.00% | US912828Y792 |

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| SUMITOMO CORP JPY | 0.00% | JP3404600003 |
| BANCO COMERC MTN 5.625% 02/10/2026 | 0.00% | PTBCP2OM0058 |
| PVTPL CMO CN AVE SECS TR 2019-HRP1 NT CLM-2 VAR RATE 14 | 0.00% | US20754PAC41 |
| CROWN CASTLE INC 5.0% 01-11-2028 | 0.00% | US22822VBA89 |
| FMC CORP | 0.00% | US3024913036 |
| CHUGAI PHARMACEUTICAL JPY | 0.00% | JP3519400000 |
| NBN CO LIMITED 4.125% SNR MTN 15/03/29 EUR | 0.00% | XS2590621103 |
| COMMERZBANK AG 5.25%-FRN 25/03/2029 EUR | 0.00% | DE000CZ439B6 |
| GERDAU SA SPON ADR | 0.00% | US3737371050 |
| BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01 | 0.00% | BE0000320292 |
| FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BI | 0.00% | US3128M94W97 |
| ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LT | 0.00% | CNE100000X85 |
| SLOVENSKA MTN 5.375% 04/10/2028 | 0.00% | AT0000A377W8 |
| UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000 | 0.00% | GB00BDCHBW80 |
| PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033 | 0.00% | US694308KJ55 |
| RENESAS ELECTRONICS CORP 2.17% 11-25-2026 | 0.00% | US75972BAB71 |
| 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 |
| RENTOKIL INITIAL F 3.875% GTD SNR 27/06/27 EUR | 0.00% | XS2494945939 |
| 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 |
| 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 |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 | 0.00% | US19828TAC09 |
| AGNICO EAGLE MINES | 0.00% | CA0084741085 |
| CANADIAN PAC RY CO NEW 3.1% 12-02-2051 | 0.00% | US13645RBH66 |
| NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024 | 0.00% | NO0010705536 |
| WARTECK INVEST AG | 0.00% | CH0002619481 |
| 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 |
| FHLMC MULTICLASS SER 3889 CL KZ 4 07-15-2041 | 0.00% | US3137ADSQ11 |
| HD HYUNDAI INFRACORE CO LTD | 0.00% | KR7042670000 |
| ERIE INDEMNITY CO | 0.00% | US29530P1021 |
| NATL GAS TRANS PLC 1.625% SNR 14/01/2043GBP | 0.00% | XS2284250441 |
| JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000 | 0.00% | JP13002918A0 |
| JPMORGAN CHASE & CO 4.565% 06-14-2030 | 0.00% | US46647PDF09 |
| SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000 | 0.00% | ES00000128Q6 |
| DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01 | 0.00% | DK0009923567 |
| PETRONAS DAGANGAN BHD | 0.00% | MYL56810O001 |
| KANEMI CO LTD | 0.00% | JP3217900004 |
| SINGAPORE TECH ENG SGD | 0.00% | SG1F60858221 |
| FED HOME LN MTG 2.5% DUE 06-01-2050 | 0.00% | US3133KJGF30 |
| FEDERAL HOME LN MTG CORP POOL #SD-8089 2.5% 06-01-205 | 0.00% | US3132DV7A70 |
| VMWARE INC SR NT 1.8% 08-15-2028 | 0.00% | US928563AK15 |
| FRANCE(GOVT OF) 0.75% SNR 25/05/2052 EUR1 | 0.00% | FR0013480613 |
| FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01 | 0.00% | US3133KYT901 |
| AJINOMOTO CO INC JPY | 0.00% | JP3119600009 |
| CANADA(GOVT OF) 1% DEB 01/06/2027 CAD1'F825 | 0.00% | CA135087F825 |
| PVTPL VTR COMUNICACIONES SPA 4.375% DUE 04-15-2029 BEC | 0.00% | US918367AC71 |
| JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000 | 0.00% | JP1300601JA9 |
| IHS NETH HOLDCO BV 8.0% 18/09/2027 | 0.00% | XS2051106073 |
| HOCHSCHILD MINING PLC | 0.00% | GB00B1FW5029 |
| KUEHNE & NAGEL INTERNATIONAL AG | 0.00% | CH0025238863 |
| LOWES COS INC 3% DUE 10-15-2050 | 0.00% | US548661DZ79 |
| GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG | 0.00% | US36179TG585 |
| OBAYASHI CORPORATION | 0.00% | JP3190000004 |
| JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000 | 0.00% | JP13003119A4 |
| JOHNSON CTLS INTL 3% SNR 15/09/2028 EUR100000 | 0.00% | XS2527421668 |
| UK(GOVT OF) 2.5% GILT SNR 22/07/2065 | 0.00% | GB00BYYMZK75 |
| MERCK KGAA | 0.00% | DE0006599905 |
| MITSUBISHI HEAVY INDUSTRIES LTD | 0.00% | JP3900000005 |
| 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 |
| LCH_OIS BOFAGB2U 03/08/2053 GBP P 3.28% / R 1DSONIA ARC | 0.00% | |
| TAKE TWO INTERACTIVE SOFTWARE INC | 0.00% | US8740541094 |
| SANDVIK AB | 0.00% | SE0000667891 |
| CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000 | 0.00% | CA135087D358 |
| UK(GOVT OF) 0.625% SNR 22/10/50 GBP1000 | 0.00% | GB00BMBL1F74 |
| JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000 | 0.00% | JP1201411CC4 |
| MARTIN MARIETTA MATERIALS | 0.00% | US5732841060 |
| PVTPL AIMCO SER 18-BA CL BR FLTG 01-15-2032 | 0.00% | US00900PAL94 |

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| PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 | 0.00% | US694308JN86 |
| JAPAN(GOVT OF) 2.2% SNR 20/03/49 JPY50000 | 0.00% | JP1400021950 |
| HUBEI CHUTIAN SMART COMMUNICATION CO LTD | 0.00% | CNE000001GW5 |
| ROYAL CARIBBEAN GROUP | 0.00% | LR0008862868 |
| DRIVEN BRANDS FDG 3.237% DUE 01-20-2051 | 0.00% | US26209XAC56 |
| NETHERLANDS KING 0% BDS 15/01/2029 EUR1 | 0.00% | NL0015000LS8 |
| BP CAP MKTS B.V 1.467% GTD SNR 21/09/41 EUR | 0.00% | XS2388557998 |
| FRANCE(GOVT OF) BDS .5% 25/05/2040 | 0.00% | FR0013515806 |
| CANADA GOVT BD 2.0% 01/06/2032 | 0.00% | CA135087N597 |
| SOK MARKETLER TICARET AS | 0.00% | TRESOKM00022 |
| BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01 | 0.00% | BE0000335449 |
| CORNING INC | 0.00% | US2193501051 |
| FNMA 2.5% MBS 01/04/2050 USD'CA5504F' POOL #CA5504 2.5 | 0.00% | US3140QDDJ06 |
| PVTPL SUMMIT MIDSTREAM HLDGS LLC 8.5% 10-15-2026 | 0.00% | US86614WAE66 |
| FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045 | 0.00% | US3132QRB902 |
| TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECUR | 0.00% | AU000000TCL6 |
| SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000 | 0.00% | ES00000128C6 |
| TECK RESOURCES LTD-CLS B | 0.00% | CA8787422044 |
| SPIRENT COMMUNICATIONS PLC | 0.00% | GB0004726096 |
| SMC CORP | 0.00% | JP3162600005 |
| ZHONGJIN GOLD CORP LTD | 0.00% | CNE000001FM8 |
| BANGKOK CHAIN HOSPITAL PCL | 0.00% | TH0808010R14 |
| MALAYSIA AIRPORTS HOLDINGS BHD | 0.00% | MYL50140O005 |
| REALTEK SEMICONDUCTOR CORP | 0.00% | TW0002379005 |
| HALEON PLC | 0.00% | GB00BMX86B70 |
| ROBERT HALF INC | 0.00% | US7703231032 |
| PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BE | 0.00% | US92840VAL62 |
| 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 |
| M & T BANK CORPORATION | 0.00% | US55261F1049 |
| GENERAL MTRS FINL CO INC 5.8% 06-23-2028 | 0.00% | US37045XEHS2 |
| FEDERAL HOME LN MTG CORP POOL #ZA6679 4%04-01-2049 BE | 0.00% | US31329QM403 |
| CONSOLIDATED EDISON INC COM | 0.00% | US2091151041 |
| PUT SWO AUD BNPAGB22 P 4.163% / R 6MBSW SO240402AU | 0.00% | |
| BNP PARIBAS 6%-FR SNR EMTN 18/08/29 GBP | 0.00% | FR001400I7U8 |
| AIB GROUP PLC | 0.00% | IE00BF0L3536 |
| GREAT WEST LIFECO | 0.00% | CA39138C1068 |
| VULCAN MATERIALS CO | 0.00% | US9291601097 |
| DOORDASH INC | 0.00% | US25809K1051 |
| COM2US CORP | 0.00% | KR7078340007 |
| HCA INC 5.2% 06-01-2028 | 0.00% | US404119CP27 |
| FNMA POOL #FS2380 4% 08-01-2051 BEO | 0.00% | US3140XHUE56 |
| JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000 | 0.00% | JP1201421D22 |
| JAPAN .7% 20/06/2048 JPY | 0.00% | JP1300591J79 |
| AZUL SA | 0.00% | BRAZULACNPR4 |
| 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 |
| RAYMOND JAMES FINL | 0.00% | US7547301090 |
| EXELON CORP 5.15% 03-15-2028 | 0.00% | US30161NB90 |
| HANSON PHARMACEUTICAL GROUP CO LTD | 0.00% | KYG549581067 |
| GERMANY(FED REP) 0% SNR 15/05/2036 EURO.01 | 0.00% | DE0001102549 |
| VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025 | 0.00% | US925650AA17 |
| METROPOLITAN BANK & TRUST COMPANY | 0.00% | PHY6028G1361 |
| JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000 | 0.00% | JP1201101944 |
| HUBSPOT INC | 0.00% | US4435731009 |
| JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000 | 0.00% | JP1201341C38 |
| FUT DEC 23 LIF 3M EURIBOR | 0.00% | |
| VIPSHOP HLDGS LTD | 0.00% | US92763W1036 |
| 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 |
| ALIGN TECHNOLOGY INC | 0.00% | US0162551016 |
| JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000 | 0.00% | JP1201321BC7 |
| GNMAII POOL #MA0624 3 12-20-2042 REG | 0.00% | US36179MVR86 |
| EQUIFAX INC | 0.00% | US2944291051 |
| DISCOVER FINANCIAL SERVICES | 0.00% | US2547091080 |
| GNMA POOL #MA4263 4% 02-20-2047 BEO | 0.00% | US36179SWY98 |
| FRONTIERS COMMUNICATIONS CORPORATION TERM B-1 LOA | 0.00% | US35906EAQ35 |
| FANUC CORP NPV | 0.00% | JP3802400006 |
| BRL BNP PARIBAS A/C | 0.00% | |
| SPAIN(KINGDOM OF) 3.55% BDS 3.55% 31/10/2033 | 0.00% | ES0000012L78 |
| PVTPL DRIVEN BRANDS FDG LLC 2021-1A A2 2.791% 10-20-20! | 0.00% | US26209XAD30 |
| UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000 | 0.00% | GB00BFM652 |

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| PVTP L CMO BXMT LTD SER 20-FL2 CL D FRN 02-16-2037 BEO | 0.00% | US12434LAJ35 |
| FAIRFAX FINL HOLDINGS LTD CAD | 0.00% | CA3039011026 |
| SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-2 | 0.00% | US87166FAD50 |
| QL RESOURCES BHD | 0.00% | MYL7084OO006 |
| GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG | 0.00% | US36297CTN91 |
| CVS HEALTH CORP 5.125% 02-21-2030 | 0.00% | US126650DT42 |
| EMERALD DEBT 6.375% 15/12/2030 | 0.00% | XS2621830681 |
| JAPAN 1.6% BDS 20/03/2032 JPY50000 | 0.00% | JP1201361C58 |
| PVTP L KAISER ALUM CORP 4.625% DUE 03-01-2028/11-26-21 | 0.00% | US483007AJ91 |
| CONSUMERS ENERGY 3.95% DUE 07-15-2047 | 0.00% | US210518DA13 |
| MONOLITHIC POWER SYSTEMS INC | 0.00% | US6098391054 |
| CALL FXO UBSWGB2L 22/11/2023 EUR/USD 1.075 European 47t | 0.00% | |
| PVTP L LKQ CORP SR NT 5.75% 06-15-2028 | 0.00% | US501889AC33 |
| LOXAM SAS 6.375% GTD 15/05/2028 EUR | 0.00% | XS2618428077 |
| LPL FINANCIAL HOLDINGS INC | 0.00% | US50212V1008 |
| ALBIS CO LTD | 0.00% | JP3126300007 |
| ANHUI EXPRESSWAY CO | 0.00% | CNE1000001X0 |
| LCH_IRS BOFAGB2U 18/05/2053 AUD P 3.769% / R 6MBBSW AR | 0.00% | |
| NITTOC CONSTRUCTION CO LTD | 0.00% | JP3684800000 |
| RENTOKIL INITIAL PLC | 0.00% | GB00B082RF11 |
| LCH_OIS BOFAGB2U 11/11/2032 GBP P 3.442% / R 1DSONIA AR | 0.00% | |
| ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L | 0.00% | CNE000001527 |
| FREDDIE MAC STACR REMIC TR SER 2022-DNA2CL M-1A 144A 6. | 0.00% | US35564KRE19 |
| UK(GOVT OF) 6% SNR 07/12/2028 GBP1000 | 0.00% | GB0002404191 |
| JAPAN (30 YR TBOND) .7% 20/12/2050 | 0.00% | JP1300691M16 |
| FNMA POOL #BP3414 2.0% 05-01-2036 | 0.00% | US3140KAYL48 |
| LCH_OIS BOFAGB2U 14/02/2033 JPY P 0.281% / R 1DTONAR AR | 0.00% | |
| FNMA POOL #FM5423 2.5% 01-01-2051 BEO | 0.00% | US3140X9AZ81 |
| SAINSBURY (J) PLC | 0.00% | GB00B019KW72 |
| MPT OPER 2.5% 24/03/2026 | 0.00% | XS2322419776 |
| ALBERMARLE CORP | 0.00% | US0126531013 |
| PVTP L COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15- | 0.00% | US19828TAE64 |
| INTESA SANPAOLO 5.125% SNR 29/08/2031 EUR | 0.00% | XS2673808726 |
| SMB PRIVATE ED LN TR 2021-D NT CL A-1B FLTG RATE 144A 6.0 | 0.00% | US78449MAB28 |
| FUT SEP 24 LIF 3M EURIBOR | 0.00% | |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT | 0.00% | |
| SUN LIFE FINANCIAL INC | 0.00% | CA8667961053 |
| SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000 | 0.00% | ES0000012B47 |
| WILLIS TOWERS WATS COM | 0.00% | IE00BD6Q211 |
| FUT DEC 27 LIF 3M EURIBOR | 0.00% | |
| TAURUS 2021-1 UK FRN M/BKD 05/2031 GBP 'B' | 0.00% | XS2303819176 |
| HANGCHA GROUP CO L A | 0.00% | CNE100002FY0 |
| PEARSON PLC ORD | 0.00% | GB0006776081 |
| AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20: | 0.00% | AU3TB0000192 |
| MEDIBANK PRIVATE LIMITED | 0.00% | AU000000MPL3 |
| KUNLUN ENERGY COMPANY LIMITED | 0.00% | BMG5320C1082 |
| SPLUNK INC COM | 0.00% | US8486371045 |
| PVTP L RR LTD SER 22-24A CL A1 FLTG RT DUE 01-15-2032 BEO | 0.00% | US75000HAA23 |
| PUT SWO AUD BNPAGB22 P 2.764% / R 6MBBSW SO320401AU | 0.00% | |
| LCH_OIS BOFAGB2U 08/07/2033 CAD P 3.421% / R 1DCORRA AF | 0.00% | |
| CHINA AIRLINES LTD | 0.00% | TW0002610003 |
| MPLX LP 2.65% DUE 08-15-2030 | 0.00% | US55336VBQ23 |
| PVTP L TOWD POINT ASSET TRUST SER21-SL1 CL A2 FLTG 11-20- | 0.00% | US89179XAL91 |
| DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032 | 0.00% | US251526CK32 |
| LCH_OIS BOFAGB2U 18/03/2028 CAD P 3.165% / R 1DCORRA AF | 0.00% | |
| SOUTHERN CO 5.2% 06-15-2033 | 0.00% | US842587DR51 |
| 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 |
| INNOVENT BIOLOGICS INC | 0.00% | KYG4818G1010 |
| KAO CORPORATION | 0.00% | JP3205800000 |
| PVTP L EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A | 0.00% | US30212PAS48 |
| GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG | 0.00% | US36179TSL23 |
| RIO TINTO LIMITED | 0.00% | AU000000RIO1 |
| NU HOLDINGS LTD | 0.00% | KYG6683N1034 |
| JAPAN(GOVT OF) 0.5% SNR 20/03/49 JPY50000 | 0.00% | JP1300621K47 |
| GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7417 | 0.00% | US36179WG282 |
| SPAIN(KINGDOM OF) 0% SNR 31/05/2024 EUR1000 | 0.00% | ES0000012H33 |
| EPIROC AB SER B NPV POST SPLIT | 0.00% | SE0015658117 |
| PVTP L REGAL REXNORD CORP 6.4% DUE 04-15-2033 | 0.00% | US758750AF08 |
| UNITED OVERSEAS BANK | 0.00% | SG1M31001969 |
| AT&T INC 3.5% DUE 09-15-2053 REG | 0.00% | US00206RKJ04 |
| PORSCHE AUTOMOBIL HOLDING SE | 0.00% | DE000PAH0038 |

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| SOLAREEDGE TECHNOLOGIES INC | 0.00% | US83417M1045 |
| MICHELIN CGDE | 0.00% | FR001400AJ45 |
| TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY | 0.00% | |
| BELGIUM(KINGDOM) 3% BDS 22/06/2033 EURO.01 | 0.00% | BE0000357666 |
| SICHUAN CHANGHONG ELECTRIC CO LTD | 0.00% | CNE000000GJ4 |
| AUTO TRADER GROUP PLC | 0.00% | GB00BVYVFW23 |
| ITALY(REP OF) 1.45% SNR 15/05/25 EUR1000 | 0.00% | IT0005327306 |
| UNIVERSAL MUSIC GROUP NV | 0.00% | NL0015000IY2 |
| EIZO CORP | 0.00% | JP3651080008 |
| SBA COMMUNICATIONS COM | 0.00% | US78410G1040 |
| COCA-COLA EUROPACIFIC PARTNERS | 0.00% | GB00BDCPN049 |
| SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000 | 0.00% | ES00000128E2 |
| MARKEL CORPORATION | 0.00% | US5705351048 |
| NIPPON STEEL CORPORATION | 0.00% | JP3381000003 |
| STEEL DYNAMICS INC | 0.00% | US8581191009 |
| FHLMC GOLD G08721 3 09-01-2046 | 0.00% | US3128MJYT11 |
| REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG | 0.00% | US715638DF60 |
| CALL SWO AUD ANZBAU3M P 6MBBSW / R 3.52% SO300826AU | 0.00% | |
| 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 |
| YAMAZAWA CO LTD | 0.00% | JP3935800007 |
| AMERN EXPRESS CO FLTGT RT 4.99% DUE 05-01-2026 | 0.00% | US025816DE69 |
| BLOOMIN BRANDS INC | 0.00% | US0942351083 |
| SOCIALIST REP OF VIETNAM 4.8% 19/11/2024 | 0.00% | USY9384RAA87 |
| GOLUB CAP BDC INC 3.375% DUE 04-15-2024 | 0.00% | US38173MAA09 |
| COOPERAT RABOBANK UA/NY 5.5% 10-05-2026 | 0.00% | US21688AA82 |
| TELEFONICA SA | 0.00% | ES0178430E18 |
| SSE PLC | 0.00% | GB0007908733 |
| FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2031 | 0.00% | US3128P8BJ90 |
| JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000 | 0.00% | JP1201441D44 |
| PUT BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 98 | 0.00% | |
| ITALY(REPUBLIC OF) 144A 4.0% 30/04/2035 | 0.00% | IT0005508590 |
| I MOBILE CO LTD | 0.00% | JP3105210003 |
| FISERV INC 5.375% 08-21-2028 | 0.00% | US337738BG22 |
| PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTGT 04-15-2027 | 0.00% | US92329YAL02 |
| SHINHAN FINANCIAL GROUP | 0.00% | KR7055550008 |
| ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000 | 0.00% | IT0005177909 |
| FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029 | 0.00% | US30711XEJ90 |
| FHLMC POOL# RA8751 6.0% 03-01-2053 | 0.00% | US3133KQWL66 |
| FRAPORT AG 2.125% SNR 09/07/27 EUR1000 | 0.00% | XS2198879145 |
| SIEMENS ENERGY AG | 0.00% | DE000ENER6Y0 |
| HASBRO INC | 0.00% | US4180561072 |
| DENSO CORP NPV TEMP | 0.00% | DU06640381D0 |
| BUNGE LIMITED | 0.00% | BMG169621056 |
| FNMA POOL #BU7573 3% 01-01-2052 BEO | 0.00% | US3140M9MX25 |
| WEYERHAEUSER CO USD | 0.00% | US9621661043 |
| FUBON FINANCIAL HLDG | 0.00% | TW0002881000 |
| LCH_IRS BOFAGB2U 18/05/2053 AUD P 4.158% / R 6MBBSW AR | 0.00% | |
| EVERSOURCE ENERGY COM | 0.00% | US30040W1080 |
| DENMARK(KINGDOM) 0.5% SNR 15/11/2029 DKK0.01 | 0.00% | DK0009923807 |
| ERP OPER LTD 3% DUE 07-01-2029 | 0.00% | US26884ABL61 |
| FEDERAL HOME LN MTG CORP POOL #SD1461 3%05-01-2052 BI | 0.00% | US3132DN2S26 |
| WHEATON PRECIOUS M COM NPV | 0.00% | CA9628791027 |
| ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000 | 0.00% | IT0005217390 |
| RENAULT SA | 0.00% | FR0000131906 |
| CF INDUSTRIES HOLDINGS INC | 0.00% | US1252691001 |
| DOVER CORPORATION COM | 0.00% | US2600031080 |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-1 | 0.00% | US161175BU77 |
| FNMA POOL #MA4446 2% 10-01-2041 BEO | 0.00% | US31418D5G33 |
| EVEREST GROUP LTD | 0.00% | BMG3223R1088 |
| MLP SAGLIK HIZMETLERI AS | 0.00% | TREMLPC00021 |
| NEC ELECTRONICS CORP | 0.00% | JP3164720009 |
| FED HOME LN MTG 2.5% DUE 05-01-2050 | 0.00% | US3133KH4B90 |
| CHUDENKO CORPORATION | 0.00% | JP3524000001 |
| HOKKAN HOLDINGS LTD | 0.00% | JP3846600009 |
| HORIZON THERAPEUTI COM | 0.00% | IE00BQPVPQZ61 |
| Income Due - BRL | 0.00% | |
| BPCE 4.625%-FRN 02/03/2030 EUR | 0.00% | FR001400G6Y4 |
| JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000 | 0.00% | JP1400101H56 |
| ANADOLU EFES BIRACILIK VE MALT SANA | 0.00% | TRAAEFES91A9 |
| TELEFONICA(EUROPE) 4.375%-FRN GTD SUB PERP EUR | 0.00% | XS1933828433 |
| LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.692% / R 1DRBACO AI | 0.00% | |

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| AVOLON HLDGS FDG 4.375% DUE 05-01-2026 | 0.00% | US05401AAG67 |
| PANASONIC HOLDINGS CORP | 0.00% | JP3866800000 |
| MINERVA SA | 0.00% | BRBEEFACNOR6 |
| FNMA POOL #FM7815 2% 05-01-2036 BEO | 0.00% | US3140XBVH09 |
| ONEOK INC NEW 5.2% DUE 07-15-2048 | 0.00% | US682680AV54 |
| LCH_IRS BOFAGB2U 01/09/2028 CAD P 3.235% / R 3MCDOR ARI | 0.00% | |
| HENKEL AG & CO KGAA | 0.00% | DE0006048408 |
| JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-2021 | 0.00% | US46647PCV67 |
| FHLMC GOLD G67709 3.5% DUE 03-01-2048 | 0.00% | US3132XCR641 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2051 | 0.00% | US3140M2CY64 |
| FRANCE(GOVT OF) 5.75% OAT 25/10/32 EUR1 | 0.00% | FR0000187635 |
| BOURBON CORP | 0.00% | JP3831400001 |
| DNB BANK ASA | 0.00% | NO0010161896 |
| RESTAURANT BRNDS ICOM NPV | 0.00% | CA76131D1033 |
| LCH_OIS BOFAGB2U 12/04/2033 GBP P 1DSONIA / R 4.941% AR | 0.00% | |
| FNMA POOL #BF0237 4% 06-01-2041 BEO | 0.00% | US3140FXHP03 |
| WABTEC TRANSN NETH 1.25% 03/12/2027 | 0.00% | XS2345035963 |
| GNMA POOL #MA4586 3.5% 07-20-2047 BEO | 0.00% | US36179TCX19 |
| SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2 | 0.00% | US78449MAA45 |
| MONGOLIA (GOVT OF) 3.5% SNR 07/07/27 USD200000 | 0.00% | USY6142NAF51 |
| PRAEMIA HEALTHCARE 5.5% SNR 19/09/28 EUR100000 | 0.00% | FR001400KL23 |
| BUONI POLIENNALI DEL TES 2.7% 01/03/2047 | 0.00% | IT0005162828 |
| ARROW ELECTRONICS INC | 0.00% | US0427351004 |
| 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 |
| ECOPETROL S A 6.875% DUE 04-29-2030 REG | 0.00% | US279158AN94 |
| FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE | 0.00% | US3128M84A95 |
| DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01 | 0.00% | DK0009923138 |
| FNMA POOL #BU5932 2.0% 12-01-2036 | 0.00% | US3140M7SW22 |
| FERROVIAL SE EURO.01 | 0.00% | NL0015001FS8 |
| FRANKLIN RESOURCES INC | 0.00% | US3546131018 |
| PETROCHINA CO LTD | 0.00% | CNE1000007Q1 |
| STERIS PLC | 0.00% | IE00BFY8C754 |
| JAPAN 1.9% BDS 20/06/43 JPY100000 | 0.00% | JP1300391D69 |
| LOEWS CORP | 0.00% | US5404241086 |
| JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5' | 0.00% | JP1400051C51 |
| AXON ENTERPRISE I COM USD 0.00001 | 0.00% | US05464C1018 |
| CALL SWO USD BARCGB22 P 1DSOFR / R 3.881% SO240620US3 | 0.00% | |
| DOLLARAMA INC | 0.00% | CA25675T1075 |
| GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG | 0.00% | US36179Q6Q92 |
| ASM INTERNATIONAL NV | 0.00% | NL0000334118 |
| PVTPL CSC HOLDINGS LLC 11.25% 05-15-2028 | 0.00% | US126307BM89 |
| NETHERLANDS KING 0.5% GTD 15/07/2032 EUR1 | 0.00% | NL0015000RP1 |
| PVTPL FNMA SER 20-SBT1 CLS 1M2 FLTG RT DUE 02-25-2040 | 0.00% | US20753VBE74 |
| PUMA SERIES 2019-1 FRN M/BKD 07/2050 AUD'A' | 0.00% | AU3FN0050126 |
| CENTRAL AMER BOTTL 5.25% GTD SNR 27/04/29 USD | 0.00% | USG20038AA61 |
| New Zealand Dollar Custodial Account – MITNZ Overseas Small | 0.00% | |
| ALNYLAM PHARMACEUTICALS INC | 0.00% | US02043Q1076 |
| PARAGUAY REP OF 3.849% 3.849% 28/06/2033 | 0.00% | USP75744AL92 |
| CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD | 0.00% | CA135087ZS68 |
| VICI PPTYS LP 4.95% DUE 02-15-2030 BEO | 0.00% | US925650AC72 |
| PUT FXO UBSWGB2L 31/01/2024 GBP/USD 1.2 European 46715 | 0.00% | |
| LCH_OIS BOFAGB2U 22/04/2026 GBP P 3.804% / R 1DSONIA AR | 0.00% | |
| JAPAN-38 1.8% BDS 20/03/2043 | 0.00% | JP1300381D38 |
| MOBICO GROUP PLC 4.875% GTD SNR 26/09/31EUR | 0.00% | XS2693304813 |
| STELLANTIS NV 4.25% 16/06/2031 | 0.00% | XS2634690114 |
| PARIS MIKI HOLDINGS INC | 0.00% | JP3882600004 |
| ULTRAPAR PARTICIPACOM NPV | 0.00% | BRUGPAACNOR8 |
| WEC ENERGY GROUP INC | 0.00% | US92939U1060 |
| SPAREBANKEN MORE NOK100 GRUNNFONDSBEVIS | 0.00% | NO0012483207 |
| AUSTRALIAN GOVERNMENT CGL 3.75% 21/05/2034 | 0.00% | AU0000249302 |
| JAPAN(GOVT OF) 1.8% BDS 20/12/31 | 0.00% | JP1201331C14 |
| ZIMMER BIOMET HOLDINGS INC | 0.00% | US98956P1021 |
| LOBLAW COMPANIES LTD | 0.00% | CA5394811015 |
| ENTERGY CORP NEW | 0.00% | US29364G1031 |
| WHITBREAD PLC | 0.00% | GB00B1KJJ408 |
| CCP DUE FROM GOLDMAN SACHS | 0.00% | |
| BANK AMER CORP 3.419% 12-20-2028 | 0.00% | US06051GHD43 |
| NBM US HLDGS INC FIXED 7% 05-14-2026 | 0.00% | USU63768AA01 |
| TINC COMM VA | 0.00% | BE0974282148 |
| THOMSON REUTERS CP COM NPV POST REV SPLIT | 0.00% | CA8849038085 |
| JAPAN(GOVT OF) 2.5% SNR 20/09/37 JPY50000 | 0.00% | JP13002717A6 |

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| AMERICAN EXPRESS CO 5.625% | 07-28-2034 | 0.00% | US025816DK20 |
| JAPAN(GOVT OF) 1.3% SNR 20/06/35 | JPY50000 | 0.00% | JP1201531F68 |
| SANTANDER HLDGS USA INC 2.49% | 01-06-2028 | 0.00% | US80282KBC99 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 | 3.5% 03- | 0.00% | US3138EA5Z64 |
| JFIN CLO 2017-II LTD / JFIN CLO 6.64946% | 09-20-2029 | 0.00% | US46593CAA71 |
| BARCLAYS PLC 5.262%-FRN SNR 29/01/34 | EUR | 0.00% | XS2560422581 |
| NETHERLANDS KING 0.25% SNR 15/07/2029 | EUR1 | 0.00% | NL0013332430 |
| FLEETCOR TECHNOLOGIES INC | | 0.00% | US3390411052 |
| LCH_IRS BOFAGB2U 11/01/2033 | EUR P 2.915% / R 6MEURIB AR | 0.00% | |
| SWISS PRIME SITE AG | | 0.00% | CH0008038389 |
| Income Due - EUR | | 0.00% | |
| TAISEI CORP | | 0.00% | JP3443600006 |
| CONAGRA BRANDS INC 5.3% | 10-01-2026 | 0.00% | US205887CJ91 |
| TOLL BROS FIN CORP 3.8% DUE 11-01-2029 | | 0.00% | US88947EAU47 |
| MAZDA MOTOR CORP | | 0.00% | JP3868400007 |
| EUROTELESITES AG NPV | | 0.00% | AT000000ETS9 |
| FISERV INC 5.45% DUE 03-02-2028 | | 0.00% | US337738BD90 |
| CITIGROUP INC SR NT FIXED/FLTG 3.057% | 01-25-2033 | 0.00% | US17327CAQ69 |
| CRITERIA CAIXACORP SA | | 0.00% | ES0140609019 |
| CORAL-US CO-BORROWER LLC TERM B-6 LOAN DUE 10-15-2021 | | 0.00% | XAG7739PAM23 |
| INTUIT INC 5.125% | 09-15-2028 | 0.00% | US46124HAF38 |
| SOUTH AFRICA REP NT 4.85% DUE 09-30-2029 | | 0.00% | US836205BA15 |
| INGERSOLL-RAND 5.75% DUE 06-15-2043 | | 0.00% | US45687AAG76 |
| BANCO SANTANDER SA 5.588% | 08-08-2028 | 0.00% | US05964HAU95 |
| WTB FINANCIAL CORP | | 0.00% | US9293342096 |
| SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 | USD | 0.00% | US80007RAL96 |
| PETROLEOS MEXICANO 3.625% GTD SNR | 24/11/25 EUR | 0.00% | XS1824425182 |
| BROWN BROWN INC | | 0.00% | US1152361010 |
| ITALY(REP OF) 3.35% SNR 01/03/35 | EUR1000 | 0.00% | IT0005358806 |
| ABN AMRO BANK N V DR EACH REP SHS | | 0.00% | NL0011540547 |
| RANDSTAD NV | | 0.00% | NL0000379121 |
| EXPEDIA GROUP INC | | 0.00% | US30212P3038 |
| GNMAII POOL #MA5136 3.5% | DUE 04-20-2048 | 0.00% | US36179TV519 |
| ITALY(REP OF) 3.25% BDS 01/03/38 | EUR1000 | 0.00% | IT0005496770 |
| FNMA POOL #FS1108 2.5% 09-01-2051 | BEO | 0.00% | US3140XGGS26 |
| JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043 | | 0.00% | JP1300411DC2 |
| KONINKLIJKE PHILIPS NV | | 0.00% | NL0000009538 |
| ECORODOVIAS INFRAESTRUTURA E LOGISTICA SA | | 0.00% | BRECORACNOR8 |
| CHINA GAS HOLDINGS LIMITED | | 0.00% | BMG2109G1033 |
| LION CORPORATION | | 0.00% | JP3965400009 |
| SPAIN(KINGDOM OF) 1% SNR 31/10/2050 | EUR1000 | 0.00% | ES0000012G00 |
| FNMA POOL #AY7071 2.5% 04-01-2045 | BEO | 0.00% | US3138YL2D27 |
| PINTEREST INC | | 0.00% | US72352L1061 |
| BQE FED CRED MUT 4.125% SNR 18/09/2030 | EUR | 0.00% | FR001400KO38 |
| SARTORIUS FIN BV 4.875% GTD SNR 14/09/35 | EUR | 0.00% | XS2676395408 |
| PERRIGO FIN UNLTD FIXED 3.15% DUE | 06-15-2030 | 0.00% | US71429MAC91 |
| FIRSTENERGY CORP USD | | 0.00% | US3379321074 |
| NATIONAL GRID 0.25% SNR EMTN 01/09/28 | EUR | 0.00% | XS2381853279 |
| ASURION, LLC NEW B-10 TERM LOAN SENIOR SECURED TERM L | | 0.00% | US04649VBB53 |
| BP CAP MKTS B.V 4.323% GTD SNR 12/05/35 | EUR | 0.00% | XS2620585906 |
| JAPAN(GOVT OF) 0.8% SNR 20/03/46 | JPY50000 | 0.00% | JP1300501G30 |
| LAS VEGAS SANDS 3.9% DUE 08-08-2029 | | 0.00% | US517834AF40 |
| SIGMA ALIMENTOS SA 4.125% GTD SNR | 02/05/26 USD | 0.00% | USP8674JAE93 |
| PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2FLTG 01-15-2028 | | 0.00% | US55951PBA49 |
| NIGERIA FED REP OF 6.5% SNR MTN | 28/11/2027 USD | 0.00% | XS1717011982 |
| CINCINNATI FINANCIAL CORP | | 0.00% | US1720621010 |
| PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028 | BEO | 0.00% | US00928QAU58 |
| MAKEMYTRIP LTD | | 0.00% | MU0295500016 |
| MITSUBISHI UFJ .953% DUE 07-19-2025 | | 0.00% | US606822BW35 |
| NORSK HYDRO ASA | | 0.00% | NO0005052605 |
| PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15- | | 0.00% | US57164PAH91 |
| YTL POWER INTERNATIONAL BHD | | 0.00% | MYL67420O000 |
| PUT BOND OPT MSLNGB2X 10/10/2023 | BUNDESREPUB. DEUTS | 0.00% | |
| EXPEDITORS INTL WASH INC | | 0.00% | US3021301094 |
| SOLVAY SA BELGIAN BEF | | 0.00% | BE0003470755 |
| BLACKSTONE PVT CR FIXED 1.75% DUE | 09-15-2024 | 0.00% | US09261HAB33 |
| MORGAN STANLEY 2.943% DUE | 01-21-2033 | 0.00% | US61747YEL56 |
| JAPAN(GOVT OF) 0.8% SNR 20/09/47 | JPY50000 | 0.00% | JP1300561H93 |
| KOSMOS ENERGY LTD 7.75% 05-01-2027 | | 0.00% | USU5007TAD73 |
| PRYSMIAN SPA | | 0.00% | IT0004176001 |
| DAIMLER TRUCK HOLDING AG | | 0.00% | DE000DTR0CK8 |
| ENGIE 4.25% SNR EMTN 11/01/43 | EUR | 0.00% | FR001400F1M1 |

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| BONOS Y OBLIG DEL 1.2% 1.2% 31/10/2040 | 0.00% | ES0000012G42 |
| LOJAS RENNER SA | 0.00% | BRLRENACNOR1 |
| PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO | 0.00% | US58547DAD12 |
| FHLMC POOL #QN6604 2.0% 06-01-2036 | 0.00% | US3133GDKR08 |
| JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000 | 0.00% | JP1201211A94 |
| DEXUS | 0.00% | AU000000DXS1 |
| LCH_IRS BOFAGB2U 18/01/2029 EUR P 2.643% / R 6MEURIB AR | 0.00% | |
| ZOOM VIDEO COMMUNICATIONS INC | 0.00% | US98980L1017 |
| BELGIUM(KINGDOM) 0% SNR 22/10/2027 EURO.01 | 0.00% | BE0000351602 |
| MOROZOFF LIMITED NPV | 0.00% | JP3927600001 |
| SUNTORY BEVERAGE AND FOOD LTD | 0.00% | JP3336560002 |
| OMAN (SULTANATE) 6.75% SNR MTN 17/01/48 USD | 0.00% | XS1750114396 |
| NETHERLANDS KING 0% BDS 15/07/2031 EUR1 | 0.00% | NL00150006U0 |
| AREIT 2022-CRE7 LLC SR SECD NT CL A 144A7.57257% 06-17-20: | 0.00% | US00217VAA89 |
| KIMBERLY CLARK DE MEXICO A | 0.00% | MXP606941179 |
| NISSIN FOOD HOLDINGS CO LTD | 0.00% | JP3675600005 |
| ICHITAN GROUP ORD SHS NON VOTING DR | 0.00% | TH5048010R12 |
| PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-202 | 0.00% | US12661PAD15 |
| ARES MANAGEMNT COR COM | 0.00% | US03990B1017 |
| NETHERLANDS KING 0% BDS 15/01/2038 EUR1 | 0.00% | NL0015000B11 |
| EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL F 1 | 0.00% | US30227FAN06 |
| BAYERISCHE MOTOREN WERKE-PFD | 0.00% | DE0005190037 |
| MARVELL TECHNOLOGY INC 2.95% 04-15-2031 | 0.00% | US573874AJ32 |
| SHELL INTL FIN B V 2.875% DUE 11-26-2041 | 0.00% | US822582CK64 |
| PUT FXO CITIUS33 11/09/2023 USD/JPY 145 European 4752210: | 0.00% | |
| HYUNDAI ENGINEERING & CONSTRUCTION | 0.00% | KR7000720003 |
| MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO | 0.00% | US571903BG74 |
| CAIXA BANK .75% 26/05/2028 | 0.00% | XS2346253730 |
| PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053 | 0.00% | US26884TAX00 |
| PUT BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 54.: | 0.00% | |
| BELGIUM(KINGDOM) 0.65% SNR 22/06/71 EURO.01 | 0.00% | BE0000353624 |
| PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3 | 0.00% | |
| WALGREENS BOOTS AL COM | 0.00% | US9314271084 |
| JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000 | 0.00% | JP1300611K15 |
| BUONI POLIENNALI CORPBOND .95% 01/03/2037 | 0.00% | IT0005433195 |
| PVTPL UNITED NAT FOODS INC SR NT 6.75% DUE 10-15-2028 BI | 0.00% | US911163AA17 |
| MSTB03 WEST PAC | 0.00% | |
| FNMA POOL #FM3914 3.5% 05-01-2047 BEO | 0.00% | US3140X7K407 |
| ONEOK INC 6.625% DUE 09-01-2053 | 0.00% | US682680BN20 |
| PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2% C | 0.00% | US44891ABX46 |
| ING GROEP N.V. 2.125%-FRN LT2 26/05/31 EUR | 0.00% | XS2176621170 |
| HYUNDAI CONSTRUCTION EQUIPMENT | 0.00% | KR7267270007 |
| AMSTERDAM COMMODITIES | 0.00% | NL0000313286 |
| AROUNDTOWN SA 0.375% SNR 15/04/2027 EUR | 0.00% | XS2421195848 |
| LG ENERGY SOLUTION LTD | 0.00% | KR7373220003 |
| PTT PUBLIC COMPANY THB1 ALIEN | 0.00% | TH0646010Z18 |
| NATURGY ENERGY GROUP SA | 0.00% | ES0116870314 |
| OPTION ONE MTG LN TR 2007-4 CL I-A-1 FLTG 04-25-2037 | 0.00% | US68403FAA49 |
| AIR LIQUIDE FIN 2.875% GTD SNR 16/09/32 EUR | 0.00% | FR001400CND2 |
| BELGIUM KINGDOM T-BOND 0.0% 22/10/2031 | 0.00% | BE0000352618 |
| 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 |
| JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000 | 0.00% | JP1201561G37 |
| FIFTH THIRD BANCORP | 0.00% | US3167731005 |
| GEBERIT AG-REG | 0.00% | CH0030170408 |
| FEDERAL HOME LOAN BANKS 3% 01-01-2052 | 0.00% | US3132DVL869 |
| BANCO SANTANDER CHILE | 0.00% | CLP1506A1070 |
| BANK OF AMERICA CORPORATION 6.204% DUE 11-10-2028 BEC | 0.00% | US06051GLC14 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC | 0.00% | |
| UMICORE NPV | 0.00% | BE0974320526 |
| UNION CHIMIQUE UCB SA | 0.00% | BE0003739530 |
| SECURITIZED ASSET BACKED RECEI 0.59813% 10/25/2035 .8231: | 0.00% | US81375WGV28 |
| META PLATFORMS INC 5.75% 05-15-2063 | 0.00% | US30303M8R66 |
| C&W SR FINANCING D 6.875% SNR 15/09/2027USD | 0.00% | USG3165UAA90 |
| KOZO KEIKAKU ENGINEERING INC | 0.00% | JP3288950003 |
| GOLDMAN SACHS FIXED 2.615% 04-22-2032 | 0.00% | US38141GYB49 |
| TESCO CORP TREAS 0.375% GTD SNR 27/07/29EUR | 0.00% | XS2289877941 |
| NEWCREST MINING LIMITED | 0.00% | AU000000NCM7 |
| BRIDGESTONE CORP | 0.00% | JP3830800003 |
| SAMHALLSBYGGNADSBO 2.625% 31/12/2049 | 0.00% | XS2272358024 |
| GRESHAM HOUSE PLC | 0.00% | GB0003887287 |
| GS YUASA CORP | 0.00% | JP3385820000 |

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| GIJENSIDIGE FORSIKR NOK | 0.00% | NO0010582521 |
| SOUTHN CAL EDISON 6% DUE 01-15-2034 | 0.00% | US842400E588 |
| ERICSSON LM - B SHS | 0.00% | SE0000108656 |
| HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG | 0.00% | US404280CT42 |
| MARRIOTT INTL INC NEW 5.45% 09-15-2026 | 0.00% | US571903BM43 |
| COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 | 0.00% | US20268JAB98 |
| JAPAN(GOVT OF) 2.5% SNR 20/03/36 JPY50000 | 0.00% | JP1300221643 |
| BERKELEY GP HLDGS ORD GBP0.054141 | 0.00% | GB00BLJNXL82 |
| SKANDINAVISKA ENSKIL SEK | 0.00% | SE0000148884 |
| SAMPO OYJ | 0.00% | FI0009003305 |
| SAGE AR FUNDG 1 FRN M/BKD 11/2030 GBP 'D' | 0.00% | XS2241610000 |
| AENA SME S.A. | 0.00% | ES0105046009 |
| BAXTER INTL INC COM | 0.00% | US0718131099 |
| DNB BANK ASA 2.625% 10/06/2026 | 0.00% | XS2465774474 |
| KRUNGTHAI CARD PCL | 0.00% | TH0689010R18 |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA2971 3.0% | 0.00% | US3133KJQ67 |
| PROVIDENT FINANCIAL HOLDINGS INC | 0.00% | US7438681014 |
| NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1 | 0.00% | NL0013552060 |
| ITALY(REPUBLIC OF) 4.0% 30/10/2031 | 0.00% | IT0005542359 |
| HALEON US CAPITAL LLC 3.375% 03-24-2027 | 0.00% | US36264FAK75 |
| NETHERLANDS GOVERNMENT 2.0% 144A 15/01/2054 | 0.00% | NL00150012X2 |
| PUBLIC STORAGE 5.125% 01-15-2029 | 0.00% | US74460WAF41 |
| Outstanding Settlement Receipts - PLN | 0.00% | |
| FNMA POOL #CA5224 3% DUE 02-01-2050 REG | 0.00% | US3140QCYW05 |
| GEOPARK CHILE LTD 5.5% 17/01/2027 | 0.00% | USG38327AB13 |
| JB HUNT TRANSPORT SERVICES INC | 0.00% | US4456581077 |
| NETHERLANDS KING 0% BDS 15/07/2030 EUR1'144A | 0.00% | NL0014555419 |
| MVV ENERGIE AG | 0.00% | DE000A0H52F5 |
| HP ENTERPRISE CO 5.25% DUE 07-01-2028 | 0.00% | US42824CBP32 |
| NEXT PLC | 0.00% | GB0032089863 |
| PVTPPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 E | 0.00% | US46653KAA60 |
| INDUSTRIAL ALLIANCE INSURANCE AND FINANCIAL SERVICES IN | 0.00% | CA45075E1043 |
| IRSIAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475 | 0.00% | DUIRSJAN2143 |
| AMERICAN TOWER CORP 5.25% 07-15-2028 | 0.00% | US03027XCC20 |
| TOKYO GAS CO LTD | 0.00% | JP3573000001 |
| BARCLAYS PLC 2.894% DUE 11-24-2032 BEO | 0.00% | US06738EBV65 |
| FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2051 | 0.00% | US3140QMV680 |
| BANK OF AMERICA CORP 2.299% 07-21-2032 | 0.00% | US06051GKA66 |
| INVESTIS HOLDING SA | 0.00% | CH0325094297 |
| FANNIE MAE POOL #FN CA6614 3.0% 08-01-2050 USD | 0.00% | US3140QE433 |
| CARNIVAL CORP USD | 0.00% | PA1436583006 |
| LCH_IRS BOFAGB2U 24/04/2026 AUD P 3.515% / R 3MBBSW AR | 0.00% | |
| FABBRICA ITALIANA 5.625% 01/08/2027 | 0.00% | XS2436585355 |
| NOK BNP PARIBAS A/C | 0.00% | |
| YARA INTERNATIONAL ASA | 0.00% | NO0010208051 |
| GNMA SER 2014-91 CL CB 2.25% 01-16-2040 | 0.00% | US38379CRT52 |
| PVTPPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-20 | 0.00% | US20914UAF30 |
| FHLMC POOL #SD8186 3.5% 11-01-2051 | 0.00% | US3132DWXC92 |
| UNITEDHEALTH GROUP INC 5.2% 04-15-2063 | 0.00% | US91324PEX69 |
| A P MOLLER-MAERSK B | 0.00% | DK0010244508 |
| FEDERAL HOME LN MTG CORP POOL #Q28456 4%09-01-2044 BI | 0.00% | US3132M9BZ64 |
| PVTPPL EMERALD DEBT MERGER 6.625% 12-15-2030 | 0.00% | US29103CAA62 |
| BROADRIDGE FINANCIAL SOLUTIONS LLC | 0.00% | US11133T1034 |
| JAPAN (40 YR TBOND) .5% 20/03/2059 | 0.00% | JP1400121K57 |
| CHOUSHIMARU CO LTD | 0.00% | JP3527550002 |
| UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 | 0.00% | US91324PES74 |
| PVTPPL FS KKR CAP CORP II NT 4.25% 02-14-2025 | 0.00% | US30313RAA77 |
| JABIL INC SR NT 4.25% 05-15-2027 | 0.00% | US466313AM58 |
| Income Due - TWD | 0.00% | |
| KINGFISHER PLC GBP0.1571 | 0.00% | GB0033195214 |
| FUT SEP 27 CME 3MO SOFR | 0.00% | |
| WESTERN DIGITAL CORP | 0.00% | US9581021055 |
| PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 | 0.00% | US830867AB33 |
| Income Due - CAD | 0.00% | |
| LCH_OIS BOFAGB2U 19/04/2043 JPY P 1.585% / R 1DTONAR AR | 0.00% | |
| APTITUDE SOFTWARE ORD | 0.00% | GB00BJV2F804 |
| 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 |
| LCH_OIS BOFAGB2U 07/02/2030 GBP P 3.005% / R 1DSONIA AR | 0.00% | |
| LOWE'S COS INC 3% SNR 15/10/2050 USD1000 | 0.00% | US548661DZ79 |
| ITALY(REP OF) 2.45% SNR 01/09/50 EUR1000 | 0.00% | IT0005398406 |

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| TARGA RES CORP 4.2% | 02-01-2033 | 0.00% | US87612GAA94 |
| BIDVEST GROUP LIMITED | | 0.00% | ZAE000117321 |
| SANTANDER BK N A 5.281% DUE 05-15-2032 | | 0.00% | US80290CAS35 |
| PVTPL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029 | | 0.00% | US01166VAA70 |
| CVS HEALTH CORP 5.875% | 06-01-2053 | 0.00% | US126650DZ02 |
| CHILDRENS HOSP CORP 2.585% | 02-01-2050 | 0.00% | US16876BAB80 |
| LCH_OIS BOFAGB2U 18/12/2025 GBP P 3.76% / R 1DSONIA ARC | | 0.00% | |
| NIDEC CORPORATION | | 0.00% | JP3734800000 |
| Income Due - HKD | | 0.00% | |
| TOPPAN HOLDINGS INC | | 0.00% | JP3629000005 |
| JAPAN(GOVT OF) BNDS 2.0% 20/03/2031 | | 0.00% | JP1201261B43 |
| SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 | | 0.00% | US797440CA05 |
| SWISS LIFE HOLDING AG | | 0.00% | CH0014852781 |
| PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029 | | 0.00% | US62482BAB80 |
| BECTON DICKINSON .334% 13/08/2028 | | 0.00% | XS2375844144 |
| AMGEN INC 5.6% DUE 03-01-2043 | | 0.00% | US031162DS61 |
| RIVIAN AUTOMOTIVE INC | | 0.00% | US76954A1034 |
| JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000 | | 0.00% | JP1201291B88 |
| VISTRA CORP | | 0.00% | US92840M1027 |
| UK(GOVT OF) 1.5% SNR 31/07/2053 GBP1000 | | 0.00% | GB00BM82ZV59 |
| HEXAGON AB | | 0.00% | SE0015961909 |
| BELGIUM(KINGDOM) 1.7% SNR 22/06/2050 EURO.01 | | 0.00% | BE0000348574 |
| AT&T INC 3.5% DUE 06-01-2041 | | 0.00% | US00206RJZ64 |
| ASSOCIATED BRITISH FOODS PLC | | 0.00% | GB0006731235 |
| DEN DANSKE BANK AS DKK | | 0.00% | DK0010274414 |
| HUNTINGTON BANCSHARES INC | | 0.00% | US4461501045 |
| SHENZHEN SC NEW ENERGY TECHNOLOGY CORP | | 0.00% | CNE100003G91 |
| HOME DEPOT INC 3.3% DUE 04-15-2040 REG | | 0.00% | US437076CC49 |
| FORTIS INC | | 0.00% | CA3495531079 |
| CARS-DB4 LP / 4.95% DUE 02-15-2050 | | 0.00% | US12510HAJ95 |
| ISRAEL DISCOUNT BANK | | 0.00% | IL0006912120 |
| FNMA POOL #FS1911 3% 08-01-2051 BEO | | 0.00% | US3140XHDR52 |
| TAYLOR WIMPEY PLC GBP | | 0.00% | GB0008782301 |
| JAPAN(GOVT OF) 0.4% SNR 20/03/50 JPY50000 | | 0.00% | JP1300661L47 |
| HESS CORP 5.6% DUE 02-15-2041 | | 0.00% | US42809HAD98 |
| PETROLEOS MEXICANOS 8.75% | 06-02-2029/10-26-2022 | 0.00% | US71654QDL32 |
| BAYER AG 4.625% 26/05/2033 | | 0.00% | XS2630111719 |
| JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000 | | 0.00% | JP1300541H31 |
| JAPAN(GOVT OF) 0.8% SNR 20/06/47 JPY50000 | | 0.00% | JP1300551H61 |
| BERKLEY WR CORP COM | | 0.00% | US0844231029 |
| FRANCE(GOVT OF) 1.75% SNR 25/05/2066 EUR1 | | 0.00% | FR0013154028 |
| BAYER AG 4.25% SNR 26/08/29 EUR1000 | | 0.00% | XS2630112014 |
| NATL BK OF CANADA 3.5% GTD 25/04/28 DUALCURR | | 0.00% | XS2615559130 |
| EAST JAPAN RAILWAY JPY | | 0.00% | JP3783600004 |
| MID-AMERICA APARTMENT COMMUNITIES | | 0.00% | US5952211034 |
| SPAIN(KINGDOM OF) T BD 144A 3.9% | 30/07/2039 | 0.00% | ES0000012L60 |
| ABBVIE INC 4.45% DUE 05-14-2046 | | 0.00% | US00287YAW93 |
| ITALY(REP OF) 3.1% SNR 01/03/2040 EUR1000 | | 0.00% | IT0005377152 |
| LCH_OIS BOFAGB2U 09/26/2035 USD P 4.113% / R 1DSOFR ARC | | 0.00% | |
| FIRST QUANTUM MINERALS LTD | | 0.00% | CA3359341052 |
| WILLIAMS COS INC 5.3% DUE 08-15-2052 | | 0.00% | US969457CA67 |
| SECRETARIA TESOURO 0% T-BILL 01/07/27 BRL1000 | | 0.00% | BRSTNCLTN871 |
| NOVA KREDITNA BANKA MARIBOR 1.875% | 27/01/2025 | 0.00% | XS2430442868 |
| CONAGRA BRANDS INC | | 0.00% | US2058871029 |
| BONGRAIN | | 0.00% | FR0000120107 |
| EUROFINS 4.75% 06/09/2030 | | 0.00% | XS2676883114 |
| COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027 | | 0.00% | US20030NDK46 |
| LCH_OIS BOFAGB2U 10/03/2033 JPY P 0.255% / R 1DTONAR AR | | 0.00% | |
| KOREAN AIR LINES CO LTD | | 0.00% | KR7003490000 |
| BELGIUM(KINGDOM) 4% NTS 4.0% 28/03/2032 | | 0.00% | BE0000326356 |
| BECTON DICKINSON & CO 1.213% DUE 02-12-2036 BEO | | 0.00% | XS2298459426 |
| COVENTRY BS 2.625%-FRN GTD 07/12/26 EUR | | 0.00% | XS2534984716 |
| AMEREN CORP | | 0.00% | US0236081024 |
| PICC PROPERTY & CASUALTY COMPANY LIMITED | | 0.00% | CNE100000593 |
| EPIROC AB | | 0.00% | SE0015658109 |
| ORACLE CORP 6.15% DUE 11-09-2029 | | 0.00% | US68389XCH61 |
| ENERGIAS DE PORTUGAL SA | | 0.00% | PTEDP0AM0009 |
| PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% [| | 0.00% | US98981BAA08 |
| PVTPL ACR COML MTG 2021-FL4 LTD/ACRE COML M SR SECD | | 0.00% | US00489TAA43 |
| SPAIN(KINGDOM OF) 144A T BD .85% | 30/07/2037 | 0.00% | ES0000012124 |
| CBOE GLOBAL MARKET | | 0.00% | US12503M1080 |
| PVTPL SEADRILL FIN LTD 8.375% | 08-01-2030 | 0.00% | US81172QAA22 |

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| MONETARY AUTH OF SING 3.375% | 01/09/2033 | 0.00% | SG3261987691 |
| ORACLE CORP 4.9% 02-06-2033 | | 0.00% | US68389XCP87 |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5285 2.5% | | 0.00% | US3133KL2S53 |
| MATTIOLI WOODS PLC | | 0.00% | GB00B0MT3Y97 |
| EISAI CO LTD JPY | | 0.00% | JP3160400002 |
| OKINAWA CELLULAR NPV | | 0.00% | JP3194650002 |
| TYSON FOODS INC CLASS A | | 0.00% | US9024941034 |
| HOLOGIC INC | | 0.00% | US4364401012 |
| MPLX LP 4.5% 04-15-2038 | | 0.00% | US55336VAM28 |
| NATWEST GROUP PLC 5.125%-FRN PERP | GBP200000 | 0.00% | XS2258827034 |
| ITE TECH INC | | 0.00% | TW0003014007 |
| FORD MOTOR CREDIT CO LLC 3.25% DUE | 09-15-2025 | 0.00% | XS2229875989 |
| OLYMPUS CORP | | 0.00% | JP3201200007 |
| Outstanding Settlement Receipts - MYR | | 0.00% | |
| SNAP ON INC | | 0.00% | US8330341012 |
| DTE ENERGY CO USD | | 0.00% | US2333311072 |
| VERIZON COMMUNICATIONS INC NT 2.355% | 03-15-2032 | 0.00% | US92343VGN82 |
| JABIL INC | | 0.00% | US4663131039 |
| CELANESE CORP SERIES A | | 0.00% | US1508701034 |
| FHLMC MULTICLASS SER 4024 CL KP 2 | 03-15-2042 | 0.00% | US3137ANKY09 |
| PBF HLDG CO LLC 6.0% DUE | 02-15-2028 REG | 0.00% | US69318FAJ75 |
| PAYCOM SOFTWARE INC | | 0.00% | US70432V1026 |
| MPT OPER PARTNERS. 2.55% GTD SNR | 05/12/23 GBP | 0.00% | XS2085724073 |
| CNH INDUSTRIAL NV COM EUR 0.01 | | 0.00% | NL0010545661 |
| NATIONWIDE B/S 5.625%-FRN GTD 28/01/26 | GBP | 0.00% | XS0584363724 |
| PATTERSON-UTI ENERGY INC 7.15% | 10-01-2033 | 0.00% | US703481AD36 |
| LCH_OIS BOFAGB2U 09/02/2030 GBP P 3.033% | / R 1DSONIA AR | 0.00% | |
| UPM KYMMENE CORP | | 0.00% | FI0009005987 |
| PENSKE TRUCK LEASING CO LP/PTL FIN SR NT144A 5.875% 11-1! | | 0.00% | US709599BR43 |
| ROGERS COMMS INC 5.25% GTD SNR 15/04/52 | CAD1 | 0.00% | CA775109BX82 |
| MAGNA INTERNATIONAL INC | | 0.00% | CA5592224011 |
| COINBASE GLOBAL INC | | 0.00% | US19260Q1076 |
| COMPAL ELECTRONICS | | 0.00% | TW0002324001 |
| PVTPL DAIMLER TRUCK FIN NORTH AMER LLC NT 5.6% 08-08-2! | | 0.00% | US233853AS94 |
| LCH_OIS BOFAGB2U 07/22/2033 USD P 3.234% | / R 1DSOFR ARC | 0.00% | |
| DAI NIPPON PRINTING CO LTD | | 0.00% | JP3493800001 |
| STRAUMANN HLDG | | 0.00% | CH1175448666 |
| AUTOHOME INC | | 0.00% | US05278C1071 |
| PVTPL REGAL REKNORD CORP 6.05% DUE | 02-15-2026 BEO | 0.00% | US758750AC76 |
| LABORATORY CORPORATION OF AMERICA HOLDIN | | 0.00% | US50540R4092 |
| JAPAN(GOVT OF) 2.5% SNR 20/06/34 | JPY50000 | 0.00% | JP1300151485 |
| SILERGY CORP | | 0.00% | KYG8190F1028 |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 5.242% DUE 04-19-2! | 0.00% | US606822CY81 |
| AUSTRALIA(CMNWLTH) 3.5% BDS 21/12/2034 | AUD1000 | 0.00% | AU0000274706 |
| AVANTOR INC | | 0.00% | US05352A1007 |
| UNITED MEXICAN STS T NOTE 5.4% DUE | 02-09-2028/01-09-2! | 0.00% | US91087BAU44 |
| CENTRAL JAPAN RAILWAY CO TEMP | | 0.00% | DU06183552D9 |
| MEDLINE BORROWER, LP INITIAL DOLLAR TERM LN SENIOR SEC | | 0.00% | US58503UAC71 |
| ACCOR SA | | 0.00% | FR0000120404 |
| PVTPL TENET HEALTHCARE CORP 6.75% | 05-15-2031 | 0.00% | US88033GDT40 |
| BCA MPS 5.375%-FRN UT2 18/01/28 | EUR | 0.00% | XS1752894292 |
| CNTL AMR BOTTLING CORP 5.25% | 04-27-2029 | 0.00% | USG20038AA61 |
| SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-0 | | 0.00% | US842400HQ95 |
| BELGIUM(KINGDOM) 1.25% SNR 22/04/33 | EUR0.01 | 0.00% | BE0000346552 |
| MOSAIC CO COM | | 0.00% | US61945C1036 |
| EPAM SYSTEMS INC | | 0.00% | US29414B1044 |
| SWCC CORPORATION | | 0.00% | JP3368400002 |
| VERISIGN INC | | 0.00% | US92343E1029 |
| GNMA POOL #AD4590 3 DUE | 05-15-2043 | 0.00% | US36180GC324 |
| JAPAN(GOVT OF) 1.4% SNR 20/12/45 | JPY50000 | 0.00% | JP1300491FC9 |
| POOL CORPORATION | | 0.00% | US73278L1052 |
| SUNCORP GROUP LTD | | 0.00% | AU000000SUN6 |
| BANK OF IRELAND GR EUR1 | | 0.00% | IE00BD1RP616 |
| LCH_IRS BOFAGB2U 09/06/2052 AUD P 3.55% | / R 6MBBSW ARII | 0.00% | |
| COREBRIDGE FINL INC SR NT 3.5% | 04-04-2025 | 0.00% | US21871XAB55 |
| ITALY(REPUBLIC OF) 144A 1.45% 1.45% | 01/03/2036 | 0.00% | IT0005402117 |
| BELGIUM(KINGDOM) 3.75% | 22/6/2045 EUR | 0.00% | BE0000331406 |
| I/Ocantor COMMERCIAL REAL ESTATE LENDING SER 2019-CF1 | | 0.00% | US12529MAG33 |
| GOLDEN ST TOB SECURITIZATION CORP .988% 06-01-2024 | | 0.00% | US38122NA696 |
| AMGEN INC 5.75% DUE 03-02-2063 | | 0.00% | US031162DU18 |
| PULTE GROUP INC | | 0.00% | US7458671010 |
| PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 4.677! | | 0.00% | US83368RBM34 |

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| CK HUTCHISON HOLDINGS LTD | 0.00% | KYG217651051 |
| WATSCO INC | 0.00% | US9426222009 |
| TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023 | 0.00% | US874054AK58 |
| COMMERZBANK AG NPV | 0.00% | DE000CBK1001 |
| STANDARD LIFE ABERDEEN PLC | 0.00% | GB00BF8Q6K64 |
| NORTHERN TRUST CORP | 0.00% | US6658591044 |
| KGHM POLSKA MIEDZ SA | 0.00% | PLKGHM000017 |
| PACIFIC GAS & ELEC CO 6.7% 04-01-2053 | 0.00% | US694308KK29 |
| AOKI SUPER CO LTD NPV | 0.00% | JP3105700003 |
| CITIZENS FINANCIAL GROUP INC | 0.00% | US1746101054 |
| HYOSUNG TNC CORP | 0.00% | KR7298020009 |
| FS KKR CAP CORP 1.65% 10-12-2024 | 0.00% | US302635AJ69 |
| ANTOFAGASTA PLC | 0.00% | GB0000456144 |
| FNMA POOL #FM3346 3.5% 01-01-2046 BEO | 0.00% | US3140X6WVG24 |
| REGATTA II FDG L P / REGATTA II FDG 0% 01-15-2029 | 0.00% | US75885WBA80 |
| QUIMICA Y MINERA CHIL-SP ADR | 0.00% | US8336351056 |
| TELEDYNE TECHNOLOGIES INC | 0.00% | US8793601050 |
| CANADA(GOVT OF) 4% SNR 01/06/2041 CAD1'YQ12 | 0.00% | CA135087YQ12 |
| THE JM SMUCKER COMPANY | 0.00% | US8326964058 |
| VIATRIS INC | 0.00% | US92556V1061 |
| SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 202 | 0.00% | US842400HT35 |
| KINGBOARD HOLDINGS LIMITED | 0.00% | KYG525621408 |
| FUT JUN 27 CME 3MO SOFR | 0.00% | |
| SEKISUI CHEMICAL CO Y50 | 0.00% | JP3419400001 |
| SAAB AB-B | 0.00% | SE0000112385 |
| ERSTE GROUP BANK AG | 0.00% | AT0000652011 |
| NETHERLANDS KING 0% BDS 15/01/2052 EUR1 | 0.00% | NL0015614579 |
| SMURFIT KAPPA GROUP PLC | 0.00% | IE00B1RR8406 |
| S B FOODS INC | 0.00% | JP3163600004 |
| JULIUS BAER GROUP LTD | 0.00% | CH0102484968 |
| AEON CO LTD | 0.00% | JP3388200002 |
| GEORGE WESTON LTD | 0.00% | CA9611485090 |
| SIRIUS REAL ESTATE 1.125% 22/06/2026 | 0.00% | XS2356076625 |
| FNMA POOL #FM3067 3% 08-01-2033 BEO | 0.00% | US3140X6MR98 |
| LIU CHONG HING INVESTMENT | 0.00% | HK0194000995 |
| FUT MAR 25 CME 3MO SOFR | 0.00% | |
| JAPAN(GOVT OF) 1.7% BNDS 20/06/2044 | 0.00% | JP1300431E60 |
| AES CORP | 0.00% | US00130H1059 |
| PLAZZA IMMOBILIEN AG | 0.00% | CH0284142913 |
| TOYOTA INDUSTRIES CORPORATION | 0.00% | JP3634600005 |
| FNMA POOL #FS0973 3% 08-01-2050 BEO | 0.00% | US3140XGCK36 |
| TELUS CORPORATION COM NPV | 0.00% | CA87971M1032 |
| SIEMENS HEALTHINEERS AG | 0.00% | DE000SHL1006 |
| MONCLER SPA | 0.00% | IT0004965148 |
| NVR INC | 0.00% | US62944T1051 |
| ZSCALER INC | 0.00% | US98980G1022 |
| ENTEGRIS INC | 0.00% | US29362U1043 |
| SUZUKI MOTOR CORP | 0.00% | JP3397200001 |
| FED HOME LN MTG 2% DUE 11-01-2051 | 0.00% | US3133KNA946 |
| GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG | 0.00% | US36179RNX34 |
| CMS ENERGY CORP | 0.00% | US1258961002 |
| SWEDBANK AB | 0.00% | SE0000242455 |
| GRIFOLS ESCROW ISS 3.875% SNR 15/10/28 EUR1000 | 0.00% | XS2393001891 |
| DINO POLSKA SA | 0.00% | PLDINPL00011 |
| PPL CORPORATION | 0.00% | US69351T1060 |
| NISHIKAWA RUBBER CO LTD | 0.00% | JP3657550004 |
| JACK HENRY & ASSOCIATES INC | 0.00% | US4262811015 |
| TOYOTA TSUSHO CORP | 0.00% | JP3635000007 |
| NISSAN MTR LTD 4.345% DUE 09-17-2027 | 0.00% | US654744AC50 |
| SHISEIDO COMPANY LIMITED | 0.00% | JP3351600006 |
| AZBIL CORP | 0.00% | JP3937200008 |
| EQUITABLE HLDGS IN COM | 0.00% | US29452E1010 |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 | 0.00% | US91324PDT66 |
| PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU | 0.00% | US53946JAC80 |
| ROLLINS INC | 0.00% | US7757111049 |
| FACTSET RESEARCH SYSTEMS INC | 0.00% | US3030751057 |
| FEDERAL HOME LOAN MORTGAGE CORP POOL #RA5731 2.0% | 0.00% | US3133KMLL71 |
| GERMANY(FEDERAL TBOND 0.0% 15/08/2050 | 0.00% | DE0001030724 |
| FNMA POOL #AB2037 4.5% 01-01-2031 BEO | 0.00% | US31416XHP87 |
| CHINA OVERSEAS LAND AND INVESTMENT LIMIT | 0.00% | HK0688002218 |
| DAIREI CO LTD | 0.00% | JP3500150002 |
| SHIMIZU CORPORATION | 0.00% | JP3358800005 |

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| TRANSUNION | 0.00% | US89400J1079 |
| FNMA POOL #BE7213 4% 04-01-2047 BEO | 0.00% | US3140FTAP63 |
| DOMESTIC MASTER FORWARDS RECEIVABLE FROM ANZ | 0.00% | |
| WASHINGTON MUT MTG PASS-THROUGH CTF5 WMALT SERS | 0.00% | US93936HAA41 |
| ITALY(REP OF) 2.15% SNR 01/09/52 EUR1000 | 0.00% | IT0005480980 |
| Outstanding Settlement Receipts - CAD | 0.00% | |
| FEDERAL HOME LN MTG CORP POOL #SB8048 2.0% DUE 06-01 | 0.00% | US3132D55H15 |
| UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000 | 0.00% | GB00BMBL1D50 |
| NOVAVEST REAL ESTATE AG | 0.00% | CH0212186248 |
| PRA GROUP INC 5% DUE 10-01-2029 | 0.00% | US69354NAD84 |
| INFORMA PLC | 0.00% | GB00BMJ6DW54 |
| FNMA SINGLE FAMILY MORTGAGE 1.5% 10-15-2050 | 0.00% | US01F0126A92 |
| ESSITY AB SER B NPV | 0.00% | SE0009922164 |
| STANLEY BLACK & DECKER INC | 0.00% | US8545021011 |
| PVTPL ALTICE FRANCE HLDG S A NT 144A 10.5% 05-15-2027 | 0.00% | US02156TAB08 |
| DOMINOS PIZZA INC | 0.00% | US25754A2015 |
| BARRATT DEVELOPMENTS PLC | 0.00% | GB0000811801 |
| FEDERAL HOME LN MTG CORP POOL #QC-5983 2.5% DUE 08-01 | 0.00% | US3133AQUG00 |
| BT GROUP PLC | 0.00% | GB0030913577 |
| HOKKAIDO COCA COLA NPV | 0.00% | JP3847800004 |
| BELGIUM KINGDOM 1.9% 22/06/2038 | 0.00% | BE0000336454 |
| INVITATION HOMES 4.15% 04-15-2032 | 0.00% | US46188BAD47 |
| SWEDEN(KINGDOM OF) 0.75% SNR 12/11/29 SEK5000 | 0.00% | SE0011281922 |
| LEADCORP INC | 0.00% | KR7012700001 |
| POST HLDGS INC 4.625% DUE 04-15-2030 | 0.00% | US737446AQ74 |
| ADATA TECHNOLOGY CO LTD | 0.00% | TW0003260006 |
| 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 |
| HUARONG FIN 2017 4.75% 27/04/2027 | 0.00% | XS1596795358 |
| TYLER TECHNOLOGIES INC | 0.00% | US9022521051 |
| ITALY(REP OF) 1.5% SNR 30/04/2045 EUR1000 | 0.00% | IT0005438004 |
| A P MOLLER MAERSK AS | 0.00% | DK0010244425 |
| TRANSALTA CORP 7.75% DUE 11-15-2029 BEO | 0.00% | US89346DAH08 |
| CENTRICA PLC | 0.00% | GB00B033F229 |
| LAMB WESTON HOLDINGS INC | 0.00% | US5132721045 |
| MEXICHEM SAB DE CV COM NPV SERIE UNICA | 0.00% | MX01OR010004 |
| FRESENIUS SE CO KGAA | 0.00% | DE0005785604 |
| PARK PL SECS INC FLTG RT 6.1842% DUE 03-25-2035 | 0.00% | US70069FGE16 |
| SOUTH32 LIMITED ORDINARY FULLY PAID | 0.00% | AU000000S320 |
| CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD | 0.00% | KYG2122G1064 |
| HOME DEPOT CANADA INC 3.25% 04-15-2032 | 0.00% | US437076CP51 |
| DVI DT VERMOEGENS IMMVWL 2.5% 25/01/2027 | 0.00% | XS2431964001 |
| RICOH CO | 0.00% | JP3973400009 |
| W P CAREY INC | 0.00% | US92936U1097 |
| UNITEDHEALTH GROUP INC 4.75% 05-15-2052 | 0.00% | US91324PEK49 |
| FNMA POOL #BX1766 5% 11-01-2052 | 0.00% | US3140N56C33 |
| 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 |
| HORMEL FOODS CORPORATION | 0.00% | US4404521001 |
| ANGLOGOLD ASHANTI ORD USD1 | 0.00% | GB00BRXH2664 |
| FNMA POOL #872759 6.5% DUE 06-01-2036 REG | 0.00% | US31409JTQ30 |
| FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO | 0.00% | US345397B512 |
| ALLY FINL INC 7.1% DUE 11-15-2027 | 0.00% | US02005NBR08 |
| SAGAX EURO MTN NL 0.75% GTD SNR 26/01/28EUR | 0.00% | XS2291340433 |
| LCH_IRS BOFAGB2U 20/12/2023 AUD P 3.465% / R 3MBBSW AR | 0.00% | |
| FNMA POOL #MA3121 4% 09-01-2047 BEO | 0.00% | US31418CPF58 |
| VH GLOBAL SUSTAINABLE ENERGY OPPORTUNITIES PLC | 0.00% | GB00BNKVP754 |
| PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032 | 0.00% | US694308KC03 |
| AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR | 0.00% | XS2337326727 |
| TALANX AG | 0.00% | DE000TLX1005 |
| LCH_IRS CHASUS33 17/07/2033 NZD P 4.668% / R 3MBBR 3229 | 0.00% | |
| CANADA(GOVT OF) 5.75% BDS 1/6/29 CAD1000 | 0.00% | CA135087WL43 |
| RESONA HOLDINGS INC | 0.00% | JP3500610005 |
| HONG KONG FERRY HOLDINGS CO LTD | 0.00% | HK0050000345 |
| FRANCE(GOVT OF) 0.5% BDS 25/06/44 EUR1'REGS | 0.00% | FR0014002JM6 |
| AMERICAN HOMES 4 RENT 3.625% 04-15-2032 | 0.00% | US02666TAE73 |
| JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000 | 0.00% | JP1400061D58 |
| ILS BNP PARIBAS A/C | 0.00% | |
| ARAMARK COM | 0.00% | US03852U1060 |
| ITALY(REP OF) 1.7% SNR 01/09/2051 EUR1000 | 0.00% | IT0005425233 |
| BIOMARIN PHARMACEUTICAL INC | 0.00% | US09061G1013 |
| CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 | 0.00% | US15135BAV36 |

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| SCHRODERS PLC ORD GB | 0.00% | GB00BP9LHF23 |
| CALL BONDOPT DEUTGB2L 01/22/2024 US TREASURY N/B 1. 71. | 0.00% | |
| PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375% | 0.00% | US071705AA56 |
| LATTICE SEMICONDUCTOR CORP | 0.00% | US5184151042 |
| MINERAL RESOURCES LTD | 0.00% | AU000000MIN4 |
| SIMON PPTY GROUP L FIXED 2.45% 09-13-2029 | 0.00% | US828807DF17 |
| OWL ROCK CAP CORP 2.875% 06-11-2028 | 0.00% | US69121KAG94 |
| NE PROPERTY B.V. 2.0% 20/01/2030 | 0.00% | XS2434763483 |
| BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP | 0.00% | XS2370445921 |
| CCP RECEIVABLE FROM CITIGROUP GLOBAL MARKETS INC/SALC | 0.00% | |
| JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000 | 0.00% | JP1300481F92 |
| KYOCERA CORP | 0.00% | JP3249600002 |
| COLES GROUP LTD | 0.00% | AU0000030678 |
| PVTPL STACK INFRASTRUCTURE ISSUER LLC 4.54% DUE 02-25-2 | 0.00% | US85236KAA07 |
| ADLER FING S.A R 12.5% BDS 30/06/25 EUR1000 | 0.00% | DE000A3LF6J0 |
| TD SYNEX CORP 2.375% 08-09-2028 | 0.00% | US87162WAH34 |
| FNMA POOL #AV0022 4% 11-01-2043 BEO | 0.00% | US3138XBAY07 |
| EVERGY INC COM NPV | 0.00% | US30034W1062 |
| PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565: | 0.00% | US69640GAG01 |
| KOMERCNI BANKA AS | 0.00% | CZ0008019106 |
| JAPAN(GOVT OF) 0.6% SNR 20/12/46 JPY50000 | 0.00% | JP1300531GCO |
| PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO | 0.00% | US11135FBK66 |
| HOMEBANC MTG TR SER 06-1 CL 3A2 VAR 04-25-2037 | 0.00% | US43739ECR62 |
| BRAMBLES LIMITED | 0.00% | AU0000000BX1 |
| MIDAS OPCO HLDGS 5.625% DUE 08-15-2029 | 0.00% | US59565JAA97 |
| PVTPL HYUNDAI CAPITAL AMERICA 5.7% 06-26-2030 | 0.00% | US44891ACI43 |
| HAGOROMO FOODS CORP | 0.00% | JP3767600004 |
| LINDT & SPRUENGLI AG-REG | 0.00% | CH0010570759 |
| SAGAX AB 1.0% 1.0% 17/05/2029 | 0.00% | XS2342227837 |
| BLUESCOPE STEEL LIMITED | 0.00% | AU000000BSL0 |
| JOHNSON MATTHEY PLC | 0.00% | GB00BZ4BQC70 |
| FUT MAR 24 LIF 3M EURIBOR | 0.00% | |
| Income Due - CNY | 0.00% | |
| BEIJING TONGRENTANG CO LTD | 0.00% | CNE000000R69 |
| NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 | 0.00% | US65339KBS87 |
| BPCE 2.125%-FRN LT2 13/10/46 EUR | 0.00% | FR0014005V67 |
| UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO | 0.00% | US91324PEE88 |
| ATRIUM XI 2.625% GTD SNR 05/09/27 EUR | 0.00% | XS2294495838 |
| SGS SA | 0.00% | CH1256740924 |
| SUPER MICRO COMPUTER INC | 0.00% | US86800U1043 |
| PERSIMMON PLC | 0.00% | GB0006825383 |
| PVTPL SCHLUMBERGER HLDGS CORP 4.3% DUE 05-01-2029 BEC | 0.00% | US806851AH43 |
| PUMA SE | 0.00% | DE0006969603 |
| 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 |
| FTGROUP CO LTD | 0.00% | JP3166940001 |
| CHUO MITSUI TRUST HOLDINGS INC | 0.00% | JP3892100003 |
| HENNES & MAURITZ | 0.00% | SE0000106270 |
| FREDDIE MAC STACR REMIC TR NT FLTG RATE CL M-2 144A 8.11 | 0.00% | US35566AAH23 |
| HOME DEPOT INC 1.5% 09-15-2028 | 0.00% | US437076CH36 |
| ITALY(REP OF) 4.35% BDS 01/11/33 EUR1000 | 0.00% | IT0005544082 |
| FNMA POOL #FM3505 2.5% DUE 06-01-2050 BEO | 0.00% | US3140X63P45 |
| SYNCHRONY FINANCIAL | 0.00% | US87165B1035 |
| EXACT SCIENCES CORP | 0.00% | US30063P1057 |
| ING GROEP N.V. 4.875%-FRN PERP USD200000 | 0.00% | XS2122174415 |
| FNMA POOL #BA0898 3.5% 02-01-2046 BEO | 0.00% | US3140E47L50 |
| CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG | 0.00% | US210518DJ22 |
| NIPPON AIR CONDITIONING SERVICES CO LTD | 0.00% | JP3699500009 |
| US TREAS BDS USD1000 5.25DUE 02-15-2029 REG | 0.00% | US912810FG86 |
| Income Due - KRW | 0.00% | |
| FNMA POOL #BJ4610 3.5% 02-01-2048 BEO | 0.00% | US3140H6DQ93 |
| SINGAPORE TELECOMM NPV B/L 100 | 0.00% | SG1T75931496 |
| BIOMERIEUX NPV | 0.00% | FR0013280286 |
| STATE STREET | 0.00% | |
| FUTURES MARGIN-JPY | 0.00% | |
| CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026 | 0.00% | US12513GBG38 |
| ROYALTY PHARMA PLC | 0.00% | GB00BMVP7Y09 |
| COVESTRO AG | 0.00% | DE0006062144 |
| BELGIUM(KINGDOM) 3% SNR 22/06/34 EUR0.01'73' | 0.00% | BE0000333428 |
| JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000 | 0.00% | JP1400071E55 |

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| LIVE NATION INC | 0.00% | US5380341090 |
| SONOVA HOLDING AG - REG | 0.00% | CH0012549785 |
| FNMA POOL #MA0659 4.5% 02-01-2031 BEO | 0.00% | US31417YVW54 |
| FNMA POOL #AW3146 4% 06-01-2044 BEO | 0.00% | US3138XSP846 |
| DENMARK(KINGDOM) 0% SNR SEC 15/11/31 DKK0.01 | 0.00% | DK0009924102 |
| CAPCOM CO LTD | 0.00% | JP3218900003 |
| CHARLES RIVER LABORATORIES INTERNATIONAL INC | 0.00% | US1598641074 |
| PRESS KOGYO CO | 0.00% | JP3833600004 |
| VAIL RESORTS INC | 0.00% | US91879Q1094 |
| PUT SWO GBP BARCGB22 P 3.49% / R 1DSONIA SO241104GB34 | 0.00% | |
| CENTRAL AUTOMOTIVE PRODUCTS LTD | 0.00% | JP3515400004 |
| 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 |
| DOOSAN BOBCAT INC | 0.00% | KR7241560002 |
| HEIMSTADEN BOSTAD 2.625%-FRN SUB PERP EUR1000 | 0.00% | XS2294155739 |
| KEYCORP | 0.00% | US4932671088 |
| PTC INC | 0.00% | US69370C1009 |
| NORTHERN STAR RESOURCES LTD | 0.00% | AU000000NST8 |
| FNMA POOL #FM3412 3.5% 03-01-2046 BEO | 0.00% | US3140X6YJ45 |
| SPAREBK 1 NORD-NOR GRUNNFONDSBEVIS NOK50 | 0.00% | NO0006000801 |
| PVTPL STARWOOD COMMERCIAL MORTGAGE TRUST SR 21-FL2 | 0.00% | US78486BAJ35 |
| FNMA POOL #MA0667 4% 03-01-2031 BEO | 0.00% | US31417YW524 |
| RB GLOBAL INC COM NPV | 0.00% | CA74935Q1072 |
| CARMAX INC | 0.00% | US1431301027 |
| CHINA CONSTRUCION ENGINGEERING CORP LTD | 0.00% | CNE100000F46 |
| CALL BONDOPT MSLNGB2X 17/10/2023 UNITED KINGDOM GIL ! | 0.00% | |
| BALDER FINLAND OYJ 1% GTD SNR 20/01/2029EUR | 0.00% | XS2288925568 |
| SEAGATE TECH HLDGS | 0.00% | IE00BKVD2N49 |
| PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 80 | 0.00% | |
| SUN ART RETAIL GROUP | 0.00% | HK0000083920 |
| QUEST DIAGNOSTICS | 0.00% | US74834L1008 |
| Indonesian rupiah | 0.00% | |
| FEDERAL HOME LOAN MORTGAGE CORP 2.5% 07-01-2051 | 0.00% | US3132DPKP26 |
| UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000 I | 0.00% | US912810FJ26 |
| INTERCONEXION ELECTRICA SA ESP | 0.00% | COE15PA00026 |
| KANSAI ELECTRIC POWER JPY | 0.00% | JP3228600007 |
| BILIBILI INC ORD SHS | 0.00% | KYG1098A1013 |
| TECHTRONIC INDUSTRIES CO | 0.00% | HK0669013440 |
| UNITED AIRLINES 2019-1A 2.7% 11-01-2033 | 0.00% | US90932JAA07 |
| SVENSKA HANDELSBKN SER A NPV | 0.00% | SE0007100599 |
| BANCO DE SABADELL SA 5.25% 07/02/2029 | 0.00% | XS2583203950 |
| VAT GROUP AG | 0.00% | CH0311864901 |
| LIBERTY BROADBAND | 0.00% | US5303073051 |
| PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO | 0.00% | US05565ASK06 |
| FUTURES MARGIN-GBP | 0.00% | |
| BANK LEUMI LE-ISRAEL | 0.00% | IL0006046119 |
| JAPAN REAL ESTATE INVESTMENT | 0.00% | JP3027680002 |
| BROADCOM INC 4.3% DUE 11-15-2032 BEO | 0.00% | US11135FAS02 |
| SIKA CAPITAL BV 3.75% GTD SNR 03/11/26 EUR | 0.00% | XS2616008541 |
| VOLVO AB | 0.00% | SE0000115420 |
| SAMSUNG FINE CHEMICALS CO | 0.00% | KR7004000006 |
| FORWARD COLLATERAL RECEIVABLE FROM BARCLAYS BANK PLC | 0.00% | |
| BIO TECHNE CORP | 0.00% | US09073M1045 |
| CME_OIS CHASUS33 07/11/2053 USD P 3.353% / R 1DSOFR 468 | 0.00% | |
| UNI CHARM CORPORATION | 0.00% | JP3951600000 |
| TWILIO INC | 0.00% | US90138F1021 |
| FRENTE CO LTD | 0.00% | JP3829100001 |
| VOLKSWAGEN BK GMBH 4.375% SNR 03/05/2028EUR | 0.00% | XS2617456582 |
| FNMA POOL #FM9210 3% 10-01-2051 BEO | 0.00% | US3140XDGU41 |
| BILL COM HOLDINGS INC | 0.00% | US0900431000 |
| JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG | 0.00% | JP1400081F45 |
| NICE LTD | 0.00% | IL0002730112 |
| FUT JUN 24 CME 3MO SOFR | 0.00% | |
| AMER AIRLINES FIXED 3.15% 08-15-2033 | 0.00% | US02377LAA26 |
| CVS HEALTH CORP SR NT 6% 06-01-2063 | 0.00% | US126650EA42 |
| BONOS Y OBLIG DEL 144A 3.45% 30/07/2043 | 0.00% | ES0000012K95 |
| LASERTEC CORP NPV | 0.00% | JP3979200007 |
| NORTHLAND POWER INC | 0.00% | CA6665111002 |

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| LCH_OIS SBSIU533 06/21/2033 USD P 3% / R 1DSOFR SWU0103 | 0.00% |
| FRANCE(GOVT OF) TBOND 1.25% 25/05/2038 | 0.00% FR0014009062 |
| NIHON DENGU CO LTD | 0.00% JP3734350006 |
| PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-0 | 0.00% US644188BG83 |
| COLOPLAST | 0.00% DK0060448595 |
| METRO INC - A | 0.00% CA59162N1096 |
| MEDIOBANCA BANCA DI ITR | 0.00% IT0000062957 |
| MONDI PLC | 0.00% GB00B1CRCL47 |
| FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BI | 0.00% US3128P8BL47 |
| EXOR NV | 0.00% NL0012059018 |
| AMERICAN FINANCIAL GROUP INC | 0.00% US0259321042 |
| WORLDLINE SA | 0.00% FR0011981968 |
| CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 | 0.00% US209111FY40 |
| ITOCHU-SHOKUHIH CO LTD | 0.00% JP3143700007 |
| JPMORGAN CHASE & CO 4.586% 04-26-2033 | 0.00% US46647PDC77 |
| IGO LIMITED ORDINARY FULLY PAID | 0.00% AU000000IGO4 |
| WYNDHAM HOTELS R COM USD | 0.00% US98311A1051 |
| CLEVELAND CLIFFS COM USD | 0.00% US1858991011 |
| CPI PROPERTY GROUP 1.75% SNR EMTN 14/01/30 EUR | 0.00% XS2432162654 |
| CATALENT INC | 0.00% US1488061029 |
| HYPOTHEKARBANK LENZBURG AG | 0.00% CH0001341608 |
| MIRAMAR HOTEL INVESTMENT CO LTD | 0.00% HK0071000456 |
| SMITH & NEPHEW PLC | 0.00% GB0009223206 |
| LCH_IRS BOFAGB2U 06/12/2023 AUD P 3.416% / R 3MBBSW AR | 0.00% |
| PUT BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 39 | 0.00% |
| NN GROUP NV | 0.00% NL0010773842 |
| NATIONAL BANK OF CANADA | 0.00% CA6330671034 |
| CAMDEN PROPERTY TRUST | 0.00% US1331311027 |
| SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000 | 0.00% SE0007125927 |
| AEVIS VICTORIA SA | 0.00% CH0478634105 |
| COOPER COS INC | 0.00% US2166484020 |
| WEBSTER FINANCIAL CORP | 0.00% US9478901096 |
| TOWA FOOD SERVICE ORD SHS | 0.00% JP3622800005 |
| OWNIT MTG LN TR 2006-6 MTG PASSTHRU CTF CL A-1 5.7142% | 0.00% US69121TAA34 |
| TORO CO | 0.00% US8910921084 |
| SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000 | 0.00% SE0002829192 |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 | 0.00% US03523TBU16 |
| CHINESE UNIVERSE PUBLISHING AND MEDIA GROUP CO LTD | 0.00% CNE0000019X4 |
| FREDDIE MAC STACR REMIC TR NT CL M-2 VARRATE 144A 7.914 | 0.00% US35565TAH23 |
| AIR CANADA 4.625% SNR SEC 15/08/29 CAD | 0.00% CA008911BJ76 |
| FEDERAL HOME LN MTG CORP POOL #QD3265 1.5% 11-01-205 | 0.00% US3133B0TW34 |
| SWEDEN(KINGDOM OF) 2.25% BDS 01/06/32 SEK500 | 0.00% SE0004517290 |
| GENESIS ENERGY L P 8% DUE 01-15-2027 | 0.00% US37185LAM46 |
| FRANCE(GOVT OF) 144A 2.5% 25/05/2043 | 0.00% FR001400CMX2 |
| 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 |
| REA GROUP LTD | 0.00% AU000000REA9 |
| CERIDIAN HCM HOLDINGS INC | 0.00% US15677J1088 |
| PVTPL ADVANTAGE SOLUTIONS FINCO LLC 6.5%DUE 11-15-2028 | 0.00% US00775PAA57 |
| 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 |
| MATSUKIYOCOCOKARA NPV TEMP | 0.00% DU0B249GC0D8 |
| SARTORIUS AG VORZUG | 0.00% DE0007165631 |
| HUMANA INC 5.75% DUE 03-01-2028 | 0.00% US444859BU54 |
| NORDSON CORP | 0.00% US6556631025 |
| DOCUSIGN INC | 0.00% US2561631068 |
| CLP HOLDINGS LIMITED HKD | 0.00% HK0002007356 |
| ROGERS COMMUNICATIONS INC-B | 0.00% CA7751092007 |
| DR ING HC F PORSCHE AG | 0.00% DE000PAG9113 |
| FNMA POOL #FM8981 3% 10-01-2051 BEO | 0.00% US3140XC6T06 |
| ST CORPORATION | 0.00% JP3162800001 |
| 7ROAD HOLDINGS LTD | 0.00% KYG806101013 |
| FUT DEC 23 SFE 5YR BONDLT | 0.00% |
| LUNDIN MINING CORP | 0.00% CA5503721063 |
| INSURANCE AUSTRALIA GROUP LIMITED | 0.00% AU000000IAG3 |
| UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG | 0.00% US91324PBW14 |
| SWEDEN(KINGDOM OF) 0.75% SNR 12/05/28 SEK5000 | 0.00% SE0009496367 |
| PANDORA | 0.00% DK0060252690 |
| ACCIONA SA | 0.00% ES0125220311 |
| YASKAWA ELECTRIC CORP | 0.00% JP3932000007 |

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| TEVA PHARMACEUTICAL SP ADR | 0.00% | US8816242098 |
| SPK ORD SHS | 0.00% | JP3163800000 |
| SWATCH GROUP AG | 0.00% | CH0012255144 |
| FEDERAL HOME LN MTG CORP POOL #QG0749 5%04-01-2053 B | 0.00% | US3133C0ZN50 |
| WEST JAPAN RAILWAY NPV | 0.00% | JP3659000008 |
| AMUNDI SA | 0.00% | FR0004125920 |
| PUT SWO AUD MSLNGB2X P 3.17% / R 6MBBSW SO240402AU3 | 0.00% | |
| KURJITA WATER INDUSTRIES | 0.00% | JP3270000007 |
| ZEBRA TECHNOLOGIES CORP | 0.00% | US9892071054 |
| GFL ENVIRONMENTAL INC | 0.00% | CA36168Q1046 |
| NEUROCRINE BIOSCIENCES INC | 0.00% | US64125C1099 |
| AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/203! | 0.00% | AU000XCLWAP3 |
| FNMA POOL #FM9330 3% 07-01-2051 BEO | 0.00% | US3140XDLL86 |
| TELSTRA CORPORATION LIMITED | 0.00% | AU000000TLS2 |
| BENTLEY SYSTEMS INC | 0.00% | US08265T2087 |
| AMCOR PLC COM USD | 0.00% | JE00BJ1F3079 |
| CALL BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS | 0.00% | |
| CPI PROPERTY GROUP 1.75% SNR EMTN 27/01/31 EUR | 0.00% | XS2290544068 |
| ENDESA SA | 0.00% | ES0130670112 |
| FHLMC UMBS 30Y FIXED 2.5% 07-01-2051 | 0.00% | US3133KME924 |
| HONG KONG CHINA GA | 0.00% | HK0003000038 |
| MATCH GRP INC | 0.00% | US57667L1070 |
| FNMA POOL #CB0737 3.0% 06-01-2051 | 0.00% | US3140QKZB74 |
| THURGAUER KANTONALBANK | 0.00% | CH0231351104 |
| PAYLOCITY HOLDING CORP | 0.00% | US70438V1061 |
| FNMA POOL #FS3026 2.5% 11-01-2051 BEO | 0.00% | US3140XJLG61 |
| SNAP INC | 0.00% | US83304A1060 |
| BELGIUM(KINGDOM) 1.45% SNR 22/06/37 EURO.01 | 0.00% | BE0000344532 |
| FEDERAL NATIONAL MORTGAGE ASSOC 1.5% 10-01-2051 | 0.00% | US3140M8W627 |
| FNMA POOL #MA2163 3.5% 02-01-2045 BEO | 0.00% | US31418BMM53 |
| GRUPO CATALANA OCCIDENTE SA | 0.00% | ES0116920333 |
| ICOM INC | 0.00% | JP3101400004 |
| NOMURA HOLDINGS INC | 0.00% | JP3762600009 |
| SMITHS GROUP PLC | 0.00% | GB00B1WY2338 |
| LCH_IRS CHASUS33 21/03/2033 NZD P 4.404% / R 3MBBR 3229! | 0.00% | |
| FRESENIUS MEDICAL CARE AG & CO | 0.00% | DE0005785802 |
| GNMAII POOL #AB9182 SER 2042 3% DUE 11-20-2042 BEO | 0.00% | US36178WFX20 |
| KEPPEL CORP LTD | 0.00% | SG1U68934629 |
| FIBI HOLDINGS LTD | 0.00% | IL0007630119 |
| TRADEWEB MARKETS INC | 0.00% | US8926721064 |
| FIDELITY NATL FINL FNF GROUP | 0.00% | US31620R3030 |
| HYATT HOTELS CORP-CL A | 0.00% | US4485791028 |
| BATH AND BODY WORKS INC | 0.00% | US0708301041 |
| HIKMA PHARMACEUTICALS PLC | 0.00% | GB00B0LCW083 |
| PUT BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 41. | 0.00% | |
| TFI INTERNATIONAL INC | 0.00% | CA87241L1094 |
| SANKYO FRONTIER CO LTD | 0.00% | JP3328200005 |
| NITTO DENKO CORPORATION | 0.00% | JP3684000007 |
| KIKKOMAN CORPORATION JPY | 0.00% | JP3240400006 |
| ICHIKEN CO LTD | 0.00% | JP3141400006 |
| OPEN TEXT CORP | 0.00% | CA6837151068 |
| RECORDATI SPA - NEW | 0.00% | IT0003828271 |
| ITALY(REP OF) 4.5% BDS 01/10/2053 EUR1000 | 0.00% | IT0005534141 |
| WDI ORD SHS | 0.00% | JP3505930002 |
| ROKU INC | 0.00% | US77543R1023 |
| REPLIGEN CORPORATION | 0.00% | US7599161095 |
| FHLMC POOL #0665 3.0% 08-01-2051 | 0.00% | US3132DMW279 |
| LCH_IRS BOFAGB2U 08/11/2027 EUR P 2.967% / R 6MEURIB AR | 0.00% | |
| PAN PACIFIC INTL H NPV | 0.00% | JP3639650005 |
| YASUDA LOGISTICS CORP | 0.00% | JP3932820008 |
| MITSUBISHI CHEMICAL GROUP CORPORATION | 0.00% | JP3897700005 |
| EQT AB | 0.00% | SE0012853455 |
| UNIBAIL RODAMCO WESTFIELD | 0.00% | FR0013326246 |
| UDR INC | 0.00% | US9026531049 |
| LCH_BASIS BOFAGB2U 18/04/2033 AUD P 1MBBSW / R 3MBBS! | 0.00% | |
| GPE BRUXELLES LAM NPV | 0.00% | BE0003797140 |
| BANQUE CANTONALE VAUDOISE | 0.00% | CH0531751755 |
| HONG LEONG FINANCE LTD | 0.00% | SG1M04001939 |
| TOTO LTD | 0.00% | JP3596200000 |
| SKANSKA AB | 0.00% | SE0000113250 |
| JFE HOLDINGS INC | 0.00% | JP3386030005 |
| UNITED THERAPEUTICS CORP | 0.00% | US91307C1027 |

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| SONIC HEALTHCARE LTD ORDINARY FULLY PAID | 0.00% | AU000000SHL7 |
| NEW YORK & FIXED 2.606% DUE 08-01-2060 | 0.00% | US649322AJ38 |
| FNMA POOL #AO3400 3% DUE 05-01-2027 BEO | 0.00% | US3138LTX603 |
| BURLINGTON STORES INC | 0.00% | US1220171060 |
| DAH SING BANKING GRP LTD | 0.00% | HK2356013600 |
| Futures Margin - AUD | 0.00% | |
| COCHLEAR LIMITED | 0.00% | AU000000COH5 |
| WISE CL A ORD SHS | 0.00% | GB00BL9YR756 |
| NIBE INDUSTRIER AB SER B NPV | 0.00% | SE0015988019 |
| ABC ARBITRAGE SA | 0.00% | FR0004040608 |
| GENESIS ENERGY L P / GENESIS ENERGY FIN CORP 8.875% DUE (| 0.00% | US37185LAN29 |
| BELGIUM(KINGDOM) 2.25% SNR 22/06/57 EUR0.01 | 0.00% | BE0000343526 |
| IVANHOE MINES LTD COM NPV CL A | 0.00% | CA46579R1047 |
| LCH_IRS BOFAGB2U 05/02/2032 EUR P 2.824% / R 6MEURIB AR | 0.00% | |
| LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM | 0.00% | US5312297899 |
| PVTPB BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-203 | 0.00% | US11135FBT75 |
| FNMA POOL #BT2752 2.0% 08-01-2036 | 0.00% | US3140LRBW75 |
| BANDAI NAMCO HOLDINGS NPV | 0.00% | JP3778630008 |
| VARIA US PROPERTIES AG | 0.00% | CH0305285295 |
| LCH_IRS BOFAGB2U 04/08/2030 AUD P 4.498% / R 6MBSW AR | 0.00% | |
| INTERTEK GROUP INC | 0.00% | GB0031638363 |
| DAIKEN MEDICAL CO LTD | 0.00% | JP3482500000 |
| PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN | 0.00% | |
| ALTAGAS INCOME LTD | 0.00% | CA0213611001 |
| FUT DEC 26 ICE SONIA SO3 | 0.00% | |
| SAGAX AB | 0.00% | SE0005127818 |
| SALMAR ASA | 0.00% | NO0010310956 |
| FUT JUN 26 LIF 3M EURIBOR | 0.00% | |
| NORAM DRILLING ORD SHS | 0.00% | NO0010360019 |
| FUT MAR 24 BANK ACCEPT 3M | 0.00% | |
| AMERCO COM | 0.00% | US0235865062 |
| LEAR CORP | 0.00% | US5218652049 |
| FNMA POOL #AU5848 3.5% 09-01-2043 BEO | 0.00% | US3138X5QA80 |
| ALLIANT ENERGY CORP | 0.00% | US0188021085 |
| PERSOL HOLDINGS CO NPV TEMP | 0.00% | DU0B3CY709D8 |
| ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028 | 0.00% | XAL5000DAD92 |
| Outstanding Settlement Receipts - AUD | 0.00% | |
| UNITY SOFTWARE INC | 0.00% | US91332U1016 |
| TORIGOE CO LTD | 0.00% | JP3636200002 |
| SCHINDLER-HLDG AG REG | 0.00% | CH0024638212 |
| ZILLOW GROUP INC | 0.00% | US98954M2008 |
| FUT MAR 26 CME 3MO SOFR | 0.00% | |
| HOUSING NEW ZEALAND LTD 240430 2.183 CB | 0.00% | NZHNZD0230L2 |
| OSAKA GAS CO LTD JPY | 0.00% | JP3180400008 |
| EASTMAN CHEMICAL COM | 0.00% | US2774321002 |
| WALLISER KTBK CHF10 REG | 0.00% | CH0305951201 |
| CHR HANSEN HOLDING A S | 0.00% | DK0060227585 |
| YAMAYA CORPORATION | 0.00% | JP3943800007 |
| FUT MAR 27 CME 3MO SOFR | 0.00% | |
| DORIC NIMROD AIR THREE LTD | 0.00% | GG00B92LHN58 |
| BASELLANDSCHAFTLICHE KANTONBANK | 0.00% | CH0001473559 |
| FHLMC MULTICLASS SER 20-HQA1 CLS M2 01-25-2050 | 0.00% | US35565JAH41 |
| TELEPERFORMANCE | 0.00% | FR0000051807 |
| IMPERIAL HOTEL LTD NPV TEMP | 0.00% | DU06458700D2 |
| AMERICAN WTR CAP CORP 3.45% 06-01-2029 | 0.00% | US03040WAWU99 |
| APA GROUP | 0.00% | AU000000APA1 |
| WPP PLC | 0.00% | JE00B8KF9B49 |
| LCH_IRS BOFAGB2U 23/09/2051 AUD P 3.578% / R 6MBSW AR | 0.00% | |
| IPSEN PROMESSES SA | 0.00% | FR0010259150 |
| HANG SENG BANK | 0.00% | HK0011000095 |
| FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 10-01-2050 | 0.00% | US3140KLH478 |
| LCH_BASIS BOFAGB2U 06/04/2032 AUD P 3MBBSW / R 6MBSV | 0.00% | |
| WESTROCK CO COM | 0.00% | US96145D1054 |
| VALEO SA | 0.00% | FR0013176526 |
| CALL BONDOPT MSLNGB2X 15/08/2025 FRANCE (GOVT OF) 0 6: | 0.00% | |
| OSK MITSUI OSK LINES LTD | 0.00% | JP3362700001 |
| FUT JUN 25 LIF 3M EURIBOR | 0.00% | |
| HEIAN CEREMONY SERVICE CO LTD | 0.00% | JP3834050001 |
| EDISON SPA | 0.00% | IT0003372205 |
| TAYLOR MARITIME INVESTMENTS LTD | 0.00% | GG00BP2NJT37 |
| CARLISLE COS INC | 0.00% | US1423391002 |
| NEXI SPA ORD | 0.00% | IT0005366767 |

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| SUMITOMO METAL MINING CO LTD | 0.00% | JP3402600005 |
| SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 | 0.00% | US797440BX17 |
| NIHON CHOUZAI CO LTD | 0.00% | JP3729200000 |
| ENDEAVOUR MINING PLC | 0.00% | GB00BL6K5J42 |
| OWENS CORNING INC | 0.00% | US6907421019 |
| PAC GAS & ELEC CO 1.7% DUE 11-15-2023 | 0.00% | US694308JY42 |
| PVTPL GN BONDCO LLC 9.5% 10-15-2031 | 0.00% | US36267QAA22 |
| NITORI CO LTD | 0.00% | JP3756100008 |
| WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 | 0.00% | US958667AE72 |
| FUMAKILLA LTD | 0.00% | JP3826000006 |
| OKAYA & COMPANY ORD SHS | 0.00% | JP3193400003 |
| AGEAS NPV POST SPLIT | 0.00% | BE0974264930 |
| FOX CORP | 0.00% | US35137L1052 |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038 | 0.00% | US035240AM26 |
| NANYO CORP | 0.00% | JP3653700009 |
| CONTINENTAL AG | 0.00% | DE0005439004 |
| WOWPRIME CORP | 0.00% | TW0002727005 |
| TELEFLEX INC | 0.00% | US8793691069 |
| FNMA POOL #BH5388 3.5% 09-01-2047 BEO | 0.00% | US3140GT7A21 |
| HOLDING D INF DES 0.125% SNR 16/09/2025 EUR | 0.00% | XS2385389551 |
| SS AND C TECHNOLOGIES HOLDINGS | 0.00% | US78467J1007 |
| STEP CO LTD | 0.00% | JP3399700008 |
| ASPEN TECHNOLOGY | 0.00% | US29109X1063 |
| BANQUE CANT DE GENEV | 0.00% | CH0350494719 |
| GNMAII POOL #MA4778 3.5% DUE 10-20-2047 REG | 0.00% | US36179TJX46 |
| BCE INC | 0.00% | CA05534B7604 |
| FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046 | 0.00% | US3132WJEV96 |
| NRG ENERGY INC | 0.00% | US6293775085 |
| VERBUND AG | 0.00% | AT0000746409 |
| TP ICAP FINAN PLC 2.625% GTD SNR 18/11/28 GBP | 0.00% | XS2409096349 |
| VIVENDI SE | 0.00% | FR0000127771 |
| CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000 | 0.00% | CA135087C939 |
| BENESSE HOLDINGS INC | 0.00% | JP3835620000 |
| SWATCH GROUP | 0.00% | CH0012255151 |
| SOUTHN CAL EDISON 5.95% DUE 02-01-2038 | 0.00% | US842400FH15 |
| M3 INC NPV | 0.00% | JP3435750009 |
| ABBVIE INC 4.4% DUE 11-06-2042 | 0.00% | US00287YAM12 |
| ASSURANT INC | 0.00% | US04621X1081 |
| NORTONLIFELOCK | 0.00% | US6687711084 |
| SHANGHAI BAOSIGHT SOFTWARE CO LTD | 0.00% | CNE000000GG0 |
| QUEBECOR INC CLASS B SUB VGT NPV | 0.00% | CA7481932084 |
| UORIKI CO ORD SHS | 0.00% | JP3155800000 |
| NOVOZYMES A S | 0.00% | DK0060336014 |
| JPMORGAN CHASE & CO 4.452% 12-05-2029 | 0.00% | US46647PAX42 |
| EURAZEO | 0.00% | FR0000121121 |
| AMERICAN TOWER CORP .4% DUE 02-15-2027 BEO | 0.00% | XS2393701284 |
| FEDERAL HOME LN MTG CORP POOL #QF1653 5%DUE 10-01-20 | 0.00% | US3133BNZS52 |
| SWEDEN(KINGDOM OF) 0.125% BDS 12/05/31 SEK5000 | 0.00% | SE0013935319 |
| OCEAN SYSTEM CORP | 0.00% | JP3172260006 |
| TOAST INC | 0.00% | US8887871080 |
| BE SEMICONDUCTOR EURO | 0.00% | NL0012866412 |
| NEXON CO LTD | 0.00% | JP3758190007 |
| AMERICAN TOWER CORP 3.65% DUE 03-15-2027 | 0.00% | US03027XBV10 |
| PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 34 | 0.00% | |
| FIRSTSERVICE CORP COM NPV | 0.00% | CA33767E2024 |
| YAOKO CO LTD | 0.00% | JP3930200005 |
| NAGASE BROTHERS INC NPV | 0.00% | JP3647600000 |
| MASCO CORP USD | 0.00% | US5745991068 |
| SUMISHO COMPUTER SYSTEMS CORPORATION | 0.00% | JP3400400002 |
| GENERAC HOLDINGS INC | 0.00% | US3687361044 |
| SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.6 | 0.00% | US842400HF31 |
| ST JAMESS PLACE PLC | 0.00% | GB0007669376 |
| LCH_IRS BOFAGB2U 10/12/2024 AUD P 2.012% / R 3MBBSW AR | 0.00% | |
| ASX LIMITED | 0.00% | AU000000ASX7 |
| AGPS BONDCO PLC 1.875% PIK 14/01/2026 EUR | 0.00% | XS2283224231 |
| CARLSBERG AS - B | 0.00% | DK0010181759 |
| BIO RAD LABORATORIES INC CLASS A | 0.00% | US0905722072 |
| SPAIN(KINGDOM OF) 1% BDS 30/07/2042 EUR1000 | 0.00% | ES0000012J07 |
| NIPPON PAINT HOLDINGS CO LTD | 0.00% | JP3749400002 |
| LCH_OIS BOFAGB2U 04/18/2024 USD P 4.885% / R 1DSOFR ARC | 0.00% | |
| CTP N.V 0.625% SNR 27/09/2026 EUR | 0.00% | XS2390530330 |
| GNMA POOL #709861 5.5% 11-15-2039 BEO | 0.00% | US36297ETS45 |

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| QIAGEN NV | 0.00% | NL0012169213 |
| CITIGROUP INC NT 3.07% 02-24-2028 | 0.00% | US172967NG21 |
| WEST FRASER TIMBER CO | 0.00% | CA9528451052 |
| FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 BI | 0.00% | US31335CAH79 |
| PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 | 0.00% | US694308JM04 |
| WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S | 0.00% | AU000000WTC3 |
| PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204 | 0.00% | US35564WAA18 |
| AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031 | 0.00% | US03040WAY12 |
| SEATRIUM LIMITED | 0.00% | SG1H97877952 |
| BELGIUM(KINGDOM 144A 1.4% 22/06/2053 | 0.00% | BE0000355645 |
| PUT BONDOPT MSLNGB2X 14/11/2023 EUROPEAN UNION 1% 1 | 0.00% | |
| GNMA POOL 5.5 09-15-2035 BEO | 0.00% | US3622A2BQ42 |
| CHUBU ELECTRIC POWER CO INC | 0.00% | JP3526600006 |
| LCH_RPI BOFAGB2U 01/29/2028 USD P 3.773% / R CPI ARZC290 | 0.00% | |
| FHLMC GOLD C09063 4 08-01-2044 | 0.00% | US31292SB824 |
| ANNINGTON FUNDING 2.308% GTD SNR 06/10/32 GBP | 0.00% | XS2393618389 |
| MAMMY MART CORP | 0.00% | JP3870200007 |
| PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/ | 0.00% | US432833AJ07 |
| ZALANDO SE NPV | 0.00% | DE000ZAL1111 |
| FUTU HOLDINGS LTD | 0.00% | US36118L1061 |
| HOLDING D INF DES 0.625% SNR 16/09/2028 EUR | 0.00% | XS2385390724 |
| IBIDEN CO LTD | 0.00% | JP3148800000 |
| ASAHI KASEI CORPORATION | 0.00% | JP3111200006 |
| MIZUHO FINL GP 0.47%-FRN SNR 06/09/29 EUR | 0.00% | XS2383901761 |
| KNIGHT SWIFT TRANS CL A COM STK | 0.00% | US4990491049 |
| ALBERTSONS COMPANIES INC | 0.00% | US0130911037 |
| ICE_CDS GOLDUS33 06/20/2028 BUY REPUBLIC OF TURKEY 11. 5 | 0.00% | |
| BALOISE HOLDING-REG | 0.00% | CH0012410517 |
| HANKYU HANSHIN HOLDINGS NPV | 0.00% | JP3774200004 |
| ISUZU MOTORS | 0.00% | JP3137200006 |
| GNMA POOL #MA4962 3.5% 01-20-2048 BEO | 0.00% | US36179TQP39 |
| WING ON CO INTERNATIONAL LTD | 0.00% | BMG970561087 |
| SYSMEX CORP | 0.00% | JP3351100007 |
| DROPBOX INC | 0.00% | US26210C1045 |
| MINEBEA MITSUMI INC | 0.00% | JP3906000009 |
| PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-1 | 0.00% | US92328MAA18 |
| SEK BNP PARIBAS A/C | 0.00% | |
| STRUCTURED ASSET SECS CORP SER 2006-BC2 CL A1 STP CPN 09 | 0.00% | US86361GAA40 |
| LY CORPORATION | 0.00% | JP3933800009 |
| FUT DEC 23 CME 3MO SOFR | 0.00% | |
| FNMA POOL #BD7522 3.5% 09-01-2046 BEO | 0.00% | US3140FFLC38 |
| DELIVERY HERO SE | 0.00% | DE000A2E4K43 |
| KESKO OYJ-B SHS | 0.00% | FI0009000202 |
| PARAMOUNT GLOBAL | 0.00% | US92556H2067 |
| MELROSE INDUSTRIES PLC | 0.00% | GB00BNGDN821 |
| WILMAR INTERNATIONAL LTD | 0.00% | SG1T56930848 |
| ADEVINTA ASA | 0.00% | NO0010844038 |
| SOFINA SA 1% SNR 23/09/2028 EUR100000 | 0.00% | BE0002818996 |
| INFRASTRUTTURE WIR NPV | 0.00% | IT0005090300 |
| FERTITTA ENTMT LLC 6.75% DUE 01-15-2030 | 0.00% | US31556TAC36 |
| TRYG AS | 0.00% | DK0060636678 |
| PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15- | 0.00% | US1248EPCE15 |
| ONO PHARMACEUTICAL CO LTD | 0.00% | JP3197600004 |
| JARDINE MATHESON HOLDINGS LIMITED | 0.00% | BMG507361001 |
| UNIVERSAL HEALTH SERVICES - CLASS B | 0.00% | US9139031002 |
| RLJ LODGING TR L P SR SECD NT 144A 4% 09-15-2029 | 0.00% | US74965LAB71 |
| EMERA INC | 0.00% | CA2908761018 |
| FUT DEC 24 BANK ACCEPT 3M | 0.00% | |
| SEEK LIMITED | 0.00% | AU000000SEK6 |
| NOMURA RESEARCH INSTITUTE LTD | 0.00% | JP3762800005 |
| NIPPON SANSO HOLDINGS CORP | 0.00% | JP3711600001 |
| PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035 | 0.00% | US50209TAA88 |
| CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I | 0.00% | FR0000045528 |
| UIPATH INC | 0.00% | US90364P1057 |
| AURIZON HOLDINGS LIMITED | 0.00% | AU000000AZJ1 |
| OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STAN | 0.00% | |
| OCADO GROUP PLC | 0.00% | GB00B3MBS747 |
| DAVITA INC | 0.00% | US23918K1088 |
| KINTETSU GROUP HOLDINGS CO LTD | 0.00% | JP3260800002 |
| FUT DEC 23 U.S. T-BONDS | 0.00% | |
| BOC HONG KONG (HOLDINGS) LIMITED | 0.00% | HK2388011192 |
| ASCENDAS REAL ESTATE INVESTMENT TRUST | 0.00% | SG1M77906915 |

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| BNP PARIBAS 2% SNR NPF 13/09/2036 GBP | 0.00% | FR0014005E43 |
| HULIC CO LTD | 0.00% | JP3360800001 |
| BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EURO.01 | 0.00% | BE0000340498 |
| LIFCO AB SER B NPV | 0.00% | SE0015949201 |
| CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEE | 0.00% | FR0010461053 |
| FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BF | 0.00% | US3128P8CC39 |
| UK(GOVT OF) 1.125% BDS 22/10/73 GBP1000 | 0.00% | GB00BLBDX619 |
| JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 | 0.00% | US46647PCR55 |
| 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 |
| GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG | 0.00% | US36179TG411 |
| FORTUM OYJ | 0.00% | FI0009007132 |
| BOLLORE SE | 0.00% | FR0000039299 |
| KOITO MFG CO LTD NPV | 0.00% | JP3284600008 |
| JSR CORP | 0.00% | JP3385980002 |
| LCH_OIS BOFAGB2U 07/03/2024 AUD P 3.682% / R 1DRBACO AI | 0.00% | |
| MERCK & CO INC 2.75% DUE 12-10-2051 BEO | 0.00% | US58933YBF16 |
| FUT MAR 26 ICE SONIA SO3 | 0.00% | |
| SVENSKA CELLULOSA AB - B SHARES | 0.00% | SE0000112724 |
| FHLMC GOLD Q41008 3.5 06-01-2046 | 0.00% | US3132WEDN92 |
| FUT JUN 27 ICE SONIA SO3 | 0.00% | |
| CTP N.V 1.5% SNR EMTN 27/09/31 EUR | 0.00% | XS2390546849 |
| FNMA POOL #BJ1693 3.5% 12-01-2047 BEO | 0.00% | US3140H23B24 |
| AEON CREDIT SERVICES (ASIA) COMPANY LIMI | 0.00% | HK0900002681 |
| TELUS CORP NON-CANANDIAN | 0.00% | CA8791M9969 |
| EMPIRE CO LIMITED | 0.00% | CA2918434077 |
| FRANCE(GOVT OF) 0.5% SNR 25/05/72 EUR1'REGS | 0.00% | FR0014001NN8 |
| SCHINDLER HOLDING-PART CERT | 0.00% | CH0024638196 |
| JAPAN EXCHANGE GROUP INC | 0.00% | JP3183200009 |
| QORVO INC | 0.00% | US74736K1016 |
| HYDRO ONE LTD | 0.00% | CA4488112083 |
| WING TAI PROPERTIES LTD | 0.00% | BMG9716V1000 |
| STORA ENSO OYJ-R SHS | 0.00% | FI0009005961 |
| ALLY FINANCIAL INC | 0.00% | US02005N1000 |
| LCH_IRS BOFAGB2U 01/06/2028 AUD P 4.333% / R 6MBBSW AR | 0.00% | |
| ASR NEDERLAND NV | 0.00% | NL0011872643 |
| PAN AMERICAN SILVER CORP | 0.00% | CA6979001089 |
| BKW AG | 0.00% | CH0130293662 |
| GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO | 0.00% | US36230NZR96 |
| KOBE BUSSAN CO LTD | 0.00% | JP3291200008 |
| UNITED MIZRAHI BANK LIMITED | 0.00% | IL0006954379 |
| OMRON CORP | 0.00% | JP3197800000 |
| FNMA POOL #MA2918 2.5% 01-01-2047 BEO | 0.00% | US31418CG406 |
| M AND G PRUDENTIAL PLC ORD | 0.00% | GB00BKFB1C65 |
| PLN BNP PARIBAS A/C | 0.00% | |
| LCH_IRS BOFAGB2U 22/11/2027 EUR P 2.95% / R 6MEURIB ARIF | 0.00% | |
| SCHLOSS WACHENHEIM AG | 0.00% | DE0007229007 |
| ONEX CORP | 0.00% | CA68272K1030 |
| AZRIELI GROUP | 0.00% | IL0011194789 |
| Mexican peso | 0.00% | |
| ZOZO INC | 0.00% | JP3399310006 |
| KINROSS GOLD CORP | 0.00% | CA4969024047 |
| FNMA POOL #BX2229 5% 12-01-2052 | 0.00% | US3140N6PP15 |
| GRAB HOLDINGS LTD | 0.00% | KYG4124C1096 |
| ANNALY CAPITAL MGT COM | 0.00% | US0357108390 |
| KYOWA KIRIN CO LTD | 0.00% | JP3256000005 |
| SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 | 0.00% | US842400GK35 |
| GARMIN ORD | 0.00% | CH0114405324 |
| PVTPLE MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE | 0.00% | US599191AA16 |
| TELE2 AB | 0.00% | SE0005190238 |
| LCH_IRS BOFAGB2U 20/06/2032 CAD P 3.812% / R 3MCDOR ARI | 0.00% | |
| CHELVETIA HOLDING CHF0.02 POST SUBD | 0.00% | CH0466642201 |
| TORAY INDS INC | 0.00% | JP3621000003 |
| IMCD NV | 0.00% | NL0010801007 |
| DENMARK(KINGDOM) 0.25% SNR 15/11/52 DKK0.01 | 0.00% | DK0009924029 |
| PVTPLE COMSTOCK RES INC 6.75% DUE 03-01-2029 | 0.00% | US205768AS39 |
| SHIZUOKA FINANCIAL NPV | 0.00% | JP3351500008 |
| TOROMONT INDUSTRIES LTD | 0.00% | CA8911021050 |
| VOESTALPINE AG | 0.00% | AT0000937503 |

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| CONS EDISON CO N Y 4.5% DUE 05-15-2058 | 0.00% | US209111FQ16 |
| LENDLEASE CORPORATION LIMITED | 0.00% | AU000000LLC3 |
| SPAIN(KINGDOM OF) TBOND 1.45% 31/10/2071 | 0.00% | ES0000012H58 |
| DIETEREN GROUP | 0.00% | BE0974259880 |
| FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG | 0.00% | US3140JGR800 |
| PVTPL HYUNDAI CAPITAL AMERICA 6.1% 09-21-2028 | 0.00% | US44891ACN54 |
| CORPORACION ACCIONA ENERGIAS RENOVABLES SA | 0.00% | ES0105563003 |
| BARRY CALLEBAUT AG - REG | 0.00% | CH0009002962 |
| JAZZ PHARMACEUTICALS ORDINARY SHARES | 0.00% | IE00B4Q5ZN47 |
| 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 |
| CALL BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS | 0.00% | |
| EURONEXT NV | 0.00% | NL0006294274 |
| EMS CHEMIE HLDS REG | 0.00% | CH0016440353 |
| FNMA POOL #BJ4594 3.5% 02-01-2048 BEO | 0.00% | US3140H6C802 |
| NISSAN CHEMICAL CORPORATION | 0.00% | JP3670800006 |
| CLARIVATE PLC | 0.00% | JE00BJJN4441 |
| UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 | 0.00% | US91324PET57 |
| LCH_BASIS BOFAGB2U 12/07/2035 AUD P 3MBBSW / R 6MBBSI | 0.00% | |
| SOFINA SA | 0.00% | BE0003717312 |
| MAKITA CORPORATION | 0.00% | JP3862400003 |
| FNMA 2.5% MBS 01/07/2050 USD'CA6347F' POOL #CA6347 2.5 | 0.00% | US3140QEBR23 |
| Income Due - MYR | 0.00% | |
| SIRIUS XM HLDGS INC | 0.00% | US82968B1035 |
| INDUSTRIVARDEN AB | 0.00% | SE0000190126 |
| SHEPHERD NEAME LTD | 0.00% | GB00BMQX2R72 |
| UOL GROUP LIMITED | 0.00% | SG1S83002349 |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047 | 0.00% | US209111FL29 |
| FUT CALL DEC 23 T-NOTE OPTION 1105 | 0.00% | |
| WOLFSPEED INC | 0.00% | US9778521024 |
| FNMA POOL #MA2279 4% 05-01-2045 BEO | 0.00% | US31418BQ902 |
| TELIA COMPANY AB | 0.00% | SE0000667925 |
| OTC CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINIO | 0.00% | |
| 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 |
| JABIL INC 3.6% 01-15-2030 | 0.00% | US466313AJ20 |
| CONFLUENT INC | 0.00% | US20717M1036 |
| MOHAWK INDUSTRIES INC | 0.00% | US6081901042 |
| JD SPORTS FASHION ORD | 0.00% | GB00BM8Q5M07 |
| SAPUTO INC | 0.00% | CA8029121057 |
| GNMA POOL #MA4585 3% 07-20-2047 BEO | 0.00% | US36179TCW36 |
| FHLMC GOLD J17644 3.5 01-01-2027 | 0.00% | US3128PXP595 |
| IGM FINANCIAL INC | 0.00% | CA4495861060 |
| DCC PLC | 0.00% | IE0002424939 |
| LCH_BASIS BOFAGB2U 15/12/2032 AUD P 3MBBSW / R 6MBBSI | 0.00% | |
| FNMA POOL #BW9308 5% 09-01-2052 BEO | 0.00% | US3140N2KW07 |
| FTSE 100 IDX 2312 FU | 0.00% | GB00KFMQN133 |
| CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO | 0.00% | US210518CU85 |
| 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 |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048 | 0.00% | US797440BW34 |
| JDE PEETS BV | 0.00% | NL0014332678 |
| FNMA POOL #CA4794 3.0% DUE 12-01-2049 | 0.00% | US3140QCKG01 |
| 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 |
| CONS EDISON CO N Y 4.625% DUE 12-01-2054 | 0.00% | US209111FF50 |
| FNMA POOL #257025 6.5% 12-01-2027 BEO | 0.00% | US31371NPI80 |
| DESCARTES SYSTEMS GROUP INC | 0.00% | CA2499061083 |
| FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046 | 0.00% | US3132WJEU14 |
| CCL INDUSTRIES INC | 0.00% | CA1249003098 |
| PVTPL GRAY ESCROW II INC SR NT 5.375% 11-15-2031 | 0.00% | US389286AA34 |
| KOSE CORP | 0.00% | JP3283650004 |

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| INDUSTRIVARDEN AB SER C NPV | 0.00% | SE0000107203 |
| SENSATA TECHNO | 0.00% | GB00BFMBMT84 |
| TOSOH CORPORATION | 0.00% | JP3595200001 |
| NOMURA REAL EST MA REIT | 0.00% | JP3048110005 |
| LUCID GROUP INC | 0.00% | US5494981039 |
| QANTAS AIRWAYS LIMITED | 0.00% | AU000000QAN2 |
| EVONIK INDUSTRIES AG | 0.00% | DE000EVNK013 |
| MONOTARO CO LTD | 0.00% | JP3922950005 |
| OCI NV | 0.00% | NL0010558797 |
| FNMA POOL #BD0946 4% 06-01-2046 BEO | 0.00% | US3140F8BQ97 |
| South Korean won | 0.00% | |
| INDUTRADE AB | 0.00% | SE0001515552 |
| CLARIANT AG REG | 0.00% | CH0012142631 |
| FHLMC GOLD Q44452 3 11-01-2046 | 0.00% | US3132WH5N19 |
| GRIFOLS SA | 0.00% | ES0171996087 |
| PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20 | 0.00% | USG8650YAG91 |
| 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 |
| FNMA POOL #310048 6.5% 02-01-2038 BEO | 0.00% | US31374CL534 |
| ELEMENT FINANCIAL CORP | 0.00% | CA2861812014 |
| BACHEM HOLDING AG CHF0.01 REGD SUBD | 0.00% | CH1176493729 |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG | 0.00% | US209111FD03 |
| LCH_IRS BOFAGB2U 11/02/2024 AUD P 4.32% / R 6MBBSW ARII | 0.00% | |
| ESSENTIAL UTILS | 0.00% | US29670G1022 |
| DENTSU GROUP INC | 0.00% | JP3551520004 |
| FNMA POOL #AO8187 3% DUE 06-01-2027 BEO | 0.00% | US3138MOCZ10 |
| BEIJER REF AB SER`B` NPV | 0.00% | SE0015949748 |
| LCH_IRS BOFAGB2U 25/09/2028 AUD P 4.419% / R 6MBBSW AR | 0.00% | |
| FUJI ELECTRIC CO LTD | 0.00% | JP3820000002 |
| KOBAYASHI PHARMACEUTICAL CO | 0.00% | JP3301100008 |
| FNMA POOL #BC8677 4% 05-01-2046 BEO | 0.00% | US3140F4UB04 |
| NISOURCE INC | 0.00% | US65473P1057 |
| DEUTSCHE LUFTHANSA AG | 0.00% | DE0008232125 |
| MPLX LP 4% 03-15-2028 | 0.00% | US55336VAR15 |
| ORICA LIMITED | 0.00% | AU000000ORI1 |
| ZENSHO HOLDINGS CO LTD | 0.00% | JP3429300001 |
| TEMENOS AG | 0.00% | CH0012453913 |
| ROHM CO LTD NPV TEMP | 0.00% | DU06747204D6 |
| MONDELEZ INTL INC 0.25% 17/03/2028 DUAL CURR | 0.00% | XS2312722916 |
| OBERBANK AG | 0.00% | AT0000625108 |
| CANADA(GOVT OF) 2.75% BDS 01/12/2055 CAD1 | 0.00% | CA135087P998 |
| 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 |
| FUTURES MARGIN-EURO | 0.00% | |
| FUT SEP 24 BANK ACCEPT 3M | 0.00% | |
| FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO | 0.00% | US3140FHLJ47 |
| TOBU RAILWAY CO LTD | 0.00% | JP3597800006 |
| FNMA POOL #MA2258 3.5% 05-01-2045 BEO | 0.00% | US31418BQL35 |
| ZAR BNP PARIBAS A/C | 0.00% | |
| LCH_IRS BOFAGB2U 15/12/2023 AUD P 3.63% / R 3MBBSW ARII | 0.00% | |
| SAN DIEGO GAS & 4.5% DUE 08-15-2040 | 0.00% | US797440BM51 |
| PHOENIX GP HLDGS ORD | 0.00% | GB00BGXQNP29 |
| FHLMC GOLD Q45094 3 12-01-2046 | 0.00% | US3132WJU030 |
| FUT SEP 25 LIF 3M EURIBOR | 0.00% | |
| SWEDEN(KINGDOM OF) 0.5% SNR 24/11/2045 SEK5000 | 0.00% | SE0015193313 |
| LCH_BASIS BOFAGB2U 12/05/2030 AUD P 3MBBSW / R 6MBBSI | 0.00% | |
| BLOCK INC CDI | 0.00% | AU0000187353 |
| LCH_OIS SBSIUS33 20/03/2034 GBP P 1DSONIA / R 4.5% SWU01 | 0.00% | |
| MONDAY COM LTD | 0.00% | IL0011762130 |
| ITALY(REP OF) 2.15% SNR 01/03/72 EUR1000 | 0.00% | IT0005441883 |
| PVTPL PBF HLDG CO LLC 7.875% 09-15-2030 | 0.00% | US69318FAL22 |

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| ODAKYU ELECTRIC RAILWAY CO | 0.00% | JP3196000008 |
| SCOUT24 SE | 0.00% | DE000A12DM80 |
| FUT JUN 26 ICE SONIA SO3 | 0.00% | |
| 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 |
| 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 |
| South African rand | 0.00% | |
| SBI HOLDINGS INC NPV | 0.00% | JP3436120004 |
| LIBERTY MEDIA CORP ORD SHS SERIES C | 0.00% | US5312297220 |
| SOUTHN CAL EDISON 4% DUE 04-01-2047 | 0.00% | US842400GG23 |
| LOTUS BAKERIES NV | 0.00% | BE0003604155 |
| GPT GROUP | 0.00% | AU000000GPT8 |
| CCP DUE FROM CITIGROUP GLOBAL MARKETS INC | 0.00% | |
| KEISEI ELECTRIC RAILWAY CO | 0.00% | JP3278600006 |
| HON KWOK LAND INVESTMENT COMPANY LIMITED | 0.00% | HK0160011786 |
| KEIO CORP | 0.00% | JP3277800003 |
| FNMA POOL #MA0878 4% DUE 10-01-2031 REG | 0.00% | US31417Y6Q53 |
| SEMCORP INDUSTRIES LIMITED | 0.00% | SG1R50925390 |
| Swiss franc | 0.00% | |
| FUT CALL DEC 23 T-NOTE OPTION 1110 | 0.00% | |
| CALL SWO GBP BARCGB22 P 1DSONIA / R 3.49% SO241104GB3 | 0.00% | |
| SWIRE PACIFIC | 0.00% | HK0019000162 |
| WACKER CHEMIE AG | 0.00% | DE000WCH8881 |
| NEMETSCHKE AG | 0.00% | DE0006452907 |
| CHIBA BANK LTD JPY | 0.00% | JP3511800009 |
| TELECOM ITALIA SPA | 0.00% | IT0003497168 |
| HARGREAVES LANSDOWN PLC | 0.00% | GB00B1VZ0M25 |
| HIROSE ELECTRIC JPY | 0.00% | JP3799000009 |
| LCH_OIS BOFAGB2U 22/11/2032 GBP P 4.296% / R 1DSONIA AR | 0.00% | |
| PALIBURG HOLDINGS LTD | 0.00% | BMG687662301 |
| FUT SEP 24 ICE SONIA SO3 | 0.00% | |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WESTPAC | 0.00% | |
| KNORR BREMSE AG | 0.00% | DE000KBX1006 |
| SWIRE PROPERTIES L HKD1 | 0.00% | HK0000063609 |
| COVIVIO | 0.00% | FR0000064578 |
| WHIRLPOOL CORP USD | 0.00% | US9633201069 |
| FUT JUN 25 CME 3MO SOFR | 0.00% | |
| GNMA POOL #MA3378 4.5% 01-20-2046 BEO | 0.00% | US36179RFX18 |
| ICE_CDS SBSIUS33 06/20/2027 SELL FORD MOTOR CREDIT CO L | 0.00% | |
| ESR CAYMAN LTD | 0.00% | KYG319891092 |
| CCO HOLDINGS LLC 4.5% 06-01-2033 | 0.00% | US1248EPL57 |
| 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 |
| CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN | 0.00% | |
| Income Due - THB | 0.00% | |
| SEALED AIR CORP | 0.00% | US81211K1007 |
| FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 BI | 0.00% | US3132Y2HF64 |
| SG HOLDINGS CO LTD | 0.00% | JP3162770006 |
| FNMA POOL #AW7132 4% 10-01-2044 BEO | 0.00% | US3138XW4543 |
| CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG | 0.00% | US209111FV01 |
| DELTA AIR LINES INC | 0.00% | US2473617023 |
| MITSUBISHI HC CAPITAL INC | 0.00% | JP3499800005 |
| FNMA POOL #MA1023 4% 02-01-2027 BEO | 0.00% | US31418AD548 |
| JAPAN POST INSURANCE CO LTD | 0.00% | JP3233250004 |
| CALL BONDOPT MSLNGB2X 22/11/2023 BUNDES OBLIGATION 0 | 0.00% | |
| FNMA POOL #AB5890 3% DUE 08-01-2027 BEO | 0.00% | US31417CRL18 |
| CALL SWO AUD BNPAGB22 P 6MBBSW / R 2.764% SO320401AL | 0.00% | |
| CONS EDISON CO N Y 3.85% DUE 06-15-2046 | 0.00% | US209111FH17 |
| LCH_OIS BOFAGB2U 22/03/2024 AUD P 4.183% / R 1DRBACO AI | 0.00% | |

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| 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 |
| LCH_OIS BOFAGB2U 07/03/2024 AUD P 4.177% / R 1DRBACO AI | 0.00% | |
| RATIONAL AG | 0.00% | DE0007010803 |
| LCH_IRS BOFAGB2U 07/03/2024 AUD P 3MBBSW / R 4.38% ARII | 0.00% | |
| SECURITAS AB | 0.00% | SE0000163594 |
| LCH_OIS BOFAGB2U 24/07/2043 GBP P 4.309% / R 1DSONIA AR | 0.00% | |
| LCH_BASIS BOFAGB2U 18/11/2032 AUD P 3MBBSW / R 6MBBS\ | 0.00% | |
| GERDAU SA | 0.00% | BRGGBRACNPR8 |
| HIKARI TSUSHIN INC | 0.00% | JP3783420007 |
| HITACHI CONSTRUCTION MACHINE | 0.00% | JP3787000003 |
| L E LUNDBERGFÖRETAGEN AB - B SHARES | 0.00% | SE0000108847 |
| WESTPAC | 0.00% | |
| GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG | 0.00% | US36180HSP46 |
| GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG | 0.00% | US36180CRC54 |
| CALL SWO JPY CHASGB2L P 1DTONAR / R 0.18% SO250307JP18 | 0.00% | |
| 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 |
| JARDINE CYCLE & CARR | 0.00% | SG1B51001017 |
| LCH_OIS BOFAGB2U 07/03/2024 AUD P 4.192% / R 1DRBACO AI | 0.00% | |
| SQUARE ENIX HOLDINGS CO LTD | 0.00% | JP3164630000 |
| TOHO CO LTD JPY | 0.00% | JP3598600009 |
| CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN | 0.00% | |
| HANG MINI 2310 FUT | 0.00% | DU00HMI23101 |
| FUTURES MARGIN-SGD | 0.00% | |
| LCH_BASIS BOFAGB2U 18/11/2032 AUD P 3MBBSW / R 6MBBS\ | 0.00% | |
| CYBERAGENT INC | 0.00% | JP3311400000 |
| JPMORGAN CHASE & CO 1.953% 02-04-2032 | 0.00% | US46647PBX33 |
| LCH_IRS BOFAGB2U 07/03/2024 AUD P 3MBBSW / R 4.362% AR | 0.00% | |
| SING INVESTMENTS FINANCE LTD | 0.00% | SG1S02002305 |
| WENDEL INVESTISSEMENT | 0.00% | FR0000121204 |
| WELCIA HOLDINGS CO LTD | 0.00% | JP3274280001 |
| CITY DEVELOPMENTS | 0.00% | SG1R89002252 |
| SAN DIEGO GAS & 3.75% DUE 06-01-2047 | 0.00% | US797440BV50 |
| ROLLS ROYCE HLDGS ORD GBP 0.001 C | 0.00% | GB00B669WX96 |
| CK INFRASTRUCTURE | 0.00% | BMG2178K1009 |
| DENTSPLY SIRONA INC | 0.00% | US24906P1093 |
| LIXIL CORPORATION | 0.00% | JP3626800001 |
| CAIRN CLO III B.V. FRN CLO 20/10/2028 EUR 'A' | 0.00% | XS1692485326 |
| FNMA POOL #MA0668 4.5% 03-01-2031 BEO | 0.00% | US31417YW607 |
| CALL BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 4 1: | 0.00% | |
| CALL SWO_CD_X CITIUS33 10/18/2023 CDX.NA.HY.40 SPSC0DQC | 0.00% | |
| HONGKONG LAND HOLDINGS LTD | 0.00% | BMG4587L1090 |
| GMO PAYMENT GATEWAY NPV | 0.00% | JP3385890003 |
| PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 (| 0.00% | US20754FAK84 |
| SAMSE SA | 0.00% | FR0000060071 |
| XINYI GLASS HOLDINGS CO LTD | 0.00% | KYG9828G1082 |
| TRY BNP PARIBAS A/C | 0.00% | |
| HAKUHODO DY HOLDING INC | 0.00% | JP3766550002 |
| GNMA POOL #644862 5.5% 06-15-2035 BEO | 0.00% | US36292CMK70 |
| ASAHI INTECC CO LTD NPV | 0.00% | JP3110650003 |
| CALL BONDOPT MSLNGB2X 03/06/2024 FRANCE (GOVT OF) 4 1: | 0.00% | |
| DIASORIN SPA | 0.00% | IT0003492391 |
| TWD BNP PARIBAS A/C | 0.00% | |
| KOEI TECMO HOLDING NPV | 0.00% | JP3283460008 |
| ORACLE CORPORATION JAPAN | 0.00% | JP3689500001 |
| RONGAN PROPERTY ORD A | 0.00% | CNE0000000R6 |
| ROCKWOOL A/S | 0.00% | DK0010219153 |
| Outstanding Settlement Payments - JPY | 0.00% | |
| CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.868% SW | 0.00% | |
| SITC INTERNATIONAL | 0.00% | KYG8187G1055 |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 | 0.00% | US373334JW27 |
| NUVEI CORP | 0.00% | CA67079A1021 |
| LCH_IRS BOFAGB2U 22/03/2024 AUD P 3MBBSW / R 4.367% AR | 0.00% | |
| CHINA GALAXY SECURITIES CO LTD | 0.00% | CNE100002FG7 |
| SOUTHWEST AIRLINES CO USD | 0.00% | US8447411088 |
| LCH_BASIS BOFAGB2U 01/03/2048 AUD P 6MBBSW / R 3MBBS\ | 0.00% | |
| CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 9: | 0.00% | |

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| GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO | 0.00% | US36296KPB25 |
| LCH_BASIS BOFAGB2U 03/02/2028 AUD P 1MBBSW / R 3MBBS | 0.00% | |
| SWEDISH GOVERNMENT 1.375% 23/06/2071 | 0.00% | SE0016102115 |
| FUT JUN 26 CME 3MO SOFR | 0.00% | |
| FUT DEC 23 ICE SONIA SO3 | 0.00% | |
| AEON STORES HK CO HKD0.20 | 0.00% | HK0000084183 |
| FUT PUT OCT 23 CME 3M SOFR O 9443 | 0.00% | |
| MSCI SING 2310 FUT | 0.00% | SGXDB1293743 |
| MXN BNP PARIBAS A/C | 0.00% | |
| LCH_IRS SBSIUS33 15/12/2023 NZD P 3MBBR / R 3% SWU01DM | 0.00% | |
| CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 7 | 0.00% | |
| Income Due - SEK | 0.00% | |
| REDUCED INPUT TAX CREDIT (RITC) FE | 0.00% | |
| Income Due - MXN | 0.00% | |
| LCH_BASIS BOFAGB2U 04/05/2035 AUD P 3MBBSW / R 6MBBS | 0.00% | |
| WYNYARD GROUP LTD TEMP | 0.00% | DU00WYNNZDZ1 |
| AMERCO INC | 0.00% | US0235861004 |
| FOX CORP COM | 0.00% | US35137L2043 |
| CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS | 0.00% | |
| NT Passive FX overlay 139% (ZMTLIP) | 0.00% | |
| CALL BONDOPT MSLNGB2X 17/10/2023 BUNDESREPUB. DEUTS | 0.00% | |
| CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.814% SW | 0.00% | |
| Income Due - ZAR | 0.00% | |
| LCH_BASIS BOFAGB2U 17/03/2033 AUD P 3MBBSW / R 6MBBS | 0.00% | |
| JQW PLC ORD NPV | 0.00% | JE00BGCZHC53 |
| CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESOBLIGATION 2 | 0.00% | |
| INVESCO LIMITED | 0.00% | BMG491BT1088 |
| FINABLR PLC | 0.00% | GB00BJ7HMMW26 |
| FEDERAL NATL MTG ASSN GTD MTG POOL #AI6588 4% DUE C | 0.00% | US3138ALKA40 |
| MYR BNP PARIBAS A/C | 0.00% | |
| ADLER GROUP S.A NPV | 0.00% | LU1250154413 |
| Income Due - CHF | 0.00% | |
| Outstanding Settlement Payments - TWD | 0.00% | |
| Danish krone | 0.00% | |
| LCH_BASIS BOFAGB2U 12/09/2035 AUD P 1MBBSW / R 3MBBS | 0.00% | |
| CAPITALAND ASCOTT TRUST | 0.00% | SGXC16332337 |
| LCH_BASIS BOFAGB2U 17/03/2033 AUD P 1MBBSW / R 3MBBS | 0.00% | |
| FUT SEP 25 ICE SONIA SO3 | 0.00% | |
| GNMA POOL #634399 5.5% 10-15-2034 BEO | 0.00% | US36291PX433 |
| ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612 | 0.00% | US525ESC2W88 |
| Swedish krona | 0.00% | |
| LCH_BASIS BOFAGB2U 22/03/2035 AUD P 3MBBSW / R 6MBBS | 0.00% | |
| New Israeli shekel | 0.00% | |
| PHP BNP PARIBAS A/C | 0.00% | |
| CALL BONDOPT CHASGB2L 09/10/2023 FRANCE (GOVT OF) 3 89 | 0.00% | |
| CALL SWO GBP BARCGB22 P 1DSONIA / R 3.638% SO231102GB | 0.00% | |
| CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU | 0.00% | |
| LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 4.191% AR | 0.00% | |
| CALL BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 9 | 0.00% | |
| US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 1 | 0.00% | US90351HAE80 |
| CALL SWO AUD MSLNGB2X P 6MBBSW / R 3.17% SO240402AU | 0.00% | |
| Singapore dollar | 0.00% | |
| Norwegian krone | 0.00% | |
| CALL BONDOPT CHASGB2L 10/04/2023 US TREASURY N/B 1. 92. | 0.00% | |
| CONSTELLATION SOFT COM NPV 29092023 SR RTS | 0.00% | CA21037X1428 |
| CALL BONDOPT MSLNGB2X 03/10/2023 FRANCE (GOVT OF) 2 9 | 0.00% | |
| Income Due - SGD | 0.00% | |
| Outstanding Settlement Payments - SGD | 0.00% | |
| CALL SWO USD MSLNGB2X P 1DSOFR / R 3.08% SO231013US3C | 0.00% | |
| CALL BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 2.5 : | 0.00% | |
| CALL BONDOPT MSLNGB2X 02/10/2023 FRANCE (GOVT OF) 2 9 | 0.00% | |
| Hungarian forint | 0.00% | |
| ADLER GROUP S.A NPV (TEMP) | 0.00% | LU2615168379 |
| 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 |
| FHLMC MULTICLASS FANNIE MAE SER 19-RO6 CLS 2M1 FLTG RT | 0.00% | US20754JAA25 |
| PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.1 | 0.00% | US57109TAB26 |
| PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2 | 0.00% | US35563KAA88 |
| PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10 | 0.00% | US38137PAN06 |
| PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-20 | 0.00% | US92330WBA45 |
| FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049 | 0.00% | US35564XAA90 |

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| FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030 | 0.00% | US30711XUS16 |
| PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R | 0.00% | US38137MAF41 |
| GAZPROM PJSC-SPON ADR | 0.00% | US3682872078 |
| PVTPL FREDDIE MAC STACR REMIC TR SER 20-HQA1 CLS M1 FLT | 0.00% | US35565JAA97 |
| FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2 | 0.00% | US35564MAA36 |
| PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 1 | 0.00% | US67575BAL36 |
| NAAC REPERFORMING 2004-R1 REMIC PASSTHRICTF CL 144A A | 0.00% | US62951MAA80 |
| PVTPL CMO MOTEL 6 TR 2017-MTL6 COML MTG PASSTHRU CTF | 0.00% | US61975FAG46 |
| CZK BNP PARIBAS A/C | 0.00% | |
| CALL BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS | 0.00% | |
| FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25 | 0.00% | US30711XYS79 |
| SBERBANK OF RUSSIA DEPOSITARY RECEIPT | 0.00% | US80585Y3080 |
| NK LUKOIL PAO | 0.00% | US69343P1057 |
| CALL BONDOPT BNPAGB22 02/10/2023 FRANCE (GOVT OF) 3 91 | 0.00% | |
| PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE | 0.00% | US00162LCN55 |
| CALL BONDOPT CHASGB2L 02/10/2023 LAND NORDRHEIN-WES | 0.00% | |
| CALL BONDOPT CHASGB2L 02/10/2023 FRANCE (GOVT OF) 4 11 | 0.00% | |
| AEDIFICA NPV BN RTS TECHNICAL FOR D | 0.00% | BE6344703309 |
| CALL BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS | 0.00% | |
| MOBILE TELESYSTEMS PUBLIC JOINT STOCK COMPANY | 0.00% | US6074091090 |
| PHOSAGRO PJSC GDR | 0.00% | US71922G3083 |
| PVTPL TRINITY RAIL LEASING 2021 LLC GREEN SECD RAILCAR (| 0.00% | US89656GAA22 |
| TEXTAINER MARINE CONTAINERS VII LTD 2.23% 04-20-2046 | 0.00% | US88315LAQ14 |
| NOVATEK PJSC | 0.00% | US6698881090 |
| CALL BONDOPT BNPAGB22 02/10/2023 BELGIUM KINGDOM 3% | 0.00% | |
| CALL SWO USD MSLNGB2X P 1DSOFR / R 3.114% SO231010US3 | 0.00% | |
| TAKEON NZD | 0.00% | |
| CONSTELLATION SOFT COM STK NPV TEMP | 0.00% | DU0B15C4L6W0 |
| PVTPL FNMA FLTG 01-25-2040 BEO | 0.00% | US20754WAB19 |
| CREDIT SUISSE | 0.00% | |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 2.15% 317U0FKA5 11, | 0.00% | |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 2.25% 317U0E4A6 11, | 0.00% | |
| TAKEON EUR | 0.00% | |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 2.91% 317U0BJA6 11/ | 0.00% | |
| FX COLLATERAL PAYABLE TO CITIBANK LIMITED, SYDNEY | 0.00% | |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.087% 317U09MA7 1 | 0.00% | |
| CALL SWO USD CITIUS33 P 1DSOFR / R 3.725% 317U3W7A0 10, | 0.00% | |
| CALL BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 4 | 0.00% | |
| CALL SWO USD BOFAUS6S P 1DSOFR / R 2.15% 317U0JYA2 12/(| 0.00% | |
| CALL BONDOPT MSLNGB2X 02/10/2023 REPUBLIC OF AUSTRI 3 | 0.00% | |
| JAPAN 2 YEAR .005% 01/03/2024 | 0.00% | JP1024341N31 |
| CALL BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 0.7 | 0.00% | |
| KRW BNP PARIBAS A/C | 0.00% | |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U3X5A0 10, | 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 |
| FUT CALL DEC 23 CME 3M SOFR O 9800 | 0.00% | |
| CALL SWO USD MSCSUS33 P 1DSOFR / R 3.83% 317U3ZNA5 10, | 0.00% | |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.82% 317U3Z5A5 10, | 0.00% | |
| BAYER 7.0% 25/09/2083 | 0.00% | XS2684846806 |
| UK(GOVT OF) 1% GILT 22/04/2024 GBP1000 | 0.00% | GB00BFWFPL34 |
| VITAL ENERGY INC 9.75% 10-15-2030 | 0.00% | US516806AJ59 |
| HARVEST CLO XXII D FRN CLO 01/2032 EUR 'A' | 0.00% | XS2395965416 |
| ARES EUROPEAN CXII FRN CLO 04/2032 EUR 'A' | 0.00% | XS2391578239 |
| CALL BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 41 | 0.00% | |
| AUSTRALIAN GOVERNMENT 2.75% 21/04/24 | 0.00% | AU3TB0000143 |
| PVTPL BANIJAY ENTMT S A S 8.125% 05-01-2029 | 0.00% | US060335AB23 |
| CALL BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 9 | 0.00% | |
| CALL BONDOPT CHASGB2L 09/10/2023 REPUBLIC OF AUSTRI 54 | 0.00% | |
| PUT SWO USD MSCSUS33 P 4.23% / R 1DSOFR 317U3ZMA6 10/ | 0.00% | |
| CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 3 | 0.00% | |
| FUT MAR 27 LIF 3M EURIBOR | 0.00% | |
| PUT BONDOPT CITIUS33 10/05/2023 FNCL 5% 10/12/2023 95.2 | 0.00% | |
| FUT SEP 26 LIF 3M EURIBOR | 0.00% | |
| CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.115% SW | 0.00% | |
| PUT SWO USD GSCMUS33 P 4.22% / R 1DSOFR 317U3Z4A6 10/ | 0.00% | |
| TOPIX INDEX 2312 FU | 0.00% | DU00TPX23124 |
| LCH_OIS SBSIUS33 09/27/2033 USD P 1DSOFR / R 4.165% SWUC | 0.00% | |
| PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U3X4A1 10/ | 0.00% | |
| LCH_BASIS BOFAGB2U 20/01/2028 AUD P 1MBSW / R 3MBBS | 0.00% | |
| ANZ BANK NZ 11AM A/C | 0.00% | |
| PUT SWO USD CITIUS33 P 4.175% / R 1DSOFR 317U3W6A1 10/ | 0.00% | |

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| LCH_IRS SBSIUS33 28/04/2024 EUR P 3MEURIB / R 2.25% SWU0 | 0.00% |
| PUT BONDOPT CITIUS33 10/05/2023 FNCL 5% 10/12/2023 95.4: | 0.00% |
| CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.835% SW | 0.00% |
| PUT SWO USD GSCMUS33 P 3.225% / R 1DSOFR 317U05MA5 1i | 0.00% |
| PUT SWO USD GSCMUS33 P 3.19% / R 1DSOFR 317U05OA3 10/ | 0.00% |
| ICE_CD_X SBSIUS33 12/20/2028 BUY CDX.NA.HY.41 SWPCOM439 | 0.00% |
| PUT SWO USD GSCMUS33 P 3.14% / R 1DSOFR 317U05QA1 10/ | 0.00% |
| PUT BONDOPT MSLNGB2X 17/10/2023 UNITED KINGDOM GIL 9 | 0.00% |
| PUT SWO USD GSCMUS33 P 3.018% / R 1DSOFR 317U04EA7 10 | 0.00% |
| PUT SWO USD GSCMUS33 P 2.973% / R 1DSOFR 317U06EA2 10 | 0.00% |
| PUT SWO USD GSCMUS33 P 2.841% / R 1DSOFR 317U07UA2 1C | 0.00% |
| LCH_OIS SBSIUS33 09/13/2033 USD P 1DSOFR / R 3.95% SWU01 | 0.00% |
| CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.206% SW | 0.00% |
| CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.8% SWUC | 0.00% |
| PUT SWO USD MSCSUS33 P 4.03% / R 1DSOFR 317U3V5A4 10/(| 0.00% |
| CALL BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS | 0.00% |
| LCH_OIS SBSIUS33 03/10/2028 USD P 1DSOFR / R 3.8% SWU01C | 0.00% |
| CME_OIS SBSIUS33 02/01/2025 BRL P 1DBZDIO / R 11.734% SW | 0.00% |
| LCH_BASIS BOFAGB2U 23/03/2053 AUD P 6MBBSW / R 3MBBS\ | 0.00% |
| CASH COLLATERAL RECEIVABLE FROM JPMORGAN CHASE BANK | 0.00% |
| LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.425% SWUC | 0.00% |
| LCH_OIS SBSIUS33 03/01/2033 USD P 1DSOFR / R 3.405% SWUC | 0.00% |
| DJ EUR ST50 2312 FU | 0.00% |
| FUT SEP 26 CME 3MO SOFR | 0.00% |
| FUT SEP 23 CME 3MO SOFR | 0.00% |
| CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.086% SW | 0.00% |
| AUSTRALIA(CMNWLTH) IDX/LKD SNR 21/11/27 AUD100 | 0.00% |
| PUT SWO USD BOFAUS6S P 3.65% / R 1DSOFR 317U0JXA3 12/0 | 0.00% |
| LCH_OIS SBSIUS33 03/07/2033 USD P 1DSOFR / R 3.45% SWU01 | 0.00% |
| CALL BONDOPT MSLNGB2X 14/11/2023 EUROPEAN UNION 1% | 0.00% |
| LCH_OIS SBSIUS33 02/27/2033 USD P 1DSOFR / R 3.43% SWU01 | 0.00% |
| LCH_OIS SBSIUS33 02/23/2033 USD P 1DSOFR / R 3.4% SWU01F | 0.00% |
| PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U0E3A7 11/ | 0.00% |
| LCH_IRS BOFAGB2U 25/09/2026 AUD P 3MBBSW / R 4.1% ARIR: | 0.00% |
| CALL BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 0 8(| 0.00% |
| ICE_CD_X SBSIUS33 06/20/2028 BUY CDX.NA.HY.40 SWPCOLQW3 | 0.00% |
| FUT SEP 23 ICE SONIA SO3 | 0.00% |
| CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 11.098% SW | 0.00% |
| LCH_OIS SBSIUS33 03/06/2033 USD P 1DSOFR / R 3.3% SWU01F | 0.00% |
| LCH_OIS SBSIUS33 02/23/2053 USD P 1DSOFR / R 3.08% SWU01 | 0.00% |
| FUT DEC 24 ICE SONIA SO3 | 0.00% |
| ICE_CD_X GOLDUS33 20/12/2028 BUY ITRAXX EUROPE CROSSOV | 0.00% |
| LCH_IRS SBSIUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IV | 0.00% |
| ICE_CD_X CHASUS33 12/20/2027 BUY CDX.NA.HY.39 32299-7114 | 0.00% |
| LCH_OIS SBSIUS33 08/30/2033 USD P 1DSOFR / R 3.9% SWU01> | 0.00% |
| LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| LCH_IRS SBSIUS33 20/12/2033 AUD P 6MBBSW / R 4.75% SWUC | 0.00% |
| LCH_OIS SBSIUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU01 | 0.00% |
| PUT SWO USD GSCMUS33 P 3.65% / R 1DSOFR 317U0FJA7 11/2 | 0.00% |
| SPI 200 2312 FUT | 0.00% |
| ICE_CD_X SBSIUS33 12/20/2028 SELL CDX.EM.40 SWPCOM363 | 0.00% |
| PUT BONDOPT MSLNGB2X 03/10/2023 FRANCE (GOVT OF) 2 98 | 0.00% |
| LCH_OIS BOFAGB2U 21/02/2033 JPY P 1DTONAR / R 1.254% AR | 0.00% |
| PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESOBLIGATION 0 9 | 0.00% |
| LCH_BASIS BOFAGB2U 05/07/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| FUT MAR 26 LIF 3M EURIBOR | 0.00% |
| CME_OIS SBSIUS33 04/01/2027 BRL P 1DBZDIO / R 10.995% SW | 0.00% |
| LCH_IRS SBSIUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU0 | 0.00% |
| LCH_BASIS BOFAGB2U 26/04/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| LCH_BASIS BOFAGB2U 07/07/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| LCH_IRS SBSIUS33 20/03/2034 EUR P 6MEURIB / R 3% SWU01XI | 0.00% |
| LCH_BASIS BOFAGB2U 25/04/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| LCH_OIS BOFAGB2U 27/06/2037 JPY P 1DTONAR / R 1.65% ARO | 0.00% |
| LCH_BASIS BOFAGB2U 06/07/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| LCH_IRS SBSIUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IC | 0.00% |
| LCH_OIS BOFAGB2U 09/26/2033 USD P 1DSOFR / R 4.018% ARC | 0.00% |
| PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN | 0.00% |
| LCH_BASIS BOFAGB2U 08/07/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| LCH_IRS BOFAGB2U 25/09/2028 AUD P 6MBBSW / R 4.419% AR | 0.00% |
| LCH_IRS BOFAGB2U 25/09/2028 AUD P 6MBBSW / R 4.419% AR | 0.00% |
| LCH_OIS BOFAGB2U 27/06/2037 JPY P 1DTONAR / R 1.69% ARO | 0.00% |
| | DE000C6JGBY9 |
| | AU000XCLWAV1 |
| | DU00SPI23127 |

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| LCH_BASIS BOFAGB2U 11/07/2032 EUR P 3MEURIB / R 6MEURI | 0.00% |
| MINI TPX IDX 2312 F | 0.00% DU00JTM23120 |
| CALL BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN | 0.00% |
| 49813671 IRS ANZ NZD 110725 RFXD 5.733 PFLT 3ZBSW | 0.00% DU0498136711 |
| PUT SWO USD GSCMUS33 P 2.91% / R 1DSOFR 317U0BIA7 11/1 | 0.00% |
| LCH_IRS CHASUS33 06/07/2025 NZD P 3MBBR / R 5.515% 4676 | 0.00% |
| FUT JUN 24 ICE SONIA SO3 | 0.00% |
| PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 93 | 0.00% |
| LCH_IRS CHASUS33 04/08/2025 SEK P 3MSTBOR / R 3.86% 4711 | 0.00% |
| LCH_OIS BOFAGB2U 25/10/2024 JPY P 0.238% / R 1DTONAR AR | 0.00% |
| PUT BONDOPT MSLNGB2X 10/10/2023 BUNDESOBLIGATION 2 | 0.00% |
| PUT BONDOPT MSLNGB2X 23/11/2023 NETHERLANDS GOVERN | 0.00% |
| FUT DEC 25 ICE SONIA SO3 | 0.00% |
| LCH_OIS CHASUS33 03/08/2028 CAD P 1DCORRA / R 4.004% 47 | 0.00% |
| FUT SEP 25 CME 3MO SOFR | 0.00% |
| FUT MAR 27 ICE SONIA SO3 | 0.00% |
| PUT BONDOPT CHASGB2L 02/10/2023 LAND NORDRHEIN-WES | 0.00% |
| CME_IRS SBSIUS33 13/10/2027 PLN P 7.156% / R 6MWIBOR SW | 0.00% |
| LCH_IRS BOFAGB2U 02/12/2023 AUD P 4.255% / R 3MBBSW AR | 0.00% |
| FUT DEC 25 LIF 3M EURIBOR | 0.00% |
| LCH_OIS BOFAGB2U 12/21/2023 USD P 5.622% / R 1DSOFR ARC | 0.00% |
| LCH_OIS SBSIUS33 20/03/2029 GBP P 5% / R 1DSONIA SWU01XI | 0.00% |
| LCH_IRS CHASUS33 17/07/2025 NZD P 3MBBR / R 0 32299-7137 | 0.00% |
| LCH_OIS BOFAGB2U 20/09/2025 CAD P 1DCORRA / R 4.69% ARC | 0.00% |
| LCH_IRS BOFAGB2U 10/12/2024 AUD P 3MBBSW / R 2.012% AR | 0.00% |
| LCH_OIS BOFAGB2U 07/21/2030 USD P 1DSOFR / R 3.128% ARC | 0.00% |
| LCH_OIS BOFAGB2U 25/10/2024 JPY P 0.191% / R 1DTONAR AR | 0.00% |
| LCH_OIS BOFAGB2U 19/04/2033 GBP P 1DSONIA / R 4.24% ARC | 0.00% |
| PUT BONDOPT MSLNGB2X 17/10/2023 FRANCE (GOVT OF) 1 74 | 0.00% |
| LCH_OIS BOFAGB2U 07/21/2035 USD P 1DSOFR / R 3.38% AROI | 0.00% |
| LCH_IRS BOFAGB2U 14/08/2035 AUD P 6MBBSW / R 4.827% AR | 0.00% |
| LCH_OIS BOFAGB2U 30/01/2033 GBP P 1DSONIA / R 3.76% ARC | 0.00% |
| LCH_OIS BOFAGB2U 02/02/2033 GBP P 1DSONIA / R 3.75% ARC | 0.00% |
| LCH_IRS CHASUS33 20/03/2025 NZD P 3MBBR / R 4.955% 3229 | 0.00% |
| LCH_IRS BOFAGB2U 05/02/2032 EUR P 6MEURIB / R 2.813% AR | 0.00% |
| LCH_OIS BOFAGB2U 30/01/2033 GBP P 1DSONIA / R 3.73% ARC | 0.00% |
| LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.755% AR | 0.00% |
| LCH_IRS BOFAGB2U 24/01/2032 EUR P 6MEURIB / R 0.698% AR | 0.00% |
| FUT JUN 25 90 DAY B-BILLS | 0.00% |
| PUT BONDOPT BNPAGB22 02/10/2023 BELGIUM KINGDOM 3% | 0.00% |
| CME_IRS SBSIUS33 11/10/2027 PLN P 7.015% / R 6MWIBOR SW | 0.00% |
| LCH_IRS BOFAGB2U 06/05/2024 AUD P 3MBBSW / R 3.962% AR | 0.00% |
| LCH_IRS BOFAGB2U 09/08/2024 AUD P 3MBBSW / R 4.273% AR | 0.00% |
| LCH_IRS SBSIUS33 14/11/2023 CAD P 3MCDOR / R 2% SWU01DI | 0.00% |
| LCH_IRS BOFAGB2U 06/08/2035 AUD P 6MBBSW / R 4.815% AR | 0.00% |
| LCH_OIS CHASUS33 15/06/2028 CAD P 1DCORRA / R 3.881% 46 | 0.00% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BARCLAYS BA | 0.00% |
| CME_IRS SBSIUS33 11/10/2027 PLN P 6.985% / R 6MWIBOR SW | 0.00% |
| PUT BONDOPT CHASGB2L 10/04/2023 US TREASURY N/B 1. 92.: | 0.00% |
| LCH_IRS BOFAGB2U 17/01/2032 CAD P 3MCDOR / R 2.568% AR | 0.00% |
| LCH_IRS BOFAGB2U 17/03/2031 AUD P 6MBBSW / R 4.407% AR | 0.00% |
| LCH_OIS SBSIUS33 21/06/2025 CAD P 1DCORRA / R 4% SWU01C | 0.00% |
| LCH_OIS BOFAGB2U 08/02/2033 GBP P 1DSONIA / R 3.179% AR | 0.00% |
| FUT DEC 23 ME 10Y CDN BND | 0.00% |
| LCH_OIS BOFAGB2U 19/10/2032 GBP P 4.414% / R 1DSONIA AR | 0.00% |
| Outstanding Settlement Payments - CZK | 0.00% |
| LCH_IRS BOFAGB2U 17/02/2029 AUD P 6MBBSW / R 3.595% AR | 0.00% |
| FUT MAR 24 CME 3MO SOFR | 0.00% |
| LCH_IRS CHASUS33 16/06/2028 EUR P 6MEURIB / R 3.166% 465 | 0.00% |
| PUT BONDOPT BNPAGB22 28/09/2023 UNITED KINGDOM GIL 8 | 0.00% |
| 10708350 IRS WBC NZD 280926 RFXD 5.3975 PFLT 3ZBSW | 0.00% DU0107083502 |
| LCH_OIS BOFAGB2U 17/12/2030 JPY P 1DTONAR / R 0.724% AR | 0.00% |
| PUT BONDOPT MSLNGB2X 02/10/2023 FRANCE (GOVT OF) 2 98 | 0.00% |
| LCH_OIS BOFAGB2U 11/02/2033 GBP P 1DSONIA / R 3.111% AR | 0.00% |
| PUT BONDOPT MSLNGB2X 10/10/2023 FRANCE (GOVT OF) 2 99 | 0.00% |
| LCH_IRS BOFAGB2U 30/07/2028 EUR P 6MEURIB / R 2.795% AR | 0.00% |
| PUT BONDOPT MSLNGB2X 10/10/2023 BUNDESREPUB. DEUTS : | 0.00% |
| FUT DEC 23 ME 5Y CDN BOND | 0.00% |
| LCH_IRS BOFAGB2U 01/09/2029 CAD P 3MCDOR / R 3.45% ARIF | 0.00% |
| LCH_OIS BOFAGB2U 10/03/2033 JPY P 1DTONAR / R 0.74% ARO | 0.00% |
| LCH_OIS BOFAGB2U 20/04/2033 GBP P 1DSONIA / R 4% AROI2C | 0.00% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO DEUTCHE BAN | 0.00% |

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| PUT SWO USD GSCMUS33 P 3.087% / R 1DSOFR 317U09NA6 11 | 0.00% |
| LCH_OIS BOFAGB2U 07/02/2033 GBP P 1DSONIA / R 3.136% AR | 0.00% |
| FUT DEC 24 90 DAY B-BILLS | 0.00% |
| LCH_OIS BOFAGB2U 07/02/2033 GBP P 1DSONIA / R 3.119% AR | 0.00% |
| PUT BONDOPT MSLNGB2X 17/10/2023 BUNDESREPUB. DEUTS { | 0.00% |
| Outstanding Settlement Payments - CAD | 0.00% |
| LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 3.26% ARC | 0.00% |
| LCH_IRS BOFAGB2U 24/02/2033 CAD P 3MCDOR / R 3.69% ARIF | 0.00% |
| LCH_IRS BOFAGB2U 17/01/2024 CAD P 3MCDOR / R 4.58% ARIF | 0.00% |
| IRSNZD193 LONG IRS WBC NZD 201023 RFXD 1.93 PFLT 3ZBSW | 0.00% DUIRSNZD1936 |
| LCH_OIS BOFAGB2U 03/02/2043 GBP P 1DSONIA / R 3.51% ARC | 0.00% |
| IRSNZD199 LONG IRS BNZ NZD 241023 RFXD 1.99 PFLT 3ZBSW | 0.00% DUIRSNZD1993 |
| LCH_OIS BOFAGB2U 02/08/2043 USD P 1DSOFR / R 3.038% ARC | 0.00% |
| Outstanding Settlement Payments - THB | 0.00% |
| LCH_OIS BOFAGB2U 05/08/2028 GBP P 4.377% / R 1DSONIA AR | 0.00% |
| 126325389 IRS CBA NZD 110426 RFXD 4.745 PFLT 3ZBSW | 0.00% DU1263253897 |
| CLP BNP PARIBAS | 0.00% |
| OTC DERIVATIVE CASH COLL PAY TO RBC | 0.00% |
| IRSNZD181 IRS CBA NZD 201023 RFXD 1.811 PFLT 3ZBSW | 0.00% DUIRSNZD1811 |
| FUT JUN 24 BANK ACCEPT 3M | 0.00% |
| LCH_OIS BOFAGB2U 04/18/2033 USD P 1DSOFR / R 3.68% AROI | 0.00% |
| FUT SEP 27 LIF 3M EURIBOR | 0.00% |
| PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS : | 0.00% |
| LCH_IRS BOFAGB2U 23/09/2062 EUR P 6MEURIB / R 0.994% AR | 0.00% |
| LCH_OIS BOFAGB2U 03/19/2027 USD P 1DSOFR / R 3.872% ARC | 0.00% |
| LCH_OIS SBSIUS33 05/18/2032 USD P 1DSOFR / R 1.852% SWUC | 0.00% |
| LCH_OIS BOFAGB2U 15/12/2042 GBP P 1DSONIA / R 3.031% AR | 0.00% |
| PUT BONDOPT CHASGB2L 02/10/2023 FRANCE (GOVT OF) 4 11E | 0.00% |
| LCH_OIS BOFAGB2U 05/17/2024 USD P 1DSOFR / R 4.605% ARC | 0.00% |
| Outstanding Settlement Payments - TRY | 0.00% |
| LCH_OIS BOFAGB2U 02/23/2035 USD P 1DSOFR / R 3.39% AROI | 0.00% |
| LCH_OIS BOFAGB2U 03/03/2053 USD P 1DSOFR / R 2.433% ARC | 0.00% |
| FUT MAR 28 CME 3MO SOFR | 0.00% |
| FUT 07 DEC 23 EURX EUR-BUND | 0.00% DE000C7PB9Y5 |
| LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.58% AROI | 0.00% |
| PUT BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS : | 0.00% |
| PUT BONDOPT MSLNGB2X 02/10/2023 BUNDESREPUB. DEUTS { | 0.00% |
| LCH_OIS BOFAGB2U 02/24/2052 USD P 1DSOFR / R 1.595% ARC | 0.00% |
| LCH_IRS BOFAGB2U 06/12/2023 AUD P 3MBBSW / R 3.613% AR | 0.00% |
| NYL MSCI EMER 2312 F | 0.00% DU00MES23123 |
| WC8928409 IRS WBC NZD 161123 RFXD 0.2825 PFLT 3ZBSW | 0.00% DUWC89284092 |
| LCH_IRS CHASUS33 27/02/2025 NZD P 3MBBR / R 5.37% 45114: | 0.00% |
| LCH_OIS BOFAGB2U 14/08/2033 JPY P 1DTONAR / R 0.786% AR | 0.00% |
| LCH_IRS BOFAGB2U 02/08/2035 AUD P 6MBBSW / R 4.77% ARII | 0.00% |
| LCH_IRS BOFAGB2U 15/06/2024 CAD P 3MCDOR / R 3.78% ARIF | 0.00% |
| LCH_IRS BOFAGB2U 03/03/2026 AUD P 3MBBSW / R 3.161% AR | 0.00% |
| LCH_IRS BOFAGB2U 25/05/2033 AUD P 6MBBSW / R 4.5% ARIR: | 0.00% |
| LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.4% AROI2 | 0.00% |
| LCH_RPI BOFAGB2U 07/24/2033 USD P CPI / R 2.545% ARZC200 | 0.00% |
| LCH_OIS BOFAGB2U 27/01/2033 GBP P 1DSONIA / R 3.85% ARC | 0.00% |
| FUT DEC 23 CBT 5Y T-NOTE | 0.00% |
| LCH_IRS BOFAGB2U 05/05/2036 EUR P 6MEURIB / R 2.891% AR | 0.00% |
| FUT DEC 23 SFE 3Y T-BOND | 0.00% |
| LCH_RPI BOFAGB2U 15/12/2047 GBP P RPI / R 3.264% ARZC011 | 0.00% |
| Outstanding Settlement Payments - HUF | 0.00% |
| IRSNZD359 IRS ANZ NZD 270525 RFXD 3.59 PFLT 3ZBSW | 0.00% DUIRSNZD3593 |
| FUT 07 DEC 23 EURX E-SCHATZ | 0.00% DE000C7PB900 |
| FUT DEC 23 10 YR T-NOTES | 0.00% |
| LCH_OIS BOFAGB2U 04/25/2035 USD P 1DSOFR / R 3.359% ARC | 0.00% |
| LCH_OIS BOFAGB2U 06/15/2036 USD P 1DSOFR / R 3.905% ARC | 0.00% |
| LCH_IRS BOFAGB2U 02/08/2043 EUR P 3MEURIB / R 2.612% AR | 0.00% |
| LCH_OIS BOFAGB2U 15/09/2037 GBP P 1DSONIA / R 2.108% AR | 0.00% |
| IRSNZD489 IRS BNZ NZD 160226 RFXD 4.89 PFLT 3ZBSW | 0.00% DUIRSBNZ4890 |
| FUT 07 DEC 23 EURX EUR-BOBL | 0.00% DE000C7PB9Z2 |
| LCH_IRS BOFAGB2U 04/03/2026 AUD P 6MBBSW / R 3.375% AR | 0.00% |
| LCH_OIS BOFAGB2U 27/04/2033 GBP P 1DSONIA / R 3.717% AR | 0.00% |
| LCH_OIS GOLDUS33 03/04/2032 USD P 1DSOFR / R 1.615% SLLC | 0.00% |
| LCH_OIS BOFAGB2U 20/04/2028 GBP P 1DSONIA / R 3.517% AR | 0.00% |
| LCH_OIS BOFAGB2U 09/02/2028 GBP P 1DSONIA / R 3.161% AR | 0.00% |
| LCH_IRS BOFAGB2U 21/12/2023 CAD P 3MCDOR / R 4.613% ARI | 0.00% |
| LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.69% AROI | 0.00% |
| LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.539% ARC | 0.00% |

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| LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 2.25% AROI | 0.00% |
| LCH_OIS BOFAGB2U 02/18/2052 USD P 1DSOFR / R 1.735% ARC | 0.00% |
| LCH_OIS BOFAGB2U 03/07/2052 USD P 1DSOFR / R 1.554% ARC | 0.00% |
| LCH_IRS BOFAGB2U 16/06/2029 CAD P 3MCDOR / R 3.149% AR | 0.00% |
| LCH_IRS BOFAGB2U 14/10/2025 EUR P 6MEURIB / R 0.076% AR | 0.00% |
| 50349276 IRS ANZ NZD 170828 RFXD 4.94 PFLT 3ZBSW | 0.00% DU0503492760 |
| CME_OIS CHASUS33 05/31/2028 USD P 1DSOFR / R 3.68% 4629 | 0.00% |
| LCH_OIS BOFAGB2U 03/02/2033 GBP P 1DSOFR / R 3.35% ARC | 0.00% |
| LCH_OIS BOFAGB2U 12/19/2034 USD P 1DSOFR / R 3.283% ARC | 0.00% |
| RPI CITIUS33 15/12/2029 AUD P CPI / R 2.66% ARZC211122AB | 0.00% |
| LCH_IRS BOFAGB2U 01/06/2033 AUD P 6MBBSW / R 4.39% ARII | 0.00% |
| LCH_OIS BOFAGB2U 01/26/2037 USD P 1DSOFR / R 3.701% ARC | 0.00% |
| LCH_OIS BOFAGB2U 03/29/2038 USD P 1DSOFR / R 3.278% ARC | 0.00% |
| Canadian dollar | 0.00% |
| Outstanding Settlement Payments - EUR | 0.00% |
| LCH_OIS BOFAGB2U 13/01/2033 GBP P 1DSOFR / R 3.55% ARC | 0.00% |
| FUT DEC 26 CME 3MO SOFR | 0.00% |
| IRSNZD363 IRS WBC NZD 190827 RFXD 3.635 PFLT 3ZBSW | 0.00% DUIRSNZD3635 |
| LCH_IRS CHASUS33 19/07/2025 NZD P 3MBBR / R 5.376% 4689 | 0.00% |
| LCH_IRS BOFAGB2U 29/01/2032 AUD P 6MBBSW / R 4.196% AR | 0.00% |
| PUT BONDOPT MSLNGB2X 22/11/2023 BUNDESREPUB. DEUTS : | 0.00% |
| 10620172 IRS WBC NZD 170826 RFXD 5.1675 PFLT 3ZBSW | 0.00% DU0106201725 |
| LCH_IRS BOFAGB2U 10/02/2024 CAD P 3MCDOR / R 4.92% ARIF | 0.00% |
| LCH_OIS BOFAGB2U 02/08/2043 EUR P 1DESTR / R 2.55% AROI | 0.00% |
| LCH_IRS BOFAGB2U 01/02/2032 EUR P 6MEURIB / R 2.875% AR | 0.00% |
| FUT JUN 24 LIF 3M EURIBOR | 0.00% |
| FUT SEP 24 CME 3MO SOFR | 0.00% |
| PUT BONDOPT CHASGB2L 09/10/2023 FRANCE (GOVT OF) 3 89. | 0.00% |
| TBA COLLATERAL PAYABLE TO BANKOFAMERICA | 0.00% |
| LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 1.72% ARO | 0.00% |
| FUT DEC 23 SFE 10Y T-BOND | 0.00% |
| LCH_IRS BOFAGB2U 21/06/2031 CAD P 3MCDOR / R 3.61% ARIF | 0.00% |
| LCH_IRS CHASUS33 10/02/2033 EUR P 6MEURIB / R 2.908% 449 | 0.00% |
| LCH_OIS BOFAGB2U 04/17/2033 USD P 1DSOFR / R 3.64% AROI | 0.00% |
| LCH_IRS BOFAGB2U 14/10/2033 EUR P 6MEURIB / R 2.961% AR | 0.00% |
| LCH_IRS BOFAGB2U 20/01/2037 EUR P 6MEURIB / R 0.903% AR | 0.00% |
| PUT BONDOPT MSLNGB2X 28/09/2023 UNITED KINGDOM GIL 8 | 0.00% |
| LCH_OIS CHASUS33 29/05/2028 CAD P 1DCORRA / R 3.52% 462 | 0.00% |
| Outstanding Settlement Payments - MYR | -0.01% |
| LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.906% AR | -0.01% |
| LCH_IRS BOFAGB2U 17/06/2029 EUR P 6MEURIB / R 2.411% AR | -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% |
| LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 3.065% AR | -0.01% |
| LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.895% AR | -0.01% |
| PUT BONDOPT MSLNGB2X 04/10/2023 EUROPEAN UNION 2.5 8 | -0.01% |
| LCH_IRS BOFAGB2U 09/06/2052 AUD P 6MBBSW / R 2.875% AR | -0.01% |
| BNZ NZD COLL | -0.01% |
| Outstanding Settlement Payments - PLN | -0.01% |
| LCH_OIS BOFAGB2U 06/21/2037 USD P 1DSOFR / R 2.809% ARC | -0.01% |
| Outstanding Settlement Payments - CHF | -0.01% |
| FUT DEC 23 90 DAY B-BILLS | -0.01% |
| CME_OIS CHASUS33 06/16/2028 USD P 1DSOFR / R 3.748% 465 | -0.01% |
| LCH_IRS BOFAGB2U 16/03/2029 CAD P 3MCDOR / R 3.123% AR | -0.01% |
| LCH_OIS GOLDUS33 03/03/2032 USD P 1DSOFR / R 1.517% SLLC | -0.01% |
| ANZ COLLATERAL | -0.01% |
| LCH_OIS BOFAGB2U 18/09/2025 GBP P 5.866% / R 1DSOFR AR | -0.01% |
| OTC CASH COLL PAYABLE TO AUD CIBC 31 DEC 2050 | -0.01% |
| PUT BONDOPT BNPAGB22 02/10/2023 FRANCE (GOVT OF) 3 91. | -0.01% |
| LCH_OIS BOFAGB2U 18/06/2036 JPY P 1DTONAR / R 1.304% AR | -0.01% |
| FUT DEC 23 SFE 20Y BONDLT | -0.01% |
| FUT DEC 27 CME 3MO SOFR | -0.01% |
| LCH_IRS BOFAGB2U 28/04/2026 CAD P 3MCDOR / R 2.92% ARIF | -0.01% |
| LCH_IRS BOFAGB2U 18/06/2036 CAD P 3MCDOR / R 3.085% AR | -0.01% |
| LCH_OIS BOFAGB2U 03/02/2038 GBP P 1DSOFR / R 3.31% ARC | -0.01% |
| LCH_IRS BOFAGB2U 17/03/2032 NZD P 3MBBR / R 4.56% ARIR2 | -0.01% |
| Outstanding Settlement Payments - AUD | -0.01% |
| LCH_IRS BOFAGB2U 19/06/2025 EUR P 6MEURIB / R 2.281% AR | -0.01% |
| Outstanding Settlement Payments - ZAR | -0.01% |
| LCH_IRS BOFAGB2U 19/01/2074 EUR P 6MEURIB / R 2.16% ARIF | -0.01% |
| Outstanding Settlement Payments - BRL | -0.01% |
| FORWARD COLLATERAL PAYABLE TO STATE STREET BOSTON SB | -0.01% |

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| RBS COLLATERAL AC | -0.01% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO AUSTRALIA AT | -0.01% |
| MSCI INDIA 2312 FUT | -0.01% DE000C53RWU6 |
| SWAP PAYABLE TO CANADIAN IMPERIAL BANK OF COMMERCE | -0.01% |
| CME_OIS CHASUS33 06/05/2026 USD P 1DSOFR / R 3.931% 463 | -0.01% |
| LCH_BASIS BOFAGB2U 16/05/2042 AUD P 6MBBSW / R 3MBBSW | -0.01% |
| CME_OIS CHASUS33 06/05/2028 USD P 1DSOFR / R 3.594% 463 | -0.01% |
| IRSNZD253 IRS CBA NZD 021124 RFXD 2.536 PFLT 3ZBSW | -0.01% DUIRSZNZD2538 |
| FUT SEP 24 90 DAY B-BILLS | -0.01% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY | -0.01% |
| Outstanding Settlement Payments - CNY | -0.01% |
| LCH_OIS CHASUS33 01/06/2028 CAD P 1DCORRA / R 3.524% 463 | -0.01% |
| LCH_IRS BOFAGB2U 27/09/2041 AUD P 6MBBSW / R 3.961% AR | -0.01% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE | -0.01% |
| SELL TO OPEN REPO W/J.P. MORGAN AUS 4.15% FROM 21/09/2023 | -0.02% |
| LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.365% ARI | -0.02% |
| Outstanding Settlement Payments - GBP | -0.02% |
| IRSNZD405 IRS BNZ NZD 050727 RFXD 4.05 PFLT 3ZBSW | -0.02% DUIRSZNZD4054 |
| LCH_IRS BOFAGB2U 11/02/2032 AUD P 6MBBSW / R 2.64% ARI | -0.02% |
| New Zealand dollar | -0.02% |
| GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT | -0.02% US21H0326A37 |
| BNY USD COLLATERAL | -0.02% |
| S&P 500 EMINI 2312 F | -0.02% DU00SPM23129 |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBS | -0.02% |
| LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 3.262% ARI | -0.02% |
| LCH_OIS BOFAGB2U 18/02/2027 GBP P 1DSONIA / R 1.044% AR | -0.02% |
| FNMA SINGLE FAMILY MORTGAGE 4.0% 30 YEARS SETTLES OCTOBER | -0.02% US01F0406A02 |
| OTC DERIVATIVE CASH COLL PAY TO HSBC | -0.02% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO UBSWGB2L A | -0.02% |
| FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER | -0.02% US01F0226A83 |
| LCH_IRS BOFAGB2U 20/12/2023 CAD P 3MCDOR / R 3.266% ARI | -0.02% |
| LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 4.613% ARI | -0.02% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BNP PARIBAS | -0.03% |
| OTC DERIVATIVE CASH COLL PAY TO BK OF AMERICA | -0.03% |
| Outstanding Settlement Payments - HKD | -0.03% |
| FUT DEC 24 CME 3MO SOFR | -0.03% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO GOLDMAN SACHS | -0.03% |
| LCH_IRS BOFAGB2U 21/06/2024 CAD P 3MCDOR / R 3.351% ARI | -0.03% |
| LCH_OIS BOFAGB2U 19/06/2051 JPY P 1DTONAR / R 0.85% ARO | -0.03% |
| UBS COLLATERAL A/C | -0.03% |
| LCH_IRS BOFAGB2U 19/12/2023 CAD P 3MCDOR / R 3.265% ARI | -0.03% |
| Euro | -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% |
| Cross currency swap | -0.05% |
| LCH_IRS BOFAGB2U 15/03/2025 CAD P 3MCDOR / R 3.25% ARIF | -0.05% |
| JP MORGAN COLAT | -0.05% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO HSBC BANK PI | -0.06% |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY | -0.06% |
| SOC GEN COLLATERAL | -0.07% |
| LCH_IRS BOFAGB2U 11/06/2026 CAD P 3MCDOR / R 3.004% ARI | -0.08% |
| LCH_IRS BOFAGB2U 12/06/2024 CAD P 3MCDOR / R 3.354% ARI | -0.09% |
| FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOBER | -0.14% US01F0326A74 |
| Outstanding Settlement Payments - USD | -0.14% |
| 10546607 IRS WBC NZD 100728 PFXD 4.855 RFLT 3ZBSW | -0.35% DU0105466071 |
| SELL TO OPEN REPO W/ INVMANGR 4.2% FROM 03/08/2023 TO | -0.50% |