

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name
Fund name
Period disclosure applies [dd/mm/yyyy]

1.0
Fisher Funds Investr Offer number
Fisher Funds BondP Fund number
31/03/2024

Asset Name

% of fund net Security code

FNMA PASS THRU 30YR #SD8385	9.9872%	US3132DWJ614
FNMA PASS THRU 30YR #SD8403	1.6900%	US3132DWKQ59
ANZ 10 A/C - Current Accounts	1.4360%	ANZ 10 A/C - Current
U S TREASURY INFLATE PROT BD	1.3322%	US912810PZ57
JTDB Discount 04-15-24	1.3076%	JP1742061Q17
FRANCE GOVT OAT BD	0.9214%	FR0013480613
TPMT 2019-4 A1 144A	0.9148%	US89178BAA26
FNMA PASS THRU 30YR #MA5248	0.7682%	US31418EZN39
PERU (REP OF) GLBL SRUNSC REGS	0.7477%	USP78024AC31
JAPANESE GOVT BOND (30Y) #62	0.7179%	JP1300621K47
JAPANESE GOVT BOND (ILB) #23	0.7002%	JP1120231J51
ISRAEL GOVT	0.6747%	XS2711443932
U S TREASURY INFLATE PROT BD	0.6702%	US912828H458
TALNT 2019-1A A 144A	0.6700%	US89231XAA90
FNMA PASS THRU 30YR #QH4279	0.6564%	US3133CGXG72
DEVELOPMENT BK OF JAPAN SR UNSEC REGS	0.5930%	XS2053914524
CASH COLLATERAL ISDA AZD USD	0.5838%	CASH COLLATERAL
IRS NOK Fixed 3.7800% 03-20-29	0.5762%	IRS NOK Fixed 3.7800
Japan 30yr (JX) 2.3000% 03-20-40	0.5623%	JP1300321A34
IRS SEK Float 4.0140% 03-20-29	0.5618%	IRS SEK Float 4.0140
LGATE 2008-W1X A1 3MGBP+60BP	0.5521%	XS0353588386
Japan 2yr (JN) 0.1000% 11-01-25	0.5453%	JP1024541PB7
HICP REC FLOAT EUR 12070.0000% 02-15-33	0.5304%	HICP REC FLOAT EL
KOREA HOUSING FI SEC REGS	0.5247%	XS2355599353
CASH COLLATERAL LCH BCY USD	0.5217%	CASH COLLATERAL
JTDB Discount 04-22-24	0.5144%	JP1742081Q13
PRETSL 25 A1 TSFR3M+TSFR3MBP 144A	0.5135%	US74042FAA93
CGCMT 2016-C1 A4 WM26 WC4.979579914	0.5009%	US17290YAR99
Deutsche Bundes RgSS 1.0000% 05-15-38	0.4996%	DE0001102598
ESA 2021-ESH A TSFR1M+119.448BP 144A	0.4799%	US30227FAA84
U S TREASURY INFLATE PROT BD	0.4792%	US912828ZJ22
FNMA PASS THRU 30YR #SD8422	0.4609%	US3132DWLB71
U S TREASURY BOND	0.4600%	US912810TG31
BRITISH COLUMBIA PROV OF	0.4529%	CA110709DP43
Neder Waterscha RgSS 0.0000% 11-16-26	0.4506%	XS2079798562
SUMITOMO MITSUI BANKING SEC	0.4485%	XS2008801370
STWD 2021-LIH A TSFR1M+97.248BP 144A	0.4463%	US78486EAA64
CANADA GOVT	0.4450%	CA135087R713
JAPANESE GOVT BOND (2Y) #435	0.4446%	JP1024351N46
China Govt Bond 2.1800% 08-15-26	0.4413%	CND10006VNH0
AMERN MUN PWR-A-COMB	0.4411%	US02765UEH32
Ontario Teacher RgSS 0.1000% 05-19-28	0.4304%	XS2344384768
MALAYSIA GOVERNMENT	0.4291%	MYBMI2300024
IMM 2004-10 1A1 TSFR1M+75.448BP	0.4286%	US45254NLJ45

FNMA PASS THRU 30YR #QF7428	0.4278%	US3133BVHD02
Japan 30yr (JX) 0.4000% 12-20-49	0.4276%	JP1300651L15
New Zealand Govt 5.0000% 05-15-54	0.4270%	NZGOVDT554C2
CDP Fincl Inc RgSS 1.1250% 04-06-27	0.4239%	XS2466358111
SANTANDER UK GROUP HLDGS SR UNSEC	0.4106%	XS2525226622
JAPANESE GOVT BOND (20Y) #186	0.3983%	JP1201861PA6
CPPIB Captl Inc RgSS 0.2500% 04-06-27	0.3975%	XS2152308727
China Govt Bond 2.4000% 07-15-28	0.3911%	CND10006PJH0
ITALIAN BTP BOND	0.3789%	IT0005437147
SAUDI INTERNATIONAL BOND SR UNSEC 144A	0.3757%	US80413TBD00
U S TREASURY BOND	0.3703%	US912810TX63
FNMA PASS THRU 40YR #BF0334	0.3679%	US3140FXLQ30
JPMORGAN CHASE & CO SR UNSEC SOFR	0.3651%	US46647PCV67
U S TREASURY INFLATE PROT BD	0.3646%	US91282CGK18
MITSUBISHI UFJ FIN GRP SR UNSEC	0.3567%	US606822BS23
HSBC HOLDINGS PLC SR UNSEC TSFR3M	0.3548%	US404280CC17
IRS GBP 5 Fixed 3.7800% 03-21-34	0.3545%	IRS GBP 5 Fixed 3.78
OBX 2024-HYB1 A1 WM49 WC3.8075 144A	0.3538%	US67448MAA80
FNMA PASS THRU 30YR #CA4346	0.3530%	US3140QBZL57
China Govt Bond 2.6700% 05-25-33	0.3526%	CND10006GPT1
SPANISH GOVT BD (BONOS Y OBLIG)	0.3509%	ES00000128E2
PRET 2021-RN3 A1 WM55 WC4.5675 144A	0.3428%	US74143JAA97
IRS EUR Float 0.0000% 03-21-34	0.3371%	IRS EUR Float 0.0000
UK GILT 1 1/4% 2051	0.3355%	GB00BLH38158
France OAT SRg144 2.7500% 02-25-29	0.3331%	FR001400HI98
MEAG TXB-PLT VOGTLE *PARTIAL CALL*	0.3255%	US626207YM09
CHASE 2024-RPL1 A1A 144A	0.3214%	US16159MAA45
LGATE 2007-1 A2B 3MEUR+16BP	0.3196%	XS0304504003
NGATE 2007-3X A3 3MGBP+100*PROXY*	0.3136%	XS0332288058
U S TREASURY INFLATE PROT BD	0.3121%	US912810FH69
China Govt Bond 3.1200% 10-25-52	0.3106%	CND10005R9B1
FNMA PASS THRU 30YR #QH6802	0.3073%	US3133CKRX81
BANCA MONTE DEI PASCHI S SEC	0.3024%	IT0005386922
WMALT 2007-OA3 4A1 1YCMT+77	0.3019%	US939355AD54
Exp-Imp Bank China 2.8700% 02-06-28	0.2990%	CND1000620N9
IRS NZD Float 0.0000% 06-19-34	0.2899%	IRS NZD Float 0.0000
MORGAN STANLEY SR UNSEC	0.2873%	XS2790333889
NRZT 2019-RPL3 A1 144A	0.2838%	US64830NAA90
INDX 2005-AR14 2A1A TSFR1M+71.448BP	0.2838%	US45660LRX90
Agricultural Develop 2.5700% 09-13-28	0.2831%	CND10006ZGB8
GPMT 2021-FL3 A TSFR1M+136.448BP 144A	0.2829%	US36264BAA89
Fannie or Freddie 6 01-APR-54 SS	0.2825%	US01F0606420
CGMSE 2014-2A AR1 3MEUR + 75BP	0.2818%	XS2339017928
US Treasury NB 3.1250% 11-15-41	0.2787%	US912810QT88
UK Gilt RgSS 3.7500% 10-22-53	0.2742%	GB00BPCJD997
NRZT 2020-RPL1 A1 144A	0.2693%	US64828XAA19
MANSD 2007-2X A1 SONIA+76.93BP	0.2678%	XS0333305299
Ontario Teacher RgSS 0.5000% 05-06-25	0.2633%	XS2162004209
Ontario Teacher 144A 1.2500% 09-27-30	0.2621%	US68329AAH14
TPMT 2020-2 A1A	0.2582%	US89176UAN46
Ontario Teacher 144A 2.0000% 04-16-31	0.2567%	US68329AAJ79
Cie Financement RgSS 3.3750% 09-16-31	0.2560%	FR001400GI73
CPI REC FLOAT USD 30538.0600% 09-15-33	0.2554%	CPI REC FLOAT USC
UBS GROUP AG SR UNSEC 144A	0.2498%	US225401AF50
ACHMEA BANK NV COV SEC	0.2491%	XS2706237513

FHLMC GOLD 30YR GNT #G0-8666	0.2490%	US3128MJW480
Fannie or Freddie 4.5 01-APR-54 N	0.2479%	US01F0426407
BPCE SFH SA RgSS 3.0000% 01-15-31	0.2473%	FR001400N6K4
JAPANESE GOVT BOND (2Y) #441	0.2470%	JP1024411NA0
SPANISH GOVT BD (BONOS Y OBLIG)	0.2468%	ES0000012L29
JAPANESE GOVT BOND (2Y) #456	0.2468%	JP1024561Q15
MORGAN STANLEY SR UNSEC EUR003M	0.2446%	XS2790333707
TORONTO-DOMINION BANK COV SEC	0.2443%	XS2782117464
BANK OF AMERICA CORP SR UNSEC	0.2442%	XS2345784057
NORDDEUTSCHE LANDESBANK COV SEC	0.2417%	DE000NLB40F8
ACLO 3A AR 3MEUR + 67BP 144A	0.2410%	XS2057850948
NORDEA KREDIT REALKREDIT**PARTIAL CALL**	0.2398%	DK0002050368
CASH COLLATERAL ISDA BPS USD	0.2396%	CASH COLLATERAL
TPMT 2019-1 A1 WM47 WC4.4215 144A	0.2389%	US89177BAA35
SOCIETE GENERALE 144A	0.2386%	US83368RBS04
CASH COLLATERAL FUT BCY USD	0.2371%	CASH COLLATERAL
Spain Kingdom SRg144 3.2500% 04-30-34	0.2312%	ES0000012M85
FNMA PASS THRU 30YR #QH7851	0.2305%	US3133CLWL61
NYKREDIT REALKREDIT AS	0.2294%	DK0009540395
DEUTSCHE BANK AG	0.2292%	DE000DL19U23
WELLS FARGO BANK NA SR UNSEC	0.2287%	US94988J6F93
JPMORGAN CHASE BANK NA SR UNSEC	0.2286%	US48125LRU88
WELLS FARGO BANK NA SR UNSEC SOFR	0.2278%	US94988J6J16
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.2262%	XS2577134401
HUNGARY GOVT 144A	0.2256%	US445545AP18
DLR KREDIT A/S	0.2255%	DK0006348594
VOLKSWAGEN GROUP AMERICA SR UNSEC 144A	0.2250%	US928668CG54
ALIMENTATION COUCHE-TARD 4(2) 144A DISC	0.2240%	US01626UD441
ONTARIO (PROVINCE OF) SR UNSEC	0.2239%	CA68333ZBC01
BANK OF AMERICA CORP SR UNSEC SOFR	0.2232%	US06051GKM05
BRITISH COLUMBIA PROV OF UNSEC	0.2231%	CA110709AK82
U S TREASURY NOTE	0.2227%	US91282CJZ59
RLOC 2007-1X A3B SONIA+27.93BP	0.2207%	XS0300470365
China Development Bk 2.7700% 10-24-32	0.2180%	CND10005S515
FNMA PASS THRU 30YR #CB7220	0.2161%	US3140QTAW95
U S TREASURY BILLS	0.2115%	US912797FS14
MCMLT 2019-GS2 A1 144A	0.2101%	US59981TAC99
US Treasury NB 1.7500% 08-15-41	0.2097%	US912810TA60
TPMT 2020-1 A1 WM46 WC4.8385 144A	0.2083%	US89178WAU27
PLRS 2021-1 A SONIA+79BPS	0.2063%	XS2363111399
JAPANESE YEN	0.2055%	EZ7BKRD0F8D8
SPAIN (KINGDOM OF) EMTN UNSUB	0.2049%	XS0096272355
AROUNDTOWN SA SR UNSEC REGS	0.2043%	XS2421195848
DEUTSCHE BANK AG	0.2039%	DE000DL19VU0
SMB 2022-B A1B 144A SOFR	0.2034%	US83206NAB38
ITALY (REP OF) GOVT EMTN	0.2026%	XS0089572316
MFRA 2020-NQM2 A1 144A	0.2025%	US552751AA74
ROMANIA GOVT SR UNSEC REGS	0.2021%	XS2364199757
MIRAV 2020-1 A 3MEUR + 85BP	0.1989%	XS2244804154
JAPANESE GOVT BOND (2Y) #436	0.1976%	JP1024361N51
U S TREASURY NOTE	0.1961%	US91282CAL54
TORONTO-DOMINION BANK COV SONIA	0.1916%	XS2749463936
SOCIETE GENERALE 144A	0.1898%	US83368RBJ05
China Development Bk 2.6800% 09-13-29	0.1893%	CND10005NM01
IRS USD Fixed 4.2500% 03-20-27	0.1892%	IRS USD Fixed 4.2500

Italy BTPS RgSS 2.9500% 02-15-27	0.1867% IT0005580045
IRS AUD Float 4.3485% 03-20-27	0.1859% IRS AUD Float 4.3485
Sandoz Fin BV RgSS 4.2200% 04-17-30	0.1802% XS2715940891
UK Gilt RgSS 4.5000% 06-07-28	0.1791% GB00BMF9LG83
AIB GROUP PLC SR UNSEC	0.1782% XS2707169111
ISRAEL FIXED BOND	0.1770% IL0011393449
BNP Paribas SA 144A 5.7380% 02-20-35	0.1765% US09659W2X16
KFW RgSS 0.0000% 04-02-24	0.1756% DE000A2LQSP7
NORDEA KREDIT REALKREDIT COV	0.1748% DK0002055672
BARCLAYS PLC SR UNSEC	0.1739% XS2662538425
European Inv Bank 4.1250% 02-13-34	0.1721% US298785KA31
HICP REC FIXED EUR 2.4030% 02-15-28	0.1708% HICP REC FIXED EU
HICP REC FIXED EUR 2.4050% 02-15-28	0.1699% HICP REC FIXED EU
ROMANIA GOVT SR UNSEC REGS	0.1699% XS2538440780
GNR 2016-H14 FA TSFR1M+91.448BP	0.1690% US38376RVV58
POLAND GOVT SR UNSEC	0.1679% XS2586944659
TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	0.1663% US89177XAA54
JYSKE REALKREDIT SEC IO1**PARTIAL CALL**	0.1660% DK0009403727
AMCO SPA SR UNSEC	0.1658% XS2583211201
ING GROEP NV SR UNSEC	0.1656% XS2764264789
UBS GROUP AG SR UNSEC	0.1655% CH1305916897
UK Gilt RgSS 4.7500% 10-22-43	0.1650% GB00BPJJKP77
TP ICAP PLC SR UNSEC SMR	0.1648% XS2409096349
ITALIAN BTP BOND	0.1643% IT0005556011
SR-BOLIGKREDITT AS COV SEC	0.1640% XS2768185030
JYSKE REALKREDIT A/S	0.1639% DK0009391104
STANDARD CHARTERED PLC SR UNSEC REGS	0.1636% XS2744121273
JPMCC 2019-FL12 A TSFR1M+149.701BP 144A	0.1634% US46651QAA58
SK Hynix LLC RgSS 6.5000% 01-17-33	0.1629% USY8085FBL32
384W JPM ON Cred Int 1.5200%	0.1627% 384W JPM ON Cred I
BRITISH AIRWAYS PLC EETC SEC 144A	0.1623% US11043XAB91
E.ON SE SR UNSEC REGS	0.1621% XS2791959906
TORONTO-DOMINION BANK COV SEC	0.1620% XS2782117118
DBS BANK LTD COV SEC	0.1619% XS2761174247
CPI PROPERTY GROUP SA SR UNSEC	0.1619% XS2290544068
Intesa Sanpaolo RgSS 3.6250% 06-30-28	0.1618% IT0005554578
BELFIUS BANK SA/NV COV SEC	0.1614% BE0390105683
CAISSE REFINANCE L'HABIT COV SEC	0.1613% FR001400OUR2
Aust Govt Bond RgSS 1.7500% 06-21-51	0.1609% AU0000097495
PROVINCE OF QUEBEC SR UNSEC REGS	0.1595% CA74814ZFS70
STANDARD CHARTERED PLC SR UNSEC REGS	0.1593% USG84228FV59
Hungary Govt RgSS 6.1250% 05-22-28	0.1584% XS2574267188
NATIONWIDE BLDG SOC SR NONPREF 144A SOFR	0.1579% US63861VAJ61
EQT AB SNR UNSEC	0.1566% XS2463988795
NGATE 2007-3X BA 3MGBP+125*PROXY*	0.1561% XS0329653934
ABN AMRO BANK NV SR NON PREF 144A	0.1556% US00084DBC39
SAGAX EURO MTN SR UNSEC	0.1554% XS2447539060
UBS GROUP AG SR UNSEC REGS	0.1546% USH42097EN39
US Treasury Inflatio 1.7500% 01-15-34	0.1544% US91282CJY84
FNMA PASS THRU 30YR #DA3853	0.1537% US3140A4H795
European Inv Bk RgSS 0.0500% 10-13-34	0.1536% XS2055781962
FNMA PASS THRU 30YR #MA5329	0.1536% US31418E4P23
CaixaBank SA 144A 6.0370% 06-15-35	0.1529% US12803RAH75
Saudi Gov Intl RgSS 5.0000% 01-16-34	0.1521% XS2747599095
HSBC HOLDINGS PLC SR UNSEC SOFR	0.1520% US404280EE54

CASSA DEPOSITI E PRESTIT SR UNSEC REGS	0.1517% XS2616750563
ROYAL BANK OF CANADA SEC 144A	0.1516% US780082AQ65
FORD MOTOR CREDIT CO LLC SR UNSEC	0.1507% US345397D831
HICP REC FIXED EUR 2.4780% 02-15-28	0.1505% HICP REC FIXED EU
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.1503% XS2577135127
WELLS FARGO & COMPANY SOFR	0.1493% US95000U2X04
QNB FINANCE LTF SR UNSEC	0.1492% XS2756976218
Untd Kingdom RgSS 0.7500% 11-22-33	0.1483% GB00BMF9LJ15
CITIGROUP INC SR UNSEC SOFR	0.1464% US172967NL16
VERUS 2023-6 A1 WM53 WC8.2412 144A	0.1431% US92539XAA28
Cie Financement RgSS 1.2500% 11-15-32	0.1429% FR0013296159
U S TREASURY NOTE	0.1424% US91282CGM73
CAPLAND ASCENDAS REIT SR UNSEC REGS SMR	0.1412% XS2349343090
BANCO SANTANDER SA	0.1397% US05964HAL96
France OAT SRg144 0.6000% 07-25-34	0.1396% FR001400JI88
US Treasury Bill Discount 05-09-24	0.1391% US912797HQ30
INTESA SANPAOLO SPA SR UNSEC 144A	0.1385% US46115HBL06
CBRE GI OPEN END FUND SNR UNSEC	0.1378% XS2397357463
GA GLOBAL FUNDING TRUST SEC 144A	0.1377% US36143L2G95
SUMITOMO MITSUI BANKING COVERED SEC	0.1377% XS2066652897
IRS GBP Float 0.0000% 06-19-29	0.1369% IRS GBP Float 0.0000
Deutsche Bundes RgSS 2.5000% 08-15-54	0.1365% DE000BU2D004
AT&T INC 4.1000% 02-15-28	0.1365% US00206RGL06
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.1354% XS2577136109
AerCap Ire/Gibl Avtn 2.4500% 10-29-26	0.1350% US00774MAV72
GNMA II MULTPL SGL 30YR #MA7937M	0.1324% US36179WZA97
Freddie Mac Pool 5.5 01-MAR-54 N	0.1320% US3132DWKV45
Fannie or Freddie 2 01-APR-54 N	0.1318% US01F0206460
Swiss Gov't RgSS 3.5000% 04-08-33	0.1312% CH0015803239
Realty Income Corp 5.7500% 12-05-31	0.1308% XS2728570750
IRS CAD Float 0.0000% 09-18-29	0.1305% IRS CAD Float 0.0000
IRS USD Float 0.0000% 09-18-29	0.1298% IRS USD Float 0.0000
N.Rhine-Westpha RgSS 0.1250% 06-04-31	0.1296% DE000NRW0MY1
Williams Cos Inc 4.9000% 03-15-29	0.1292% US88339WAB28
FNMA PASS THRU 30YR #QE8001	0.1289% US3133BH3J35
CHARTER COMM OPT LLC/CAP SEC	0.1280% US161175CD44
IRS NZD Float 0.0000% 06-19-29	0.1277% IRS NZD Float 0.0000
OTC EPUT FRTR 0.75% 05/52 @ 97 BPS	0.1270% OTC EPUT FRTR 0.7
Morgan Stanley 2.6250% 03-09-27	0.1255% XS1577762823
M&T Bank Corp 7.4130% 10-30-29	0.1233% US55261FAS39
OTP Bank Nyrt RgSS 5.0000% 01-31-29	0.1232% XS2754491640
KOREA HOUSING FINANCE CO COV	0.1214% XS2779847842
JYSKE REALKREDIT A/S IO***PARTIAL CALL **	0.1200% DK0009397739
Korea Treasury Bond 2.2500% 06-10-25	0.1200% KR103501G562
Booking Holdings Inc 4.5000% 11-15-31	0.1198% XS2555220941
Japan Government For 1.0000% 03-20-62	0.1195% JP1400151N57
Netherlands SRg144 0.0000% 01-15-38	0.1193% NL0015000B11
Australia Govt RgSS 3.2500% 04-21-29	0.1174% AU3TB0000150
Italy BTPS SRg144 4.1500% 10-01-39	0.1170% IT0005582421
CPI REC FIXED USD 2.6050% 09-15-28	0.1164% CPI REC FIXED USD
U S TREASURY INFLATE PROT BD	0.1159% US912810PS15
Spain Kingdom 3.5000% 05-31-29	0.1156% ES0000012M51
Daimler Truck 144A 5.4000% 09-20-28	0.1154% US233853AT77
France OAT Rg144 3.2500% 05-25-55	0.1153% FR001400OHF4
ROMANIA GOVT SR UNSEC REGS	0.1152% XS2364200514

Fannie or Freddie 6 01-MAY-54 SS	0.1145%	US01F0606594
Ginnie Mae II Pool 5.5 01-APR-54 N	0.1134%	US21H0526457
ONTARIO TEACHERS' FINANC SR UNSEC REGS	0.1124%	XS2344384842
BRITISH AIRWAYS PLC EETC SEC 144A	0.1103%	US11043XAA19
Can Govt Bond 2.0000% 06-01-32	0.1096%	CA135087N597
Freddie Mac Pool 5.5 01-OCT-53 N	0.1095%	US3132DWJL81
Ginnie Mae II Pool 2 01-APR-54 N	0.1085%	US21H0206423
European Inv Bk RgSS 2.8750% 01-12-33	0.1079%	XS2574388646
JAPANESE YEN	0.1057%	EZ9LX2N3NJ35
Fannie or Freddie 7 01-MAY-54 SS	0.1052%	US01F0706584
ABN AMRO Bk NV RgSS 0.4000% 09-17-41	0.1031%	XS2387713238
Eli Lilly & Co 5.0000% 02-27-26	0.1026%	US532457CE69
FHR 4579 FD SOFR30A+46.448BP	0.1014%	US3137BPPH69
EDP Serv Financ RgSS 4.3750% 04-04-32	0.1007%	XS2699159351
UNITED KINGDOM GILT	0.1002%	GB00BM8Z2V59
Nationwide Bldg RgSS 6.1780% 12-07-27	0.0995%	XS2562898143
Aust Govt Bond RgSS 4.7500% 06-21-54	0.0992%	AU0000300535
DEUTSCHE BANK NY SOFR SR NON-PREF	0.0989%	US251526CD98
Cred Agricole RgSS 5.7500% 11-29-27	0.0986%	FR001400E920
Sant UK PLC RegS 3.0000% 03-12-29	0.0982%	XS2786381207
Danske Mtge Bk RgSS 0.0100% 11-24-26	0.0979%	XS2412105533
IRS USD 15 Fixed 3.3400% 03-16-54	0.0973%	IRS USD 15 Fixed 3.3
NORDEA KREDIT REALKREDIT SEC	0.0967%	DK0002043744
MEXICO GOVT (UMS)	0.0961%	XS1218289103
FNMA PASS THRU 30YR #FM3243	0.0960%	US3140X6S931
JOHN LEWIS PLC BD	0.0955%	XS0527985583
UK GILT	0.0946%	GB00BPSNBB36
Japan 30yr (JX) 0.8000% 09-20-47	0.0943%	JP1300561H93
Allianz SE RgSS 5.8240% 07-25-53	0.0941%	DE000A351U49
CASH Uninvested GBP	0.0938%	CASH Uninvested GB
Freddie Mac Pool 5 01-DEC-52 SS	0.0931%	US3132DPGG72
Quebec Province 3.5000% 12-01-45	0.0929%	CA74814ZER07
UBS GROUP AG SR UNSEC REGS	0.0927%	CH1214797172
China Development Bk 3.4900% 11-08-41	0.0922%	CND10004NXL3
AUSTRALIAN GOVERNMENT SR UNSEC	0.0919%	AU0000013740
CHARTER COMM OPT LLC/CAP SEC	0.0918%	US161175CG74
Targa Resources Part 4.8750% 02-01-31	0.0915%	US87612BBS07
Targa Resources Corp 6.1500% 03-01-29	0.0911%	US87612GAE17
Euro Stability RgSS 0.0000% 12-15-26	0.0908%	EU000A1Z99N4
Autostrade per RgSS 5.1250% 06-14-33	0.0905%	XS2636745882
BPCE SA RgSS 4.7500% 06-14-34	0.0904%	FR001400IJ13
Empresa Nac de RgSS 3.0500% 09-14-32	0.0903%	USP37115AH81
IRS GBP Float 0.0000% 06-17-29	0.0896%	IRS GBP Float 0.0000
U S TREASURY INFLATE PROT BD	0.0894%	US912828YL86
IRS EUR Float 0.0000% 03-16-54	0.0889%	IRS EUR Float 0.0000
Carrier Global Corp 4.1250% 05-29-28	0.0889%	XS2751688826
BUPA Fin PLC RgSS 5.0000% 10-12-30	0.0884%	XS2690050682
Banque Federati RgSS 4.3750% 05-02-30	0.0879%	FR001400HMF8
Treasury Corp of Vic 5.2500% 09-15-38	0.0879%	AU3SG0002934
MEX BONOS DESARR FIX RT	0.0877%	MX0MGO0001F1
BANCA MONTE DEI PASCHI S	0.0876%	XS2676882900
Boston Gas Co 144A 3.0010% 08-01-29	0.0875%	US100743AL70
MEX BONOS DESARR FIX RT BD M 20	0.0873%	MX0MGO0000D8
IRS EUR 3 Fixed 2.4375% 06-17-29	0.0873%	IRS EUR 3 Fixed 2.43
Cred Agricole RgSS 3.8750% 04-20-31	0.0872%	FR001400HCR4

Cigna Group/The 5.6850% 03-15-26	0.0872% US125523CR91
IRS NOK Float 0.0000% 03-18-29	0.0868% IRS NOK Float 0.0000
Fifth Third Bancorp 6.3390% 07-27-29	0.0867% US316773DK32
Agricultural Develop 2.8300% 06-16-33	0.0866% CND10006KTX7
Koninklijke KPN RgSS 3.8750% 07-03-31	0.0865% XS2638080452
Mexican Bonos 7.5000% 05-26-33	0.0862% MX0MGO0001D6
Assa Abloy AB RgSS 3.8750% 09-13-30	0.0862% XS26782226114
IRS CAD Float 0.0000% 09-16-29	0.0861% IRS CAD Float 0.0000
IRS AUD 3 Fixed 3.84375% 09-16-29	0.0860% IRS AUD 3 Fixed 3.84
U S TREASURY BOND	0.0856% US912810SS87
Verizon Communctns 4.1250% 03-16-27	0.0853% US92343VDY74
BPCE SFH SA RgSS 3.2500% 04-12-28	0.0849% FR001400H8X1
Engie SA RegS 4.2500% 03-06-44	0.0846% FR001400OJE3
Wells Fargo & Co 5.5570% 07-25-34	0.0844% US95000U3F88
Engie SA RgSS 3.8750% 01-06-31	0.0843% FR001400KHG0
Penske Trck 144A 5.3500% 01-12-27	0.0843% US709599BY93
Assa Abloy AB RgSS 3.7500% 09-13-26	0.0842% XS2678207676
Cred Agricole RegS 3.5000% 03-11-36	0.0840% IT0005585622
Cred Mutuel RgSS 3.1250% 06-22-27	0.0839% FR001400FZ24
JAPANESE YEN	0.0837% EZ4C1TS2TLY4
Banco de Sabade RgSS 3.5000% 08-28-26	0.0836% ES0413860836
CaixaBank SA RgSS 4.1250% 02-09-32	0.0834% XS2764459363
IRS SEK 3 Fixed 2.40625% 06-17-29	0.0833% IRS SEK 3 Fixed 2.40
CADES RgSS 3.1250% 03-01-30	0.0832% FR001400G6E6
Caisse Franc de RgSS 3.1250% 11-24-33	0.0831% FR001400NE03
LKQ Dutch Bond BV 4.1250% 03-13-31	0.0830% XS2777367645
European Union RegS 3.2500% 02-04-50	0.0830% EU000A3K4EU0
Enel Fin Intl RgSS 3.8750% 01-23-35	0.0829% XS2751666699
CPI REC FIXED USD 2.6150% 09-15-28	0.0828% CPI REC FIXED USD
Argenta Spaarba RgSS 3.1250% 02-06-34	0.0826% BE6349638187
CAIXABANK SA SR NON PREF	0.0824% XS2764459363
Schneider Elect RgSS 3.2500% 10-10-35	0.0824% FR001400N285
Banco BPI SA RegS 3.2500% 03-22-30	0.0823% PTBPIZOM0035
IRS USD Float 0.0000% 06-17-29	0.0823% IRS USD Float 0.0000
BPCE SFH SA RgSS 3.0000% 02-20-29	0.0821% FR001400NXE6
Belgium Govt SRg144 2.8500% 10-22-34	0.0821% BE0000360694
BANK GOSPODARSTWA KRAJOW SR UNSEC	0.0818% XS2778274410
DE VOLKSBANK NV COV SR SEC REGS	0.0814% XS2791994309
POLAND GOVT	0.0814% XS2746102479
Netherlands SRg144 2.5000% 01-15-30	0.0812% NL0015001DQ7
U S TREASURY BILLS	0.0811% US912797JQ12
IRS JPY 3 Fixed 0.71875% 09-16-29	0.0806% IRS JPY 3 Fixed 0.718
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.0795% XS1794675931
DEUTSCHE BANK AG SR UNSEC	0.0794% DE000DL19US6
France OAT SRg144 3.0000% 06-25-49	0.0791% FR001400NEF3
Fannie or Freddie 2.5 01-APR-54 N	0.0782% US01F0226427
POLAND GOVT	0.0780% US857524AD47
Columbia Pip Hd 144A 6.0420% 08-15-28	0.0779% US19828AAB35
TX NATURAL GAS SECZ	0.0777% US88258MAA36
CTP NV SR UNSEC REGS	0.0774% XS2356029541
IRS EUR Float 3.89039% 02-04-50	0.0772% IRS EUR Float 3.8903
GE HealthCare Tech 5.5500% 11-15-24	0.0771% US36267VAB99
PACIFICORP 1ST MTGE 1L	0.0761% US695114DD77
TYSON FOODS INC SR UNSEC	0.0760% US902494BM45
BRISTOL-MYERS SQUIBB CO SR UNSEC SMR	0.0760% US110122EG99

SOUTHERN CAL EDISON 1ST MTGE SOFR	0.0759% US842400HC00
New S Wales RgSS 4.2500% 02-20-36	0.0758% AU3SG0002728
POLAND GOVT	0.0756% US731011AV42
Societe General RgSS 0.0100% 12-02-26	0.0753% FR0014006UI2
Can Govt Bond 3.5000% 12-01-45	0.0746% CA135087ZS68
ROADSTER FINNANCE DAC SR SEC	0.0742% XS1732478265
Euro Fincl Stab RgSS 0.0000% 10-15-25	0.0740% EU000A1G0EJ9
CANADA GOVT REAL RETURN	0.0739% CA135087ZH04
Carrier Global Corp 5.8000% 11-30-25	0.0737% US14448CBB90
US Dollar Curr Fwd (USD) 15-APR-24	0.0735% US Dollar Curr Fwd (L
U S TREASURY INFLATE PROT BD	0.0728% US91282CDX65
Spain Kingdom 2.8000% 05-31-26	0.0715% ES0000012L29
E.ON SE RegS 4.1250% 03-25-44	0.0712% XS2791960664
Warnermedia Hldgs 3.6380% 03-15-25	0.0705% US55903VAZ67
Charter Comm Op LLC 6.1500% 11-10-26	0.0702% US161175CM43
China Govt Bond 2.6000% 09-15-30	0.0689% CND10006ZG95
CPI REC FIXED USD 2.5950% 09-15-28	0.0688% CPI REC FIXED USD
AT&T INC 1.7000% 03-25-26	0.0672% US00206RML32
Cooperatieve RgSS 0.1250% 12-01-31	0.0666% XS2416563901
IRS NZD 5 Fixed 4.6250% 12-20-33	0.0663% IRS NZD 5 Fixed 4.62
Euro Fincl Stab RgSS 0.4000% 01-26-26	0.0663% EU000A1G0EB6
Fannie Mae Pool 5 01-APR-53 SS	0.0661% US3140NFCX83
Austria Gov't SRg144 2.9000% 02-20-33	0.0661% AT0000A324S8
China Govt Bond 2.6000% 09-01-32	0.0659% CND10005L4G7
Italy BTPS SRg144 2.4500% 09-01-33	0.0658% IT0005240350
IRS MXN REC 5 Fixed 8.4845% 06-13-29	0.0658% IRS MXN REC 5 Fixed
FHASI 2007-AR3 1A1 WM37 WC6.4928 ARM	0.0657% US32056JAA25
Mexican Bonos 7.5000% 06-03-27	0.0655% MX0MGO0000D8
Wells Fargo & Co 5.3890% 04-24-34	0.0653% US95000U3D31
Meta Platforms Inc 5.6000% 05-15-53	0.0653% US30303M8Q83
GNMA PASS THRU SGL 30YR #782253X	0.0651% US36241KQE19
IRS NOK Fixed 3.9100% 03-20-34	0.0648% IRS NOK Fixed 3.910
ROMANIA GOVT SR UNSEC REGS	0.0646% XS2109812508
IRS CAD Float 5.0200% 03-20-34	0.0644% IRS CAD Float 5.020C
Colombian TES 6.0000% 04-28-28	0.0643% COL17CT02914
INDOGB FR65 6.6250% 05-15-33	0.0641% IDG000010406
CASH Uninvested AUD	0.0641% CASH Uninvested AU
IRS GBP 5 Fixed 3.53125% 06-20-34	0.0639% IRS GBP 5 Fixed 3.53
FNMA PASS THRU 30YR #BJ8703	0.0638% US3140HAU579
AutoZone Inc 6.5500% 11-01-33	0.0638% US053332BH40
IRS EUR 5 Fixed 2.53125% 09-18-29	0.0631% IRS EUR 5 Fixed 2.53
IRS AUD 5 Fixed 4.59375% 09-19-34	0.0626% IRS AUD 5 Fixed 4.59
Italy BTPS SRg144 4.5000% 10-01-53	0.0624% IT0005534141
IRS AUD 5 Fixed 3.96875% 09-18-29	0.0623% IRS AUD 5 Fixed 3.96
Treasury Corp of Vic 2.0000% 11-20-37	0.0620% AU3SG0002256
N.Rhine-Westphala RgSS 1.5500% 06-16-48	0.0619% DE000NRW0KF4
Bundesrepublik RgSS 2.3000% 02-15-33	0.0616% DE000BU3Z005
BMW US Captl RgSS 3.3750% 02-02-34	0.0614% DE000A3LT423
IRS NOK 5 Fixed 3.5625% 09-18-29	0.0614% IRS NOK 5 Fixed 3.5€
Mexican Bonos 5.5000% 03-04-27	0.0612% MX0MGO0001C8
BHG 2022-A A 144A 1.7100% 02-20-35	0.0606% US054977AA12
IRS CAD 5 Fixed 3.40625% 09-19-34	0.0604% IRS CAD 5 Fixed 3.40
Gen Motors Financial 4.0000% 01-15-25	0.0602% US37045XAS53
Korea Treasury Bond 2.5000% 03-10-52	0.0601% KR103502GC32
DOCTORS CO INTERINSURANC SURPLUS 144A	0.0595% US256141AB88

European Union RgSS 0.7000% 07-06-51	0.0594% EU000A3KTGW6
National Grid PLC 5.8090% 06-12-33	0.0591% US636274AE20
Freddie Mac Pool 5 01-MAY-53 SS	0.0588% US3133C37B63
LKQ Corp 5.7500% 06-15-28	0.0587% US501889AD16
Penske Trck 144A 5.7500% 05-24-26	0.0583% US709599BU71
HCA Inc 5.2500% 06-15-26	0.0574% US404119BT57
AbbVie Inc 4.9500% 03-15-31	0.0574% US00287YDT38
IRS SEK 5 Fixed 2.46875% 06-19-29	0.0573% IRS SEK 5 Fixed 2.46
Williams Cos Inc 4.5500% 06-24-24	0.0573% US969457BW96
FNMA PASS THRU 30YR #BX6441	0.0571% US3140NBEP28
EUROPEAN MONETARY UNION EURO	0.0571% EZ77G37XNL82
MEX BONOS DESARR FIX RT	0.0569% MX0MGO0000H9
Rogers Comm Inc 5.0000% 02-15-29	0.0568% US775109DE81
Spain Kingdom SRg144 1.9000% 10-31-52	0.0566% ES0000012K46
Deutsche Bundes RgSS 1.8000% 08-15-53	0.0566% DE0001102614
Belgium Govt SRg144 3.5000% 06-22-55	0.0563% BE0000361700
Fannie or Freddie 4 01-APR-54 N	0.0561% US01F0406441
Capital One Finl 6.3770% 06-08-34	0.0561% US14040HDA05
SINGAPORE GOVERNMENT	0.0559% SG31A9000002
Quebec Province 3.6000% 09-01-33	0.0559% CA74814ZFS70
Korea Treasury Bond 2.3750% 12-10-31	0.0559% KR103502GBC0
Ginnie Mae II Pool 2.5 20-AUG-51 SS	0.0555% US36179WLP13
FNMA PASS THRU 30YR #MA4852	0.0551% US31418EMA54
France OAT SRg144 2.5000% 09-24-26	0.0550% FR001400FYQ4
WHLS 2021-1A A 144A 5.7232% 08-20-29	0.0543% US96328DBX12
Warnermedia Hldgs 3.7550% 03-15-27	0.0543% US55903VBA08
FHRR R006 ZA Z SEQ WM35 WC6.4347	0.0542% US31396JT212
Thailand Government 0.9500% 06-17-25	0.0540% TH0623035605
Morgan Stanley 3.6200% 04-17-25	0.0538% US61747YEQ44
Ginnie Mae II Pool 2 20-FEB-51 MS	0.0535% US36179V7D62
Malaysia Government 3.8440% 04-15-33	0.0534% MYBMX1300040
Hellenic Rep SRg144 3.3750% 06-15-34	0.0533% GR0124040743
AT&T INC 5.5390% 02-20-26	0.0533% US00206RMP46
Pfizer Invest Ent 4.4500% 05-19-26	0.0533% US716973AB84
Belgium Govt SRg144 0.9000% 06-22-29	0.0529% BE0000347568
Poland Gov't Bond 6.0000% 10-25-33	0.0527% PL0000115291
IRS MXN REC 10 Fixed 8.4950% 06-07-34	0.0525% IRS MXN REC 10 Fixe
Korea Treasury Bond 2.1250% 06-10-27	0.0524% KR103502G768
GNMA I Pool 3 15-JUN-43 VS	0.0521% US36181BK417
Freddie Mac GoldPool 4.5 01-JUN-41 VS	0.0521% US3132GFA801
US Treasury NB 2.0000% 08-15-51	0.0519% US912810SZ21
Prin Life Globa 144A 1.2500% 06-23-25	0.0506% US74256LEE56
European Inv Bk RgSS 1.1250% 09-15-36	0.0505% XS1361554584
Korea Treasury Bond 2.0000% 06-10-31	0.0505% KR103502GB66
Fannie Mae Pool 2.5 01-JUN-51 SS	0.0502% US3140XBYN40
Sweden Govt SRg144 1.7500% 11-11-33	0.0502% SE0017830730
Charter Comm Op LLC 2.3000% 02-01-32	0.0498% US161175BX17
Toronto-Dominion Bk 5.1030% 01-09-26	0.0498% US89115A2K70
Aon Nrth America Inc 5.3000% 03-01-31	0.0498% US03740MAC47
JYSKE REALKREDIT A/S SEC**PARTIAL CALL **	0.0497% DK0009403644
JYSKE REALKREDIT A/S**PARTIAL CALL*	0.0497% DK0009397069
Cisco Systems Inc 4.8000% 02-26-27	0.0495% US17275RBQ48
Veralto Corp 144A 5.5000% 09-18-26	0.0494% US92338CAA18
Bank of America Corp 4.8270% 07-22-26	0.0492% US06051GLA57
MTA NY 6.5480% 11-15-31	0.0490% US59259YCA55

Anheuser-Busch Cos 4.7000% 02-01-36	0.0481% US03522AAH32
Celanese US Hldg LLC 6.3500% 11-15-28	0.0481% US15089QAW42
European Union RgSS 3.2500% 07-04-34	0.0479% EU000A3K4D41
Euro Stability RgSS 0.0000% 12-16-24	0.0478% EU000A1Z99M6
Freddie Mac Pool 5 01-NOV-52 SS	0.0470% US3133BQKZ81
IRS MXN REC Fixed 8.2243% 09-13-28	0.0468% IRS MXN REC Fixed 1
JAPANESE GOVT BOND (20Y) #156	0.0466% JP1201561G37
Alberta Canada Prov 2.0500% 06-01-30	0.0465% CA013051EG84
HICP REC FIXED EUR 2.3100% 02-15-28	0.0464% HICP REC FIXED EU
Citigroup Inc 3.0700% 02-24-28	0.0464% US172967NG21
Veralto Corp 144A 5.3500% 09-18-28	0.0462% US92338CAC73
Capital One Finl 5.7000% 02-01-30	0.0462% US14040HDE27
Warnermedia Hldgs 4.0540% 03-15-29	0.0461% US55903VBB80
KOMMUNALBANKEN AS	0.0459% AU3CB0285849
Ginnie Mae II Pool 2 20-DEC-50 MS	0.0456% US36179VZQ66
Intel Corp 4.8750% 02-10-26	0.0456% US458140CD04
Warnermedia Hldgs 6.4120% 03-15-26	0.0455% US55903VBG77
Romanian Govt RegS 5.3750% 03-22-31	0.0455% XS2770920937
Bk Nova Scotia 3.4500% 04-11-25	0.0452% US06417XAH44
Targa Resources Corp 6.5000% 02-15-53	0.0451% US87612GAD34
Ginnie Mae II Pool 3.5 01-APR-54 N	0.0448% US21H0326478
Morgan Stanley 4.4310% 01-23-30	0.0443% US6174468G77
Queensland Tsy Rg144 4.5000% 03-09-33	0.0443% AU3CB0297547
Warnermedia Hldgs 4.2790% 03-15-32	0.0440% US55903VBC63
IRS CLP REC Float 0.0000% 06-21-34	0.0440% IRS CLP REC Float 0.
Portugal Rep SRg144 2.8750% 10-20-34	0.0438% PTOTESOE0021
HCA Inc 3.6250% 03-15-32	0.0436% US404119CK30
Italy BTPS RgSS 4.1000% 02-01-29	0.0436% IT0005566408
Capital One Finl 6.3120% 06-08-29	0.0436% US14040HCZ64
JAPANESE YEN	0.0432% EZW9JH36KC84
Japan 10 Yr (JB) 0.1000% 12-20-31	0.0432% JP1103651N11
New Zealand RgSS 3.5000% 04-14-33	0.0429% NZGOVDT433C9
Huntington Bancshs 6.2080% 08-21-29	0.0429% US446150BC73
IRS EUR 2.75000 09/18/24-10Y LCH	0.0420% EZLFH85FTJ66
IRS BRL REC Fixed 10.2473% 01-02-29	0.0418% IRS BRL REC Fixed 1
Freddie Mac Pool 2 01-AUG-51 MS	0.0416% US3132DPPP70
Sempra 3.3000% 04-01-25	0.0414% US816851BN84
Finland Rep SRg144 3.0000% 09-15-33	0.0414% FI4000550249
SPANISH GOVT BD (BONOS Y OBLIG)	0.0412% ES0000012H58
Fannie Mae Pool 2 01-SEP-50 MS	0.0406% US3140QEU424
ONEOK Inc 6.3500% 01-15-31	0.0405% US682680BE21
Ireland Govt RgSS 2.6000% 10-18-34	0.0405% IE000LQ7YWY4
CASH Uninvested EUR	0.0401% CASH Uninvested EU
France OAT SRg144 3.0000% 05-25-33	0.0401% FR001400H7V7
CMLTI 2005-3 2A2A WM35 WC5.0453	0.0399% US17307GTJ75
FN ARM 920773 RFUCCT1Y+238 10.005	0.0398% US31412B6J69
UK TSY 0 5/8% 2050	0.0397% GB00BMBL1F74
IRS BRL REC Fixed 10.2650% 01-02-29	0.0396% IRS BRL REC Fixed 1
Fannie Mae Pool 4 01-SEP-45 VS	0.0394% US31418BU797
Penske Trck 144A 6.0500% 08-01-28	0.0393% US709599BW38
Freddie Mac Pool 2 01-OCT-51 SS	0.0380% US3132DQU381
Mexican Bonos 5.7500% 03-05-26	0.0378% MX0MGO0000Y4
British Columbia Prv 2.9500% 06-18-50	0.0377% CA110709GJ55
US Treasury Bill Discount 05-02-24	0.0376% US912797HH31
CMLTI 2005-11 A2A 1YRT+240	0.0375% US17307GW795

Fannie Mae Pool 2.5 01-OCT-51 SS	0.0374%	US3140QMDN17
CFMT 2021-AL1 B 144A 1.3900% 09-22-31	0.0373%	US12529UAF75
FNR 2018-13 MP 3.5000% 12-25-57	0.0372%	US3136B02D78
Fannie or Freddie 1.5 01-APR-54 N	0.0371%	US01F0126437
Fannie Mae Pool 7 01-SEP-53 N	0.0367%	US31418EWE66
Romanian Govt RgSS 5.8750% 01-30-29	0.0367%	XS2756521212
Treasury Corp of Vic 2.0000% 09-17-35	0.0365%	AU3SG0002579
Fannie Mae Pool 2.5 01-NOV-51 MS	0.0365%	US3140XFPU97
Fannie Mae Pool 2.5 01-MAY-51 MS	0.0363%	US3140XAUM20
HCA Inc 4.1250% 06-15-29	0.0363%	US404119BX69
Ginnie Mae II Pool 3 20-APR-51 MS	0.0358%	US36179WDS44
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.0358%	US93363EAF25
M&T Bank Corp 5.0530% 01-27-34	0.0355%	US55261FAR55
GNR 2022-22 UH 3.0000% 12-20-50	0.0353%	US38383MUB26
GNMA I Pool 3 15-MAY-43 VS	0.0353%	US36180NDN21
JAPANESE YEN	0.0353%	EZ98QK46BZ20
Discover Financial S 7.9640% 11-02-34	0.0353%	US254709AT53
Gen Motors Financial 6.0500% 10-10-25	0.0353%	US37045XDZ69
Bristol-Myers Squibb 5.5500% 02-22-54	0.0352%	US110122EK02
Fannie Mae Pool 5.5 01-DEC-52 SS	0.0352%	US3140QQ3J21
Malaysia Government 3.9550% 09-15-25	0.0352%	MYBMO1500010
HCA Inc 5.8750% 02-01-29	0.0351%	US404119BW86
HCA Inc 5.9000% 06-01-53	0.0349%	US404119CR82
UnitedHealth Group 5.2500% 02-15-28	0.0349%	US91324PEP36
Korea Treasury Bond 2.1250% 03-10-47	0.0348%	KR103502G735
INDOGB FR95 6.3750% 08-15-28	0.0348%	IDG000020702
Columbia Pip Hd 144A 6.0550% 08-15-26	0.0346%	US19828AAA51
Portugal Rep SRg144 1.9500% 06-15-29	0.0346%	PTOTEXO0024
State Street Corp 5.2720% 08-03-26	0.0345%	US857477CD34
John Deere Cap Corp 4.7500% 06-08-26	0.0344%	US24422EWX39
Amgen Inc 5.1500% 03-02-28	0.0344%	US031162DP23
Cheniere Engy 144A 5.6500% 04-15-34	0.0343%	US16411RAL33
Freddie Mac Pool 2 01-NOV-51 SS	0.0341%	US3132DWCN11
Freddie Mac GoldPool 3 01-AUG-27 VS	0.0341%	US31306XBJ19
Poland Government 5.1250% 09-18-34	0.0340%	US731011AY80
Ginnie Mae II Pool 4.5 20-OCT-52 SS	0.0339%	US36179XHY58
Broadcom Inc 144A 1.9500% 02-15-28	0.0339%	US11135FBE07
Freddie Mac GoldPool 3.5 01-JUL-32 VS	0.0337%	US3128P7TY92
CWHL 2005-2 2A1 TSFR1M+75.448BP	0.0336%	US12669GPR64
Spain Kingdom SRg144 3.4500% 07-30-43	0.0335%	ES0000012K95
Fannie Mae Pool 3.5 01-SEP-57	0.0334%	US3140FXG558
CASH Uninvested BRL	0.0329%	CASH Uninvested BR
Fannie Mae Pool 4 01-APR-49 S	0.0327%	US3140XHGG67
FRANCE (GOVT OF)	0.0324%	FR0014001NN8
ONEOK Inc 6.1000% 11-15-32	0.0324%	US682680BG78
CASH Uninvested JPY	0.0323%	CASH Uninvested JP'
Freddie Mac Pool 2.5 01-JUL-50 MS	0.0319%	US3133KJJW36
BAFC 2005-7 4A3 WM35 WC5.743900	0.0318%	US05946XU926
Freddie Mac GoldPool 4 01-JAN-47 S	0.0316%	US3132XCRX53
IRS NZD 10 Fixed 4.65625% 06-19-34	0.0315%	IRS NZD 10 Fixed 4.6
AbbVie Inc 5.4000% 03-15-54	0.0313%	US00287YDW66
Anheuser-Busch InBev 4.4390% 10-06-48	0.0310%	US03523TBT43
Fannie Mae Pool 4.5 01-JAN-51	0.0310%	US3140FXGL08
IRS NOK Float 0.0000% 06-19-34	0.0308%	IRS NOK Float 0.0000
Thailand Government 4.0000% 06-17-55	0.0307%	TH0623A35601

Morgan Stanley 5.2500% 04-21-34	0.0307% US61747YFE05
SINGAPORE GOVERNMENT	0.0307% SG3261987691
Peru Government Bond 5.4000% 08-12-34	0.0306% PEP01000C5G4
Fannie Mae Pool 4 01-JUN-48 S	0.0305% US3140XCPV40
Ginnie Mae II Pool 4 20-MAR-45 VS	0.0304% US36179Q6Q92
Fannie Mae Pool 2.5 01-MAY-51 SS	0.0303% US3140QKVB11
ERAC USA Fin 144A 4.9000% 05-01-33	0.0303% US26884TAW27
IRS AUD 10 Fixed 4.2500% 09-18-34	0.0303% IRS AUD 10 Fixed 4.2
IRS AUD 4.75000 12/20/23-10Y LCH	0.0302% EZ6PGW61KCK9
IRS GBP Float 0.0000% 06-19-34	0.0302% IRS GBP Float 0.000C
Corebridge Fincl Inc 3.5000% 04-04-25	0.0301% US21871XAB55
IRS EUR 10 Fixed 2.5625% 09-18-34	0.0301% IRS EUR 10 Fixed 2.5
JAPANESE YEN	0.0298% EZ7VR51RXGN1
Alberta Canada Prov 3.1000% 06-01-50	0.0296% CA013051ED53
Western Aust Tr RgSS 4.2500% 07-20-33	0.0295% AU3SG0002793
IRS USD Float 0.0000% 09-18-34	0.0295% IRS USD Float 0.000C
ONEOK Inc 6.6250% 09-01-53	0.0294% US682680BN20
Freddie Mac GoldPool 3 01-NOV-46 S	0.0293% US31335AZ687
Unum Group 4.1250% 06-15-51	0.0291% US91529YAR71
Canada Housing 144A 4.1500% 06-15-33	0.0290% CA13509PJP95
FNMA PASS THRU 15YR #FM1796	0.0289% US3140X47J93
IRS CAD Float 0.0000% 09-18-34	0.0289% IRS CAD Float 0.000C
Meta Platforms Inc 5.7500% 05-15-63	0.0289% US30303M8R66
Freddie Mac Pool 2 01-APR-52 SS	0.0288% US3132DQTL04
Fannie Mae Pool 3.5 01-MAY-58	0.0288% US3140FXJJ25
Malaysia Government 3.5820% 07-15-32	0.0286% MYBMO2200016
Korea Treasury Bond 1.3750% 12-10-29	0.0285% KR103502G9C8
Freddie Mac Pool 2 01-MAR-52 SS	0.0284% US3132DWDC47
Swiss Gov't RgSS 1.5000% 04-30-42	0.0282% CH0127181169
Southern CA Edison 5.8750% 12-01-53	0.0279% US842400HX47
Fannie Mae Pool 2 01-MAY-51 MS	0.0278% US3140QKRY69
Trinity Health MI 2.6320% 12-01-40	0.0277% US896517AB53
Marsh & McLennan 5.7000% 09-15-53	0.0276% US571748BV33
CFII 2021-1A A1 144A 0.4700% 04-15-33	0.0275% US165183CP74
AbbVie Inc 4.2500% 11-21-49	0.0274% US00287YCB39
Verizon Communctns 5.5000% 02-23-54	0.0269% US92343VGVW81
Wells Fargo & Co 5.4990% 01-23-35	0.0268% US95000U3K73
IRS MXN REC 10 Fixed 8.5155% 06-07-34	0.0268% IRS MXN REC 10 Fixe
Veralto Corp 144A 5.4500% 09-18-33	0.0268% US92338CAE30
Ginnie Mae II Pool 3.5 20-JUN-48 S	0.0267% US36179TZ403
Huntington Bancshs 5.7090% 02-02-35	0.0267% US446150BD56
Aust Govt Bond RgSS 1.7500% 11-21-32	0.0263% AU0000143901
EUROPEAN MONETARY UNION EURO	0.0262% EZ8NK489JDJ6
Fannie Mae Pool 2.5 01-AUG-51 SS	0.0262% US3140QLRC23
Regal Rexnord 144A 6.0500% 02-15-26	0.0261% US758750AC76
Goldman Sachs Gp Inc 4.4820% 08-23-28	0.0260% US38141GZU11
Ginnie Mae II Pool 4 20-JUL-48 S	0.0259% US36179T4P73
Fannie Mae Pool 2 01-FEB-51 MS	0.0258% US3140L1UJ23
Fannie Mae Pool 2 01-AUG-51 SS	0.0258% US31418D3G50
CASH Uninvested SGD	0.0258% CASH Uninvested SG
UK Gilt RgSS 3.7500% 01-29-38	0.0257% GB00BQC4R999
EART 2020-1A D 144A 2.7300% 12-15-25	0.0256% US30167HAG39
Columbia Pipeli 144A 6.5440% 11-15-53	0.0256% US19828TAC09
RFR GBP SONIO/3.75000 09/18/24-10Y LCH	0.0252% EZBDFGQJW116
Niagara Mohawk 144A 1.9600% 06-27-30	0.0251% US65364UAN63

RFR USD SOFR/1.75000 06/15/22-5Y LCH	0.0250% EZV1KR773RK9
IRS JPY 10 Fixed 1.09375% 06-19-34	0.0249% IRS JPY 10 Fixed 1.09
Amgen Inc 4.2000% 03-01-33	0.0248% US031162DJ62
Peru Government Bond 5.9400% 02-12-29	0.0247% PEP01000C5F6
Indonesia Government 6.8750% 08-15-51	0.0245% IDG000018300
Freddie Mac Pool 2 01-APR-51 SS	0.0245% US3133KLTH05
Fannie Mae Pool 4 01-FEB-32 VS	0.0244% US31418ACP12
Targa Resources Corp 6.5000% 03-30-34	0.0244% US87612GAF81
Fannie Mae Pool 6.5 01-NOV-53 N	0.0243% US3140QTHC68
Fannie Mae Pool 2.5 01-FEB-51 MS	0.0242% US3140XTBE06
Western Midstream 6.3500% 01-15-29	0.0238% US958667AF48
GSR 2005-AR6 2A1 WM35 WC4.9	0.0238% US362341RX95
Romania Government B 8.2500% 09-29-32	0.0237% RO52CQA3C829
Slovenia Govt RgSS 1.7500% 11-03-40	0.0234% SI0002103677
Cisco Systems Inc 5.3500% 02-26-64	0.0234% US17275RBV33
Freddie Mac Pool 2.5 01-OCT-51 SS	0.0230% US3133KMYL35
Wells Fargo & Co 2.5720% 02-11-31	0.0229% US95000U2J10
Citizens Fincl Group 5.8410% 01-23-30	0.0229% US174610BF15
Niagara Mohawk 144A 5.7830% 09-16-52	0.0228% US65364UAS50
Denmark Kingdom 4.5000% 11-15-39	0.0227% DK0009922320
CommonSpirit Health 2.7820% 10-01-30	0.0227% US20268JAF03
FHMS K514 A2 4.5720% 12-25-28	0.0226% US3137HBLV40
VENTR 2014-17A ARR TSFR3M+114.161BP 144A	0.0226% US92329YAL02
AFFRM 2021-Z2 A 144A 1.1700% 11-16-26	0.0225% US00834TAA60
Fannie Mae Pool 3 01-SEP-36 VS	0.0222% US3138WHWD01
US Treasury NB 3.8750% 08-15-33	0.0222% US91282CHT18
IRS MXN REC Fixed 8.9000% 12-13-28	0.0221% IRS MXN REC Fixed 8.90
Bon Secours Mercy 2.0950% 06-01-31	0.0219% US09778PAB13
CommonSpirit Health 3.3470% 10-01-29	0.0219% US20268JAB98
Queensland Tsy Rg144 4.5000% 08-22-35	0.0219% AU3CB0296580
Colombian TES 7.2500% 10-18-34	0.0218% COL17CT03615
Fannie Mae Pool 2.5 01-OCT-50 MS	0.0218% US3140QFB322
E.ON Inter Finance 6.3750% 06-07-32	0.0218% XS0148579666
Northeastern Univ 2.8940% 10-01-50	0.0217% US664675AT20
Fannie Mae Pool 2 01-MAR-51 MS	0.0216% US3140KTS304
Fannie Mae Pool 2 01-DEC-40 S	0.0216% US31418DU678
Freddie Mac GoldPool 6 01-SEP-38 VS	0.0215% US3128M94W97
Freddie Mac Pool 2 01-APR-52 SS	0.0212% US3132DNF736
FNR 2017-66 BD 3.0000% 09-25-47	0.0212% US3136AYCS05
CCS AUD R SF+26.161/AUD3MBBSW+42.25 GLM	0.0210% CCS AUD R SF+26.161
Austria Gov't SRg144 1.5000% 02-20-47	0.0209% AT0000A1K9F1
CCS AUD R SF+26.161/AUD3MBBSW+42 CBK	0.0208% CCS AUD R SF+26.161
Freddie Mac Pool 2 01-AUG-51 SS	0.0206% US3132DWB512
Freddie Mac Pool 5.5 01-FEB-53 SS	0.0206% US3132DPR264
FSPC T-63 1A1 12MTA+120	0.0205% US31395M2F53
ONEOK Inc 5.8000% 11-01-30	0.0202% US682680BK80
Ginnie Mae II Pool 3.5 20-MAR-48 S	0.0201% US36179TUA14
Freddie Mac Pool 3 01-AUG-51 MS	0.0199% US3133KMJG15
Southern CA Edison 5.8500% 11-01-27	0.0199% US842400HS51
UK Gilt RgSS 0.8750% 07-31-33	0.0198% GB00BM8Z2S21
Freddie Mac Pool 3.5 01-AUG-52 SS	0.0197% US3132DQHA76
T-Mobile USA Inc 3.0000% 02-15-41	0.0196% US87264ABL89
Warnermedia Hldgs 5.0500% 03-15-42	0.0195% US55903VBD47
Marvell Tech Inc 5.7500% 02-15-29	0.0195% US573874AP91
SEMT 2003-4 2A1 TSFR1M+81.448BP	0.0195% US81743PBW59

WAMU 2006-AR5A 1A2A 12MTA+98	0.0195% US93362YAB83
SWISS FRANCS	0.0194% EZV9RTC7DJH7
Fannie Mae Pool 3 01-OCT-51 MS	0.0194% US3140XGRG68
Fannie Mae Pool 5.28 01-JAN-29	0.0193% US3140NUCU12
American Express Co 5.6250% 07-28-34	0.0192% US025816DK20
Fannie Mae Pool 4.91 01-JAN-29	0.0191% US3140NUJ347
Fannie Mae Pool 4.92 01-DEC-28	0.0191% US3140NUBF53
ERAC USA Fin 144A 5.0000% 02-15-29	0.0191% US26884TAY82
Columbia Pip Hd 144A 5.6810% 01-15-34	0.0190% US19828AAC18
Eversource Energy 4.7500% 05-15-26	0.0190% US30040WAV00
HCA Inc 4.6250% 03-15-52	0.0190% US404119CL13
REALKREDIT SEC IO10**PARTIAL CALL**	0.0190% DK0004612884
Eli Lilly & Co 5.0000% 02-09-54	0.0190% US532457CM85
Fannie Mae Pool 4.5 01-AUG-26 VS	0.0189% US3138AMEZ48
Fannie Mae Pool 4.57 01-JAN-29	0.0188% US3140NUKG36
Poland Government 5.5000% 03-18-54	0.0188% US731011AZ55
Freddie Mac Pool 3 01-OCT-51 SS	0.0187% US3133AUDY11
Fannie Mae Pool 4.26 01-APR-29	0.0186% US3140NUUU10
Ginnie Mae II Pool 5 01-APR-54 N	0.0186% US21H0506491
FNMA TBA 4.5% APR 30YR	0.0184% US01F0426407
Freddie Mac Pool 2.5 01-APR-52 SS	0.0182% US3132DQR650
Ginnie Mae II Pool 5 20-APR-53 N	0.0181% US36179XX509
Broadcom Inc 4.3000% 11-15-32	0.0181% US11135FAS02
Fannie or Freddie 3.5 01-APR-39 N	0.0180% US01F0324438
Morgan Stanley 2.4840% 09-16-36	0.0180% US61747YEF88
Fannie Mae Pool 6 01-MAY-53 SS	0.0179% US3140XLEM68
Fannie Mae Pool 4.48 01-FEB-29	0.0178% US3140NUJ594
Fannie Mae Pool 4 01-JAN-49 S	0.0177% US3140JLA384
Fannie or Freddie 3 01-APR-39 N	0.0176% US01F0304471
Ginnie Mae II Pool 4.5 20-SEP-52 SS	0.0175% US36179XFH44
Malaysia Government 3.5190% 04-20-28	0.0175% MYBMI2300024
WAMU 2004-AR9 A1 ARM WM34 WC4.7072	0.0174% US92922FWE41
Fannie Mae Pool 5.5 01-NOV-52 SS	0.0173% US3140QQVF94
AbbVie Inc 4.7000% 05-14-45	0.0173% US00287YAS81
Charter Comm Op LLC 3.9000% 06-01-52	0.0172% US161175CA05
Metropolitan Trans 6.8140% 11-15-40	0.0172% US59259YGF07
Home Depot Inc/The 3.2500% 04-15-32	0.0172% US437076CP51
Fannie Mae Pool 3 01-APR-50 MS	0.0172% US3140QDEN09
Freddie Mac Pool 5 01-APR-53 SS	0.0170% US3132DQJD97
Fannie Mae Pool 2.5 01-DEC-50 MS	0.0169% US3140QF5E50
Norway Govt SRg144 3.0000% 08-15-33	0.0169% NO0012837642
CASH Uninvested CAD	0.0169% CASH Uninvested CA
GNMA I Pool 5 15-APR-40 VS	0.0169% US3620AQ7E76
Ginnie Mae II Pool 3.5 20-FEB-47 S	0.0168% US36179SWX16
Freddie Mac Pool 6 01-DEC-52 SS	0.0168% US3133KQGQ38
Fannie or Freddie 2 01-APR-39 N	0.0168% US01F0204481
Celanese US Hldg LLC 6.7000% 11-15-33	0.0165% US15089QAY08
CASH COLLATERAL ISDA MYC USD	0.0165% CASH COLLATERAL
Fannie Mae Pool 5.5 01-OCT-52 SS	0.0164% US3140QQPB54
Peruvian Gov Int Bd 2.7830% 01-23-31	0.0163% US715638DF60
Fannie Mae Pool 3.5 01-SEP-47 S	0.0163% US3140Q7QD28
INDOGB FR90 5.1250% 04-15-27	0.0162% IDG000018607
Futures SCM USD 0.0000% 05-01-50	0.0162% Futures SCM USD 0.0
IRS EUR 2.75000 09/18/24-5Y LCH	0.0161% EZMM95C13292
American Water Capit 4.2000% 09-01-48	0.0161% US03040WAT27

US Dollar Curr Fwd (USD) 22-APR-24	0.0161% US Dollar Curr Fwd (L
CA St Univ 2.9390% 11-01-52	0.0159% US13077DRV63
Fannie Mae Pool 2.5 01-NOV-51 SS	0.0159% US3140XDRV05
Fannie Mae Pool 3.5 01-MAY-49 MS	0.0158% US3140X53W14
Columbia Pipeli 144A 5.9270% 08-15-30	0.0156% US19828TAA43
Cisco Systems Inc 5.3000% 02-26-54	0.0156% US17275RBU59
BHG 2021-B A 144A 0.9000% 10-17-34	0.0156% US08862BAA35
UnitedHealth Group 2.9000% 05-15-50	0.0156% US91324PDZ27
Aon Nrth America Inc 5.7500% 03-01-54	0.0156% US03740MAF77
IRS MXN REC Fixed 9.7295% 12-07-33	0.0156% IRS MXN REC Fixed !
Intercontinental Exc 3.0000% 06-15-50	0.0156% US45866FAL85
Fannie Mae Pool 2.5 01-JUL-50 MS	0.0155% US3140XLDK12
Comcast Corp 5.2500% 11-07-25	0.0155% US20030NDZ15
JAPANESE YEN	0.0155% EZZS2QQ79XT0
FHMS K510 A2 5.0690% 10-25-28	0.0154% US3137HB3D40
Korea Treasury Bond 2.0000% 03-10-49	0.0154% KR103502G933
CASH Uninvested DKK	0.0154% CASH Uninvested DK
AT&T INC 2.5500% 12-01-33	0.0153% US00206RMM15
Mexican Bonos 7.7500% 11-23-34	0.0153% MX0MGO0000U2
Freddie Mac Pool 3 01-MAY-52 SS	0.0152% US3132DNTS26
CommonSpirit Health 3.9100% 10-01-50	0.0152% US20268JAG85
Merck & Co 5.0000% 05-17-53	0.0151% US58933YBM66
Fannie Mae Pool 2.5 01-MAY-51 SS	0.0150% US3140QKN871
Fannie Mae Pool 6.5 01-OCT-39 VS	0.0150% US31419AP508
FHMS K753 A2 4.4000% 10-25-30	0.0149% US3137HB2L74
Korea Treasury Bond 2.7500% 12-10-44	0.0149% KR103502G4C9
Fannie Mae Pool 3 01-MAY-52 SS	0.0148% US3140XH3G03
Western Midstream 4.5000% 03-01-28	0.0147% US958254AH78
Freddie Mac Pool 2 01-MAY-51 MS	0.0146% US3132DVLW36
SAMI 2005-AR5 A2 TSFR1M+61.448BP	0.0145% US86359LPE38
Ginnie Mae II Pool 3.5 20-JUN-46 S	0.0143% US36179SEH67
Fannie Mae Pool 2.5 01-MAY-52 SS	0.0142% US3140XHBE67
Freddie Mac Pool 6.5 01-NOV-53 N	0.0140% US3142GQGM86
IRS MXN REC Fixed 8.3250% 03-08-34	0.0140% IRS MXN REC Fixed !
Colombian TES 9.2500% 05-28-42	0.0138% COL17CT03813
American Water Capit 3.2500% 06-01-51	0.0138% US03040WAZ86
FHR 3889 KZ 4.0000% 07-15-41	0.0137% US3137ADSQ11
Fannie Mae Pool 3 01-APR-52 SS	0.0135% US3140MHUW73
Mexican Bonos 7.7500% 05-29-31	0.0134% MX0MGO0000P2
Singapore Govt 2.3750% 06-01-25	0.0134% SG31A0000001
Fannie Mae Pool 2 01-JUN-36 S	0.0133% US3140XHhk63
WAMU 2004-AR1 A ARM	0.0133% US92922FLD86
Fannie Mae Pool 2.5 01-SEP-51 SS	0.0132% US3140XGGS26
Fannie Mae Pool 2.5 01-JUL-41 MS	0.0131% US3140XCBC15
Romania Government B 4.7500% 10-11-34	0.0131% RO4KELYFLVK4
Fannie Mae Pool 3 01-AUG-51 SS	0.0131% US3140XCM546
GNMA I Pool 5.5 15-SEP-35 VS	0.0130% US3622A2BQ42
Fannie Mae Pool 2.5 01-APR-52 SS	0.0129% US3140XJNJ82
Fannie Mae Pool 2 01-AUG-51 MS	0.0129% US3140XHUL99
Fannie Mae Pool 2 01-FEB-51 MS	0.0128% US3140QG4T11
GNR 2014-91 CB 2.2500% 01-16-40	0.0128% US38379CRT52
Freddie Mac GoldPool 3.5 01-MAR-48 S	0.0128% US3132XCR641
MEX BONOS DESARR FIX RT BD M20	0.0128% MX0MGO0000P2
Ireland Govt RgSS 1.5000% 05-15-50	0.0127% IE00BH3SQB22
Fannie Mae Pool 3.5 01-JUL-48 S	0.0127% US3140X6GA38

Freddie Mac Pool 2.5 01-JUL-51 SS	0.0125%	US3133KME924
Carrier Global Corp 6.2000% 03-15-54	0.0125%	US14448CBD56
E.ON SE RgSS 3.7500% 01-15-36	0.0125%	XS2747600109
Home Depot Inc/The 3.3000% 04-15-40	0.0123%	US437076CC49
Fannie Mae Pool 3.5 01-FEB-45 VS	0.0123%	US31418BMM53
Columbia Pipeli 144A 6.4970% 08-15-43	0.0122%	US19828TAE64
Columbia Pip Op 144A 6.0360% 11-15-33	0.0122%	US19828TAB26
Southern CA Edison 5.9500% 11-01-32	0.0122%	US842400HT35
Austria Gov't SRg144 2.1000% 09-20-17	0.0121%	AT0000A1XML2
Wells Fargo & Co 6.3030% 10-23-29	0.0121%	US95000U3G61
Freddie Mac Pool 2 01-MAY-51 MS	0.0120%	US3133KLVJ33
Ginnie Mae II Pool 2.5 20-NOV-49 MS	0.0120%	US36179U6T42
Hungary Government 9.5000% 10-21-26	0.0120%	HU0000406160
Freddie Mac Pool 2 01-MAY-36 MS	0.0120%	US3133GDCU29
ONEOK Inc 6.0500% 09-01-33	0.0119%	US682680BL63
Fannie Mae Pool 2 01-FEB-41 MS	0.0119%	US3140XAQZ88
Bristol-Myers Squibb 5.5000% 02-22-44	0.0117%	US110122EJ39
Fannie Mae Pool 3 01-MAY-51 MS	0.0117%	US3140XFBM28
Freddie Mac Pool 2.5 01-SEP-50 MS	0.0116%	US3133KJ3W01
Intel Corp 5.6000% 02-21-54	0.0116%	US458140CM03
Fannie Mae Pool 3 01-APR-51 SS	0.0116%	US3140QKF869
Morgan Stanley 5.4490% 07-20-29	0.0116%	US61747YFF79
Fannie Mae Pool 3 01-DEC-51 SS	0.0116%	US3140XFX710
T-Mobile USA Inc 5.5000% 01-15-55	0.0115%	US87264ADG76
Fannie Mae Pool 2 01-SEP-36 MS	0.0115%	US3140LWEP82
BlackRock Funding 5.2500% 03-14-54	0.0114%	US09290DAC56
Fannie Mae Pool 2.5 01-DEC-51 MS	0.0114%	US3140XGGR43
PEPAU 25A A1U TSFR1M+104.448BP 144A	0.0114%	US71336JAA25
Fannie Mae Pool 4.5 01-MAR-30 VS	0.0113%	US31417YMB01
FSPC T-62 1A1 12MTA+120	0.0112%	US31395HHV50
Fannie Mae Pool 2 01-AUG-36 MS	0.0111%	US3140XCJT67
Fannie Mae Pool 2.5 01-OCT-51 SS	0.0111%	US3140QMAF10
Fannie Mae Pool 2 01-MAY-28 VS	0.0109%	US3138WQCF77
Anheuser-Busch Cos 4.9000% 02-01-46	0.0109%	US03522AAJ97
Home Depot Inc/The 4.9500% 09-15-52	0.0109%	US437076CT73
Fannie Mae Pool 4 01-JUN-41	0.0108%	US3140FXHP03
Freddie Mac Pool 2.5 01-JUL-50 MS	0.0108%	US3133USHY09
Thailand Government 1.6000% 12-17-29	0.0108%	TH0623039C03
Fannie Mae Pool 2 01-MAY-36 MS	0.0106%	US3140XBVH09
JAPANESE YEN	0.0106%	EZ5L4QWSP534
Freddie Mac Pool 2 01-JUN-50 MS	0.0105%	US3133KJDQ22
FNMA TBA 2.5% APR 30YR	0.0105%	US01F0226427
Ginnie Mae II Pool 2.5 20-MAR-51 MS	0.0105%	US36179WBY30
Fannie Mae Pool 3 01-DEC-50 MS	0.0105%	US3140X8W459
Bulgaria RgSS 4.5000% 01-27-33	0.0105%	XS2579483319
Colombian TES 7.2500% 10-26-50	0.0105%	COL17CT03722
Intel Corp 3.0500% 08-12-51	0.0103%	US458140BW93
BRITISH POUND STERLING	0.0102%	EZC9V6NSGFN2
RFR USD SOFR/2.96478 10/05/22-4Y* LCH	0.0102%	EZ7QL17Z85G6
Freddie Mac Pool 4 01-APR-49 S	0.0102%	US31329QM403
OPTION FWD PREMIUM	0.0101%	OPTION FWD PREM
Freddie Mac Pool 2.5 01-MAY-50 MS	0.0100%	US3133KH4B90
Ginnie Mae II Pool 3.5 20-AUG-44 VS	0.0100%	US3622A2RW46
Fannie Mae Pool 3 01-AUG-50 MS	0.0099%	US3140QEP226
Fannie Mae Pool 3.5 01-OCT-46 S	0.0098%	US3140FHLJ47

Hungary Government 4.7500% 11-24-32	0.0098% HU0000405550
Singapore Govt 1.8750% 10-01-51	0.0097% SGXF89085702
WAMU 2002-AR2 A D11COF+125BP	0.0096% US929227LE40
Freddie Mac Pool 2 01-MAR-52 SS	0.0096% US3133B6AC41
Swaps Collateral % 12-31-50	0.0096% Swaps Collateral % 12
Ginnie Mae II Pool 3.5 20-APR-48 S	0.0096% US36179TV519
Fannie Mae Pool 2.5 01-JUN-50 MS	0.0095% US3140X63P45
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*	0.0094% DK0009522815
CANADIAN DOLLAR	0.0094% EZ4F3TXXNBB7
Fannie Mae Pool 2.5 01-MAY-40 S	0.0093% US3140X6YZ86
MRFC 2000-TBC3 A1 TSFR1M+55.448BP	0.0093% US585525EN47
Fannie Mae Pool 3 01-JAN-52 SS	0.0093% US3140M9MX25
WAMU 2005-AR13 A1A1 TSFR1M+69.448BP	0.0090% US92922F4M79
ORO USD 1Y P 4.75000 L 06/20/24 NGF	0.0090% ORO USD 1Y P 4.75C
DANISH KRONER	0.0089% EZVCT3XZFF74
Fannie Mae Pool 2.5 01-JAN-51 MS	0.0088% US3140X9AZ81
Ginnie Mae II Pool 4.5 20-MAY-41 VS	0.0087% US36202FTL03
RFR GBP SONIO/4.00000 09/18/24-5Y LCH	0.0087% EZ4XLG9B1MH2
FNMA TBA 2.0% MAY 30YR	0.0087% US01F0206536
CHINESE - YUAN RENMINBI (CNH)	0.0086% EZJGVBW593H4
Freddie Mac GoldPool 3 01-SEP-27 VS	0.0086% US31306XQY21
Mexican Bonos 8.0000% 07-31-53	0.0085% MX0MGO0001E4
FHR 4024 KP 2.0000% 03-15-42	0.0084% US3137ANKY09
Fannie Mae Pool 3.5 01-SEP-43 VS	0.0083% US3138X5QA80
JPMMT 2007-A1 5A5 ARM	0.0083% US46630GAV77
CASH Uninvested CZK	0.0083% CASH Uninvested CZ
FN ARM 735632 RFUCCT1Y+164.1 9.869	0.0083% US31402RHH57
CASH Uninvested MYR	0.0083% CASH Uninvested MY
CMLTI 2005-6 A2 1YCMT+215	0.0082% US17307GXQ62
Malaysia Government 4.0650% 06-15-50	0.0082% MYBMZ2000016
Fannie Mae Pool 3.5 01-MAY-47 VS	0.0082% US3140X7K407
Southern CA Edison 5.6500% 10-01-28	0.0080% US842400HY20
Thailand Government 3.3500% 06-17-33	0.0080% TH062303D603
Romania Government B 4.8500% 07-25-29	0.0079% RO3B41D8EX14
SBAP 2005-20E 1 PASS THRU	0.0079% US83162CPN73
FIN FUT SOFR 90DAY CME (WHT) 03/18/25	0.0079% FIN FUT SOFR 90DA
Intel Corp 5.7000% 02-10-53	0.0079% US458140CJ73
Amgen Inc 5.6000% 03-02-43	0.0077% US031162DS61
Freddie Mac Pool 2.5 01-AUG-35 MS	0.0077% US3133L7V795
Fannie Mae Pool 3 01-OCT-50 MS	0.0077% US3140QFFX20
Tyson Foods Inc 5.4000% 03-15-29	0.0077% US902494BL61
IRS AUD 4.00000 06/21/23-10Y LCH	0.0075% EZZJRF7QNT72
CASH COLLATERAL CME BCY USD	0.0075% CASH COLLATERAL
SWEDISH KRONER	0.0075% EZ55NSZ70ZY8
Freddie Mac GoldPool 3 01-DEC-46 S	0.0075% US3132WJEV96
Fannie Mae Pool 3.5 01-SEP-47 S	0.0075% US3140GT7A21
IRS MYR P 3.50000 03/20/24-5Y GST	0.0074% EZ9GQK0KFMW9
Verizon Communctns 2.9870% 10-30-56	0.0074% US92343VFW90
FIN FUT SOFR 90DAY CME (RED) 06/17/25	0.0072% FIN FUT SOFR 90DA
Freddie Mac Pool 3 01-JAN-52 SS	0.0072% US3132DVL869
VM CASH FUT DOM BCY USD	0.0071% VM CASH FUT DOM
Morgan Stanley 3.6220% 04-01-31	0.0071% US6174468P76
Finland Rep SRg144 0.1250% 04-15-52	0.0070% FI4000480488
VM CASH FUT FOR BCY CAD	0.0070% VM CASH FUT FOR E
FN ARM 635156 H15T1Y+200 10.283	0.0069% US31389TTM44

FN ARM 795297 12MTA+120 8.522	0.0069%	US31405PRS10
Freddie Mac Pool 4 01-JUL-49 VS	0.0069%	US3132E0N326
WAMMS 2003-AR3 2A2 ARM WM33 WC5.41	0.0068%	US939336G495
Fannie Mae Pool 3.5 01-FEB-48 S	0.0068%	US3140H6DQ93
Freddie Mac GoldPool 4.5 01-MAR-41 VS	0.0068%	US312946U465
Ginnie Mae II Pool 3.5 20-SEP-44 VS	0.0067%	US36179QPG00
Fannie Mae Pool 3.5 01-JAN-46 VS	0.0066%	US3140X6WG24
Broadcom Inc 144A 3.4690% 04-15-34	0.0066%	US11135FBL40
JAPANESE YEN	0.0066%	EZ8CP1XS2F49
BRITISH POUND STERLING	0.0065%	EZSB94D68TS8
THAILAND BAHT	0.0065%	EZ4WMGFV7101
JPMMT 2006-A3 7A1 WM35 WC4.8302 ARM	0.0065%	US46628KAV26
Fannie Mae Pool 3 01-FEB-50 MS	0.0064%	US3140QCYW05
New Zealand Dollar On-Hand	0.0064%	New Zealand Dollar O
Freddie Mac Pool 4 01-MAY-49 VS	0.0064%	US3132DPZS00
Freddie Mac Pool 3 01-JUL-50 MS	0.0064%	US3133KJJQ67
Fannie Mae Pool 3 01-DEC-51 SS	0.0064%	US3140QMV680
MLMI 2003-A2 1A1 ARM WM32 WC 5.263	0.0063%	US589929M704
Fannie Mae Pool 2.5 01-APR-50 MS	0.0063%	US3140QDDJ06
CHINESE - YUAN RENMINBI (CNH)	0.0062%	EZ06Z69905B1
FNR 2006-48 TF SOFR30A+51.448BP	0.0062%	US31395NLE57
SEMT 5 A TSFR1M+81.448BP	0.0062%	US81743WAA99
Freddie Mac Pool 2.5 01-MAY-51 SS	0.0061%	US3133KL2S53
VM CASH CCP LCH BCY CHF	0.0061%	VM CASH CCP LCH I
Fannie Mae Pool 3 01-AUG-51 MS	0.0061%	US3140XHDR52
MEFA 2008-1 A1 SOFR90A+121.161BP	0.0059%	US57563NAA63
FH ARM 781047 H15T1Y+222.4 9.194	0.0058%	US31349SEU33
IRS MYR P 3.75000 09/20/23-10Y GST	0.0058%	EZ14D1ZR6JH9
UnitedHealth Group 3.0500% 05-15-41	0.0058%	US91324PEE88
Poland Gov't Bond 1.7500% 04-25-32	0.0058%	PL0000113783
FN ARM 693320 H15T1Y+219.2 9.515	0.0057%	US31400PG588
Fannie Mae Pool 2 01-JAN-51 MS	0.0055%	US31418DV742
ITALY GOVT SW SP BRC	0.0055%	EZJLTHXHN8C8
FHR 4579 SD IO WM33 WC3.105	0.0054%	US3137BPS836
Freddie Mac Pool 2 01-FEB-52 SS	0.0054%	US3132DWC684
Fannie Mae Pool 3 01-OCT-51 SS	0.0054%	US3140XDGU41
Ginnie Mae II Pool 3.5 20-OCT-46 S	0.0054%	US36179SNV50
Fannie Mae Pool 3 01-MAR-36 VS	0.0053%	US31418BZQ21
JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	0.0052%	US466247AZ62
Ginnie Mae II Pool 4.5 20-JAN-46 VS	0.0052%	US36179RXF18
VM CASH FUT FOR BCY EUR	0.0052%	VM CASH FUT FOR I
U S TREASURY BILLS	0.0052%	US912796CX52
Freddie Mac Pool 2 01-NOV-51 SS	0.0052%	US3133KNA946
Cleared OTC SCM USD 0.0000% 05-01-50	0.0052%	Cleared OTC SCM US
VM CASH CCP ICE BCY USD	0.0050%	VM CASH CCP ICE B
Freddie Mac Pool 2 01-AUG-51 SS	0.0050%	US3133KMLL71
Merck & Co 2.7500% 12-10-51	0.0050%	US58933YBF16
MALAYSIAN RINGGIT-DELIV	0.0050%	MALAYSIAN RINGGI
Fannie Mae Pool 3.5 01-MAR-46 VS	0.0050%	US3140X6YJ45
IRS AUD 4.25000 03/15/23-10Y LCH	0.0050%	EZCBBY2KKRPM2
VM CASH CCP CME BCY MXN	0.0050%	VM CASH CCP CME
FH ARM 780431 H15T1Y+222.3 9.421	0.0049%	US31342APQ66
Fannie Mae Pool 6.5 01-AUG-37 VS	0.0048%	US31413BPJ43
Ginnie Mae II Pool 3.5 20-JUL-46 S	0.0048%	US36179SGL51
Verizon Communctns 3.0000% 11-20-60	0.0048%	US92343VFFV18

VM CASH CCP LCH BCY EUR	0.0048%	VM CASH CCP LCH I
SAMI 2003-AR1 A3 TSFR1M+95.448BP	0.0048%	US86358HRX97
WAMU 2005-AR2 2A1A TSFR1M+73.448BP	0.0047%	US92922FD213
FNR 2007-39 GI 1.3051% 05-25-37	0.0047%	US31396VSV17
SARM 2004-1 4A1 WM34 WC5.5718 ARM	0.0047%	US86359BGF22
RFR USD SOFR/1.00000 06/15/22-5Y LCH	0.0046%	EZV1KR773RK9
CASH Uninvested CNY	0.0046%	CASH Uninvested CN
Fannie Mae Pool 3.5 01-DEC-47 S	0.0045%	US3140H23B24
Malaysia Government 4.4570% 03-31-53	0.0045%	MYBMZ2300010
CASH COLLATERAL ICE BCY USD	0.0045%	CASH COLLATERAL
Fannie Mae Pool 3 01-AUG-50 MS	0.0044%	US3140QE433
Freddie Mac Pool 2.5 01-OCT-50 MS	0.0044%	US3132DVL38
SWEDISH KRONER	0.0044%	EZGZQMJG1BS5
POLISH ZLOTY	0.0043%	EZ7QW9X3S9M4
WAMU 2003-AR1 A5 ARM WM33 WC5.22	0.0043%	US939336PB38
VM CASH CCP LCH BCY USD	0.0043%	VM CASH CCP LCH I
CWHL 2004-22 A3 ARM WM34 WC5.34	0.0042%	US12669F6Z19
Fannie Mae Pool 2.5 01-OCT-50 MS	0.0042%	US3140KLH478
GNMA I Pool 4.5 15-APR-35 VS	0.0042%	US36211RXB04
DANISH KRONER	0.0041%	EZKKNRW7YPN2
Freddie Mac GoldPool 3 01-DEC-46 S	0.0041%	US3132WJEU14
FN ARM 545953 H15T1Y+226.4 10.369	0.0041%	US31385JQE19
AutoZone Inc 6.2500% 11-01-28	0.0041%	US053332BG66
U S TREASURY BOND	0.0041%	US912810TW80
CASH Uninvested CHF	0.0041%	CASH Uninvested CH
Ginnie Mae II Pool 3 20-NOV-42 VS	0.0041%	US36178WFX20
FNMA TBA 5.0% APR 30YR	0.0040%	US01F0506430
ONEOK Inc 5.6500% 11-01-28	0.0040%	US682680BJ18
VM CASH CCP ICE BCY EUR	0.0040%	VM CASH CCP ICE B
FNR 2006-5 3A2 WM32 WC5.9547	0.0039%	US31394VL730
FNMA TBA 3.0% MAY 30YR	0.0039%	US01F0306526
ERAC USA Fin 144A 5.4000% 05-01-53	0.0039%	US26884TAX00
VM CASH FUT FOR BCY GBP	0.0038%	VM CASH FUT FOR I
VM CASH CCP LCH BCY AUD	0.0038%	VM CASH CCP LCH I
U S TREASURY BOND	0.0038%	US912810ST60
VM CASH CCP LCH BCY GBP	0.0038%	VM CASH CCP LCH I
VM CASH CCP LCH BCY SGD	0.0037%	VM CASH CCP LCH I
Freddie Mac GoldPool 3.5 01-SEP-28 VS	0.0037%	US31307EFB56
IRS EUR 2.25000 09/21/22-15Y LCH	0.0036%	EZ21W4C32WT2
FNMA TBA 5.5% APR 30YR	0.0036%	US01F0526495
CCS AUD R SF+26.161/AUD3MBBSW+29 AZD	0.0036%	CCS AUD R SF+26.10
Bank of America Corp 3.4190% 12-20-28	0.0036%	US06051GHD43
Intel Corp 4.6000% 03-25-40	0.0036%	US458140BL39
Anheuser-Busch InBev 4.6000% 04-15-48	0.0035%	US035240AN09
OPTION FWD PREMIUM	0.0035%	OPTION FWD PREM
OPTION FWD PREMIUM	0.0035%	OPTION FWD PREM
RFR USD SOFR/3.30000 04/05/23-4Y* LCH	0.0035%	EZ1XC7YMBBY4
JPMMT 2007-A1 3A3 ARM WM35 WC5.26	0.0035%	US46630GAJ40
CMLTI 2005-6 A1 1YCMT+210	0.0035%	US17307GXP89
BSARM 2004-2 23A ARM WM34 WC4.9227	0.0034%	US07384MN579
FNR 2004-11 A SOFR30A+23.448BP	0.0034%	US31393T7H31
Fannie Mae Pool 3.5 01-MAR-32 VS	0.0033%	US3138EA5Z64
Ginnie Mae II Pool 3 01-APR-54 N	0.0033%	US21H0306413
CSFB 2002-P1A A AMBAC	0.0033%	US22540VK434
CWHL 2005-R2 1AF1 VA TSFR1M+45.44BP 144A	0.0033%	US12669GN644

Fannie Mae Pool 3.5 01-FEB-48 S	0.0033% US3140H6C802
Fannie Mae Pool 4 01-JAN-41 VS	0.0033% US3138A1LE91
AFFRM 2022-X1 A 144A 1.7500% 02-15-27	0.0032% US00834HAA23
IRS EUR 3.00000 03/19/25-2Y LCH	0.0032% EZQV7K5PS5J2
VM CASH FUT FOR BCY JPY	0.0032% VM CASH FUT FOR E
Warnermedia Hldgs 5.1410% 03-15-52	0.0031% US55903VBE20
UnitedHealth Group 3.5000% 08-15-39	0.0031% US91324PDT66
SAMI 2004-AR3 1A2 TSFR1M+69.448BP	0.0031% US86359LBY48
BSARM 2003-7 6A WM33 WC4.979 ARM	0.0030% US07384MYW62
CASH Uninvested MXN	0.0030% CASH Uninvested MX
IRS CNY 2.25000 09/18/24-5Y LCH	0.0029% EZB63K7PLBN7
Fannie Mae Pool 4 01-OCT-44 VS	0.0028% US3138XW4S43
GNR 2017-121 PE WM47 WC3.8930	0.0028% US38380TV370
Intel Corp 2.8000% 08-12-41	0.0027% US458140BV11
Verizon Communctns 2.6500% 11-20-40	0.0027% US92343VFT61
VM CASH FUT FOR BCY AUD	0.0027% VM CASH FUT FOR E
Freddie Mac GoldPool 3.5 01-JUN-33 VS	0.0027% US3128P73T86
RFR USD SOFR/3.50000 12/18/24-1Y LCH	0.0026% EZ8P5C2P54C9
MEXICAN NUEVO PESO	0.0026% EZN1N131QB05
GNR 2017-133 EC WM47 WC3.8847	0.0026% US38380HCH30
RFR USD SOFR/3.15000 05/13/24-1Y LCH	0.0025% EZ48X0BCBWH4
Verizon Communctns 2.8750% 11-20-50	0.0025% US92343VFU35
CCS JPY P USSOFR/JPYMUTKCALM-60.5 BPS	0.0024% CCS JPY P USSOFR,
ORO USD 1Y P 4.75000 L 07/15/24 BOA	0.0024% ORO USD 1Y P 4.75C
RFR GBP SONIO/3.00000 06/17/25-2Y LCH	0.0023% EZVWNFFJHZX4
OPTION FWD PREMIUM	0.0023% OPTION FWD PREM
OPTION FWD PREMIUM	0.0023% OPTION FWD PREM
US Dollar Curr Fwd (USD) 10-APR-24	0.0023% US Dollar Curr Fwd (L
SARM 2004-4 3A2 ARM WM34 WC5.38	0.0023% US86359BNU16
SBAP 2005-20J 1	0.0022% US83162CPV99
Fannie Mae Pool 4 01-OCT-44 VS	0.0022% US3138Y4D899
GNMA I Pool 5.5 15-JUN-35 VS	0.0022% US36292CMK70
FH ARM 781867 H15T1Y+199.5 10.655	0.0021% US31349TCC36
VM CASH CCP LCH BCY CAD	0.0021% VM CASH CCP LCH I
Fannie Mae Pool 4 01-OCT-40 VS	0.0021% US31419JLR76
Cleared OTC SCM SEK 0.0000% 05-01-50	0.0020% Cleared OTC SCM SE
FN 800171 RFUCCT1Y+137BP 9.967	0.0020% US31405U6G90
Fannie Mae Pool 3 01-JUN-27 VS	0.0019% US3138M0CZ10
VM CASH CCP LCH BCY JPY	0.0019% VM CASH CCP LCH I
RFR USD SOFR/3.75000 06/20/24-10Y LCH	0.0019% EZGRPXXJJW957
GNMA I Pool 5 15-JUN-33 VS	0.0018% US36200KWZ64
CASH Uninvested THB	0.0018% CASH Uninvested TH
FNMA TBA 3.0% APR 30YR	0.0018% US01F0306450
BSARM 2004-2 22A ARM WM34 WC4.917	0.0018% US07384MN322
GNMA I Pool 5.5 15-OCT-39 VS	0.0018% US36297FZA38
OPTION FWD PREMIUM	0.0018% OPTION FWD PREM
BALTA 2005-4 23A2 AS WM35 WC5.8	0.0018% US07386HSZ54
OPTION FWD PREMIUM	0.0018% OPTION FWD PREM
FIN FUT US ULTRA 30YR CBT 06/18/24	0.0018% FIN FUT US ULTRA 3
FN ARM 800158 RFUCCT1Y+170 9.529	0.0017% US31405U5T21
FNMA TBA 6.0% APR 30YR	0.0017% US01F0606420
OPTION FWD PREMIUM	0.0017% OPTION FWD PREM
OPTION FWD PREMIUM	0.0017% OPTION FWD PREM
Romania Leu (New)	0.0017% Romania Leu (New)
Freddie Mac GoldPool 3.5 01-JAN-29 VS	0.0017% US3128MMRP01

ORO USD 1Y P 4.75000 L 07/10/24 DUB	0.0017%	ORO USD 1Y P 4.75C
GSR 2003-1 A2 1YRCMT+175	0.0016%	US36229RJJ95
NORWEGIAN KRONER	0.0016%	EZ19WQ7VD7C6
SINGAPORE DOLLARS	0.0014%	EZ9MNN23NHG6
FNS 347 2 5.0000% 01-25-34	0.0013%	US3136FCDE35
FIN FUT EUR-BUXL 30YR EUX 06/06/24	0.0013%	DE000C75XMX2
GNMA I Pool 6.5 15-DEC-28 VS	0.0013%	US36209LPE01
RFR JPY MUT+5.89/0.0350 11/29/19-10Y LCH	0.0013%	EZ678V7XXRQ6
OIS SGD SIBSORA/2.75000 09/18/24-5Y LCH	0.0012%	EZ42BVP7VWH1
SAMI 2002-AR3 A1 TSFR1M+77.448BP	0.0012%	US86358HNX34
WAMU 2003-AR5 A7 ARM WM33 WC 4.9155	0.0012%	US929227R651
RFMSI 2003-S9-A1 SEQ WM31 WC6.96	0.0012%	US76111JZ721
OPTION FWD PREMIUM	0.0011%	OPTION FWD PREM
OPTION FWD PREMIUM	0.0011%	OPTION FWD PREM
CCS JPY P USSOFR/JPYMUTKCALM -60 CBK	0.0011%	CCS JPY P USSOFR
Fannie Mae Pool 3 01-AUG-27 VS	0.0011%	US31417CRL18
GNMA I Pool 5 15-NOV-39 VS	0.0011%	US3620A9V323
FN ARM 594243 H15T1Y+250.8 12.672	0.0011%	US31387UEQ04
CASH Uninvested ZAR	0.0011%	CASH Uninvested ZAR
ISRAEL GOVT EM SP CBK	0.0010%	EZYH14HMXHV9
FIN FUT EUR-BUND 10YR EUX 06/06/24	0.0010%	DE000C75XMU8
Fannie Mae Pool 4.5 01-JAN-25 VS	0.0010%	US31417TYD44
CCS JPY P USSOFR/JPYMUTKCALM -61 GST	0.0010%	CCS JPY P USSOFR
OIS INR MIBOR/6.25000 09/18/24-5Y LCH	0.0010%	EZH7VDQYDC8
GNMA I Pool 4.5 15-SEP-33 VS	0.0010%	US36202SXR48
GNMA I Pool 7 15-AUG-28 VS	0.0010%	US36208LRS87
Fannie Mae Pool 6.5 01-SEP-26 VS	0.0009%	US31371MXZ57
WAMU 2002-AR6 A 12MTA+140	0.0009%	US929227QB55
Freddie Mac GoldPool 6.5 01-SEP-26 VS	0.0009%	US3128P7C350
CSFB 2003-8 5A1 SEQ WM31 WC7.750	0.0009%	US22541NX200
FNMA TBA 3.5% MAY 30YR	0.0009%	US01F0326581
Freddie Mac GoldPool 6.5 01-OCT-26 VS	0.0009%	US3128P7C848
FNW 2002-W8 F SOFR30A+51.448BP	0.0009%	US31392DQ707
Freddie Mac GoldPool 4.5 01-FEB-40 VS	0.0009%	US312939EX51
FH ARM 1G0867 RFUCCT1Y+173.1 10.2	0.0008%	US3128NC6C35
RFR JPY MUTK/0.8000 06/15/22-30Y LCH	0.0008%	EZX8CM5S6GQ7
LLOYDS BANKING GROUP PLC SR UNSEC	0.0008%	XS2796587280
RFR USD SOFR/4.15859 06/01/23-2Y* LCH	0.0008%	EZ168NQL9BP8
GNMA I Pool 7 15-MAY-33 VS	0.0008%	US36241KJQ22
FIN FUT US 10YR CBT 06/18/24	0.0008%	FIN FUT US 10YR CE
FNMA TBA 4.0% MAY 30YR	0.0008%	US01F0406516
FNS 340 2 5.0000% 09-25-33	0.0008%	US3136FA3A66
CASH COLLATERAL ISDA NGF USD	0.0008%	CASH COLLATERAL
IRS EUR 3.00000 09/18/24-2Y LCH	0.0007%	EZVHBNDF526
Fannie Mae Pool 5.5 01-MAR-34 VS	0.0007%	US31403MPJ26
PERUVIAN SOL-NDP	0.0007%	EZ359V28W8Z6
GN II ARM 80187M 07/24 11	0.0007%	US36225CF501
GNMA I Pool 8 15-NOV-31 VS	0.0007%	US36225BTA60
AUSTRALIAN DOLLARS	0.0007%	EZW14NSLPFB2
FIN FUT 10YR JGB OSE 06/13/24	0.0007%	FIN FUT 10YR JGB C
OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	0.0007%	EZ2K381MVCR2
GNMA I Pool 5 15-NOV-39 VS	0.0007%	US3620A9V653
IRS EUR 1.00000 05/13/22-5Y LCH	0.0007%	EZ92JDJRCJM9
CCS JPY P USSOFR/JPYMUTKCALM-60.5 BPS	0.0006%	CCS JPY P USSOFR
CCS JPY P USSOFR/JPYMUTKCALM-60.5 BPS	0.0006%	CCS JPY P USSOFR

FIN FUT EURIBOR ICE (WHT) 03/17/25	0.0006% GB00F7B19G51
STIF FUNDS (USD) (JP MORGAN)	0.0006% STIF FUNDS (USD) (
GNMA I Pool 5 15-JUL-33 VS	0.0006% US36202SVQ82
ISRAELI SHEKEL	0.0006% ISRAELI SHEKEL
CHINESE - YUAN RENMINBI (CNH)	0.0005% EZ6YQQ8PPRN3
FIN FUT US 5YR CBT 06/28/24	0.0005% FIN FUT US 5YR CB1
LBI POST-DISTRIBUTION CLAIM NET ASSET	0.0005% LBI POST-DISTRIBU
FNMA TBA 5.5% MAY 30YR	0.0005% US01F0526560
RFR USD SOFR/4.22800 08/30/24-1Y LCH	0.0005% EZ6M654N9J19
Cleared OTC SCM NZD 0.0000% 05-01-50	0.0005% Cleared OTC SCM Nz
CCS JPY P USSOFR/JPYMUTKCALM-59.12 BPS	0.0005% CCS JPY P USSOFR,
IMM 2003-9F A1 TSFR1M+111.448BP	0.0005% US45254NFL64
IRS EUR 0.65000 04/12/22-5Y LCH	0.0005% EZK8JY48Z0W2
CCS JPY P USSOFR/JPYMUTKCALM -58.6 CBK	0.0004% CCS JPY P USSOFR,
BSARM 2003-9 2A1 ARM WM33 WC5.1137	0.0004% US07384MB681
GMSI 2003-1 A1 ARM WM33 WC4.6479	0.0004% US395387AA13
Fannie Mae Pool 6 01-SEP-31 VS	0.0004% US31388GCG47
GNMA I Pool 6.5 15-JUN-28 VS	0.0004% US36207J3M36
RFR USD SOFR/3.82761 12/30/22-9Y* LCH	0.0004% EZ9V5MFT3846
US Dollar Curr Fwd (USD) 12-APR-24	0.0004% US Dollar Curr Fwd (L
CCS JPY P USSOFR/JPYMUTKCALM -59 BRC	0.0004% CCS JPY P USSOFR,
RFR USD SOFR/3.33507 12/30/22-9Y* LCH	0.0004% EZ9V5MFT3846
BSARM 2003-5 1A2 WM33 WC4.7969 ARM	0.0004% US07384MWG31
FNR 2007-40 SE 1.0051% 05-25-37	0.0004% US31396VYS14
Euro Currency On-Hand	0.0003% Euro Currency On-Ha
GSR 2003-2F 3A1 WM31 WC7.1	0.0003% US36228FNB84
CDX ITRAXX MAIN41 5Y ICE	0.0003% EZ8RDQLH3623
FNMA TBA 6.0% MAY 30YR	0.0003% US01F0606594
RFR USD SOFR/2.18000 01/16/24-10Y LCH	0.0003% EZ28CZJF6989
IRO EUR 10Y P 2.77000 L 04/25/24 JPM	0.0003% IRO EUR 10Y P 2.77C
IRS EUR 1.00000 05/18/22-5Y LCH	0.0003% EZW7R5MWPWH2
Fannie Mae Pool 5.5 01-OCT-32 VS	0.0003% US31391HU512
OIS CAD CAONREPO/3.7500 12/20/23-10Y LCH	0.0003% EZZ735MN3P23
US Dollar Curr Fwd (USD) 09-MAY-24	0.0003% US Dollar Curr Fwd (L
IRS EUR 0.65000 05/11/22-5Y LCH	0.0003% EZZK02967WL5
Fannie Mae Pool 4 01-AUG-44 VS	0.0003% US3138XXY590
CASH Uninvested PLN	0.0003% CASH Uninvested PLI
FNMA TBA 3.5% APR 30YR	0.0003% US01F0326417
RFR USD SOFR/3.06966 03/31/23-10Y* LCH	0.0003% EZXV5914PBG0
IRS EUR 3.53565 12/11/23-2Y* LCH	0.0003% EZ8P1PTN5FB7
CDX IG42 10Y ICE	0.0002% CDX IG42 10Y ICE
Fannie Mae Pool 4.5 01-APR-25 VS	0.0002% US31418PYF60
Fannie Mae Pool 5.5 01-APR-34 VS	0.0002% US31404JXG56
CASH Uninvested TRL	0.0002% CASH Uninvested TR
IRS EUR 0.70000 04/11/22-5Y LCH	0.0002% EZ6BGQTD7N97
CHINESE - YUAN RENMINBI-NDF	0.0002% EZB607VMZ3V6
CASH Uninvested NOK	0.0002% CASH Uninvested NO
STATE STREET AUST OVRNT RATE AUD	0.0002% STATE STREET AUS
GN II ARM 80364M 04/24 11	0.0002% US36225CMN38
OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH	0.0002% OIS CAD CAONREPC
OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH	0.0002% EZZ735MN3P23
CASH Uninvested NZD	0.0002% CASH Uninvested NZ
GN II ARM 80393M 07/24 11	0.0002% US36225CNK89
RFR USD SOFR/3.20000 05/13/24-1Y LCH	0.0002% EZ48X0BCBWH4
OIS CAD CAONREPO/3.25000 03/15/23-5Y LCH	0.0002% OIS CAD CAONREPC

Indonesian Rupiah	0.0001% Indonesian Rupiah
RFR USD SOFR/3.17275 03/31/23-10Y* LCH	0.0001% EZXV5914PBG0
RFR USD SOFR/4.00000 06/20/24-2Y LCH	0.0001% EZLT7C402SV5
Fannie Mae Pool 6.5 01-FEB-26 VS	0.0001% US31371MPK70
CSFB 2003-AR18 2A3 WM33 WC5.2935 ARM	0.0001% US22541QFC15
FIN FUT SOFR 90DAY CME (WHT) 09/17/24	0.0001% FIN FUT SOFR 90DA
IRS KRW 3.25000 09/18/24-5Y LCH	0.0001% IRS KRW 3.25000 09,
CASH Uninvested SEK	0.0001% CASH Uninvested SE
Malaysian Ringgit On-Hand	0.0001% Malaysian Ringgit On-
OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH	0.0001% OIS CAD CAONREPO
RFR USD SOFR/1.75000 06/15/22-10Y LCH	0.0001% EZHW38T7M2J6
GNMA I Pool 6 15-DEC-28 VS	0.0001% US36210AWU77
RFR USD SOFR/3.10417 03/31/23-10Y* LCH	0.0001% EZXV5914PBG0
IRS AUD 1.75000 03/16/22-5Y LCH	0.0001% EZ3HH9WDLL11
Colombian Peso	0.0001% Colombian Peso
OIS CAD CAONREPO/3.500 03/28/24-10Y* LCH	0.0001% EZ3LMT4BL4X7
THAILAND BAHT	0.0001% EZW250FGSVS7
RFR USD SOFR/3.60000 01/17/24-10Y LCH	0.0000% EZG96NDDC3M7
CASH Uninvested ILS	0.0000% CASH Uninvested ILS
SOUTH KOREA GOVT AS BP GST	0.0000% SOUTH KOREA GOV
SOUTH KOREA GOVT AS BP MYC	0.0000% SOUTH KOREA GOV
GNMA I Pool 8 15-NOV-29 VS	0.0000% US36210RW308
SS GBP STIF	0.0000% SS GBP STIF
Cleared OTC SCM GBP 0.0000% 05-01-50	0.0000% Cleared OTC SCM Gf
IRS EUR 3.30000 10/03/23-10Y LCH	0.0000% EZGP5CJX6FV1
STATE STREET ASIA OVERNT RATE	0.0000% STATE STREET ASI/
Fannie Mae Pool 5.5 01-NOV-32 VS	0.0000% US31391MF992
CASH Uninvested HKD	0.0000% CASH Uninvested HK
CHINESE - YUAN RENMINBI-NDF	0.0000% EZBCGK4QXP50
FIN FUT EURIBOR ICE (WHT) 09/16/24	0.0000% GB00H3PJDL87
RFR CHF SRFON3/0.34250 05/16/22-5Y LCH	0.0000% EZJF6HKHRR47
Forint On-Hand	0.0000% Forint On-Hand
Pound Sterling On-Hand	0.0000% Pound Sterling On-Ha
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH	0.0000% EZJNXVZCLMR9
CCSVII (CAD)	0.0000% CCSVII (CAD)
Freddie Mac GoldPool 6 01-DEC-27 VS	0.0000% US31283G4Q74
NEW ZEALAND DOLLAR	0.0000% EZ995KRCSYP7
JYSKE REALKREDIT A/S IO**PARTIAL CALL**	0.0000% DK0009403131
CDX IG41 10Y ICE	0.0000% EZ19PW28B9H5
Cleared OTC SCM MXN 0.0000% 05-01-50	0.0000% Cleared OTC SCM M;
Cleared OTC SCM EUR 0.0000% 05-01-50	0.0000% Cleared OTC SCM EL
IRS MXN 9.07260 03/14/24-3Y* CME	0.0000% IRS MXN 9.07260 03/
IRS MXN 9.26000 03/19/24-3Y* CME	0.0000% IRS MXN 9.26000 03/
South Korean Won On-Hand	0.0000% South Korean Won O
CDX ITRAXX MAIN40 5Y ICE	0.0000% EZZ6XH4SS4K6
STIF FUND (CHF)	0.0000% STIF FUND (CHF)
NORDEA KREDIT REALK IO10**PARTIAL CALL*	0.0000% DK0002044718
NORDEA KREDIT SEC IO10*PARTIAL CALL*	0.0000% DK0002047307
Cleared OTC SCM AUD 0.0000% 05-01-50	0.0000% Cleared OTC SCM AL
CASH Uninvested CNH	0.0000% CASH Uninvested CN
NYKREDIT REALKREDIT IO***PARTIAL CALL**	0.0000% DK0009524431
STIF FUND (SGD)	0.0000% STIF FUND (SGD)
STIF FUND (NZD)	0.0000% STIF FUND (NZD)
Zloty On-Hand	0.0000% Zloty On-Hand
STIF FUND (BZD)	0.0000% STIF FUND (BZD)

NORDEA REALKREDIT SEC**PARTIAL CALL**	0.0000% DK0002044551
STIF FUND (AED)	0.0000% STIF FUND (AED)
STIF FUND (SAR)	0.0000% STIF FUND (SAR)
STIF FUND (PLN)	0.0000% STIF FUND (PLN)
STIF FUND (MYR)	0.0000% STIF FUND (MYR)
STIF FUND (BRL)	0.0000% STIF FUND (BRL)
NORDEA REALKREDIT SEC**PARTIAL CALL**	0.0000% DK0002047224
REALKREDIT DANMARK SEC**PARTIAL CALL**	0.0000% DK0004616281
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.0000% DK0009399941
NYKREDIT REALKREDIT AS SEC**PARTIAL CALL	0.0000% DK0009527293
REALKREDIT DANMARK IO10**PARTIAL CALL*	0.0000% DK0004619384
STIF FUND (CNH)	0.0000% STIF FUND (CNH)
STIF FUND (DKK)	0.0000% STIF FUND (DKK)
STIF FUND (CNY)	0.0000% STIF FUND (CNY)
STIF FUND (HKD)	0.0000% STIF FUND (HKD)
NORDEA KREDIT IO30 SEC*PARTIAL CALL*	0.0000% DK0002050012
STIF FUND (NOK)	0.0000% STIF FUND (NOK)
STIF FUND (SEK)	0.0000% STIF FUND (SEK)
Cleared OTC SCM CAD 0.0000% 05-01-50	0.0000% Cleared OTC SCM C/
STIF FUND (MXN)	0.0000% STIF FUND (MXN)
STIF FUND (ZAR) (BNP PARIBAS MILAN)	0.0000% STIF FUND (ZAR) (B/
STIF FUND (TWD)	0.0000% STIF FUND (TWD)
STIF FUND (PHP)	0.0000% STIF FUND (PHP)
Deutsche Bundes RgSS 5.5000% 01-04-31	0.0000% DE0001135176
STIF FUND (RUB)	0.0000% STIF FUND (RUB)
STIF FUND (INR)	0.0000% STIF FUND (INR)
Canadian Dollar On-Hand	0.0000% Canadian Dollar On-H
Mexican Peso On-Hand	0.0000% Mexican Peso On-Har
Futures Collateral	0.0000% Futures Collateral
Cleared OTC SCM CHF 0.0000% 05-01-50	0.0000% Cleared OTC SCM C/
Cleared OTC SCM ZAR 0.0000% 05-01-50	0.0000% Cleared OTC SCM Z/
Israeli Shekel Curr Fwd (ILS) 08-MAY-24	0.0000% Israeli Shekel Curr Fw
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
South African Rand Curr Fwd (ZAR) 08-MAY-24	0.0000% South African Rand C
Currency Adjustment USD	0.0000% Currency Adjustmen
Euro Currency Curr Fwd (EUR) 03-APR-24	0.0000% Euro Currency Curr F/
UK Sterling Curr Fwd (GBP) 03-APR-24	0.0000% UK Sterling Curr Fwd
THB - USD (UNDERLYING)	0.0000% THB - USD (UNDERL
EUR - USD (UNDERLYING)	0.0000% EUR - USD (UNDERL
Taiwan Dollar (New) Curr Fwd (TWD) 03-APR-24	0.0000% Taiwan Dollar (New) C
Mexican Peso Curr Fwd (MXN) 03-APR-24	0.0000% Mexican Peso Curr Fv
THB - USD (UNDERLYING)	0.0000% THB - USD (UNDERL
NZD - USD (UNDERLYING)	0.0000% NZD - USD (UNDERL
US10 ULT UXYM4 06-24	0.0000% US10 ULT UXYM4 06
Swiss Franc On-Hand	0.0000% Swiss Franc On-Hand
BUXL 30YR UBM4 06-24	0.0000% DE000C75XMX2
AUD - USD (UNDERLYING)	0.0000% AUD - USD (UNDERL
CHF - USD (UNDERLYING)	0.0000% CHF - USD (UNDERL
South Korean Won Curr Fwd (KRW) 03-APR-24	0.0000% South Korean Won C/
Colombian Peso Curr Fwd (COP) 03-APR-24	0.0000% Colombian Peso Curr
Peru New Sol Curr Fwd (PEN) 03-APR-24	0.0000% Peru New Sol Curr Fw
Hungarian Forint Curr Fwd (HUF) 03-APR-24	0.0000% Hungarian Forint Curr
US LONG USM4 06-24	0.0000% US LONG USM4 06-2
CHF - USD (UNDERLYING)	0.0000% CHF - USD (UNDERL
ILS - USD (UNDERLYING)	0.0000% ILS - USD (UNDERLY

MXN - USD (UNDERLYING)	0.0000% MXN - USD (UNDERL
SEK - USD (UNDERLYING)	0.0000% SEK - USD (UNDERL
MXN - USD (UNDERLYING)	0.0000% MXN - USD (UNDERL
CNH - USD (UNDERLYING)	0.0000% CNH - USD (UNDERL
CAN 5YR XQM4 06-24	0.0000% CAN 5YR XQM4 06-2
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERL
Japanese Yen Curr Fwd (JPY) 03-APR-24	0.0000% Japanese Yen Curr Fw
MYR - USD (UNDERLYING)	0.0000% MYR - USD (UNDERL
Chilean Peso Curr Fwd (CLP) 08-MAY-24	0.0000% Chilean Peso Curr Fw
New Zealand Dollar Curr Fwd (NZD) 03-APR-24	0.0000% New Zealand Dollar C
EUR - USD (UNDERLYING)	0.0000% EUR - USD (UNDERL
STRAT DUMMY CHF - USD	0.0000% STRAT DUMMY CHF
EURO-BUND RXM4 06-24	0.0000% DE000C75XMU8
Peru New Sol Curr Fwd (PEN) 08-MAY-24	0.0000% Peru New Sol Curr Fw
ILS - USD (UNDERLYING)	0.0000% ILS - USD (UNDERLY
Czech Republic Koruna Curr Fwd (CZK) 03-APR-24	0.0000% Czech Republic Korur
ACGB 3YR YMM4 06-24	0.0000% ACGB 3YR YMM4 06-
Australian Dollar Curr Fwd (AUD) 08-MAY-24	0.0000% Australian Dollar Curr
Canadian Dollar Curr Fwd (CAD) 08-MAY-24	0.0000% Canadian Dollar Curr
ORO FWD USD 1Y C 2.68750 L 04/02/24 FAR	0.0000% ORO FWD USD 1Y C
Thai Baht Curr Fwd (THB) 03-APR-24	0.0000% Thai Baht Curr Fwd (T
Colombian Peso Curr Fwd (COP) 08-MAY-24	0.0000% Colombian Peso Curr
Romania Leu (New) Curr Fwd (RON) 08-MAY-24	0.0000% Romania Leu (New) C
Singapore Dollar Curr Fwd (SGD) 08-MAY-24	0.0000% Singapore Dollar Curr
IDR - USD (UNDERLYING)	0.0000% IDR - USD (UNDERL'
Denmark Krone Curr Fwd (DKK) 03-APR-24	0.0000% Denmark Krone Curr I
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
IDR - USD (UNDERLYING)	0.0000% IDR - USD (UNDERL'
Curr Fwd (CNH) 08-MAY-24	0.0000% Curr Fwd (CNH) 08-M
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
SGD - USD (UNDERLYING)	0.0000% SGD - USD (UNDERL
STIF FUND (KRW)	0.0000% STIF FUND (KRW)
ORO FWD USD 1Y C 2.83500 L 04/08/24 NGF	0.0000% EZ0X3JB7HJM0
SOFR 3M SFRH4 03-24	0.0000% SOFR 3M SFRH4 03-
Norwegian Krone Curr Fwd (NOK) 03-APR-24	0.0000% Norwegian Krone Curr
Mexican Peso Curr Fwd (MXN) 08-MAY-24	0.0000% Mexican Peso Curr Fv
Canadian Dollar Curr Fwd (CAD) 03-APR-24	0.0000% Canadian Dollar Curr
US 5YR FVM4 06-24	0.0000% US 5YR FVM4 06-24
New Zealand Dollar Curr Fwd (NZD) 08-MAY-24	0.0000% New Zealand Dollar C
CAD - USD (UNDERLYING)	0.0000% CAD - USD (UNDERL
Denmark Krone Curr Fwd (DKK) 08-MAY-24	0.0000% Denmark Krone Curr I
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
IRS HKD Fixed 5.0300% 06-21-24	0.0000% IRS HKD Fixed 5.030(
South Korean Won Curr Fwd (KRW) 08-MAY-24	0.0000% South Korean Won Ct
Norwegian Krone Curr Fwd (NOK) 08-MAY-24	0.0000% Norwegian Krone Curi
STRAT DUMMY NZD - USD	0.0000% STRAT DUMMY NZD
Curr Fwd (CNH) 03-APR-24	0.0000% Curr Fwd (CNH) 03-A
US 10YR TYM4 06-24	0.0000% US 10YR TYM4 06-24
STIF FUND (CLP)	0.0000% STIF FUND (CLP)
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERL
CAD - USD (UNDERLYING)	0.0000% CAD - USD (UNDERL
Swiss Franc Curr Fwd (CHF) 08-MAY-24	0.0000% Swiss Franc Curr Fwd
EURO-BOBL OEM4 06-24	0.0000% DE000C75XMV6
Malaysian Ringgit Curr Fwd (MYR) 08-MAY-24	0.0000% Malaysian Ringgit Cur
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'

Hungarian Forint Curr Fwd (HUF) 08-MAY-24	0.0000% Hungarian Forint Curr
MYR - USD (UNDERLYING)	0.0000% MYR - USD (UNDERL
SEK - USD (UNDERLYING)	0.0000% SEK - USD (UNDERL
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERL
NOK - USD (UNDERLYING)	0.0000% NOK - USD (UNDERL
Japanese Yen Curr Fwd (JPY) 08-MAY-24	0.0000% Japanese Yen Curr F
Australian Dollar Curr Fwd (AUD) 03-APR-24	0.0000% Australian Dollar Curr
LONG GILT G M4 06-24	0.0000% GB00KKWBC053
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERL
EURO-BTP IKM4 06-24	0.0000% DE000C75XMS2
Singapore Dollar Curr Fwd (SGD) 03-APR-24	0.0000% Singapore Dollar Curr
ACGB 10YR XMM4 06-24	0.0000% ACGB 10YR XMM4 0
10MINI JG BJM4 06-24	0.0000% SGXDB1151321
SCHATZ 2Y DUM4 06-24	0.0000% DE000C75XMW4
South African Rand Curr Fwd (ZAR) 03-APR-24	0.0000% South African Rand C
Thai Baht Curr Fwd (THB) 08-MAY-24	0.0000% Thai Baht Curr Fwd (T
IRS HKD Float 4.71143% 06-21-24	0.0000% IRS HKD Float 4.7114
Indonesian Rupiah Curr Fwd (IDR) 03-APR-24	0.0000% Indonesian Rupiah Cu
Brazilian Real Curr Fwd (BRL) 02-APR-24	0.0000% Brazilian Real Curr Fw
Curr Fwd (CNH) 10-APR-24	0.0000% Curr Fwd (CNH) 10-A
Swedish Krona Curr Fwd (SEK) 03-APR-24	0.0000% Swedish Krona Curr F
Japanese Yen Curr Fwd (JPY) 22-APR-24	0.0000% Japanese Yen Curr F
Indonesian Rupiah Curr Fwd (IDR) 08-MAY-24	0.0000% Indonesian Rupiah Cu
Malaysian Ringgit Curr Fwd (MYR) 03-APR-24	0.0000% Malaysian Ringgit Cur
Israeli Shekel Curr Fwd (ILS) 03-APR-24	0.0000% Israeli Shekel Curr Fw
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
GBP - USD (UNDERLYING)	0.0000% GBP - USD (UNDERL
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
MXN - USD (UNDERLYING)	0.0000% MXN - USD (UNDERL
Hong Kong Dollar Curr Fwd (HKD) 09-MAY-24	0.0000% Hong Kong Dollar Cur
UK Sterling Curr Fwd (GBP) 08-MAY-24	0.0000% UK Sterling Curr Fwd
INR - USD (UNDERLYING)	0.0000% INR - USD (UNDERL'
CNH - USD (UNDERLYING)	0.0000% CNH - USD (UNDERL
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
Swiss Franc Curr Fwd (CHF) 03-APR-24	0.0000% Swiss Franc Curr Fwd
US ULTRA WNM4 06-24	0.0000% US ULTRA WNM4 06
Hong Kong Dollar Curr Fwd (HKD) 12-APR-24	0.0000% Hong Kong Dollar Cur
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
US 2YR TUM4 06-24	0.0000% US 2YR TUM4 06-24
NOK - USD (UNDERLYING)	0.0000% NOK - USD (UNDERL
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERL
ORO FWD USD 1Y C 2.72100 L 04/08/24 GLM	0.0000% EZ0X3JB7HJM0
Japanese Yen Curr Fwd (JPY) 15-APR-24	0.0000% Japanese Yen Curr F
Euro Currency Curr Fwd (EUR) 08-MAY-24	0.0000% Euro Currency Curr F
ORO FWD USD 1Y C 2.69700 L 04/02/24 GLM	0.0000% ORO FWD USD 1Y C
BRL - USD (UNDERLYING)	0.0000% BRL - USD (UNDERL'
Swedish Krona Curr Fwd (SEK) 08-MAY-24	0.0000% Swedish Krona Curr F
CNH - USD (UNDERLYING)	0.0000% CNH - USD (UNDERL
GBP - USD (UNDERLYING)	0.0000% GBP - USD (UNDERL
Dual Ccy Liab Adj US	0.0000% Dual Ccy Liab Adj US
Polish Zloty Curr Fwd (PLN) 03-APR-24	0.0000% Polish Zloty Curr Fwd
NZD - USD (UNDERLYING)	0.0000% NZD - USD (UNDERL
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERL
Polish Zloty Curr Fwd (PLN) 08-MAY-24	0.0000% Polish Zloty Curr Fwd
PLN - USD (UNDERLYING)	0.0000% PLN - USD (UNDERL

GBP - USD (UNDERLYING)	0.0000% GBP - USD (UNDERL
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERL
CAN 10YR CNM4 06-24	0.0000% CAN 10YR CNM4 06-
AUD - USD (UNDERLYING)	0.0000% AUD - USD (UNDERL
EUR - USD (UNDERLYING)	0.0000% EUR - USD (UNDERL
Chilean Peso Curr Fwd (CLP) 03-APR-24	0.0000% Chilean Peso Curr Fw
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
Brazilian Real Curr Fwd (BRL) 03-MAY-24	0.0000% Brazilian Real Curr Fw
Romania Leu (New) Curr Fwd (RON) 03-APR-24	0.0000% Romania Leu (New) C
NZD - USD (UNDERLYING)	0.0000% NZD - USD (UNDERL
JPY - USD (UNDERLYING)	0.0000% JPY - USD (UNDERL'
CNH - USD (UNDERLYING)	0.0000% CNH - USD (UNDERL
ORO FWD USD 1Y C 2.78500 L 04/08/24 NGF	0.0000% EZ0X3JB7HJM0
ORO USD 10Y C 3.62700 L 04/01/24 MYC	0.0000% ORO USD 10Y C 3.62
ORO USD 10Y P 4.02700 L 04/01/24 MYC	0.0000% ORO USD 10Y P 4.02
ORO USD 10Y C 3.62400 L 04/01/24 MYC	0.0000% ORO USD 10Y C 3.62
ORO USD 10Y P 4.02400 L 04/01/24 MYC	0.0000% ORO USD 10Y P 4.02
BRITISH POUND STERLING	0.0000% EZ5BHWLH0ZW7
IRS MXN 8.67300 03/12/24-5Y* CME	0.0000% IRS MXN 8.67300 03/
IRS MXN 8.68100 03/14/24-5Y* CME	0.0000% EZ4QWQSJ7TP3
IRS MXN 8.68000 03/13/24-5Y* CME	0.0000% IRS MXN 8.68000 03/
IRS EUR 2.10000 05/17/23-1Y (WHT) LCH	0.0000% EZ2YF7THGW84
IRS MXN 8.72500 03/13/24-5Y* CME	0.0000% IRS MXN 8.72500 03/
IRS MXN 8.76000 03/25/24-5Y* CME	0.0000% EZ4S6JW0HN62
MALAYSIAN RINGGIT-NDF	0.0000% EZ889KXMPCP1
IRS MXN 8.81000 03/19/24-7Y* CME	0.0000% IRS MXN 8.81000 03/
RFR USD SOFR/2.99250 10/13/23-1Y LCH	0.0000% RFR USD SOFR/2.99
IRS EUR 0.55000 08/10/22-2Y LCH	0.0000% EZC47074FN91
EUROPEAN MONETARY UNION EURO	0.0000% EZ93CF9H0WK8
ISRAELI SHEKEL	0.0000% EZ3S94574953
IRS EUR 2.25000 04/28/23-1Y (WHT) LCH	0.0000% EZW0V518KTW4
Yen On-Hand	0.0000% Yen On-Hand
IRS EUR 2.10000 05/16/23-1Y (WHT) LCH	0.0000% EZ87DPRPJWQ2
IRO EUR 5Y P 2.85000 L 04/08/24 CBK	0.0000% EZXN4RXCWYW3
IRS EUR 2.25000 05/03/23-1Y (WHT) LCH	0.0000% EZL0Z2V66S46
IRS EUR 2.25000 04/26/23-1Y (WHT) LCH	0.0000% EZ0VCQHLW639
RFR USD SOFR/3.19000 10/25/23-1Y LCH	0.0000% RFR USD SOFR/3.19
RFR USD SOFR/3.14000 10/25/23-1Y LCH	0.0000% RFR USD SOFR/3.14
RFR USD SOFR/3.01750 10/24/23-1Y LCH	0.0000% RFR USD SOFR/3.01
RFR USD SOFR/2.84100 10/31/23-1Y LCH	0.0000% RFR USD SOFR/2.84
RFR USD SOFR/2.84500 11/15/23-1Y LCH	0.0000% RFR USD SOFR/2.84
STIF FUND (JPY) (JPM CHASE)	0.0000% STIF FUND (JPY) (JP
RFR USD SOFR/3.22500 10/25/23-1Y LCH	0.0000% RFR USD SOFR/3.22
OIS CAD CAONREPO/1.2500 06/16/21-10Y LCH	0.0000% OIS CAD CAONREPO
RFR USD SOFR/2.97300 10/27/23-1Y LCH	0.0000% RFR USD SOFR/2.97
IRS EUR 2.10000 04/06/23-1Y (WHT) LCH	0.0000% EYZKDQYFXWL9
RFR USD SOFR/3.02000 11/08/23-1Y LCH	0.0000% RFR USD SOFR/3.02
IRO EUR 5Y C 2.50000 L 04/08/24 CBK	0.0000% IRO EUR 5Y C 2.5000
Cleared OTC SCM NOK 0.0000% 05-01-50	0.0000% Cleared OTC SCM NOK
RFR USD SOFR/3.66500 01/24/24-10Y LCH	0.0000% EZZ75BQ08QL1
INDONESIAN RUPIAH-NDF	-0.0001% EZ4856XK7ZB5
RFR USD SOFR/2.92000 10/17/23-1Y LCH	-0.0001% EZFZH3TY72S8
RFR USD SOFR/3.65000 11/22/23-1Y LCH	-0.0001% RFR USD SOFR/3.65
IRO EUR 5Y C 2.43000 L 04/12/24 GLM	-0.0001% EZHPB6ZW3HJ8
RFR USD SOFR/3.65000 12/05/23-1Y LCH	-0.0001% RFR USD SOFR/3.65

NORWEGIAN KRONER	-0.0001% EZ5WQPF6JKH7
ORO USD 10Y C 3.55000 L 04/12/24 JPM	-0.0001% ORO USD 10Y C 3.55
RFR USD SOFR/3.75000 12/11/23-1Y LCH	-0.0001% RFR USD SOFR/3.75
Futures SCM GBP 0.0000% 05-01-50	-0.0001% Futures SCM GBP 0.0
RFR USD SOFR/3.75000 11/21/23-1Y LCH	-0.0001% RFR USD SOFR/3.75
CCS USD R USSOFR/JPYMUTKCALM -59 BRC	-0.0001% CCS USD R USSOFF
IRS EUR 2.10000 04/05/23-1Y (WHT) LCH	-0.0001% EZJXRN061KT4
FIN FUT CAN 10YR BOND MSE 06/19/24	-0.0001% FIN FUT CAN 10YR E
CCS USD R USSOFR/JPYMUTKCALM -58.6 CBK	-0.0001% CCS USD R USSOFF
CCS USD R USSOFR/JPYMUTKCALM-59.12 BPS	-0.0001% CCS USD R USSOFF
RFR USD SOFR/3.86000 02/21/24-10Y LCH	-0.0001% EZXT61D5Z3M4
RFR JPY MUTK/0.2500 09/14/22-10Y LCH	-0.0001% EZ96CL7JHDV6
IRS EUR 2.10000 04/13/23-1Y (WHT) LCH	-0.0001% EZJRZ6QZKZ46
CDX IG41 5Y ICE	-0.0001% EZG1MXP5KL27
ORO USD 10Y P 4.09000 L 04/26/24 MYC	-0.0001% ORO USD 10Y P 4.09
FIN FUT US ULTRA 10YR CBT 06/18/24	-0.0001% FIN FUT US ULTRA 1
IRO EUR 5Y P 2.77000 L 04/12/24 GLM	-0.0002% EZX2PSB2Z6B6
IRO EUR 5Y P 2.86000 L 04/22/24 JPM	-0.0002% EZ7599D6T5H8
CCS USD R USSOFR/JPYMUTKCALM -61 GST	-0.0002% CCS USD R USSOFF
UBS GROUP AG SR UNSEC 144A SOFR	-0.0002% US225401AV01
RFR USD SOFR/3.50000 06/20/24-30Y LCH	-0.0002% EZHSJZLQH9G3
IRO EUR 10Y C 2.48000 L 04/25/24 JPM	-0.0002% EZ02RN9KTCM0
CCS USD R USSOFR/JPYMUTKCALM -60 CBK	-0.0002% CCS USD R USSOFF
CDX IG42 5Y ICE	-0.0002% CDX IG42 5Y ICE
OIS INR MIBOR/6.50000 09/18/24-10Y LCH	-0.0002% OIS INR MIBOR/6.500
RFR JPY MUTK/0.0500 12/15/21-10Y LCH	-0.0002% EZ633BKVQHR3
ORO USD 1Y P 5.25000 L 07/10/24 DUB	-0.0002% ORO USD 1Y P 5.250
RFR JPY MUTK/0.00000 12/15/21-5Y LCH	-0.0002% EZVLTM2VFZL3
NYKREDIT REALKREDIT AS	-0.0002% DK0009543654
ORO FWD GBP 1Y C 0.82000 L 12/16/24 JPM	-0.0002% ORO FWD GBP 1Y C
MEXICAN NUEVO PESO	-0.0003% EZCWH5ZS7GG8
CCS USD R USSOFR/JPYMUTKCALM-60.5 BPS	-0.0003% CCS USD R USSOFF
CCS USD R USSOFR/JPYMUTKCALM-60.5 BPS	-0.0003% CCS USD R USSOFF
US Dollar Curr Fwd (USD) 02-APR-24	-0.0003% US Dollar Curr Fwd (L
ORO USD 10Y C 3.69000 L 04/26/24 MYC	-0.0003% ORO USD 10Y C 3.69
FIN FUT SOFR 90DAY CME (WHT) 06/18/24	-0.0003% FIN FUT SOFR 90DA
Cleared OTC SCM HKD 0.0000% 05-01-50	-0.0003% Cleared OTC SCM HK
US Dollar Curr Fwd (USD) 03-MAY-24	-0.0003% US Dollar Curr Fwd (L
GNMA II TBA 3.0% MAY 30YR JMBO	-0.0003% US21H0306587
OIS CAD CAONREPO/4.60000 08/30/24-1Y LCH	-0.0003% EZ78TJQZD0W3
ORO USD 1Y P 5.25000 L 07/15/24 BOA	-0.0003% ORO USD 1Y P 5.250
ORO USD 10Y P 3.95000 L 04/12/24 JPM	-0.0003% ORO USD 10Y P 3.95
RFR USD SOFR/4.00000 03/20/24-30Y LCH	-0.0004% EZTKY02919J5
IRS EUR 0.00000 03/17/21-15Y LCH	-0.0004% EZMP2SWG58P9
RFR USD SOFR/4.25000 03/20/24-10Y LCH	-0.0004% EZZB4JJY36K2
CBOT APUT USTN FUT 5/24 @ 108.5	-0.0004% CBOT APUT USTN F
DANISH KRONER	-0.0005% EZHGMRTRNP093
RFR GBP SONIO/4.25000 09/18/24-2Y LCH	-0.0005% EZ1H3PCYF0R5
FIN FUT EURO-SCHATZ 2YR EUX 06/06/24	-0.0005% DE000C75XMW4
OIS CAD CAONREPO/3.2500 06/21/23-10Y LCH	-0.0005% EZMNXPNK80P0
FIN FUT AUS 3YR BOND SFE 06/17/24	-0.0006% FIN FUT AUS 3YR BC
IRO EUR 5Y C 2.56000 L 04/22/24 JPM	-0.0006% EZ2LK91CJ6C3
IRS EUR 0.05400 05/27/25-25Y LCH	-0.0006% EZH2FS7Q5L00
ORO USD 10Y P 4.09000 L 04/26/24 FAR	-0.0006% ORO USD 10Y P 4.09
RFR USD SOFR/3.85700 09/01/23-7Y* LCH	-0.0007% EZ4KS7MWQMK6

SWISS FRANCS	-0.0007%	EZG0M6TSSQS1
RFR USD SOFR/3.70000 02/20/24-25Y LCH	-0.0008%	EZM735YRNV M1
IRS EUR 0.45000 12/15/20-15Y LCH	-0.0009%	EZQP8WSMLM87
Futures SCM CAD 0.0000% 05-01-50	-0.0009%	Futures SCM CAD 0.0
Shekel	-0.0009%	Shekel
ORO USD 1Y P 5.25000 L 06/20/24 NGF	-0.0009%	ORO USD 1Y P 5.250
MEXICAN NUEVO PESO	-0.0009%	EZB5B59XMX9
FIN FUT EUX EURO-BTP 06/06/24	-0.0010%	DE000C75XMS2
CCS USD R USSOFR/JPYMUTKCALM-60.5 BPS	-0.0010%	CCS USD R USSOFF
OIS CAD CAONREPO/1.5000 06/17/20-10Y LCH	-0.0010%	EZJJP30691R5
RFR USD SOFR/4.90000 06/06/23-2Y LCH	-0.0011%	EZJDWS0VZ057
OIS CAD CAONREPO/3.50000 12/18/24-1Y LCH	-0.0011%	EZR6L74C9XZ4
FIN FUT SOFR 90DAY CME (WHT) 12/17/24	-0.0012%	FIN FUT SOFR 90DA
CHINESE - YUAN RENMINBI (CNH)	-0.0013%	EZ872TXW03D5
GNMA II TBA 3.0% APR 30YR JMBO	-0.0013%	US21H0306413
ORO USD 10Y C 3.69000 L 04/26/24 FAR	-0.0014%	ORO USD 10Y C 3.69
RFR USD SOFR/1.75000 06/15/22-2Y LCH	-0.0014%	EZSDN74HDBJ2
INDIAN RUPEE-INR-NDF	-0.0014%	EZ6HCG5N7164
AUSTRALIAN DOLLARS	-0.0014%	EZVWQ4W9XSF9
IRS KRW 3.25000 09/18/24-10Y LCH	-0.0015%	IRS KRW 3.25000 09,
OIS THB THORON/2.25000 09/18/24-5Y LCH	-0.0016%	EZTCFS78BC98
FNMA TBA 5.0% MAY 30YR	-0.0017%	US01F0506505
CBOT ACAL USTN FUT 05/24 @ 111.5	-0.0018%	CBOT ACAL USTN FI
RFR USD SOFR/2.31000 01/16/24-1Y LCH	-0.0018%	RFR USD SOFR/2.31
IRS EUR 0.06350 11/17/22-30Y LCH	-0.0019%	EZT0MVWZS082
RFR USD SOFR/4.25000 12/20/23-2Y LCH	-0.0020%	EZHW4HV45JL8
SOUTH KOREA GOVT AS BP MYC	-0.0020%	SOUTH KOREA GOV
SOUTH KOREA GOVT AS BP MYC	-0.0020%	SOUTH KOREA GOV
SOUTH KOREA GOVT AS BP GST	-0.0020%	SOUTH KOREA GOV
SOUTH KOREA GOVT AS BP GST	-0.0020%	SOUTH KOREA GOV
OIS CAD CAONREPO/3.50000 05/10/24-1Y LCH	-0.0022%	EZFJV7Y0JSJ4
Futures SCM JPY 0.0000% 05-01-50	-0.0022%	Futures SCM JPY 0.0
RFR USD SOFR/3.25000 12/20/23-30Y LCH	-0.0022%	EZG0TR609791
DANISH KRONER	-0.0022%	EZ8T5MSY1RM7
RFR GBP SONIO/3.00000 06/17/25-10Y LCH	-0.0022%	EZ7PCW86B6J0
FIN FUT SOFR 90DAY CME (RED) 09/16/25	-0.0024%	FIN FUT SOFR 90DA
Futures SCM AUD 0.0000% 05-01-50	-0.0024%	Futures SCM AUD 0.0
BRAZILIAN REAL-NDF	-0.0025%	EZ5SD6T7LVS4
RFR USD SOFR/3.75000 06/21/23-2Y LCH	-0.0026%	EZT7WRY43HJ4
FNMA TBA 6.5% APR 30YR	-0.0028%	US01F0626485
RFR USD SOFR/3.50000 12/20/23-10Y LCH	-0.0032%	EZVDQJRGPL49
ORO FWD USD 1Y P 2.72100 L 04/08/24 GLM	-0.0033%	EZTB173P5MD1
U S TREASURY BOND	-0.0034%	US912810TV08
FNMA TBA 2.5% MAY 30YR	-0.0044%	US01F0226591
INDONESIAN RUPIAH-NDF	-0.0045%	EZ15005QJQ82
FIN FUT EURO-BOBL 5Y EUX 06/06/24	-0.0046%	DE000C75XMV6
CANADIAN DOLLAR	-0.0047%	EZF11Z4SL2K1
U S TREASURY NOTE	-0.0047%	US91282CJJ18
ORO FWD USD 1Y P 2.83500 L 04/08/24 NGF	-0.0047%	EZTB173P5MD1
IRS EUR 3.00000 03/15/28-5Y LCH	-0.0047%	EZJW664VCTM0
CCS USD P SF+26.161/AUD3MBBSW+29 AZD	-0.0050%	CCS USD P SF+26.16
ORO FWD USD 1Y P 2.68750 L 04/02/24 FAR	-0.0051%	ORO FWD USD 1Y P
FIN FUT SOFR 90DAY CME (RED) 12/16/25	-0.0051%	FIN FUT SOFR 90DA
FIN FUT AUS 10YR BOND SFE 06/17/24	-0.0057%	FIN FUT AUS 10YR E
RFR USD SOFR/3.75000 06/20/24-5Y LCH	-0.0063%	EZV8HF0BSL50

FIN FUT US 30YR CBT 06/18/24	-0.0064% FIN FUT US 30YR CE
ORO FWD USD 1Y P 2.78500 L 04/08/24 NGF	-0.0064% EZTB173P5MD1
FIN FUT EURO-OAT EUX 10YR 06/06/24	-0.0065% DE000C75XMZ7
FNMA TBA 2.0% APR 15YR	-0.0073% US01F0204481
JAPANESE YEN	-0.0078% EZHH3HF4QBY9
FNMA TBA 4.0% APR 30YR	-0.0093% US01F0406441
ORO FWD USD 1Y P 2.69700 L 04/02/24 GLM	-0.0101% ORO FWD USD 1Y P
Futures SCM EUR 0.0000% 05-01-50	-0.0102% Futures SCM EUR 0.0
IRS AUD 4.75000 12/20/23-5Y LCH	-0.0107% EZCLPLYPD3V5
FNMA TBA 2.0% APR 30YR	-0.0109% US01F0206460
RFR USD SOFR/1.00000 06/15/22-7Y LCH	-0.0114% EZZYRLDWJ296
FIN FUT UK GILT ICE 06/26/24	-0.0139% GB00KKWBC053
IRS MXN PAY Float 11.4775% 03-08-34	-0.0144% IRS MXN PAY Float 1
IRS MXN PAY Float 11.4748% 12-07-33	-0.0146% IRS MXN PAY Float 1
CCS USD P SF+26.161/AUD3MBBSW+42 CBK	-0.0159% CCS USD P SF+26.16
CCS USD P SF+26.161/AUD3MBBSW+42.25 GLM	-0.0159% CCS USD P SF+26.16
IRS MXN PAY Float 11.4748% 12-13-28	-0.0221% IRS MXN PAY Float 1
Fannie or Freddie 5.5 01-APR-54 N	-0.0226% US01F0526495
IRS JPY Float 0.0000% 06-19-34	-0.0244% IRS JPY Float 0.0000'
Ginnie Mae II Pool 4.5 01-APR-54 N	-0.0255% US21H0426468
IRS CAD 10 Fixed 3.34375% 09-18-34	-0.0288% IRS CAD 10 Fixed 3.3
IRS USD 10 Fixed 3.8125% 09-18-34	-0.0296% IRS USD 10 Fixed 3.8
IRS EUR Float 0.0000% 09-18-34	-0.0300% IRS EUR Float 0.0000
IRS AUD Float 0.0000% 09-18-34	-0.0301% IRS AUD Float 0.0000
IRS GBP 10 Fixed 3.71875% 06-19-34	-0.0305% IRS GBP 10 Fixed 3.7
CPI PAY FIXED USD 2.6350% 09-15-33	-0.0308% CPI PAY FIXED USD
IRS NOK 10 Fixed 3.6875% 06-19-34	-0.0309% IRS NOK 10 Fixed 3.6
IRS EUR 2.50000 09/18/24-30Y LCH	-0.0340% EZCL6YWVZ3M4
Fannie or Freddie 7 01-APR-54 SS	-0.0390% US01F0706410
IRS CLP PAY 10 Fixed 5.1060% 06-21-34	-0.0438% IRS CLP PAY 10 Fixe
HICP PAY FIXED EUR 2.3245% 02-15-33	-0.0465% HICP PAY FIXED EUI
IRS MXN PAY Float 11.4850% 09-13-28	-0.0481% IRS MXN PAY Float 1
Ginnie Mae II Pool 2.5 01-APR-54 N	-0.0516% US21H0226488
Fannie or Freddie 4.5 01-APR-39 N	-0.0559% US01F0424428
Fannie or Freddie 3.5 01-APR-54 N	-0.0576% US01F0326417
IRS SEK Float 0.0000% 06-19-29	-0.0578% IRS SEK Float 0.0000
Ginnie Mae II Pool 4 01-APR-54 N	-0.0602% US21H0406403
IRS CAD Float 0.0000% 09-19-34	-0.0606% IRS CAD Float 0.0000
IRS NOK Float 0.0000% 09-18-29	-0.0618% IRS NOK Float 0.0000
IRS AUD Float 0.0000% 09-18-29	-0.0622% IRS AUD Float 0.0000
IRS AUD Float 0.0000% 09-19-34	-0.0624% IRS AUD Float 0.0000
IRS EUR Float 0.0000% 09-18-29	-0.0631% IRS EUR Float 0.0000
IRS NOK Float 4.8200% 03-20-34	-0.0638% IRS NOK Float 4.8200
IRS GBP Float 0.0000% 06-20-34	-0.0638% IRS GBP Float 0.0000
IRS CAD Fixed 3.5600% 03-20-34	-0.0647% IRS CAD Fixed 3.5600
IRS NZD Float 0.0000% 12-20-33	-0.0656% IRS NZD Float 0.0000
CPI PAY FIXED USD 2.6300% 09-15-33	-0.0661% CPI PAY FIXED USD
IRS MXN PAY Float 0.0000% 06-13-29	-0.0663% IRS MXN PAY Float 0
US Dollar Curr Fwd (USD) 08-MAY-24	-0.0774% US Dollar Curr Fwd (L
CPI PAY FIXED USD 2.6500% 09-15-33	-0.0789% CPI PAY FIXED USD
IRS EUR Fixed 2.5300% 02-04-50	-0.0790% IRS EUR Fixed 2.5300
IRS MXN PAY Float 0.0000% 06-07-34	-0.0802% IRS MXN PAY Float 0
IRS JPY Float 0.0000% 09-16-29	-0.0805% IRS JPY Float 0.0000'
CPI PAY FIXED USD 2.63125% 09-15-33	-0.0808% CPI PAY FIXED USD
IRS BRL PAY Float 10.6500% 01-02-29	-0.0823% IRS BRL PAY Float 10

IRS USD 3 Fixed 3.6875% 06-17-29	-0.0825% IRS USD 3 Fixed 3.68
IRS SEK Float 0.0000% 06-17-29	-0.0832% IRS SEK Float 0.0000
IRS AUD Float 0.0000% 09-16-29	-0.0859% IRS AUD Float 0.0000
IRS CAD 3 Fixed 3.0000% 09-16-29	-0.0860% IRS CAD 3 Fixed 3.00
IRS EUR Float 0.0000% 06-17-29	-0.0870% IRS EUR Float 0.0000
IRS NOK 3 Fixed 3.9375% 03-18-29	-0.0879% IRS NOK 3 Fixed 3.93
IRS GBP 3 Fixed 3.5000% 06-17-29	-0.0900% IRS GBP 3 Fixed 3.50
IRS EUR 15 Fixed 2.0900% 03-16-54	-0.0909% IRS EUR 15 Fixed 2.0
IRS USD Float 0.0000% 03-16-54	-0.0963% IRS USD Float 0.0000
Fannie or Freddie 3 01-APR-54 N	-0.1042% US01F0306450
IRO EUR 25Y P 0.45100 L 05/23/25 BPS	-0.1088% IRO EUR 25Y P 0.451
IRS NZD 5 Fixed 4.5625% 06-19-29	-0.1297% IRS NZD 5 Fixed 4.56
IRS CAD 5 Fixed 3.3125% 09-18-29	-0.1302% IRS CAD 5 Fixed 3.31
IRS USD 5 Fixed 3.90625% 09-18-29	-0.1304% IRS USD 5 Fixed 3.90
IRS GBP 5 Fixed 3.8125% 06-19-29	-0.1375% IRS GBP 5 Fixed 3.81
Fannie or Freddie 5 01-APR-54 N	-0.1440% US01F0506430
Fannie or Freddie 6.5 01-APR-54 SS	-0.1468% US01F0626485
HICP PAY FIXED EUR 2.4480% 02-15-33	-0.1512% HICP PAY FIXED EUI
HICP PAY FIXED EUR 2.3800% 02-15-33	-0.1703% HICP PAY FIXED EUI
HICP PAY FIXED EUR 2.3950% 02-15-33	-0.1713% HICP PAY FIXED EUI
IRS AUD Fixed 3.9400% 03-20-27	-0.1865% IRS AUD Fixed 3.9400
IRS USD Float 5.3300% 03-20-27	-0.1894% IRS USD Float 5.3300
CASH Uninvested USD	-0.2125% CASH Uninvested US
JAPANESE YEN	-0.2654% EZ1VMS41ZTW3
CPI PAY FLOAT USD 30538.0600% 09-15-28	-0.2676% CPI PAY FLOAT USD
NEW ZEALAND DOLLAR	-0.3000% EZCC14YK0XS7
IRS NZD 10 Fixed 4.4100% 06-19-34	-0.3225% IRS NZD 10 Fixed 4.4
IRS EUR 5 Fixed 2.7200% 03-21-34	-0.3409% IRS EUR 5 Fixed 2.72
IRS GBP Float 0.0000% 03-21-34	-0.3494% IRS GBP Float 0.0000
US Dollar Curr Fwd (USD) 03-APR-24	-0.5157% US Dollar Curr Fwd (L
HICP PAY FLOAT EUR 12070.0000% 02-15-28	-0.5323% HICP PAY FLOAT EU
IRS SEK Fixed 2.6600% 03-20-29	-0.5596% IRS SEK Fixed 2.6600
US Dollar Trade Receivable	-0.5702% US Dollar Trade Rece
IRS NOK Float 4.8200% 03-20-29	-0.5790% IRS NOK Float 4.8200
NEW ZEALAND DOLLAR	-1.1098% EZ7GVXMNYNH1

OFR10748
FND1065

Accounts

ISDA AZD USD
0% 03-20-29

% 03-20-29

JR 12070.0000% 02-15-33

LCH BCY USD

100% 03-21-34

1% 03-21-34

1% 06-19-34

1 30538.0600% 09-15-33

ISDA BPS USD

FUT BCY USD

0% 03-20-27

i% 03-20-27

R 2.4030% 02-15-28
R 2.4050% 02-15-28

nt 1.5200%

R 2.4780% 02-15-28

)% 06-19-29

)% 09-18-29

)% 09-18-29

)% 06-19-29

5% 05/52 @ 97 BPS

2.6050% 09-15-28

400% 03-16-54

P

)% 06-17-29

)% 03-16-54

75% 06-17-29

0% 03-18-29

0% 09-16-29
1375% 09-16-29

625% 06-17-29

2.6150% 09-15-28

0% 06-17-29

875% 09-16-29

39% 02-04-50

JSD) 15-APR-24

2.5950% 09-15-28

50% 12-20-33

d 8.4845% 06-13-29

0% 03-20-34

0% 03-20-34

D
125% 06-20-34

125% 09-18-29

375% 09-19-34

875% 09-18-29

25% 09-18-29

625% 09-19-34

875% 06-19-29

ed 8.4950% 06-07-34

8.2243% 09-13-28

R 2.3100% 02-15-28

.0000% 06-21-34

0.2473% 01-02-29

R

0.2650% 01-02-29

L

Y

5625% 06-19-34

)% 06-19-34

!500% 09-18-34

)% 06-19-34

i625% 09-18-34

)% 09-18-34

)% 09-18-34

ed 8.5155% 06-07-34

iD

9375% 06-19-34

8.9000% 12-13-28

61/AUD3MBBSW+42.25 GLM

61/AUD3MBBSW+42 CBK

D

ISDA MYC USD

0000% 05-01-50

JSD) 22-APR-24

9.7295% 12-07-33

K

8.3250% 03-08-34

IUM

2-31-50

00 L 06/20/24 NGF

K

R

Y CME (WHT) 03/18/25

CME BCY USD

Y CME (RED) 06/17/25

BCY USD

3CY CAD

In-Hand

3CY CHF

3CY EUR

3D 0.0000% 05-01-50
3CY USD

T-DELIV

BCY MXN

3CY EUR

1Y

ICE BCY USD

3CY USD

1F

3CY EUR

3CY GBP
3CY AUD

3CY GBP
3CY SGD

61/AUD3MBBSW+29 AZD

IUM
IUM

3CY JPY

IN

3CY AUD

/JPYMUTKCALM-60.5 BPS
00 L 07/15/24 BOA

IUM
IUM
JSD) 10-APR-24

3CY CAD

EK 0.0000% 05-01-50

3CY JPY

B

IUM

IUM
30YR CBT 06/18/24

IUM
IUM

00 L 07/10/24 DUB

IUM
IUM
/JPYMUTKCALM -60 CBK

R

/JPYMUTKCALM -61 GST

3T 06/18/24

ISDA NGF USD

0SE 06/13/24

/JPYMUTKCALM-60.5 BPS
/JPYMUTKCALM-60.5 BPS

JP MORGAN)

Γ 06/28/24
TION CLAIM NET ASSET

ZD 0.0000% 05-01-50
/JPYMUTKCALM-59.12 BPS

/JPYMUTKCALM -58.6 CBK

JSD) 12-APR-24
/JPYMUTKCALM -59 BRC

nd

000 L 04/25/24 JPM

JSD) 09-MAY-24

N

L

IK
IT OVRNT RATE AUD

0/3.3000 01/18/24-9Y* LCH

D

0/3.25000 03/15/23-5Y LCH

Y CME (WHT) 09/17/24
/18/24-5Y LCH
K
Hand
3.5000 03/22/24-9Y* LCH

;
T AS BP GST
T AS BP MYC

3P 0.0000% 05-01-50

A OVERNT RATE

D

ind

XN 0.0000% 05-01-50
JR 0.0000% 05-01-50
'14/24-3Y* CME
'19/24-3Y* CME
n-Hand

JD 0.0000% 05-01-50
IH

AD 0.0000% 05-01-50

NP PARIBAS MILAN)

land
nd

-IF 0.0000% 05-01-50

\R 0.0000% 05-01-50

/d (ILS) 08-MAY-24

.YING)

urr Fwd (ZAR) 08-MAY-24

USD

wd (EUR) 03-APR-24

(GBP) 03-APR-24

.YING)

.YING)

urr Fwd (TWD) 03-APR-24

wd (MXN) 03-APR-24

.YING)

.YING)

i-24

|

.YING)

.YING)

urr Fwd (KRW) 03-APR-24

Fwd (COP) 03-APR-24

/d (PEN) 03-APR-24

Fwd (HUF) 03-APR-24

?4

.YING)

'ING)

.YING)

.YING)

.YING)

.YING)

4

.YING)

wd (JPY) 03-APR-24

.YING)

rd (CLP) 08-MAY-24

urr Fwd (NZD) 03-APR-24

.YING)

- USD

rd (PEN) 08-MAY-24

YING)

ra Curr Fwd (CZK) 03-APR-24

-24

Fwd (AUD) 08-MAY-24

Fwd (CAD) 08-MAY-24

: 2.68750 L 04/02/24 FAR

HB) 03-APR-24

Fwd (COP) 08-MAY-24

urr Fwd (RON) 08-MAY-24

Fwd (SGD) 08-MAY-24

YING)

Fwd (DKK) 03-APR-24

YING)

YING)

IA Y-24

YING)

.YING)

24

r Fwd (NOK) 03-APR-24

wd (MXN) 08-MAY-24

Fwd (CAD) 03-APR-24

urr Fwd (NZD) 08-MAY-24

.YING)

Fwd (DKK) 08-MAY-24

YING)

0% 06-21-24

urr Fwd (KRW) 08-MAY-24

r Fwd (NOK) 08-MAY-24

- USD

PR-24

†

.YING)

.YING)

I (CHF) 08-MAY-24

r Fwd (MYR) 08-MAY-24

YING)

Fwd (HUF) 08-MAY-24
.YING)
.YING)
.YING)
.YING)
wd (JPY) 08-MAY-24
Fwd (AUD) 03-APR-24

.YING)

Fwd (SGD) 03-APR-24
6-24

urr Fwd (ZAR) 03-APR-24
THB) 08-MAY-24
13% 06-21-24
irr Fwd (IDR) 03-APR-24
wd (BRL) 02-APR-24
PR-24
wd (SEK) 03-APR-24
wd (JPY) 22-APR-24
irr Fwd (IDR) 08-MAY-24
r Fwd (MYR) 03-APR-24
rd (ILS) 03-APR-24

YING)
.YING)
YING)
.YING)

r Fwd (HKD) 09-MAY-24
(GBP) 08-MAY-24
YING)
.YING)
YING)
I (CHF) 03-APR-24
-24
r Fwd (HKD) 12-APR-24
YING)

.YING)
.YING)

wd (JPY) 15-APR-24
wd (EUR) 08-MAY-24
: 2.69700 L 04/02/24 GLM
YING)
wd (SEK) 08-MAY-24
.YING)
.YING)

(PLN) 03-APR-24
.YING)
.YING)
(PLN) 08-MAY-24
YING)

.YING)
.YING)
24
.YING)
.YING)
rd (CLP) 03-APR-24
YING)
rd (BRL) 03-MAY-24
urr Fwd (RON) 03-APR-24
.YING)
YING)
.YING)

?700 L 04/01/24 MYC
?700 L 04/01/24 MYC
?400 L 04/01/24 MYC
?400 L 04/01/24 MYC

'12/24-5Y* CME

'13/24-5Y* CME

'13/24-5Y* CME

'19/24-7Y* CME
250 10/13/23-1Y LCH

000 10/25/23-1Y LCH
000 10/25/23-1Y LCH
750 10/24/23-1Y LCH
.100 10/31/23-1Y LCH
500 11/15/23-1Y LCH
'M CHASE)
500 10/25/23-1Y LCH
J/1.2500 06/16/21-10Y LCH
300 10/27/23-1Y LCH

000 11/08/23-1Y LCH
J0 L 04/08/24 CBK
JK 0.0000% 05-01-50

000 11/22/23-1Y LCH

000 12/05/23-1Y LCH

5000 L 04/12/24 JPM
000 12/11/23-1Y LCH
0000% 05-01-50
000 11/21/23-1Y LCH
JPYMUTKCALM -59 BRC

BOND MSE 06/19/24
JPYMUTKCALM -58.6 CBK
JPYMUTKCALM-59.12 BPS

000 L 04/26/24 MYC
10YR CBT 06/18/24

JPYMUTKCALM -61 GST

JPYMUTKCALM -60 CBK

000 09/18/24-10Y LCH

000 L 07/10/24 DUB

0.82000 L 12/16/24 JPM

JPYMUTKCALM-60.5 BPS
JPYMUTKCALM-60.5 BPS
JSD) 02-APR-24
000 L 04/26/24 MYC
Y CME (WHT) 06/18/24
<D 0.0000% 05-01-50
JSD) 03-MAY-24

000 L 07/15/24 BOA
000 L 04/12/24 JPM

UT 5/24 @ 108.5

BOND SFE 06/17/24

000 L 04/26/24 FAR

0000% 05-01-50

000 L 06/20/24 NGF

3JPYMUTKCALM-60.5 BPS

Y CME (WHT) 12/17/24

0000 L 04/26/24 FAR

/18/24-10Y LCH

UT 05/24 @ 111.5
000 01/16/24-1Y LCH

'T AS BP MYC
'T AS BP MYC
'T AS BP GST
'T AS BP GST

0000% 05-01-50

Y CME (RED) 09/16/25
0000% 05-01-50

31/AUD3MBBSW+29 AZD
2.68750 L 04/02/24 FAR
Y CME (RED) 12/16/25
3OND SFE 06/17/24

3T 06/18/24

2.69700 L 04/02/24 GLM
0000% 05-01-50

1.4775% 03-08-34
1.4748% 12-07-33
31/AUD3MBBSW+42 CBK
31/AUD3MBBSW+42.25 GLM
1.4748% 12-13-28

% 06-19-34

4375% 09-18-34
125% 09-18-34
)% 09-18-34
)% 09-18-34
'1875% 06-19-34
2.6350% 09-15-33
875% 06-19-34

d 5.1060% 06-21-34
R 2.3245% 02-15-33
1.4850% 09-13-28

% 06-19-29

)% 09-19-34
)% 09-18-29
)% 09-18-29
)% 09-19-34
)% 09-18-29
)% 03-20-34
)% 06-20-34
0% 03-20-34
)% 12-20-33
2.6300% 09-15-33
1.0000% 06-13-29
JSD) 08-MAY-24
2.6500% 09-15-33
0% 02-04-50
1.0000% 06-07-34
% 09-16-29
2.63125% 09-15-33
).6500% 01-02-29

75% 06-17-29
% 06-17-29
% 09-16-29
100% 09-16-29
% 06-17-29
75% 03-18-29
100% 06-17-29
900% 03-16-54
% 03-16-54

100 L 05/23/25 BPS
25% 06-19-29
25% 09-18-29
625% 09-18-29
25% 06-19-29

R 2.4480% 02-15-33
R 2.3800% 02-15-33
R 2.3950% 02-15-33
0% 03-20-27
% 03-20-27
D

30538.0600% 09-15-28

.100% 06-19-34
!00% 03-21-34
% 03-21-34
JSD) 03-APR-24
IR 12070.0000% 02-15-28
% 03-20-29
ivable
% 03-20-29