

Offer name	1	2	3	4
Fund name	Fisher Funds Investment Series	Offer number	OFR10748	
Period disclosure applies [dd/mm/yyyy]	FND1065	Fund number	FND1065	
Asset name	30/09/2022 0:00	Security code		
JAPAN TREASURY DISC BILL #1097	% of fund net assets	2.73% JP1740971N70		
JAPAN TREASURY DISC BILL #1094		1.67% JP1740941N77		
JAPAN TREASURY DISC BILL #1109		1.54% JP1741091N99		
JAPAN TREASURY DISC BILL #1101		1.42% JP1741011N88		
U S TREASURY INFLATE PROT BD		1.26% US912810PZ57		
JAPAN TREASURY DISC BILL #1091		1.23% JP1740911N73		
JAPAN TREASURY DISC BILL #1093		1.17% JP1740931N79		
TPMT 2019-4 A1 144A		1.16% US89178BAA26		
JAPANESE GOVT BOND (5Y) #153		1.11% JP1051531N75		
JAPANESE GOVT BOND (30Y) #62		1.00% JP1300621K47		
ISRAEL MAKAM BILL		0.96% IL0088302265		
JB # 361 0.1000% 12-20-30		0.96% JP1103611M11		
DEXIA CREDIT LOCAL		0.96% XS1751347946		
U S TREASURY BOND		0.96% US912810ST60		
ANZ 10 A/C - Current Accounts 30/09/2022		0.92% ANZ 10 A/C - Current Accounts 30/09/2022		
FRANCE GOVT OAT BD		0.88% FR0013480613		
CHINA GOVERNMENT BOND		0.84% CND100045MS9		
U S TREASURY BILLS		0.68% US912796YF09		
BARCLAYS BANK PLC - CONTINGENT CAPITAL		0.68% US06740L8C27		
PRETSL 25 A1 3ML+29BP 144A		0.65% US74042FAA93		
TALNT 2019-1A A 144A		0.64% US89231XAA90		
LGATE 2008-W1X A1 3MGBP+60BP		0.62% XS0353588386		
PERU (REP OF) GLBL SRUNSC REGS		0.61% USP78024AC31		
US Treasury N/B 1.2500% 08-15-31		0.58% US91282CCS89		
US Treasury N/B 2.5000% 05-15-24		0.57% US912828WJ58		
DEVELOPMENT BK OF JAPAN SR UNSEC REGS		0.56% XS2053914524		
US Treasury N/B 4.2500% 09-30-24		0.56% US91282CFN65		
JAPANESE GOVT BOND (1LB) #23		0.55% JP1120231J51		
IMM 2004-10 1A1 1MLIB+64BP		0.53% US45254NLJ45		
JTDB Discount 01-06-23		0.51% JP1741101N97		
AMCO SPA SR UNSEC		0.50% XS2206380573		
ESA 2021-ESH A 1MLIB+108BP 144A		0.50% US30227FAA84		
Neder Waterscha RgSS 0.0000% 11-16-26		0.48% XS2079798562		
CGCMT 2016-C1 A4 WM26 WC4.979579914		0.48% US17290YAR99		
FNMA TBA 2.5% OCT 30YR		0.47% US01F0226A83		
BRITISH COLUMBIA PROV OF		0.47% CA110709DP43		
Ontario Prov Re RgSS 0.2500% 12-15-26		0.46% XS2283226798		
U S TREASURY BILLS		0.45% US912796YP80		
KOREA HOUSING FI SEC REGS		0.45% XS2355599353		
UK GILT 1 1/4% 2051		0.44% GB00BLH38158		
FNMA PASS THRU 40YR #BF0334		0.44% US3140FXLQ30		
JAPAN TREASURY DISC BILL #1098		0.43% JP1740981N86		
AMERN MUN PWR-A-COMB		0.43% US02765UEH32		
SUMITOMO MITSUI BANKING SEC		0.43% XS2008801370		
STWD 2021-LIH A 1MLIB+85.8BP 144A		0.42% US78486EAA64		
Cie Financement RgSS 2.3750% 11-21-22		0.42% FR0011356997		
REALKREDIT DANMARK IO *PARTIAL CALL*		0.42% DK0004612884		
AUSTRALIAN GOVT		0.40% AU000XCLWAG2		
PRET 2021-RN3 A1 WM55 WC4.5675 144A		0.40% US74143JAA97		
Ontario Teacher RgSS 0.1000% 05-19-28		0.40% XS2344384768		
FNMA TBA 2.0% OCT 30YR		0.39% US01F0206A20		
JB #337 0.3000% 12-20-24		0.39% JP1103371F10		
US Treasury N/B 1.7500% 08-15-41		0.38% US912810TA60		
FNMA PASS THRU 30YR #CA4346		0.38% US3140QBZL57		
NYKREDIT REALKREDIT AS**PARTIAL CALL**		0.38% DK0009527293		
BANK NOVA SCOTIA		0.37% CA06414PY478		
STANDARD CHARTERED PLC SR**FULL CALL**		0.37% XS2243296527		
NRZT 2019-RPL3 A1 144A		0.37% US64830NAA90		
COMCAST CORP SR UNSEC		0.37% US20030NCR08		
ISRAEL MAKAM BILL		0.37% IL0082305181		
PLRS 2021-1 A SONIA1M IR + 79BPS		0.36% XS2363111399		
U S TREASURY BILLS		0.36% US912796X611		
CREDIT SUISSE AG UNSEC REGS		0.36% XS0957135212		
RMAC 2018-1 A SONIA +81.93BP		0.36% XS1788988845		
WMALT 2007-OA3 4A1 1YCMT+77 **DEF**		0.36% US939355AD54		
CHINA GOVERNMENT BOND		0.36% CND10003N750		
GPMT 2021-FL3 A 1MLIB+125BP 144A		0.36% US36264BAA89		

LGATE 2007-1 A2B 3MEUR+16BP	0.36%	XS0304504003
MANSD 2007-2X A1 3MGBP+65	0.35%	XS0333305299
JPMCC 2019-FL12 A 1MLIB+145BP 144A	0.35%	US46651QAA58
JPMORGAN CHASE & CO SR UNSEC SOFR	0.34%	US46647PCV67
SPANISH GOVT BD (BONOS Y OBLIG)	0.34%	ES00000128E2
Ontario Teacher 144A 2.0000% 04-16-31	0.34%	US68329AAJ79
SANTANDER UK GROUP HLDGS SR UNSEC	0.34%	XS2525226622
China Govt Bond 2.6800% 05-21-30	0.34%	CND100036Q75
MFRA 2020-NQM2 A1 144A	0.33%	US552751AA74
MITSUBISHI UFJ FIN GRP SR UNSEC	0.33%	US606822BS23
INDX 2005-AR14 2A1A 1MLIB+30	0.33%	US45660LRX90
NRZT 2020-RPL1 A1 144A	0.33%	US64828XAA19
NGATE 2007-3X A3 3MGBP+100	0.32%	XS0332288058
CAN IMPERIAL BK	0.32%	CA136072Y744
ROYAL BK CANADA	0.32%	CA780088Y954
HSBC HOLDINGS PLC SR UNSEC	0.32%	US404280CC17
JX #51 0.3000% 06-20-46	0.31%	JP1300511G61
US Treasury N/B 0.7500% 08-31-26	0.31%	US91282CCW91
Exp-Imp Bank China 2.6100% 01-27-27	0.31%	CND10004R6Q6
TPMT 2020-2 A1A	0.31%	US89176UAN46
MEAG TXB-PLT VOGTLE	0.31%	US626207YM09
CDP Fincl Inc R RgSS 1.1250% 04-06-27	0.31%	XS2466358111
UNICREDIT SPA SR UNSEC REGS	0.30%	XS1917910884
U S TREASURY INFLATE PROT BD	0.30%	US912810FH69
CADES RgSS 0.1250% 10-25-23	0.30%	FR0013344181
SHRIRAM TRANSPORT FIN SEC REGS	0.30%	USY7758EEC13
Italy BTPS RgSS 0.0000% 04-01-26	0.30%	IT0005437147
JTDB Discount 03-10-23	0.30%	JP1741061N95
AIB GROUP PLC SR UNSEC 144A	0.30%	US00135TAA25
PROVINCE OF ALBERTA	0.29%	US013051EE35
TPMT 2019-1 A1 WM47 WC4.4215 144A	0.29%	US89177BAA35
MCMLT 2019-GS2 A1 144A	0.29%	US59981TAC99
CHARTER COMM OPT LLC/CAP SEC	0.29%	US161175CD44
BANK OF AMERICA CORP SR UNSEC	0.29%	XS2345784057
CPPIB Capital I RgSS 0.2500% 04-06-27	0.29%	XS2152308727
FHLMC GOLD 30YR GNT #G0-8666	0.28%	US3128MJW480
GOLDMAN SACHS GROUP INC SR UNSEC	0.28%	XS2338355105
TPMT 2020-1 A1 WM46 WC4.8385 144A	0.28%	US89178WAU27
Deutsche Bundes RgSS 0.0000% 05-15-36	0.28%	DE0001102549
SMB 2022-B A1B 144A SOFR	0.28%	US83206NAB38
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.27%	XS2027364244
BANCA MONTE DEI PASCHI S SEC	0.26%	IT0005386922
JTDB Discount 01-11-23	0.26%	JP1741111NA8
MORGAN STANLEY SR UNSEC	0.26%	XS2446386430
IHO VERWALTUNGS GMBH SR SEC	0.26%	XS2004438458
JAPAN TREASURY DISC BILL #1105	0.25%	JP1741051N97
JTDB Discount 12-12-22	0.25%	JP1741071N93
CTP NV SR UNSEC REGS	0.25%	XS2356029541
Caisse Francais RgSS 2.3750% 01-17-24	0.25%	FR0011686401
JAPANESE GOVT BOND (20Y) #156	0.25%	JP1201561G37
T-MOBILE USA INC	0.24%	US87264ACA16
China Development Bk 3.0900% 08-09-28	0.24%	CND10004JK34
CGMSE 2014-2A AR1 3MEUR + 75BP	0.24%	XS2339017928
FRANCE OAT RGSS 0.0000% 02-25-24	0.24%	FR0014001N46
TPMT 2019-HY3 A1A 1MLIB+100BP 144A	0.24%	US89177XAA54
ING GROEP NV SNR UNSEC	0.24%	XS2443920751
JTDB Discount 11-21-22	0.24%	JP1741031N84
REPUBLIC OF PERU SR UNSEC 144A	0.23%	US715638BD31
MARVELL TECHNOLOGY INC SR UNSEC SMR	0.23%	US573874AJ32
JX # 56 0.8000% 09-20-47	0.23%	JP1300561H93
RLOC 2007-1X A3B SONIO/N+27.93BP	0.23%	XS0300470365
BRITISH AIRWAYS PLC EETC SEC 144A	0.23%	US11043XAA19
COOPERATIEVE RABOBANK UA JR SUB RVC	0.22%	XS2050933972
GNR 2016-H14 FA 1MLIB+80BP	0.22%	US38376RVV58
Spain Kingdom 0.0000% 05-31-24	0.22%	ES0000012H33
MIRAV 2020-1 A 3MEUR + 85BP	0.22%	XS2244804154
ENERGY TRANSFER OPERATNG SR UNSEC	0.22%	US29278NAL73
BANCO BRADESCO (CAYMAN) SR UNSEC 144A	0.22%	US05947KAY64
KFW RegS RgSS 1.2500% 06-30-27	0.22%	DE000A3MQVV5
HSBC HOLDINGS PLC SR UNSEC SOFR	0.22%	US404280CY37
VANKE REAL ESTATE HK SR UNSEC REGS	0.21%	XS1823770828
China Development Bk 3.4100% 06-07-31	0.21%	CND1000484F6

CREDIT SUISSE GROUP AG SR UNSEC 144A	0.21%	US225401AF50
BANK OF AMERICA CORP SR UNSEC SOFR	0.21%	US06051GKM05
JPMORGAN CHASE & CO SR UNSEC SOFR	0.21%	US46647PDA12
AERCAP IRELAND CAP/GLOBA SR UNSEC SMR	0.21%	US00774MAT27
MALAYSIA INVESTMNT ISSUE	0.21%	MYBGO1800024
ACLO 3A AR 3MEUR + 67BP 144A	0.21%	XS2057850948
U S TREASURY BILLS	0.21%	US912796YE34
GSK CONSUMER HEALTHCRE SMR**EXCHANGE**	0.21%	US36264NAA28
Ontario Teacher 144A 1.2500% 09-27-30	0.21%	US68329AAH14
BAYER US FINANCE II LLC SR UNSEC 144A	0.20%	US07274NAL73
EURO 36X A1 3MEUR + 100BP	0.20%	XS2069480601
Italy BTPS RgSS 0.0000% 08-15-24	0.20%	IT0005452989
HUNGARY GOVT 144A	0.20%	US445545AP18
JB #330 0.8000% 09-20-23	0.20%	JP1103301D90
NORDEA KREDIT REALKREDIT**PARTIAL CALL**	0.20%	DK0002050368
GOLDMAN SACHS GROUP INC SR UNSEC	0.20%	XS2441552192
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.19%	XS1794675931
Ontario Teacher RgSS 0.5000% 05-06-25	0.19%	XS2162004209
NOVA LJUBLJANSKA BANKA D SUB	0.19%	XS2113139195
Microchip Technology 4.3330% 06-01-23	0.19%	US595017AP92
BANK OF AMERICA CORP SNR UNSEC	0.19%	XS2462323853
ROMANIA GOVT SR UNSEC REGS	0.19%	XS2364199757
OMERS Finance R RgSS 3.5000% 04-19-32	0.19%	USC68012AF72
CEETRUS SA SR UNSEC	0.19%	FR0013462728
BRITISH AIRWAYS PLC EETC SEC 144A	0.19%	US11043XAB91
DEUTSCHE BANK AG	0.19%	DE000DL19U23
ONTARIO TEACHERS' FINANC SR UNSEC REGS	0.19%	XS2344384842
NISSAN MOTOR CO SR UNSEC REGS	0.19%	XS2228683350
Netherlands G SRg144 0.0000% 01-15-24	0.18%	NL0012650469
PETRONAS CAPITAL LTD SR UNSEC REGS	0.18%	USY6886MAE04
ISRAEL FIXED BOND	0.18%	IL0011393449
FNMA PASS THRU 30YR #BV4128	0.17%	US3140MHSS99
BNP PARIBAS REGS SOFR	0.17%	US09659X2R20
UK Gilt RgSS 3.5000% 01-22-45	0.17%	GB00BN65R313
Netherlands SRg144 0.0000% 01-15-38	0.17%	NL0015000B11
SPAIN (KINGDOM OF) EMTN UNSUB	0.17%	XS0096272355
AUSTRALIA GOVT	0.17%	AU0000106411
ONTARIO (PROVINCE OF)	0.17%	XS2262263622
CAPLAND ASCENDAS REIT SR UNSEC REGS SMR	0.17%	XS2349343090
SOCIETE GENERALE 144A	0.17%	US83368RBJ05
FNMA TBA 4.0% OCT 30YR	0.17%	US01F0406A02
AROUNDTOWN SA SR UNSEC REGS	0.16%	XS2421195848
WHLs 2021-1A A 144A 3.2734% 08-20-29	0.16%	US96328DBX12
Ginnie Mae II Pool 2.5 20-OCT-51 SS	0.16%	US36179WQA98
ITALY (REP OF) GOVT EMTN	0.16%	XS0089572316
AbbVie Inc 2.3000% 11-21-22	0.16%	US00287YBM03
U S TREASURY BOND	0.16%	US912810SW99
NORTHERN TERRITORY TREAS	0.16%	AU35G0002074
NGATE 2007-3X BA 3MGBP+125	0.16%	XS0329653934
Ginnie Mae II Pool 3 01-OCT-52 N	0.15%	US21H0306A72
BROADCOM INC SR UNSEC 144A	0.15%	US11135FBQ37
DEUTSCHE BANK AG	0.15%	DE000DL19VU0
American Honda Fin 2.0500% 01-10-23	0.15%	US02665WDC29
Univ CA Taxable 4.6010% 05-15-31	0.15%	US91412GTG00
Ginnie Mae II Pool 4.5 01-OCT-52 N	0.15%	US21H0426A28
CPPIB Captl Inc RgSS 3.2500% 06-15-27	0.15%	US22411WAW64
Fannie or Freddie 5 01-OCT-52 N	0.15%	US01F0506A92
CAALT 2021-2A A 144A 0.9600% 02-15-30	0.15%	US22537CAA71
Deutsche Bundes RgSS 1.7000% 08-15-32	0.15%	DE0001102606
Deutsche Bundes RgSS 0.0000% 02-15-32	0.15%	DE0001102580
SOUTHERN CAL EDISON 1ST MTGE SOFR	0.15%	US842400HA44
ENERGY TRANSFER OPERATNG SR UNSEC	0.15%	US29278NAH61
FRANCE OAT RGSS 0.0000% 11-25-31	0.15%	FR0014002WK3
SANTANDER UK GROUP HLDGS SR UNSEC	0.15%	US80281LAH87
BAYER US FINANCE II LLC SR UNSEC 144A	0.15%	US07274NAG88
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.15%	US63861VAA52
DEUTSCHE BANK NY SR UNSEC	0.14%	US251526BY45
UBS Group Fundi 144A 4.2530% 03-23-28	0.14%	US90352JAC71
FRANCE OAT RGSS 0.0000% 02-25-27	0.14%	FR0014003513
SPIRIT AEROSYSTEMS INC SR UNSEC	0.14%	US85205TAJ97
WELLS FARGO & COMPANY SOFR	0.14%	US95000U2X04
TESCO CORP TREASURY SERV SR UNSEC REGS	0.14%	XS1896851224

HYATT HOTELS CORP SR UNSEC	0.14%	US448579AL64
GSK Consmr Hlth 144A 3.3750% 03-24-27	0.14%	US36264FAB76
NISSAN MOTOR CO SR UNSEC 144A	0.14%	XS2229089060
JX #30 2.3000% 03-20-39	0.14%	JP1300301940
CPI PROPERTY GROUP SA SR UNSEC	0.14%	XS2290544068
FHR 4579 FD 1MLIB+35BP	0.14%	US3137BPPH69
CITIGROUP INC SR UNSEC SOFR	0.14%	US172967NL16
TESCO PROPERTY FIN 4 PLC MTGE BACKED	0.14%	XS0588909878
US Treasury N/B 2.0000% 08-15-51	0.14%	US912810SZ21
NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	0.14%	US654744AB77
INDOGB FR65 6.6250% 05-15-33	0.13%	IDG000010406
BHG 2022-A A 144A 1.7100% 02-20-35	0.13%	US054977AA12
PSP Capital Inc RgSS 1.6250% 10-26-28	0.13%	US69376Q2B87
Korea Treasury Bond 2.3750% 12-10-31	0.13%	KR103502GBC0
BANK OF IRELAND GROUP SNR UNSEC	0.13%	XS2465984289
Ontario Province 2.6500% 02-05-25	0.13%	CA68323AER10
JYSKE REALKREDIT SEC IO**PARTIAL CALL**	0.13%	DK0009403727
TENCENT HOLDINGS LTD SR UNSEC REGS	0.13%	US88032XAG97
Can Govt Bond 0.5000% 09-01-25	0.13%	CA135087K940
Bundesrepublik RgSS 0.0000% 08-15-50	0.13%	DE0001030724
NOVA KREDITNA BANKA MARI SR NONPREF	0.13%	XS2430442868
SAGAX EURO MTN SR UNSEC	0.13%	XS2447539060
GA GLOBAL FUNDING TRUST SEC 144A	0.13%	US36143L2G95
KFW RgSS 0.0000% 04-02-24	0.13%	DE000A2LQSP7
Ginnie Mae II Pool 2 01-OCT-52 N	0.13%	US21H0206A81
BANCO SANTANDER SA	0.13%	US05964HAL96
EQT AB SNR UNSEC	0.13%	XS2463988795
ISRAEL GOVT GLBL	0.13%	US46513YJJ82
Agricultural Develop 2.7400% 02-23-27	0.13%	CND10004SDM2
Danske Mtge Bk RgSS 0.0100% 11-24-26	0.12%	XS2412105533
Agricultural Develop 3.3000% 11-05-31	0.12%	CND10004NXC2
BNP PARIBAS SR NONPREF REGS SOFR	0.12%	US09659X2Q47
China Govt Bond 2.8000% 03-24-29	0.12%	CND10004T201
ORGANON & CO/ORG SR UNSEC REGS SMR	0.12%	USU6835WAB01
CITIGROUP INC SR UNSEC SOFR	0.12%	US172967NN71
ABU DHABI GOVT SR UNSEC REGS	0.12%	XS2125308242
Indonesia Repub RgSS 4.3500% 01-08-27	0.12%	USY20721BQ18
Ontario Teacher RgSS 1.8500% 05-03-32	0.12%	XS2475513953
Pacific Life 144A 0.5000% 09-23-23	0.12%	US6944PL2C24
NISSAN MOTOR CO SR UNSEC 144A	0.12%	US654744AD34
Indonesia Republic 4.1500% 09-20-27	0.12%	US455780DM52
Bermuda Govt I RgSS 5.0000% 07-15-32	0.12%	USG10367AH66
Untd Arab Emira RgSS 4.0500% 07-07-32	0.12%	XS2492384818
SUMITOMO MITSUI BANKING COVERED SEC	0.12%	XS2066652897
FNMA PASS THRU 30YR #QD5748	0.12%	US3133B3L540
China Govt Bond 3.0200% 05-27-31	0.12%	CND100047QT4
Sigma Alimentos RgSS 4.1250% 05-02-26	0.11%	USP8674JAE93
Hungary Govt Re RgSS 5.2500% 06-16-29	0.11%	XS2010026305
PRUDENTIAL PLC SUB RVC	0.11%	XS2403426427
STATE OF ISRAEL	0.11%	XS2167193015
UK Gilt RgSS 0.3750% 10-22-26	0.11%	GB00BNNGP668
TP ICAP PLC SR UNSEC SMR	0.11%	XS2409096349
UNITED KINGDOM GILT	0.11%	GB00BM8Z2V59
U S TREASURY INFLATE PROT BD	0.11%	US912810PS15
China Development Bk 3.9000% 08-03-40	0.11%	CND10003HJY9
CBRE GI OPEN END FUND SNR UNSEC	0.11%	XS2397357463
Belgium Kingd SRg144 1.2500% 04-22-33	0.11%	BE0000346552
Finland Rep SRg144 0.8750% 09-15-25	0.11%	FI4000167317
FNMA PASS THRU 30YR #FM3243	0.11%	US3140X6S931
REALT 2018-1A A1 144A	0.11%	CA75585RQL29
Societe General RgSS 0.0100% 12-02-26	0.11%	FR0014006UI2
QATAR PETROLEUM SR UNSEC REGS	0.11%	XS2359548935
BPCE SFH SA Reg RgSS 1.1250% 04-12-30	0.11%	FR0014009O88
European Inv Ba RgSS 0.0500% 10-13-34	0.11%	XS2055781962
America Movil SAB 2.8750% 05-07-30	0.11%	US02364WBJ36
BANK NOVA SCOTIA	0.11%	CA06414PYB17
Roche Hldgs Inc 144A 1.9300% 12-13-28	0.11%	US771196BW19
QATAR PETROLEUM SR UNSEC REGS	0.11%	XS2357494751
CAMPBELL SOUP CO SR UNSEC SMR	0.10%	US134429BE86
Portugal Rep SRg144 0.7000% 10-15-27	0.10%	PTOTEMOE0035
CRH Finland Reg RgSS 0.8750% 11-05-23	0.10%	XS2169281131
AerCap Ireland Captl 2.4500% 10-29-26	0.10%	US00774MAV72

VENTR 2014-17A ARR 3MLIB+88BP 144A	0.10%	US92329YAL02
Australia Govt RgSS 1.7500% 11-21-32	0.10%	AU0000143901
ElG Pearl Hldgs RgSS 3.5450% 08-31-36	0.10%	XS2400630005
NORDEA KREDIT REALKREDIT**PARTIAL CALL**	0.10%	DK0002047224
PEPAU 25A A1U 1MLIB+93BP 144A	0.10%	US71336JAA25
FHASI 2007-AR3 1A1 WM37 WC6.4928 ARM**DE	0.10%	US32056JAA25
France OAT SRg144 1.2500% 05-25-36	0.10%	FR0013154044
Switzerland Gov RgSS 3.5000% 04-08-33	0.10%	CH0015803239
Galaxy Pipeline RgSS 2.1600% 03-31-34	0.09%	XS2300185613
FNMA PASS THRU 30YR #QD8010	0.09%	US3133B53T71
United Sts Tsy Bill Discount 10-13-22	0.09%	US912796V557
Cooperatieve Re RgSS 0.1250% 12-01-31	0.09%	XS2416563901
JYSKE REALKREDIT A/S IO *PARTIAL CALL*	0.09%	DK0009397739
U S TREASURY BOND	0.09%	US912810SS87
Wintershall Dea RgSS 1.8230% 09-25-31	0.09%	XS2055079904
N.Rhine-Westpha RgSS 0.1250% 06-04-31	0.09%	DE000NRW0MY1
AFFRM 2021-Z2 A 144A 1.1700% 11-16-26	0.09%	US00834TAA60
Untd Kingdom Re RgSS 1.1250% 01-31-39	0.09%	GB00BLPK7334
AT&T INC 1.6000% 05-19-28	0.09%	XS2180007549
Fannie Mae Pool 2 01-NOV-51 N	0.09%	US31418D6B37
PERU (REP OF) GLBL SRUNSEC REGS	0.09%	US715638DC30
Korea Treasury Bond 2.2500% 06-10-25	0.09%	KR103501G562
Australia Govt RgSS 3.2500% 04-21-25	0.09%	AU3TB0000168
Saskatchewan Prov 3.2500% 06-08-27	0.09%	US803854KQ02
PEPAU 20X A1A	0.09%	AU3FN0041117
CHARTER COMM OPT LLC/CAP SEC	0.09%	US161175CG74
Belgium Govt SRg144 1.0000% 06-22-26	0.09%	BE0000337460
FNMA TBA 2.0% OCT 15YR	0.09%	US01F0204A48
AUSTRALIAN GOVERNMENT SR UNSEC	0.09%	AU0000013740
FNMA PASS THRU 30YR #BV3101	0.09%	US3140MGNT45
NYKREDIT REALKREDIT**PARTIAL CALL**	0.09%	DK0009522815
JGB #9 0.4000% 03-20-56	0.08%	JP1400091G59
WLAKE 2019-2A E 144A 4.0200% 04-15-25	0.08%	US96041LAG77
DEUTSCHE BANK NY SOFR SR NON-PREF	0.08%	US251526CD98
Williams Cos Inc 3.5000% 11-15-30	0.08%	US969457BX79
European Inv Ba RgSS 1.1250% 09-15-36	0.08%	XS1361554584
JOHN LEWIS PLC BD	0.08%	XS0527985583
Kreditanstalt R RgSS 1.3750% 06-07-32	0.08%	XS2475954900
FNMA PASS THRU 30YR #BV3023	0.08%	US3140MGLD11
NORDEA REALKREDIT SEC**PARTIAL CALL**	0.08%	DK0002044551
CFMT 2021-AL1 B 144A 1.3900% 09-22-31	0.08%	US12529UAF75
GNMA PASS THRU SGL 30YR #782253X	0.08%	US36241KQE19
CHINA GOVERNMENT BOND	0.08%	CND10004NCM5
Royal Bk Scotla RgSS 3.6220% 08-14-30	0.08%	XS2172960481
EART 2020-1A D 144A 2.7300% 12-15-25	0.08%	US30167HAG39
Quebec Province 3.5000% 12-01-45	0.08%	CA74814ZER07
ROMANIA GOVT SR UNSEC REGS	0.08%	XS2364200514
JPMorgan Chase & Co 3.7020% 05-06-30	0.08%	US46647PBD78
Rep of Austri SRg144 0.0000% 02-20-31	0.08%	AT0000A2NW83
ABN AMRO Bk NV RgSS 0.4000% 09-17-41	0.08%	XS2387713238
AUSTRALIAN GOVERNMENT	0.07%	AU0000075681
MEXICO GOVT (UMS)	0.07%	XS1218289103
Ontario Province 3.4500% 06-02-45	0.07%	CA68323ACC68
Buoni Polienn SRg144 0.9500% 12-01-31	0.07%	IT0005449969
SOUTHERN CAL EDISON 1ST MTGE SOFR	0.07%	US842400HC00
RCI Banque SA RgSS 0.7500% 04-10-23	0.07%	FR0013412699
FNMA PASS THRU 30YR #BJ8703	0.07%	US3140HAU579
France OAT RgSS 0.0000% 03-25-25	0.07%	FR0013415627
CANADA GOVT REAL RETURN	0.07%	CA135087ZH04
W.Pwr Distri RegS 3.5300% 09-20-28	0.07%	XS2528341501
KILROY REALTY LP SR UNSEC	0.07%	US49427RAM43
Sweden Govt #10 RgSS 1.0000% 11-12-26	0.07%	SE0007125927
GOLDMAN SACHS GROUP INC SR UNSEC	0.07%	XS1614198262
VIRGIN MONEY UK PLC SR UNSEC	0.07%	XS2346591113
Empresa Nac de RgSS 3.0500% 09-14-32	0.07%	USP37115AH81
Brighthouse Financia 5.6250% 05-15-30	0.07%	US10922NAG88
Fannie Mae Pool 2 01-MAR-51 SS	0.07%	US31418DXK35
Bank of America Corp 2.4820% 09-21-36	0.07%	US06051GKC23
DEUTSCHE BANK AG SR UNSEC	0.07%	DE000DL19US6
Fannie Mae Pool 2 01-MAR-51 SS	0.07%	US3140QHM770
Fannie Mae Pool 2.5 01-FEB-52 N	0.07%	US3140XFM325
Ginnie Mae II Pool 2.5 01-OCT-52 N	0.07%	US21H0226A46

FHRR R006 ZA Z SEQ WM35 WC6.4347	0.07%	US31396JT212
Singapore Govt 2.8750% 09-01-30	0.07%	SG7U32949426
Can Govt Bond 1.2500% 03-01-27	0.07%	CA135087M847
European Inv Ba RgSS 0.0000% 11-15-27	0.07%	XS2419364653
REALKREDIT DANMARK IO *PARTIAL CALL*	0.07%	DK0004619384
FNMA TBA 2.0% NOV 30YR	0.07%	US01F0206B03
Euro Stability RgSS 0.0000% 12-15-26	0.07%	EU000A1299N4
Discovery Comm LLC 3.6250% 05-15-30	0.07%	US25470DBJ72
RCI Banque SA RegS 4.8750% 09-21-28	0.07%	FR001400CRG6
CFII 2021-1A A1 144A 0.4700% 04-15-33	0.06%	US165183CP74
AXA RgSS 5.1250% 07-04-43	0.06%	XS0878743623
ROADSTER FINNANCE DAC SR SEC	0.06%	XS1732478265
RESI 2019-1NCA A1 1MLIB+93BP 144A	0.06%	US76119UAA97
DOCTORS CO INTERINSURANC SURPLUS 144A	0.06%	US256141AB88
Fannie Mae Pool 2.5 01-NOV-51 N	0.06%	US3140XDRV05
UK Gilt RgSS 0.2500% 07-31-31	0.06%	GB00BMGR2809
BAFC 2005-7 4A3 WM35 WC5.743900	0.06%	US05946XU926
Ginnie Mae II Pool 3.5 15-OCT-52 N	0.06%	US21H0326A37
Malaysia Government 3.8440% 04-15-33	0.06%	MYBMX1300040
Quebec Province 2.7500% 04-12-27	0.06%	US748149AN17
Ontario Province 2.5000% 04-27-26	0.06%	US68323ADP66
FNMA PASS THRU 30YR #QD8207	0.06%	US3133B6DL13
GOLDMAN SACHS GROUP INC SR UNSEC	0.06%	XS2292954893
Brit Telecomm RegS 2.7500% 08-30-27	0.06%	XS2496028502
Fannie Mae Pool 2.5 01-MAY-51 SS	0.06%	US3140QKP280
Heathrow Fundin RgSS 1.1250% 10-08-32	0.06%	XS2328823104
SDART 2020-4 C 1.0100% 01-15-26	0.06%	US80286WAF32
Mexican Bonos 7.7500% 11-23-34	0.06%	MX0MGO0000U2
Mondelez Intl Inc 1.6250% 03-08-27	0.06%	XS1197270819
Magallanes Inc 144A 3.6380% 03-15-25	0.06%	US55903VAE39
Lloyds Banking RgSS 2.0000% 04-12-28	0.06%	XS2430704655
Deutsche Bundes RgSS 0.0000% 05-15-35	0.06%	DE0001102515
Bank of America Corp 3.4190% 12-20-28	0.06%	US06051GHD43
ING Groep NV Re RgSS 1.2500% 02-16-27	0.06%	XS2443920249
UNEDIC RegS RgSS 1.7500% 11-25-32	0.06%	FR001400ADP1
Nestle Hldgs Re RgSS 2.5000% 04-04-32	0.06%	XS2464407860
Euro Fincl Stab RgSS 0.0000% 10-15-25	0.05%	EU000A1G0EJ9
Fannie or Freddie 1.5 01-OCT-37 N	0.05%	US01F0124A11
Suez SACA RegS RgSS 2.3750% 05-24-30	0.05%	FR001400AFN1
BANK NOVA SCOTIA	0.05%	CA06414PY965
Boston Scientific 0.6250% 12-01-27	0.05%	XS2070192591
AT&T Inc 1.7000% 03-25-26	0.05%	US00206RML32
Thailand Government 1.6000% 12-17-29	0.05%	TH0623039C03
American Tower Corp 0.4500% 01-15-27	0.05%	XS2346206902
DH Europe Finance SA 0.4500% 03-18-28	0.05%	XS2050404800
Fannie Mae Pool 2 01-APR-51 SS	0.05%	US31418DYB27
New Zealand Govt 2.0000% 05-15-32	0.05%	NZGOVDT532C8
Italy BTPS Rg144 4.0000% 04-30-35	0.05%	IT0005508590
FRANCE OAT SRG144 0.5000% 06-25-44	0.05%	FR0014002JM6
Fannie or Freddie 1.5 01-OCT-52 N	0.05%	US01F0126A92
Denmark Kingdom 1.7500% 11-15-25	0.05%	DK0009923138
Gen Motors Finc RgSS 0.6000% 05-20-27	0.05%	XS2307768734
Italy BTPS Rg SRg144 1.5000% 04-30-45	0.05%	IT0005438004
CMLTI 2005-3 2A2A WM35 WC5.0453	0.05%	US17307GTJ75
Thermo Fisher 0.8000% 10-18-30	0.05%	XS2366407018
FNMA TBA 3.5% NOV 30YR	0.05%	US01F0326B57
Natl Grid PLC R RgSS 0.2500% 09-01-28	0.05%	XS2381853279
AFFRM 22-X1 A 144A 1.7500% 02-15-27	0.05%	US00834HAA23
Euro Financial RgSS 0.4000% 01-26-26	0.05%	EU000A1G0EB6
Gen Motors Financial 4.0000% 01-15-25	0.05%	US37045XAS53
Credit Suisse R RgSS 2.8750% 04-02-32	0.05%	CH1174335740
Malaysia Government 3.9550% 09-15-25	0.05%	MYBMO1500010
Prin Life Globa 144A 1.2500% 06-23-25	0.05%	US74256LEE56
N.Rhine-Westpha RgSS 1.5500% 06-16-48	0.05%	DE000NRWOKF4
Dominion Energy Inc 4.2500% 06-01-28	0.05%	US25746UCY38
BUMF 7X A1 3MGBP + 100BP	0.05%	XS0330211359
GNMA I Pool 3 15-JUN-43 VS	0.05%	US36181BK417
AIA Group Ltd R RgSS 0.8800% 09-09-33	0.05%	XS2356311139
New Zealand Govt 2.7500% 05-15-51	0.05%	NZGOVDT551C8
Williams Cos Inc 4.5500% 06-24-24	0.05%	US969457BW96
Freddie Mac GoldPool 4.5 01-JUN-41 VS	0.05%	US3132GFA801
TREASURY CORP VICTORIA	0.05%	AU3SG0001175

European Union RgSS 0.0000% 07-04-31	0.05% EU000A3KSXE1
Fannie Mae Pool 2 01-FEB-51 SS	0.05% US31418DWR96
JPMorgan Chase & Co 4.2030% 07-23-29	0.05% US46647PAV85
Freddie Mac GoldPool 3 01-AUG-27 VS	0.05% US31306XBJ19
ROMANIA GOVT SR UNSEC REGS	0.05% XS2109812508
S&P Global Inc 144A 2.4500% 03-01-27	0.04% US78409VBA17
FORDF 2020-1 D 2.1200% 09-15-25	0.04% US34528QHP28
Baxter International 0.8680% 12-01-23	0.04% US071813CE75
Morgan Stanley 2.4840% 09-16-36	0.04% US61747YEF88
Northwestern 144A 1.7000% 06-01-28	0.04% US66815L2D03
NORDEA KREDIT REALKREDIT IO30 SEC	0.04% DK0002050012
Portugal Repu SRg144 0.4750% 10-18-30	0.04% PTOTELOE0028
WI K151 A2 3.8000% 12-25-32	0.04% US3137H8WB34
CMLTI 2005-11 A2A 1YRT+240	0.04% US17307GW795
New Zealand Gov RgSS 4.5000% 04-15-27	0.04% NZGOVDT427C1
US Treasury N/B 3.7500% 08-15-41	0.04% US912810QS06
Canada Housing 144A 2.3500% 06-15-27	0.04% CA13509PFX65
Morgan Stanley 3.6200% 04-17-25	0.04% US61747YEQ44
FN ARM 920773 US0012M+238 10.005	0.04% US31412B6J69
Unum Group 4.1250% 06-15-51	0.04% US91529YAR71
KOMMUNALBANKEN AS	0.04% AU3CB0285849
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.04% DK0009403644
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.04% DK0009397069
Romanian Govt R RgSS 3.0000% 02-27-27	0.04% XS2434895988
France OAT RgSS 0.0000% 02-25-26	0.04% FR0013508470
Toronto-Dominion Bk 1.4500% 01-10-25	0.04% US89114TZL96
American Water Capit 2.8000% 05-01-30	0.04% US03040WAW55
European Union RgSS 0.0000% 07-04-35	0.04% EU000A285VM2
European Invest RgSS 0.3750% 09-15-27	0.04% XS2446841657
Poland Government Bd 2.5000% 07-25-26	0.04% PL0000108866
Bank of America Corp 4.8270% 07-22-26	0.04% US06051GLA57
Fannie Mae Pool 3.5 01-SEP-57	0.04% US3140FXG558
MTA NY 6.5480% 11-15-31	0.04% US59259YCA55
JPMorgan Chase & Co 4.8510% 07-25-28	0.04% US46647PDG81
REALKREDIT DANMARK SEC**PARTIAL CALL**	0.04% DK0004616281
FNMA PASS THRU 15YR #FM1796	0.04% US3140X47J93
Spain Kingdom SRg144 4.7000% 07-30-41	0.04% ES00000121S7
FRANCE OAT SRG144 1.5000% 05-25-50	0.04% FR0013404969
Korea Treasury Bond 2.1250% 06-10-27	0.04% KR103502G768
Goldman Sachs Gp Inc 4.4820% 08-23-28	0.04% US38141GZU11
Fannie Mae Pool 2 01-SEP-50 SS	0.04% US3140QEU424
FNR 2018-13 MP 3.5000% 12-25-57	0.04% US3136B02D78
UK TSY 0 5/8% 2050	0.04% GB00BMBL1F74
China Development Bk 3.6600% 03-01-31	0.04% CND1000446L3
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.04% US93363EAF25
Fannie Mae Pool 4 01-SEP-45 S	0.04% US31418BU797
Belgium Kingd SRg144 1.4000% 06-22-53	0.04% BE0000355645
Exelon Corporation 4.4500% 04-15-46	0.04% US30161NAV38
SPANISH GOVT BD (BONOS Y OBLIG)	0.04% ES0000012H58
Bank of Nova Scotia 3.4500% 04-11-25	0.04% US06417XAH44
BHG 2021-B A 144A 0.9000% 10-17-34	0.04% US08862BAA35
Niagara Mohawk 144A 1.9600% 06-27-30	0.04% US65364UAN63
Israel Government Bo 1.0000% 03-31-30	0.04% IL0011609851
Citigroup Inc 3.0700% 02-24-28	0.04% US172967NG21
Freddie Mac GoldPool 3.5 01-JUL-32 VS	0.04% US3128P7TY92
CWHL 2005-2 2A1 1MLIB+32	0.04% US12669GPR64
Fannie Mae Pool 4 01-AUG-45 S	0.04% US31418BT559
Colombian TES 6.0000% 04-28-28	0.04% COL17CT02914
Goldman Sachs R RegS 4.0000% 09-21-29	0.04% XS2536502227
Fannie Mae Pool 2.5 01-NOV-51 SS	0.03% US3140XFPU97
Euro Stability RgSS 0.0000% 12-16-24	0.03% EU000A1Z99M6
Australia Govt RgSS 2.7500% 05-21-41	0.03% AU0000018442
Freddie Mac GoldPool 3 01-JUL-46 S	0.03% US3132WEYZ93
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.03% DK0009399941
Norway Govt Rg144 3.5000% 10-06-42	0.03% NO0012712506
Fannie Mae Pool 2.5 01-MAY-51 SS	0.03% US3140XAUM20
Sempra Energy 3.3000% 04-01-25	0.03% US816851BN84
GNMA I Pool 3 15-MAY-43 VS	0.03% US36180NDN21
Fannie Mae Pool 4 01-APR-49 MS	0.03% US3140XHG687
Switzerland Gov RgSS 0.0000% 06-22-29	0.03% CH0224397346
MFT 2021-3A A 144A 0.6500% 12-15-31	0.03% US57108QAA13
Netherlands G SRg144 0.0000% 07-15-31	0.03% NL00150006U0

GSR 2005-AR6 2A1 WM35 WC4.9	0.03%	US362341RX95
US Treasury N/B 2.8750% 05-15-32	0.03%	US91282CEP23
FNMA PASS THRU 30YR #BV3083	0.03%	US3140MGM995
Korea Treasury Bond 2.1250% 03-10-47	0.03%	KR103502G735
Intercontinental Exc 3.0000% 06-15-50	0.03%	US45866FAL85
Thailand Government 4.6750% 06-29-44	0.03%	TH062303O600
Toyota Motor Cr Corp 3.9500% 06-30-25	0.03%	US89236TKC89
Freddie Mac GoldPool 4 01-JAN-47 S	0.03%	US3132XCRX53
SEMT 2003-4 2A1 AFC 1MLI+35	0.03%	US81743PBW59
Freddie Mac Pool 2 01-MAR-51 SS	0.03%	US3132DWBB81
Fannie Mae Pool 4 01-JUN-48 S	0.03%	US3140XCPV40
PepsiCo Inc 3.6000% 02-18-28	0.03%	US713448FL73
Freddie Mac Pool 2.5 01-JUL-50 SS	0.03%	US3133KJJW36
Italy BTPS Rg SRg144 1.7000% 09-01-51	0.03%	IT0005425233
Fannie Mae Pool 4.5 01-JAN-51	0.03%	US3140FXGL08
US Bancorp 4.9670% 07-22-33	0.03%	US91159HJG65
Denmark Kingdom 4.5000% 11-15-39	0.03%	DK0009922320
Martin Marietta Mtls 2.4000% 07-15-31	0.03%	US573284AW62
NSTAR Electric Co 4.9500% 09-15-52	0.03%	US67021CAT45
Ginnie Mae II Pool 4 20-MAR-45 S	0.03%	US36179Q6Q92
Verizon Communctns 2.1000% 03-22-28	0.03%	US92343VGH15
FRANCE (GOVT OF)	0.03%	FR0014001NN8
Fannie Mae Pool 2 01-DEC-50 SS	0.03%	US31418DVA70
Enterprise Products 4.4500% 02-15-43	0.03%	US29379VAY92
British Columbia Prv 2.9500% 06-18-50	0.03%	CA110709GJ55
Fannie Mae Pool 3.5 01-MAY-58	0.03%	US3140FXJJ25
Freddie Mac GoldPool 3 01-NOV-46 S	0.03%	US31335AZ687
Norway Govt R SRg144 1.2500% 09-17-31	0.03%	NO0010930522
Can Govt Bond 0.5000% 12-01-30	0.03%	CA135087L443
S&P Global Inc 144A 2.7000% 03-01-29	0.03%	US78409VBB99
Australia Govt RgSS 2.7500% 11-21-29	0.03%	AU000XCLWAX7
Boston Gas Co 144A 3.0010% 08-01-29	0.03%	US100743AL70
UPST 2021-2 A 144A 0.9100% 06-20-31	0.03%	US91680FAA03
Korea Treasury Bond 1.5000% 12-10-30	0.03%	KR103502GAC2
Ginnie Mae II Pool 3.5 20-JUN-48 MS	0.03%	US36179TZ403
Ireland Govt Re RgSS 0.0000% 10-18-31	0.03%	IE00BMMQ5JL65
FSPC T-63 1A1 12MTA+120	0.03%	US31395M2F53
Switzerland Gov RgSS 1.5000% 04-30-42	0.03%	CH0127181169
EART 2021-1A B 0.5000% 02-18-25	0.03%	US30166RAD98
Fannie Mae Pool 4 01-FEB-32 VS	0.03%	US31418ACP12
Fannie Mae Pool 3 01-NOV-51 SS	0.03%	US3140XGJS98
European Union RgSS 1.0000% 07-06-32	0.03%	EU000A3K4DD8
Broadcom Inc 144A 1.9500% 02-15-28	0.03%	US11135FBE07
Ginnie Mae II Pool 4 20-JUL-48 MS	0.03%	US36179T4P73
Rep Of Austri SRg144 1.8500% 05-23-49	0.02%	AT0000A2Y8G4
Alberta Canada Prov 3.1000% 06-01-50	0.02%	CA013051ED53
Bonos Y Oblig SRg144 0.8500% 07-30-37	0.02%	ES0000012I24
Xcel Energy Inc 3.5000% 12-01-49	0.02%	US98389BAX82
Public Service Entpr 2.4500% 11-15-31	0.02%	US744573AU04
Italy Buoni R SRg144 1.8000% 03-01-41	0.02%	IT0005421703
Fannie Mae Pool 2.5 01-AUG-51 SS	0.02%	US3140QLRC23
East Ohio Gas 144A 2.0000% 06-15-30	0.02%	US27409LAC72
Fannie Mae Pool 4.5 01-AUG-26 VS	0.02%	US3138AMEZ48
Consolidatd Edsn NY 4.3000% 12-01-56	0.02%	US209111FK46
Corebridge Fin 144A 3.5000% 04-04-25	0.02%	US21871XAA72
Sweden Govern SRg144 0.1250% 05-12-31	0.02%	SE0013935319
Ginnie Mae II Pool 3 20-SEP-51 SS	0.02%	US36179WNF13
Bristol-Myers Squibb 3.7000% 03-15-52	0.02%	US110122DW58
DH Europe - Euro 2.2000% 11-15-24	0.02%	US23291KAG04
Euro Financial RgSS 1.4500% 09-05-40	0.02%	EU000A1G0D05
Fannie Mae Pool 2.5 01-MAY-51 SS	0.02%	US3140QKVB11
UnitedHealth Group 4.0000% 05-15-29	0.02%	US91324PEH10
Korea Treasury Bond 1.5000% 03-10-50	0.02%	KR103502GA34
Anheuser-Busch InBev 4.4390% 10-06-48	0.02%	US03523TBT43
Malaysia Government 3.5820% 07-15-32	0.02%	MYBMO2200016
Freddie Mac GoldPool 6 01-SEP-38 VS	0.02%	US3128M94W97
Union Pacific Corp 3.5000% 02-14-53	0.02%	US907818FZ69
WI K150 A2 3.7100% 11-25-32	0.02%	US3137H8U417
Freddie Mac Pool 2 01-APR-51 SS	0.02%	US3133KLTH05
Fannie Mae Pool 2 01-MAY-51 SS	0.02%	US31418DYX47
Broadcom Inc 144A 2.6000% 02-15-33	0.02%	US11135FBF71
Fannie Mae Pool 3.5 01-APR-52 MS	0.02%	US3140XJAR46

Walmart Inc 1.8000% 09-22-31	0.02% US931142ET65
Home Depot Inc/The 3.2500% 04-15-32	0.02% US437076CP51
Fannie Mae Pool 3 01-SEP-36 VS	0.02% US3138WHWD01
Magallanes Inc 144A 4.0540% 03-15-29	0.02% US55903VAJ26
Univ CA 1.3160% 05-15-27	0.02% US91412HGF47
Trinity Health MI 2.6320% 12-01-40	0.02% US896517AB53
WAMU 2004-AR9 A1 ARM WM34 WC4.7072	0.02% US92922FWE41
ROMANI RgSS 2.1240% 07-16-31	0.02% XS2027596530
Fannie Mae Pool 2 01-APR-51 SS	0.02% US3140KYBS24
European Union RgSS 0.4000% 02-04-37	0.02% EU000A3K4C42
Ginnie Mae II Pool 3 20-APR-51 SS	0.02% US36179WDS44
WAMU 2006-AR5A 1A2A 12MTA+98	0.02% US93362YAB83
Fannie Mae Pool 2.5 01-OCT-50 SS	0.02% US3140QFB322
SAMI 2005-AR5 A2 1MLIB+25	0.02% US86359LPE38
Mexican Bonos 5.5000% 03-04-27	0.02% MX0MGO0001C8
Bank of America Corp 5.0150% 07-22-33	0.02% US06051GKY43
Korea Treasury Bond 1.3750% 12-10-29	0.02% KR103502G9C8
Ginnie Mae II Pool 4 20-OCT-52 N	0.02% US21H0406A63
Anheuser-Busch InBev 4.6000% 06-01-60	0.02% US035240AU42
Fannie Mae Pool 2 01-MAR-51 SS	0.02% US3140KTS304
Fannie Mae Pool 2.5 01-JUN-51 SS	0.02% US31418DZW54
Oracle Corporation 3.6000% 04-01-50	0.02% US68389XBX21
Fannie Mae Pool 2 01-DEC-40 SS	0.02% US31418DU678
Duke Energy Corp 4.5000% 08-15-32	0.02% US26441CBT18
Ginnie Mae II Pool 3.5 20-MAR-48 MS	0.02% US36179TUA14
Bristol-Myers Squibb 3.5500% 03-15-42	0.02% US110122DV75
Ginnie Mae II Pool 2 20-OCT-50 SS	0.02% US36179VVX53
Freddie Mac Pool 2 01-APR-52 SS	0.02% US3132DNF736
FRANCE OAT SRG144 4.0000% 04-25-55	0.02% FR0010171975
UK Gilt RgSS 3.7500% 07-22-52	0.02% GB00B6RNH572
Ginnie Mae II Pool 3 20-AUG-51 SS	0.02% US36179WLQ95
Freddie Mac Pool 3 01-AUG-51 SS	0.02% US3133KMJG15
Magallanes Inc 144A 5.0500% 03-15-42	0.02% US55903VAN38
SBAP 2005-20E 1 PASS THRU	0.02% US83162CPN73
Fannie Mae Pool 3 01-OCT-51 SS	0.02% US3140XGRG68
FIN FUT UK GILT ICE 12/28/22	0.02% GB00K05MMS05
Niagara Mohawk 144A 5.7830% 09-16-52	0.02% US65364UAS50
Ireland Govt RgSS 1.5000% 05-15-50	0.02% IE00BH3SQB22
Consumers Energy Co 2.5000% 05-01-60	0.02% US210518DJ22
Freddie Mac Pool 3 01-OCT-51 SS	0.02% US3133AUDY11
CommonSpirit Health 2.7820% 10-01-30	0.02% US20268JAF03
Bon Secours Mercy 2.0950% 06-01-31	0.02% US09778PAB13
Finnish Govt SRg144 0.1250% 09-15-31	0.02% FI4000507231
Anheuser-Busch Cos 4.7000% 02-01-36	0.02% US03522AAH32
Northeastern Univers 2.8940% 10-01-50	0.02% US664675AT20
Home Depot Inc/The 3.6250% 04-15-52	0.02% US437076CQ35
CommonSpirit Health 3.3470% 10-01-29	0.02% US20268JAB98
Eaton Corp 4.7000% 08-23-52	0.02% US278062AJ30
Ginnie Mae II Pool 3.5 20-FEB-47 S	0.02% US36179SWX16
Fannie Mae Pool 3.5 01-SEP-47 MS	0.02% US3140Q7QD28
Peru Republic 5.4000% 08-12-34	0.02% PEP01000C5G4
Slovenia Govern RgSS 1.7500% 11-03-40	0.02% SI0002103677
Royalty Pharma PLC 2.1500% 09-02-31	0.02% US78081BAN38
Fannie Mae Pool 3 01-APR-50 SS	0.02% US3140QDEN09
HUNGARY HGB 3.0000% 08-21-30	0.02% HU0000403696
Fannie Mae Pool 4 01-JAN-49 MS	0.02% US3140JLA384
WellPoint Inc 4.6250% 05-15-42	0.02% US94973VAY39
FNMA TBA 2.5% NOV 30YR	0.02% US01F0226B66
General Motors Co 4.8750% 10-02-23	0.02% US37045VAE02
WAMU 2004-AR1 A ARM	0.02% US92922FLD86
Anthem Inc 3.6000% 03-15-51	0.02% US036752AS28
Consumers Energy Co 4.2000% 09-01-52	0.02% US210518DQ64
GNMA I Pool 5 15-APR-40 VS	0.02% US3620AQ7E76
AT&T INC 4.6500% 06-01-44	0.02% US00206RJK95
FSPC T-62 1A1 12MTA+120	0.02% US31395HHV50
Fannie Mae Pool 3.5 01-MAY-49 MS	0.02% US3140X53W14
Comcast Corp 2.8000% 01-15-51	0.02% US20030NDL29
Korea Treasury Bond 2.7500% 12-10-44	0.02% KR103502G4C9
Microsoft Corp 3.0410% 03-17-62	0.01% US594918CF95
Univ CA 1.6140% 05-15-30	0.01% US91412HGG20
MRFC 2000-TBC3 A1 AS 1MLIB+44	0.01% US585525EN47
T-Mobile USA Inc 5.6500% 01-15-53	0.01% US87264ACW36

Duke Energy Corp 4.3000% 03-15-28	0.01% US26441CBS35
Fannie Mae Pool 6.5 01-OCT-39 VS	0.01% US31419AP508
T-Mobile USA Inc 3.0000% 02-15-41	0.01% US87264ABL89
American Intl Group 2.5000% 06-30-25	0.01% US026874DQ70
Intercontinental 4.6000% 03-15-33	0.01% US45866FAW41
Verizon Communctns 2.8500% 09-03-41	0.01% US92343VGL27
GNMA I Pool 5.5 15-SEP-35 VS	0.01% US3622A2BQ42
Freddie Mac GoldPool 3 01-SEP-27 VS	0.01% US31306XQY21
New Zealand Gov RgSS 3.0000% 04-20-29	0.01% NZGOVDT429C7
Fannie Mae Pool 2 01-MAY-28 VS	0.01% US3138WQCF77
Eaton Corp 4.1500% 03-15-33	0.01% US278062AH73
Intercontinental 4.9500% 06-15-52	0.01% US45866FAX24
GNR 2014-91 CB 2.2500% 01-16-40	0.01% US38379CRT52
Ginnie Mae II Pool 3.5 20-JUN-46 S	0.01% US36179SEH67
Fannie Mae Pool 4.5 01-MAR-30 VS	0.01% US31417YMB01
CVS Health Corp 5.1250% 07-20-45	0.01% US126650CN80
Fannie Mae Pool 2 01-DEC-50 SS	0.01% US3140X8XH53
Fannie Mae Pool 3 01-NOV-51 N	0.01% US31418D6D92
Metropolitan Trans 6.8140% 11-15-40	0.01% US59259YGF07
Freddie Mac Pool 2 01-OCT-50 SS	0.01% US3132DV7K52
Freddie Mac Pool 2 01-MAY-51 SS	0.01% US3132DVLW36
Broadcom Inc 4.3000% 11-15-32	0.01% US11135FAS02
AbbVie Inc 4.2500% 11-21-49	0.01% US00287YCB39
Fannie Mae Pool 2.5 01-MAY-52 N	0.01% US3140XHBE67
FHR 3889 KZ 4.0000% 07-15-41	0.01% US3137ADSQ11
Exelon Corp 144A 3.3500% 03-15-32	0.01% US30161NBC48
AbbVie Inc 4.7000% 05-14-45	0.01% US00287YAS81
Magallanes Inc 144A 4.2790% 03-15-32	0.01% US55903VAL71
Can Govt Bond 2.0000% 12-01-51	0.01% CA135087H722
American Water Capit 4.2000% 09-01-48	0.01% US03040WAT27
CA St Univ 2.9390% 11-01-52	0.01% US13077DRV63
Aust Govt Bond RgSS 1.7500% 06-21-51	0.01% AU0000097495
Fannie Mae Pool 2.5 01-SEP-51 SS	0.01% US3140XGGS26
American Water Capit 2.3000% 06-01-31	0.01% US03040WAY12
US Treasury N/B 1.8750% 02-15-51	0.01% US912810SU34
Southern Co 4.4000% 07-01-46	0.01% US842587CX39
UnitedHealth Group 2.9000% 05-15-50	0.01% US91324PDZ27
Freddie Mac GoldPool 3.5 01-MAR-48 MS	0.01% US3132XCR641
Fannie Mae Pool 3 01-AUG-51 SS	0.01% US3140XCM546
WAMU 2002-AR2 A D11COF+125BP	0.01% US929227LE40
Fannie Mae Pool 2.5 01-JUL-41 SS	0.01% US3140XCBC15
Fannie Mae Pool 3.5 01-JUL-48 S	0.01% US3140X6GA38
Exelon Corp 144A 4.1000% 03-15-52	0.01% US30161NBF78
DH Europe - Euro 3.2500% 11-15-39	0.01% US23291KAJ43
BSARM 2004-2 23A ARM WM34 WC4.9227	0.01% US07384MNS79
Walt Disney Co/The 2.7500% 09-01-49	0.01% US254687FM36
CVS Health Corp 1.8750% 02-28-31	0.01% US126650DQ03
Fannie Mae Pool 2.5 01-NOV-50 SS	0.01% US3140QFSY65
Apple Inc 2.8000% 02-08-61	0.01% US037833EG11
Fannie Mae Pool 2 01-FEB-51 SS	0.01% US3140QG4T11
Freddie Mac Pool 2.5 01-JUL-51 SS	0.01% US3133KME924
Fannie Mae Pool 3.5 01-FEB-45 S	0.01% US31418BMM53
Fannie Mae Pool 2 01-MAY-51 SS	0.01% US3140KYEH32
Union Pacific Corp 3.8390% 03-20-60	0.01% US907818FG88
JX # 65 0.4000% 12-20-49	0.01% JP1300651L15
Fannie Mae Pool 3 01-MAY-51 SS	0.01% US3140XFBM28
AT&T INC 3.5000% 06-01-41	0.01% US00206RJZ64
CommonSpirit Health 3.9100% 10-01-50	0.01% US20268JAG85
Hartford Finl Svcs 3.6000% 08-19-49	0.01% US416515BF08
WAMU 2005-AR13 A1A 1MLIB+29	0.01% US92922F4M79
Freddie Mac Pool 2 01-MAY-51 SS	0.01% US3133KLVJ33
Fannie Mae Pool 3 01-DEC-51 SS	0.01% US3140XFX710
American Water Capit 3.2500% 06-01-51	0.01% US03040WAZ86
Williams Cos Inc 5.3000% 08-15-52	0.01% US969457CA67
Comcast Corp 3.4500% 02-01-50	0.01% US20030NCZ24
CMLTI 2005-6 A2 1YCMT+215	0.01% US17307GXQ62
Baltimore G&E Co 3.2000% 09-15-49	0.01% US059165EL08
Fannie Mae Pool 3 01-APR-51 SS	0.01% US3140QKF869
Fannie Mae Pool 2 01-FEB-41 SS	0.01% US3140XAAQZ88
Fannie Mae Pool 4 01-JUN-41	0.01% US3140FXHP03
JPMMT 2007-A1 5A5 ARM	0.01% US46630GAV77
Korea Treasury Bond 2.0000% 03-10-49	0.01% KR103502G933

Enterprise Prod LLC 2.8000% 01-31-30	0.01% US29379VBX01
Amazon.com Inc 3.9500% 04-13-52	0.01% US023135CJ31
Citigroup Inc 3.0570% 01-25-33	0.01% US17327CAQ69
Martin Marietta Mtls 3.2000% 07-15-51	0.01% US573284AX46
Freddie Mac Pool 4 01-APR-49 MS	0.01% US31329QM403
Freddie Mac Pool 2 01-JUN-50 SS	0.01% US3133KJDQ22
Home Depot Inc/The 3.3000% 04-15-40	0.01% US437076CC49
Bonos Y Oblig SRg144 1.9000% 10-31-52	0.01% ES0000012K46
Fannie Mae Pool 2.5 01-OCT-51 N	0.01% US3140M2FC18
FN ARM 795297 12MTA+120 8.517	0.01% US31405PRS10
Freddie Mac Pool 2.5 01-MAY-50 SS	0.01% US3133KH4B90
SEMT 5-A 1MOLIB+35	0.01% US81743WAA99
Ginnie Mae II Pool 3.5 20-APR-48 MS	0.01% US36179TV519
Ireland Govt Re RgSS 0.3500% 10-18-32	0.01% IE00BMD03L28
Fannie Mae Pool 2.5 01-MAR-52 SS	0.01% US3140XHB894
FN ARM 735632 US0012M+164.1 9.868	0.01% US31402RHH57
Fannie Mae Pool 3.5 01-OCT-46 S	0.01% US3140FHLJ47
Fannie Mae Pool 2.5 01-JUN-50 SS	0.01% US3140X63P45
SARM 2004-4 3A2 ARM WM34 WC5.38	0.01% US86359BNU16
MEFA 2008-1 A1 3MLIB+95	0.01% US57563NAA63
Freddie Mac Pool 2.5 01-OCT-51 N	0.01% US3133KMYL35
Fannie Mae Pool 2.5 01-MAY-40 MS	0.01% US3140X6YZ86
GCAR 2021-2A A 144A 0.3100% 11-15-24	0.01% US36261XAA37
Home Depot Inc/The 4.9500% 09-15-52	0.01% US437076CT73
JPMorgan Chase & Co 4.9120% 07-25-33	0.01% US46647PDH64
FHR 4024 KP 2.0000% 03-15-42	0.01% US3137ANKY09
Ginnie Mae II Pool 2.5 20-NOV-42 VS	0.01% US36179MSV36
Consumers Energy Co 3.6000% 08-15-32	0.01% US210518DP81
Untd Kingdom Re RgSS 0.5000% 10-22-61	0.01% GB00BMBL1D50
JPMMT 2006-A3 7A1 WM35 WC4.8302 ARM	0.01% US46628KAV26
Danaher Corp 2.8000% 12-10-51	0.01% US235851AW20
Broadcom Inc 144A 4.1500% 04-15-32	0.01% US11135FBT75
FNR 2006-48 TF 1MLIB+40BP	0.01% US31395NLE57
Fannie Mae Pool 3.5 01-MAY-47 S	0.01% US3140X7K407
FN ARM 635156 H15T1Y+200 10.283	0.01% US31389TTM44
Fannie Mae Pool 3.5 01-SEP-43 VS	0.01% US3138X5QA80
France OAT SRg144 2.0000% 05-25-48	0.01% FR0013257524
FN ARM 693320 H15T1Y+219.2 9.515	0.01% US31400PG588
Canadian Pacific 2.4500% 12-02-31	0.01% US13645RBF01
Freddie Mac Pool 2.5 01-AUG-35 MS	0.01% US3133L7V795
MLMI 2003-A2 1A1 ARM WM32 WC 5.263	0.01% US589929M704
Freddie Mac GoldPool 3 01-DEC-46 S	0.01% US3132WJEV96
Kraft Heinz Foods Co 4.3750% 06-01-46	0.01% US50077LAB27
SARM 2004-1 4A1 WM34 WC5.5718 ARM	0.01% US86359BGF22
WAMMS 2003-AR3 2A2 ARM WM33 WC5.41	0.01% US939336G495
Fannie Mae Pool 3.5 01-SEP-47 S	0.01% US3140GT7A21
American Water Capit 3.4500% 05-01-50	0.01% US03040WAX39
Freddie Mac Pool 3 01-JAN-52 SS	0.01% US3132DVL869
Home Depot Inc/The 3.1250% 12-15-49	0.01% US437076BZ43
Fannie Mae Pool 3.5 01-FEB-48 MS	0.01% US3140H6DQ93
Freddie Mac Pool 2.5 01-APR-52 N	0.01% US3132DNDQ34
FH ARM 781047 H15T1Y+222.4 9.192	0.01% US31349SEU33
Fannie Mae Pool 3.5 01-JAN-46 S	0.01% US3140X6WG24
Gilead Sciences Inc 2.6000% 10-01-40	0.01% US375558BS17
Consolidatd Edsn NY 3.2000% 12-01-51	0.01% US209111GC11
Freddie Mac Pool 3 01-JUL-50 SS	0.01% US3133KJJQ67
France OAT SRg144 1.7500% 05-25-66	0.01% FR0013154028
Fannie Mae Pool 2.5 01-MAY-45 S	0.01% US3138YRZ506
Enterprise Prod LLC 3.3000% 02-15-53	0.01% US29379VCB71
Fannie Mae Pool 3 01-FEB-50 SS	0.01% US3140QCYW05
JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	0.01% US466247AZ62
ITC Hldgs Corp 144A 4.9500% 09-22-27	0.01% US465685AR63
Fannie Mae Pool 3 01-DEC-51 N	0.01% US3140QMV680
Fannie Mae Pool 3.5 01-SEP-46 S	0.01% US3140FFLC38
Oncor Elec Deli 144A 4.9500% 09-15-52	0.01% US68233JCL61
UnitedHealth Group 4.2000% 05-15-32	0.01% US91324PEJ75
Freddie Mac GoldPool 4.5 01-MAR-41 VS	0.01% US312946U465
MSBAM 2013-C8 XA IO WM22 WC4.196791	0.01% US61761QAF00
PepsiCo Inc 3.9000% 07-18-32	0.01% US713448FM56
Freddie Mac Pool 2.5 01-MAY-51 SS	0.01% US3133KL2553
Eli Lilly & Co 3.3750% 03-15-29	0.01% US532457BV93
Fannie Mae Pool 3 01-AUG-51 SS	0.01% US3140XHDR52

Williams Cos Inc 4.6500% 08-15-32	0.01% US969457BZ28
UnitedHealth Group 4.7500% 05-15-52	0.01% US91324PEK49
WAMU 2005-AR2 2A1A 1MLIB+31	0.01% US92922FD213
WAMU 2003-AR1 A5 ARM WM33 WC5.22	0.01% US939336PB38
Virginia Elect and 2.4500% 12-15-50	0.01% US927804GD01
AstraZeneca PLC 4.3750% 08-17-48	0.01% US046353AU26
Morgan Stanley 3.6220% 04-01-31	0.01% US6174468P76
CWHL 2004-22 A3 ARM WM34 WC5.34	0.01% US12669F6Z19
FNR 2004-11 A 1MLIBOR+12	0.01% US31393T7H31
Fannie Mae Pool 3 01-MAR-36 VS	0.01% US31418BZQ21
SAMI 2003-AR1-A3 1MOLIB+42	0.01% US86358HRX97
FNR 2006-5 3A2 WM32 WC5.9547	0.01% US31394VL730
Anthem Inc 4.5500% 05-15-52	0.01% US036752AU73
SBAP 2005-20J 1	0.01% US83162CPV99
CSX Corp 4.5000% 11-15-52	0.01% US126408HV80
FH ARM 780431 H15T1Y+222.3 9.421	0.01% US31342APQ66
Ginnie Mae II Pool 4.5 20-JAN-46 S	0.01% US36179RXF18
Ginnie Mae II Pool 3.5 20-OCT-46 S	0.01% US36179SNV50
France OAT RgSS 4.5000% 04-25-41	0.01% FR0010773192
NORDEA CREDIT REALK IO10**PARTIAL CALL**	0.01% DK0002044718
Fannie Mae Pool 3 01-OCT-51 SS	0.01% US3140XDGU41
SAMI 2004-AR3 1A2 AFC 1MLIB+29	0.01% US86359LBY48
Fannie Mae Pool 3.5 01-MAR-46 S	0.00% US3140X6YJ45
Fannie Mae Pool 2 01-JUL-51 SS	0.00% US3140XGYT07
Fannie Mae Pool 6.5 01-AUG-37 VS	0.00% US31413BPJ43
Freddie Mac Pool 2 01-NOV-51 N	0.00% US3133KNA946
Broadcom Inc 144A 3.4690% 04-15-34	0.00% US11135FBL40
FN ARM 545953 H15T1Y+226.5 10.379	0.00% US31385JQE19
Bristol-Myers Squibb 3.9000% 03-15-62	0.00% US110122DX32
AstraZeneca PLC 6.4500% 09-15-37	0.00% US046353AD01
FNR 2007-39 *GI* 3.6560% 05-25-37	0.00% US31396VSV17
HCA Inc 144A 4.6250% 03-15-52	0.00% US404119CG28
FHR 4579 SD IO WM33 WC3.105	0.00% US3137BPS836
Ginnie Mae II Pool 3.5 20-JUL-46 S	0.00% US36179SGL51
Freddie Mac GoldPool 3.5 01-SEP-28 VS	0.00% US31307EFB56
Freddie Mac Pool 2 01-AUG-51 SS	0.00% US3133KMLL71
CWHL 2005-R2 1AF1 VA 1ML+34 144A **DEF**	0.00% US12669GN644
Verizon Communctns 3.4000% 03-22-41	0.00% US92343V GK44
Magallanes Inc 144A 5.1410% 03-15-52	0.00% US55903VAQ68
Canadian Pacific 3.0000% 12-02-41	0.00% US13645RBG83
CMLTI 2005-6 A1 1YCMT+210	0.00% US17307GXP89
Fannie Mae Pool 3.5 01-DEC-47 MS	0.00% US3140H23B24
Can Govt Bond 3.5000% 12-01-45	0.00% CA135087ZS68
Fannie Mae Pool 4 01-JUN-46 S	0.00% US3140F8BQ97
BSARM 2003-7 6A WM33 WC4.979 ARM	0.00% US07384MYW62
Fannie Mae Pool 4 01-JAN-41 VS	0.00% US3138A1LE91
Fannie Mae Pool 4 01-MAY-46 S	0.00% US3140F4UB04
JPMMT 2007-A1 3A3 ARM WM35 WC5.26	0.00% US46630GAJ40
Merck & Co 2.7500% 12-10-51	0.00% US58933YBF16
GNMA I Pool 4.5 15-APR-35 VS	0.00% US36211RXB04
Freddie Mac GoldPool 3 01-DEC-46 S	0.00% US3132WJEU14
Eli Lilly and Co 2.2500% 05-15-50	0.00% US532457BY33
HCA Inc 3.5000% 07-15-51	0.00% US404119CB31
CSFB 2002-P1A A 1MLIB+63 AMBAC	0.00% US22540VK434
GNR 2017-121 PE WM47 WC3.8930	0.00% US38380TV370
Austria Repub SRg144 2.1000% 09-20-17	0.00% AT0000A1XML2
Ginnie Mae II Pool 3 20-NOV-42 VS	0.00% US36178WFX20
Fannie Mae Pool 3.5 01-MAR-32 VS	0.00% US3138EA5Z64
Fannie Mae Pool 4.5 01-JAN-25 VS	0.00% US31417TYD44
GNR 2017-133 EC WM47 WC3.8847	0.00% US38380HCH30
Fannie Mae Pool 3.5 01-FEB-48 S	0.00% US3140H6C802
GSR 2003-1 A2 1YRCMT+175	0.00% US36229RJJ95
Fannie Mae Pool 3 01-JUN-27 VS	0.00% US3138M0CZ10
PepsiCo Inc 4.2000% 07-18-52	0.00% US713448FN30
FNMA TBA 3.5% OCT 15YR	0.00% US01F0324A92
Freddie Mac GoldPool 3.5 01-JUN-33 VS	0.00% US3128P73T86
Baltimore Gas and 4.5500% 06-01-52	0.00% US059165EP12
Fannie Mae Pool 4 01-OCT-44 S	0.00% US3138XW4S43
Fannie Mae Pool 4 01-OCT-44 S	0.00% US3138Y4D899
Georgia Power Co 4.3000% 03-15-42	0.00% US373334JW27
UnitedHealth Group 3.5000% 08-15-39	0.00% US91324PDT66
FN ARM 800171 US0012M+138.1 9.967	0.00% US31405U6G90

Niagara Mohawk 144A 2.7590% 01-10-32	0.00%	US65364UAQ94
Charter Comm Op LLC 3.5000% 06-01-41	0.00%	US161175BZ64
Italy BTPS SRg144 2.7000% 03-01-47	0.00%	IT0005162828
FH ARM 781867 H15T1Y+199.5 10.655	0.00%	US31349TCC36
GNMA I Pool 5 15-JUN-33 VS	0.00%	US36200KWZ64
BALTA 2005-4 23A2 AS WM35 WC5.8	0.00%	US07386HSZ54
SAMI 2002-AR3-A1 1MOLIB+33	0.00%	US86358HNX34
GNMA I Pool 5 15-JUL-40 VS	0.00%	US36241LLD63
Canadian Pacific 3.1000% 12-02-51	0.00%	US13645RBH66
Freddie Mac GoldPool 3.5 01-JAN-29 VS	0.00%	US3128MMRP01
Union Pacific Corp 2.9500% 03-10-52	0.00%	US907818FW39
Ecolab Inc 2.7000% 12-15-51	0.00%	US278865BN99
GNMA I Pool 5.5 15-JUN-35 VS	0.00%	US36292CMK70
FN ARM 594245 H15T1Y+238.3 10.633	0.00%	US31387UES69
BSARM 2004-2 22A ARM WM34 WC4.917	0.00%	US07384MNN322
Fannie Mae Pool 4 01-OCT-40 VS	0.00%	US31419JLR76
FN ARM 800158 US0012M+170 9.528	0.00%	US31405U5T21
FNS 347 2 5.0000% 01-25-34	0.00%	US3136FCDE35
Fannie Mae Pool 6.5 01-SEP-26 VS	0.00%	US31371MXZ57
Fannie Mae Pool 3 01-AUG-27 VS	0.00%	US31417CRL18
IMM 2003-9F-A1 AFC 1MLIBOR+40	0.00%	US45254NFL64
Freddie Mac GoldPool 6.5 01-SEP-26 VS	0.00%	US3128P7C350
Freddie Mac GoldPool 6.5 01-OCT-26 VS	0.00%	US3128P7C848
GNMA I Pool 5.5 15-OCT-39 VS	0.00%	US36297FZA38
GNMA I Pool 6.5 15-DEC-28 VS	0.00%	US36209LPE01
WAMU 2003-AR5 A7 ARM WM33 WC 4.9155	0.00%	US929227R651
Fannie Mae Pool 5.5 01-MAR-34 VS	0.00%	US31403MPJ26
RFMSI 2003-S9-A1 SEQ WM31 WC6.96	0.00%	US76111JZ721
FN ARM 594243 H15T1Y+250.8 12.672	0.00%	US31387UEQ04
GN II ARM 80187M 07/23 11	0.00%	US36225CF501
CSFB 2003-8 5A1 SEQ WM31 WC7.750	0.00%	US22541NX200
FN ARM 722981 H15T1Y+215.2 8.905	0.00%	US31402AFW18
GNMA I Pool 7 15-AUG-28 VS	0.00%	US36208LRS87
IRS USD 1.24900 08/31/21-3Y LCH	0.00%	EZ4JYCV1Y6Q5
GNMA I Pool 6.5 15-OCT-28 VS	0.00%	US36210HQP00
IRS USD 1.29800 08/25/21-3Y LCH	0.00%	EZMK76FQD8G9
Fannie Mae Pool 4.5 01-APR-25 VS	0.00%	US31418PYF60
WAMU 2002-AR6 A 12MTA+140	0.00%	US929227QB55
GNMA I Pool 5 15-NOV-39 VS	0.00%	US3620A9V323
Freddie Mac GoldPool 4.5 01-FEB-40 VS	0.00%	US312939EX51
FNW 2002-W8-F 1MOLIB+40	0.00%	US31392DQ707
GNMA I Pool 7 15-MAY-33 VS	0.00%	US36241KJQ22
GNMA I Pool 6.5 15-JUN-28 VS	0.00%	US36207J3M36
FH ARM 1G0867 US0012M+173.1 10.198	0.00%	US3128NC6C35
FNS 340 2 5.0000% 09-25-33	0.00%	US3136FA3A66
GNMA I Pool 4.5 15-SEP-33 VS	0.00%	US36202SXR48
GNMA I Pool 8 15-NOV-31 VS	0.00%	US36225BTA60
GNMA I Pool 5 15-JUL-33 VS	0.00%	US36202SVQ82
GNMA I Pool 5 15-NOV-39 VS	0.00%	US3620A9V653
GMSI 2003-1 A1 ARM WM33 WC4.6479	0.00%	US395387AA13
BSARM 2003-9 2A1 ARM WM33 WC5.1137	0.00%	US07384MB681
Fannie Mae Pool 6 01-SEP-31 VS	0.00%	US31388GCG47
BSARM 2003-5 1A2 WM33 WC4.7969 ARM	0.00%	US07384MWG31
FNR 2007-40 *SE* 3.3560% 05-25-37	0.00%	US31396VYS14
CSFB 2003-AR18 2A3 WM33 WC5.2935 ARM	0.00%	US22541QFC15
GSMS 2012-GCJ9 XA IO WM21 WC4.885294	0.00%	US36192PAQ90
GSR 2003-2F 3A1 WM31 WC7.1	0.00%	US36228FNB84
Fannie Mae Pool 5.5 01-APR-34 VS	0.00%	US31404JXG56
Fannie Mae Pool 5.5 01-OCT-32 VS	0.00%	US31391HU512
Fannie Mae Pool 4 01-AUG-44 S	0.00%	US3138XXY590
GN II ARM 80364M 04/23 11	0.00%	US36225CMN38
Fannie Mae Pool 6.5 01-FEB-26 VS	0.00%	US31371MPK70
GN II ARM 80393M 07/23 11	0.00%	US36225CNK89
EUROPEAN MONETARY UNION EURO	0.00%	EZ73FMP7MD39
IRS USD 1.30500 08/21/20-3Y LCH	0.00%	EZ5XQB361W26
GNMA I Pool 6 15-DEC-28 VS	0.00%	US36210AWU77
IRS ZAR 7.25000 06/20/18-5Y CME	0.00%	EZ8RFWKCLC55
GNMA I Pool 8 15-NOV-29 VS	0.00%	US36210RW308
Fannie Mae Pool 5.5 01-NOV-32 VS	0.00%	US31391MF992
Freddie Mac GoldPool 6 01-DEC-27 VS	0.00%	US31283G4Q74
JYSKE REALKREDIT A/S IO**PARTIAL CALL**	0.00%	DK0009403131
NORDEA KREDIT REALKREDIT IO**PARTIAL CAL	0.00%	DK0002047307

NYKREDIT REALKREDIT IO**PARTIAL CALL**	0.00%	DK0009524431
NYKREDIT REALKREDIT AS**PARTIAL CALL**	0.00%	DK0009795627
Deutsche Bundes RgSS 5.5000% 01-04-31	0.00%	DE0001135176
10MINI JG BJZ2 12-22	0.00%	SGXDB0628212
SCHATZ 2Y DUZ2 12-22	0.00%	DE000C6R0478
CDX IG35 10Y ICE	0.00%	EZPSD8K4XL18
IRS EUR 0.45000 12/15/20-15Y LCH	0.00%	EZQP8WSMLM87
FIN FUT EUR-BUND 10YR EUX 12/08/22	0.00%	DE000C6R0452
FIN FUT EUR-BUXL 30YR EUX 12/08/22	0.00%	DE000C6R0494
IRS CAD 2.56485 03/07/19-30Y LCH	0.00%	EZJ00SSLTW02
FIN FUT EUX EURO-BTP 12/08/22	0.00%	DE000C6R0411
FNMA TBA 4.5% NOV 30YR	0.00%	US01F0426B49
ITALY GOVT SW SP BRC	0.00%	EZ8W52YH6KY3
U S TREASURY BOND	-0.01%	US912810TG31
SOUTH KOREA GOVT AS BP BPS	-0.01%	EZ45M4R7YXT5
FIN FUT EURO-OAT EUX 10YR 12/08/22	-0.01%	DE000C6R05A8
IRS CAD 1.50000 06/17/20-10Y LCH	-0.01%	EZHNFJFZNMQ6
Fannie or Freddie 3 01-OCT-37 N	-0.02%	US01F0304A39
IRS USD 0.40000 01/15/21-7Y LCH	-0.03%	EZ8HGRGN73V9
FIN FUT EURO-BOBL 5Y EUX 12/08/22	-0.03%	DE000C6R0460
FNMA TBA 4.0% NOV 30YR	-0.10%	US01F0406B84
FNMA TBA 4.5% OCT 30YR	-0.11%	US01F0426A65
CASH Uninvested BRL	-0.12%	
FNMA TBA 3.5% OCT 30YR	-0.14%	US01F0326A74
FNMA TBA 3.0% NOV 30YR	-0.21%	US01F0306B93
FNMA TBA 3.0% OCT 30YR	-0.34%	US01F0306A11
ACGB 10YR XMZ2 12-22	-1.51%	