

| Offer name                               | Fisher Funds Investment Series | Offer number                                    | OFR10748 |
|--|--------------------------------|---|----------|
| Fund name                                | Fisher Funds BondPlus Fund     | Fund number                                     | FND1065  |
| Period disclosure applies [dd/mm/yyyy]   | 30/09/2024                     |   |          |
| Asset Name                               | % of fund net                  | Security code                                   |          |
| FNMA PASS THRU 30YR #SD8454              |                                | 8.1688% US3132DWMB62                            |          |
| FNMA PASS THRU 30YR #SD8385              |                                | 7.8978% US3132DWJ614                            |          |
| ANZ 10 A/C - Current Accounts            |                                | 3.5158% ANZ 10 A/C - Current Accounts           |          |
| Euro Currency Trade Receivable           |                                | 1.7591% Euro Currency Trade Receivable          |          |
| JAPANESE GOVT BOND (10Y) #375            |                                | 1.7014% JP1103751Q74                            |          |
| IRS EUR 5 Fixed 2.8400% 09-18-29         |                                | 1.4739% IRS EUR 5 Fixed 2.8400% 09-18-29        |          |
| Japan 10 Yr (JB) 0.1000% 12-20-31        |                                | 1.3798% JP1103651N11                            |          |
| IRS SEK Float 0.0000% 09-18-29           |                                | 1.3044% IRS SEK Float 0.0000% 09-18-29          |          |
| US Treasury Bill Discount 11-29-24       |                                | 1.1007% US912797HP56                            |          |
| GNMA II MULTPL SGL 30YR #MA8098M         |                                | 0.9882% US36179W7K87                            |          |
| NEW ZEALAND DOLLAR                       |                                | 0.9027% EZXCZP3QDPB6                            |          |
| STIF FUNDS (USD) (JP MORGAN)             |                                | 0.8082% STIF FUNDS (USD) (JP MORGAN)            |          |
| FRANCE GOVT OAT BOND                     |                                | 0.7742% FR0013480613                            |          |
| TPMT 2019-4 A1 144A                      |                                | 0.7334% US89178BAA26                            |          |
| Japan 30yr (JX) 2.3000% 03-20-40         |                                | 0.7162% JP1300321A34                            |          |
| U S TREASURY INFLATE PROT BOND           |                                | 0.6694% US912810PZ57                            |          |
| FNMA PASS THRU 30YR #SD8384              |                                | 0.6591% US3132DWJ531                            |          |
| CANADIAN GOVERNMENT                      |                                | 0.6518% CA135087Q988                            |          |
| JAPANESE GOVT BOND (11B) #23             |                                | 0.6359% JP1120231J51                            |          |
| Fannie or Freddie 5.5 01-OCT-54 SS       |                                | 0.6205% US01F0526A56                            |          |
| JAPANESE GOVT BOND (30Y) #62             |                                | 0.6158% JP1300621K47                            |          |
| ISRAEL GOVT                              |                                | 0.6115% XS2711443932                            |          |
| US Dollar Curr Fwd (USD) 02-OCT-24       |                                | 0.5892% US Dollar Curr Fwd (USD) 02-OCT-24      |          |
| HICP REC FLOAT EUR 12070.0000% 02-15-33  |                                | 0.5773% HICP REC FLOAT EUR 12070.0000% 02-15-33 |          |
| China Govt Bond 2.5500% 10-15-28         |                                | 0.5204% CND1000716Y2                            |          |
| DEVELOPMENT BK OF JAPAN SR UNSEC REGS    |                                | 0.5179% XS2053914524                            |          |
| FNMA PASS THRU 30YR #QH4279              |                                | 0.5145% US3133CGXG72                            |          |
| KOREA HOUSING FI SEC REGS                |                                | 0.4792% XS2355599353                            |          |
| China Govt Bond 2.1800% 08-15-26         |                                | 0.4747% CND10006VNH0                            |          |
| Aust Govt Bond RgSS 4.7500% 06-21-54     |                                | 0.4711% AU0000300535                            |          |
| CASH COLLATERAL LCH BCY USD              |                                | 0.4676% CASH COLLATERAL LCH BCY USD             |          |
| JAPANESE GOVT BOND (30Y) #83             |                                | 0.4623% JP1300831Q70                            |          |
| China Govt Bond 2.6700% 05-25-33         |                                | 0.4559% CND10006GPT1                            |          |
| LGATE 2008-W1X A1 SONIA+71.93BP          |                                | 0.4494% XS0353588386                            |          |
| IRS EUR Float 0.0000% 04-12-29           |                                | 0.4413% IRS EUR Float 0.0000% 04-12-29          |          |
| CGCMT 2016-C1 A4 WM26 WC4.979579914      |                                | 0.4396% US17290YAR99                            |          |
| PRETSL 25 A1 TSFR3M+TSFR3MBP 144A        |                                | 0.4389% US74042FAA93                            |          |
| MALAYSIA GOVERNMENT                      |                                | 0.4247% MYBMI2300024                            |          |
| U S TREASURY INFLATE PROT BOND           |                                | 0.4222% US912828Z122                            |          |
| IRS EUR Float 3.7440% 02-15-33           |                                | 0.4216% IRS EUR Float 3.7440% 02-15-33          |          |
| NEW ZEALAND DOLLAR                       |                                | 0.4101% EZ6Q67DS7S82                            |          |
| Japan 30yr (JX) 0.4000% 12-20-49         |                                | 0.4050% JP1300651L15                            |          |
| ESA 2021-ESH A TSFR1M+119.448BP 144A     |                                | 0.4010% US30227FAA84                            |          |
| IRS GBP Float 4.9500% 09-18-29           |                                | 0.3971% IRS GBP Float 4.9500% 09-18-29          |          |
| CANADA GOVT                              |                                | 0.3938% CA135087Q723                            |          |
| BRACN 2024-1 A SONIA+84BP REGS           |                                | 0.3891% XS2887185804                            |          |
| New Zealand 4.2500% 05-15-36             |                                | 0.3875% NZGOVDT536C9                            |          |
| AMERN MUN PWR-A-COMB                     |                                | 0.3851% US02765UEH32                            |          |
| STWD 2021-LIH A TSFR1M+97.248BP 144A     |                                | 0.3830% US78486EAA64                            |          |
| US Treasury NB 3.1250% 11-15-41          |                                | 0.3780% US912810QT88                            |          |
| SINGAPORE GOVT                           |                                | 0.3767% SGXPK17B11U8                            |          |
| New Zealand Govt 5.0000% 05-15-54        |                                | 0.3709% NZGOVDT554C2                            |          |
| FNMA PASS THRU 30YR #QF7428              |                                | 0.3694% US3133BVHD02                            |          |
| SANTANDER UK GROUP HLDGS SR UNSEC        |                                | 0.3638% XS2525226622                            |          |
| UK Gilt RgSS 4.1250% 07-22-29            |                                | 0.3629% GB00BQC82B83                            |          |
| IMM 2004-10 1A1 TSFR1M+75.448BP*CONSENT* |                                | 0.3544% US45254NLJ45                            |          |
| JAPANESE GOVT BOND (20Y) #186            |                                | 0.3506% JP1201861PA6                            |          |
| DBS BANK LTD LONDON COV SEC SONIA        |                                | 0.3474% XS2813128555                            |          |
| Deutsche Bundes RgSS 1.0000% 05-15-38    |                                | 0.3332% DE0001102598                            |          |
| China Govt Bond 3.1200% 10-25-52         |                                | 0.3331% CND10005R9B1                            |          |

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| SAUDI INTERNATIONAL BOND SR UNSEC 144A | 0.3298% | US80413TBD00                           |
| U S TREASURY INFLATE PROT BOND         | 0.3277% | US91282CGK18                           |
| FNMA PASS THRU 30YR #MA5471            | 0.3272% | US31418FCH82                           |
| CROSS 2024-H4 A1 144A                  | 0.3192% | US22758HAA86                           |
| HSBC HOLDINGS PLC SR UNSEC TSFR3M      | 0.3171% | US404280CC17                           |
| Mexican Bonos 7.7500% 11-23-34         | 0.3164% | MX0MGO0000U2                           |
| HICP FIXED EUR 2.1000% 02-15-29        | 0.3149% | HICP FIXED EUR 2.1000% 02-15-29        |
| Aust Govt Bond RgSS 1.7500% 06-21-51   | 0.3137% | AU0000097495                           |
| VERUS 2024-4 A1 144A                   | 0.3132% | US92540GAA67                           |
| FNMA PASS THRU 40YR #BF0334            | 0.3123% | US3140FXLQ30                           |
| Agricultural Develop 2.5700% 09-13-28  | 0.3065% | CND10006ZGB8                           |
| CDP Fincl Inc RgSS 1.1250% 04-06-27    | 0.3050% | XS2466358111                           |
| FNMA PASS THRU 30YR #CA4346            | 0.3041% | US3140QBZL57                           |
| CMLTI 2024-INV2 A3B WM53 WC7.4996 144A | 0.3022% | US17331WBB81                           |
| UK GILT 1 1/4% 2051                    | 0.2984% | GB00BLH38158                           |
| Ontario Teacher 144A 1.2500% 09-27-30  | 0.2903% | US68329AAH14                           |
| Ontario Teacher RgSS 0.5000% 05-06-25  | 0.2897% | XS2162004209                           |
| CAISSE REFINANCE L'HABIT COV SEC       | 0.2883% | FR001400SF15                           |
| NYKREDIT REALKREDIT AS SR NON PREF     | 0.2879% | DK0030467295                           |
| PROVINCE OF QUEBEC SR UNSEC 144A       | 0.2871% | CA74814ZFS70                           |
| France OAT SRg144 2.7500% 02-25-29     | 0.2856% | FR001400HI98                           |
| Exp-Imp Bank China 2.5000% 08-04-28    | 0.2851% | CND10006VBH5                           |
| Ontario Teacher RgSS 0.1000% 05-19-28  | 0.2851% | XS2344384768                           |
| Ontario Teacher 144A 2.0000% 04-16-31  | 0.2825% | US68329AAJ79                           |
| PRET 2021-RN3 A1 WM55 WC4.5675 144A    | 0.2815% | US74143JAA97                           |
| OBX 2024-HYB1 A1 WM49 WC3.8075 144A    | 0.2811% | US67448MAA80                           |
| CHASE 2024-RPL1 A1A 144A               | 0.2809% | US16159MAA45                           |
| CPI REC FLOAT USD 30538.0600% 09-15-33 | 0.2804% | CPI REC FLOAT USD 30538.0600% 09-15-33 |
| NGATE 2007-3X A3 SONIA+111.93BP        | 0.2794% | XS0332288058                           |
| BANCA MONTE DEI PASCHI S SEC           | 0.2785% | IT0005386922                           |
| U S TREASURY INFLATE PROT BOND         | 0.2753% | US912810FH69                           |
| MEAG TXB-PLT VOGTLE                    | 0.2737% | US626207YM09                           |
| UK Gilt RgSS 4.3750% 07-31-54          | 0.2675% | GB00BPSNBB36                           |
| CSMC 2021-RPL6 A1 WM49 WC4.4657 144A   | 0.2672% | US12657GAA31                           |
| IRS EUR 2 Fixed 2.6600% 09-18-26       | 0.2636% | IRS EUR 2 Fixed 2.6600% 09-18-26       |
| LGATE 2007-1 A2B 3MEUR+16BP            | 0.2634% | XS0304504003                           |
| MORGAN STANLEY SR UNSEC                | 0.2632% | XS2790333889                           |
| IRS SEK Float 0.0000% 09-18-26         | 0.2620% | IRS SEK Float 0.0000% 09-18-26         |
| IRS JPY Float 0.0000% 12-18-26         | 0.2578% | IRS JPY Float 0.0000% 12-18-26         |
| 384W JPM ON Cred Int 1.5200%           | 0.2526% | 384W JPM ON Cred Int 1.5200%           |
| WMALT 2007-OA3 4A1 1YCMT+77            | 0.2508% | US939355AD54                           |
| Cyprus Govt RgSS 3.2500% 06-27-31      | 0.2493% | XS2849767202                           |
| US Treasury NB 1.7500% 08-15-41        | 0.2457% | US912810TA60                           |
| INDX 2005-AR14 2A1A TSFR1M+71.448BP    | 0.2407% | US45660LRX90                           |
| HICP FLOAT EUR 12346.0000% 02-15-34    | 0.2405% | HICP FLOAT EUR 12346.0000% 02-15-34    |
| GNMA II MULTPL SGL 30YR #MA8486M       | 0.2279% | US36179XNB81                           |
| ACHMEA BANK NV COV SEC                 | 0.2276% | XS2706237513                           |
| U S TREASURY BOND                      | 0.2257% | US912810SE91                           |
| GNMA II MULTPL SGL 30YR #MA9600M       | 0.2252% | US36179YUZ59                           |
| MORGAN STANLEY SR UNSEC EUR003M        | 0.2249% | XS2790333707                           |
| NRZT 2019-RPL3 A1 144A                 | 0.2246% | US64830NAA90                           |
| TORONTO-DOMINION BANK COV SEC          | 0.2241% | XS2782117464                           |
| JAPANESE GOVT BOND (2Y) #456           | 0.2237% | JP1024561Q15                           |
| EUROPEAN UNION                         | 0.2234% | EU000A3LZ0X9                           |
| BANK OF QUEENSLAND LTD COV SEC REGS    | 0.2224% | XS2828820352                           |
| DEUTSCHLAND REP                        | 0.2223% | DE000BU2Z007                           |
| CPPIB Captl Inc RgSS 0.2500% 04-06-27  | 0.2192% | XS2152308727                           |
| SPANISH GOVT BD (BONOS Y OBLIG)        | 0.2182% | ES0000012L29                           |
| NORDEA KREDIT REALKREDIT*PARTIAL CALL* | 0.2173% | DK0002050368                           |
| NRZT 2020-RPL1 A1 144A                 | 0.2172% | US64828XAA19                           |
| MORE BOLIGKREDITT AS SEC COV           | 0.2154% | XS2907263284                           |
| CGMSE 2014-2A AR1 3MEUR + 75BP         | 0.2144% | XS2339017928                           |
| ACLO 3A AR 3MEUR + 67BP 144A           | 0.2139% | XS2057850948                           |
| FHLMC GOLD 30YR GNT #GO-8666           | 0.2136% | US3128MJW480                           |
| China Development Bk 2.6300% 01-08-34  | 0.2132% | CND10007C5L3                           |
| TPMT 2020-2 A1A                        | 0.2117% | US89176UAN46                           |
| SOCIETE GENERALE 144A                  | 0.2114% | US83368RBS04                           |
| MANSD 2007-2X A1 SONIA+76.93BP         | 0.2110% | XS0333305299                           |
| NYKREDIT REALKREDIT AS                 | 0.2104% | DK0009543654                           |
| DEUTSCHE BANK AG                       | 0.2103% | DE000DL19U23                           |

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| Spain Kingdom SRg144 3.4500% 10-31-34    | 0.2073% ES0000012N35                        |
| ITALIAN BTP BOND                         | 0.2071% IT0005437147                        |
| GOLDMAN SACHS GROUP INC SR UNSEC SOFR    | 0.2070% US38141GA872                        |
| China Development Bk 2.6800% 09-13-29    | 0.2049% CND10005NM01                        |
| SPANISH GOVT BD (BONOS Y OBLIG)          | 0.2041% ES00000128E2                        |
| DLR KREDIT A/S                           | 0.2036% DK0006348594                        |
| Neder Waterscha RegS 2.5000% 09-13-27    | 0.2029% XS2898886754                        |
| GOLDMAN SACHS GROUP INC SR UNSEC SOFR    | 0.2013% US38141GB375                        |
| ONTARIO (PROVINCE OF) SR UNSEC           | 0.2005% CA68333ZBC01                        |
| BRITISH COLUMBIA PROV OF UNSEC           | 0.2000% CA110709AK82                        |
| JPMORGAN CHASE BANK NA SR UNSEC          | 0.1999% US48125LRU88                        |
| HUNGARY GOVT 144A                        | 0.1984% US445545AP18                        |
| SAUDI INTERNATIONAL BOND SR UNSEC REGS   | 0.1981% XS2577134401                        |
| Hellenic Rep SRg144 4.1250% 06-15-54     | 0.1974% GR0138018842                        |
| VOLKSWAGEN GROUP AMERICA SR UNSEC 144A   | 0.1968% US928668CG54                        |
| TPMT 2019-1 A1 WM47 WC4.4215 144A        | 0.1933% US89177BAA35                        |
| ONEOK INC SR UNSEC                       | 0.1920% US682680CC55                        |
| HICP REC FIXED EUR 2.4030% 02-15-28      | 0.1906% HICP REC FIXED EUR 2.4030% 02-15-28 |
| <br>                                     |   |
| New Zealand Dollar Trade Receivable      | 0.1903% New Zealand Dollar Trade Receivable |
| <br>                                     |   |
| HICP REC FIXED EUR 2.4050% 02-15-28      | 0.1896% HICP REC FIXED EUR 2.4050% 02-15-28 |
| <br>                                     |   |
| DEUTSCHE BANK AG                         | 0.1885% DE000DL19VU0                        |
| Banque Federati RgSS 4.3750% 05-02-30    | 0.1882% FR001400HMF8                        |
| Celanese US Hldg LLC 6.3300% 07-15-29    | 0.1872% US15089QAN43                        |
| FNMA PASS THRU 30YR #CB7220              | 0.1859% US3140QTAW95                        |
| RLOC 2007-1X A3B SONIA+27.93BP           | 0.1853% XS0300470365                        |
| ROMANIA GOVT SR UNSEC REGS               | 0.1841% XS2364199757                        |
| SPAIN (KINGDOM OF) EMTN UNSUB            | 0.1824% XS0096272355                        |
| UK Gilt RgSS 4.7500% 10-22-43            | 0.1817% GB00BPJJKP77                        |
| ITALY (REP OF) GOVT EMTN                 | 0.1800% XS0089572316                        |
| DEUTSCHE BANK NY SOFR SR NON-PREF        | 0.1797% US251526CD98                        |
| LLOYDS BANKING GROUP PLC SR UNSEC        | 0.1793% XS2796587280                        |
| REPUBLIC OF SOUTH AFRICA                 | 0.1785% ZAG000106998                        |
| US Treasury Bill Discount 11-19-24       | 0.1771% US912797MC88                        |
| SK Hynix LLC RgSS 6.5000% 01-17-33       | 0.1767% USY8085FBL32                        |
| U S TREASURY NOTE                        | 0.1751% US91282CAL54                        |
| Intesa Sanpaolo RgSS 3.6250% 06-30-28    | 0.1751% IT0005554578                        |
| TORONTO-DOMINION BANK COV SONIA          | 0.1748% XS2749463936                        |
| GNMA II MULTPL SGL 30YR #MA8043M         | 0.1746% US36179W5C89                        |
| REPUBLIC OF SOUTH AFRICA                 | 0.1739% ZAG000125972                        |
| CaixaBank SA 144A 6.0370% 06-15-35       | 0.1712% US12803RAH75                        |
| European Inv Bk RgSS 0.0500% 10-13-34    | 0.1711% XS2055781962                        |
| SOCIETE GENERALE 144A                    | 0.1704% US83368RB05                         |
| UBS GROUP AG SR UNSEC 144A SOFR          | 0.1701% US225401AV01                        |
| Fannie or Freddie 6 01-OCT-54 SS         | 0.1701% US01F0606A83                        |
| U S TREASURY BOND                        | 0.1699% US912810SD19                        |
| US Treasury Inflatio 1.7500% 01-15-34    | 0.1688% US91282CJY84                        |
| Hungary Govt RgSS 6.1250% 05-22-28       | 0.1687% XS2574267188                        |
| Spain Kingdom 3.5000% 05-31-29           | 0.1685% ES0000012M51                        |
| GPMT 2021-FL3 A TFSR1M+136.448BP 144A    | 0.1683% US36264BAA89                        |
| HICP REC FIXED EUR 2.4780% 02-15-28      | 0.1679% HICP REC FIXED EUR 2.4780% 02-15-28 |
| <br>                                     |   |
| PLRS 2021-1 A SONIA+79BPS                | 0.1656% XS2363111399                        |
| Untd Kingdom RgSS 0.7500% 11-22-33       | 0.1652% GB00BMF9LJ15                        |
| Treasury Corp of Vic 2.0000% 09-17-35    | 0.1629% AU3SG0002579                        |
| TPMT 2020-1 A1 WM46 WC4.8385 144A        | 0.1620% US89178WAW27                        |
| U S TREASURY BOND                        | 0.1616% US912810SK51                        |
| MCMLT 2019-GS2 A1 144A                   | 0.1606% US59981TAC99                        |
| CITIGROUP INC SR UNSEC                   | 0.1594% US172967KY63                        |
| MIRAV 2020-1 A 3MEUR + 85BP              | 0.1592% XS2244804154                        |
| REPUBLIC OF PERU                         | 0.1590% US715638BY77                        |
| SMB 2022-B A1B 144A SOFR                 | 0.1583% US83206NAB38                        |
| European Union RgSS 1.6250% 12-04-29     | 0.1579% EU000A3K7MW2                        |
| Meituan RegS 4.6250% 10-02-29            | 0.1577% USG59669AF11                        |
| U S TREASURY BOND                        | 0.1573% US912810SA79                        |
| British Columbia Prv 5.2500% 05-23-34    | 0.1563% AU3CB0309763                        |
| INDOGB FR101 6.8750% 04-15-29            | 0.1549% IDG000023904                        |
| BARCLAYS PLC SR UNSEC                    | 0.1542% XS2662538425                        |
| JYSKE REALKREDIT SEC IO1**PARTIAL CALL** | 0.1541% DK0009403727                        |
| TP ICAP PLC SR UNSEC SMR                 | 0.1537% XS2409096349                        |

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| POLAND GOVT SR UNSEC                     | 0.1537% | XS2586944659                       |
| JPMCC 2019-FL12 A TSFR1M+149.701BP 144A  | 0.1536% | US46651QAA58                       |
| AMCO SPA SR UNSEC                        | 0.1528% | XS2583211201                       |
| STANDARD CHARTERED PLC SR UNSEC REGS     | 0.1525% | XS2744121273                       |
| MOTABILITY OPERATIONS GR SR UNSEC REGS   | 0.1524% | XS2838538374                       |
| ING GROEP NV SR UNSEC                    | 0.1522% | XS2764264789                       |
| UBS GROUP AG SR UNSEC                    | 0.1512% | CH1305916897                       |
| Adani Ports and RgSS 4.3750% 07-03-29    | 0.1510% | USY00130RP42                       |
| AMERICAN TOWER CORP SR UNSEC             | 0.1503% | XS2830466301                       |
| SR-BOLIGKREDITT AS COV SEC               | 0.1503% | XS2768185030                       |
| WESTPAC BANKING CORP COV SR SEC REGS     | 0.1490% | XS2802726476                       |
| Realty Income Corp 5.7500% 12-05-31      | 0.1489% | XS2728570750                       |
| AMERICAN MEDICAL SYST EU SR UNSEC SMR    | 0.1489% | XS2772266693                       |
| E.ON SE SR UNSEC REGS                    | 0.1489% | XS2791959906                       |
| CASH COLLATERAL FUT BCY USD              | 0.1488% | CASH COLLATERAL FUT BCY USD        |
| AMPRION GMBH SNR UNSEC REGS              | 0.1487% | DE000A383BP6                       |
| New S Wales RgSS 4.2500% 02-20-36        | 0.1482% | AU3SG0002728                       |
| ISRAEL FIXED BOND                        | 0.1481% | IL0011393449                       |
| CIE FINANCEMENT FONCIER                  | 0.1480% | FR001400QHS2                       |
| BELFIUS BANK SA/NV COV SEC               | 0.1477% | BE0390105683                       |
| IRS NZD Float 0.0000% 12-18-29           | 0.1476% | IRS NZD Float 0.0000% 12-18-29     |
| ROMANIA GOVT SR UNSEC REGS               | 0.1474% | XS2538440780                       |
| ITALIAN BTP BOND                         | 0.1472% | IT0005556011                       |
| AT&T INC 4.1000% 02-15-28                | 0.1471% | US00206RGL06                       |
| CAISSE REFINANCE L'HABIT COV SEC         | 0.1466% | FR001400OUR2                       |
| Swiss Gov't RgSS 3.5000% 04-08-33        | 0.1463% | CH0015803239                       |
| AerCap Ire/Glbl Avtn 2.4500% 10-29-26    | 0.1462% | US00774MAV72                       |
| DBS BANK LTD COV SEC                     | 0.1455% | XS2761174247                       |
| N.Rhine-Westpha RgSS 0.1250% 06-04-31    | 0.1447% | DE000NRW0MY1                       |
| TORONTO-DOMINION BANK COV SEC            | 0.1441% | XS2782117118                       |
| Pound Sterling Trade Receivable          | 0.1440% | Pound Sterling Trade Receivable    |
| BARCLAYS PLC SR UNSEC SOFR               | 0.1432% | US06738ECL74                       |
| Panama Republic 3.1600% 01-23-30         | 0.1424% | US698299BK97                       |
| EQT AB SNR UNSEC                         | 0.1412% | XS2463988795                       |
| STANDARD CHARTERED PLC SR UNSEC REGS     | 0.1409% | USG84228FV59                       |
| IRS GBP Float 0.0000% 03-19-30           | 0.1404% | IRS GBP Float 0.0000% 03-19-30     |
| US Treasury Bill Discount 02-27-25       | 0.1401% | US912797ML87                       |
| OTP Bank Nyrt RgSS 5.0000% 01-31-29      | 0.1397% | XS2754491640                       |
| NATWEST GROUP PLC SR UNSEC               | 0.1393% | US639057AH16                       |
| MFRA 2020-NQM2 A1 144A                   | 0.1379% | US552751AA74                       |
| NATIONWIDE BLDG SOC SR NONPREF 144A SOFR | 0.1374% | US63861VAJ61                       |
| HSBC HOLDINGS PLC SR UNSEC SOFR          | 0.1369% | US404280EE54                       |
| NGATE 2007-3X BA SONIA+136.93BP          | 0.1367% | XS0329653934                       |
| IRS USD Float 0.0000% 03-19-30           | 0.1366% | IRS USD Float 0.0000% 03-19-30     |
| STATE OF ISRAEL                          | 0.1366% | XS2167193015                       |
| UBS GROUP AG SR UNSEC REGS               | 0.1364% | USH42097EN39                       |
| IRS CAD Float 0.0000% 03-19-30           | 0.1361% | IRS CAD Float 0.0000% 03-19-30     |
| ABN AMRO BANK NV SR NON PREF 144A        | 0.1346% | US00084DBC39                       |
| Booking Holdings Inc 4.5000% 11-15-31    | 0.1343% | XS2555220941                       |
| U S TREASURY BOND                        | 0.1339% | US912810SJ88                       |
| CASSA DEPOSITI E PRESTIT SR UNSEC REGS   | 0.1332% | XS2616750563                       |
| SAUDI INTERNATIONAL BOND SR UNSEC REGS   | 0.1327% | XS2747599095                       |
| ROYAL BANK OF CANADA SEC 144A            | 0.1327% | US780082AQ65                       |
| ROYAL BANK OF CANADA SR UNSEC SOFR       | 0.1327% | US78016HZZ62                       |
| GACI FIRST INVESTMENT SR UNSEC REGS      | 0.1325% | XS2755904799                       |
| Ginnie Mae II Pool 2.5 01-OCT-54 N       | 0.1324% | US21H0226A46                       |
| Netherlands SRg144 0.0000% 01-15-38      | 0.1322% | NL0015000B11                       |
| BARCLAYS PLC SR UNSEC                    | 0.1321% | US06738EBD67                       |
| QNB FINANCE LTF SR UNSEC                 | 0.1320% | XS2756976218                       |
| SAUDI INTERNATIONAL BOND SR UNSEC REGS   | 0.1319% | XS2577135127                       |
| European Union RgSS 3.0000% 12-04-34     | 0.1317% | EU000A3K4E54                       |
| France OAT SRg144 2.5000% 09-24-27       | 0.1316% | FR001400NBC6                       |
| Fannie or Freddie 3 01-OCT-54 N          | 0.1315% | US01F0306A11                       |
| Aust Govt Bond RgSS 3.2500% 04-21-29     | 0.1315% | AU3TB0000150                       |
| FORD MOTOR CREDIT CO LLC SR UNSEC        | 0.1312% | US345397D831                       |
| Korea Treasury Bond 2.2500% 06-10-25     | 0.1304% | KR103501G562                       |
| JAPANESE GOVT BOND (30Y) #82             | 0.1304% | JP1300821Q49                       |
| Australian Dollar Trade Receivable       | 0.1298% | Australian Dollar Trade Receivable |
| CAPLAND ASCENDAS REIT SR UNSEC REGS SMR  | 0.1287% | XS2349343090                       |
| Brit Telecomm RgSS 3.8750% 01-20-34      | 0.1285% | XS2881676568                       |
| BRITISH AIRWAYS PLC EETC SEC 144A        | 0.1282% | US11043XAB91                       |
| CPI REC FIXED USD 2.6050% 09-15-28       | 0.1279% | CPI REC FIXED USD 2.6050% 09-15-28 |

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| ONEOK Inc 4.2500% 09-24-27              | 0.1270% US682680CB72                         |
| SUMITOMO MITSUI BANKING COVERED SEC     | 0.1270% XS2066652897                         |
| U S TREASURY NOTE                       | 0.1266% US91282CGM73                         |
| United Util Wat RgSS 3.7500% 05-23-34   | 0.1261% XS2771661357                         |
| UK GILT                                 | 0.1256% GB00BPSNBB36                         |
| CPI FIXED USD 2.4400% 03-15-29          | 0.1245% CPI FIXED USD 2.4400% 03-15-29       |
| OTC EPUT FRTR 0.75% 05/52 @ 97 BPS      | 0.1241% OTC EPUT FRTR 0.75% 05/52 @ 97 BPS   |
| TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A | 0.1237% US89177XAA54                         |
| INTESA SANPAOLO SPA SR UNSEC 144A       | 0.1236% US46115HBL06                         |
| BANCO SANTANDER SA                      | 0.1234% US05964HAL96                         |
| Daimler Truck 144A 5.4000% 09-20-28     | 0.1233% US233853AT77                         |
| GA GLOBAL FUNDING TRUST SEC 144A        | 0.1229% US36143L2G95                         |
| Deutsche Bundes RgSS 2.5000% 08-15-54   | 0.1223% DE000BU2D004                         |
| IRS EUR Float 0.0000% 04-23-29          | 0.1223% IRS EUR Float 0.0000% 04-23-29       |
| FNMA TBA 4.5% OCT 30YR                  | 0.1220% US01F0426A65                         |
| CPI FLOAT USD 30750.0645% 03-15-34      | 0.1215% CPI FLOAT USD 30750.0645% 03-15-34   |
| SAUDI INTERNATIONAL BOND SR UNSEC REGS  | 0.1205% XS2577136109                         |
| European Inv Bk RgSS 2.8750% 01-12-33   | 0.1201% XS2574388646                         |
| Italy BTPS SRg144 4.0500% 10-30-37      | 0.1178% IT0005596470                         |
| GNR 2016-H14 FA TSFR1M+91.448BP         | 0.1172% US38376RVV58                         |
| Nationwide Bldg RgSS 6.1780% 12-07-27   | 0.1145% XS2562898143                         |
| Cred Agricole RgSS 5.7500% 11-29-27     | 0.1129% FR001400E920                         |
| CASH COLLATERAL CME BCY USD             | 0.1126% CASH COLLATERAL CME BCY USD          |
| GNMA II MULTPL SGL 30YR #MA7937M        | 0.1116% US36179WZA97                         |
| KOREA HOUSING FINANCE CO COV            | 0.1114% XS2779847842                         |
| Monte dei Pasch RgSS 3.5000% 04-23-29   | 0.1109% IT0005593212                         |
| FNMA PASS THRU 30YR #QE8001             | 0.1104% US3133BH3J35                         |
| IRS EUR 5 Fixed 2.4700% 09-18-29        | 0.1099% IRS EUR 5 Fixed 2.4700% 09-18-29     |
| VERUS 2023-6 A1 WM53 WC8.2412 144A      | 0.1098% US92539XAA28                         |
| Sant UK PLC RgSS 3.0000% 03-12-29       | 0.1098% XS2786381207                         |
| Danske Mtge Bk RgSS 0.0100% 11-24-26    | 0.1093% XS2412105533                         |
| Columbia Pip Hd 144A 6.0420% 08-15-28   | 0.1085% US19828AAB35                         |
| Eli Lilly & Co 5.0000% 02-27-26         | 0.1075% US532457CE69                         |
| Japan Government For 1.0000% 03-20-62   | 0.1068% JP1400151N57                         |
| Sandoz Fin BV RgSS 4.2200% 04-17-30     | 0.1039% XS2715940891                         |
| IRS GBP Float 0.0000% 06-17-29          | 0.1024% IRS GBP Float 0.0000% 06-17-29       |
| U S TREASURY INFLATE PROT BOND          | 0.1022% US912810P515                         |
| ONTARIO TEACHERS' FINANC SR UNSEC REGS  | 0.1013% XS2344384842                         |
| Quebec Province 3.5000% 12-01-45        | 0.1012% CA74814ZER07                         |
| Empresa Nac de RgSS 3.0500% 09-14-32    | 0.1009% USP37115AH81                         |
| Allianz SE RgSS 5.8240% 07-25-53        | 0.1008% DE000A351U49                         |
| CPPIB Captl Inc RgSS 5.2000% 03-04-34   | 0.1000% AU3CB0307031                         |
| BUPA Fin PLC RgSS 5.0000% 10-12-30      | 0.0995% XS2690050682                         |
| Japan 30yr (JX) 0.8000% 09-20-47        | 0.0994% JP1300561H93                         |
| Ginnie Mae II Pool 5 01-OCT-54 N        | 0.0992% US21H0506A54                         |
| Targa Resources Part 4.8750% 02-01-31   | 0.0991% US87612BBS07                         |
| ROMANIA GOVT SR UNSEC REGS              | 0.0988% XS2364200514                         |
| IRS AUD 3 Fixed 3.84375% 09-16-29       | 0.0987% IRS AUD 3 Fixed 3.84375% 09-16-29    |
| Stryker Corp 3.3750% 09-11-32           | 0.0985% XS2892944732                         |
| Bank of America Corp 5.4250% 08-15-35   | 0.0982% US06051GMB22                         |
| Carrier Global Corp 4.1250% 05-29-28    | 0.0976% XS2751688826                         |
| Targa Resources Corp 6.1500% 03-01-29   | 0.0976% US87612GAE17                         |
| IRS NZD 3 Fixed 3.78125% 12-16-29       | 0.0974% IRS NZD 3 Fixed 3.78125% 12-16-29    |
| Can Govt Bond 4.0000% 06-01-41          | 0.0969% CA135087YQ12                         |
| Freddie Mac Pool 5 01-DEC-52 SS         | 0.0969% US3132DPG72                          |
| China Development Bk 3.0300% 07-24-43   | 0.0968% CND10006TH19                         |
| IRS SEK 3 Fixed 2.40625% 06-17-29       | 0.0963% IRS SEK 3 Fixed 2.40625% 06-17-29    |
| EDP Serv Financ RgSS 4.3750% 04-04-32   | 0.0963% XS2699159351                         |
| Boston Gas Co 144A 3.0010% 08-01-29     | 0.0961% US100743AL70                         |
| BRITISH AIRWAYS PLC EETC SEC 144A       | 0.0958% US11043XAA19                         |
| IRS MXN REC 5 Fixed 8.5850% 12-12-29    | 0.0949% IRS MXN REC 5 Fixed 8.5850% 12-12-29 |
| Japan Government For 0.5000% 03-20-60   | 0.0946% JP1400131L54                         |
| IRS CAD Float 0.0000% 09-16-29          | 0.0944% IRS CAD Float 0.0000% 09-16-29       |
| Engie SA RgSS 3.8750% 01-06-31          | 0.0942% FR001400KH60                         |
| CaixaBank SA RgSS 4.1250% 02-09-32      | 0.0939% XS2764459363                         |
| Cred Agricole RgSS 3.5000% 03-11-36     | 0.0938% IT0005585622                         |
| IRS NZD Float 4.9950% 06-19-34          | 0.0930% IRS NZD Float 4.9950% 06-19-34       |
| Koninklijke KPN RgSS 3.8750% 07-03-31   | 0.0930% XS2638080452                         |
| Assa Abloy AB RgSS 3.8750% 09-13-30     | 0.0927% XS2678226114                         |

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| IRS EUR 3 Fixed 2.2500% 12-16-29       | 0.0925% IRS EUR 3 Fixed 2.2500% 12-16-29     |
| Enel Fin Intl RgSS 3.8750% 01-23-35    | 0.0925% XS2751666699                         |
| Argenta Spaarba RgSS 3.1250% 02-06-34  | 0.0924% BE6349638187                         |
| Lloyds Banking RgSS 3.8750% 05-14-32   | 0.0924% XS2815980664                         |
| IRS NOK Float 0.0000% 12-16-29         | 0.0923% IRS NOK Float 0.0000% 12-16-29       |
| CADES RgSS 3.1250% 03-01-30            | 0.0922% FR001400G6E6                         |
| Banco BPI SA RgSS 3.2500% 03-22-30     | 0.0922% PTBPIZOM0035                         |
| Cie Financement RgSS 3.3750% 09-16-31  | 0.0920% FR001400GI73                         |
| BPCE SFH SA RgSS 3.0000% 02-20-29      | 0.0916% FR001400NXE6                         |
| Cigna Group/The 5.6850% 03-15-26       | 0.0913% US125523CR91                         |
| CREDICORP CAPITAL SOCIED SR SEC 144A   | 0.0911% US224939AA67                         |
| Belgium Govt SRg144 2.8500% 10-22-34   | 0.0911% BE0000360694                         |
| Verizon Communctns 4.1250% 03-16-27    | 0.0911% US92343VDY74                         |
| CPI REC FIXED USD 2.6150% 09-15-28     | 0.0911% CPI REC FIXED USD 2.6150% 09-15-28   |
| Netherlands SRg144 2.5000% 01-15-30    | 0.0905% NL0015001DQ7                         |
| Mexican Bonos 7.0000% 09-03-26         | 0.0903% MX0MGO000193                         |
| Banco de Sabade RgSS 3.5000% 08-28-26  | 0.0902% ES0413860836                         |
| New Zealand RgSS 2.7500% 04-15-37      | 0.0901% NZGOVDT437C0                         |
| Penske Trck 144A 5.3500% 01-12-27      | 0.0898% US709599BY93                         |
| JOHN LEWIS PLC BOND                    | 0.0898% XS0527985583                         |
| IRS USD Float 0.0000% 06-17-29         | 0.0895% IRS USD Float 0.0000% 06-17-29       |
| Carmila SA RegS 3.8750% 01-25-32       | 0.0891% FR001400STL8                         |
| UNITED KINGDOM GILT                    | 0.0889% GB00BM8Z2V59                         |
| Natl Grid PLC RgSS 2.9490% 03-30-30    | 0.0884% XS2486461283                         |
| Agricultural Develop 2.4700% 04-02-34  | 0.0868% CND10007PM80                         |
| IRS CLP REC 5 Fixed 4.3000% 12-18-29   | 0.0861% IRS CLP REC 5 Fixed 4.3000% 12-18-29 |
| France OAT SRg144 3.2500% 05-25-55     | 0.0853% FR001400OHF4                         |
| UBS GROUP AG SR UNSEC REGS             | 0.0852% CH1214797172                         |
| Edison Intl 6.9500% 11-15-29           | 0.0850% US281020AW79                         |
| IRS EUR Float 0.0000% 12-04-29         | 0.0846% IRS EUR Float 0.0000% 12-04-29       |
| AUSTRALIAN GOVERNMENT SR UNSEC         | 0.0845% AU0000013740                         |
| New York Life 144A 5.0000% 06-06-29    | 0.0835% US64952WFG33                         |
| MEXICO GOVT (UMS)                      | 0.0823% XS1218289103                         |
| France OAT SRg144 3.0000% 06-25-49     | 0.0813% FR001400NEF3                         |
| GE HealthCare Tech 5.5500% 11-15-24    | 0.0809% US36267VAB99                         |
| FNMA PASS THRU 30YR #FM3243            | 0.0806% US3140X6S931                         |
| CHARTER COMM OPT LLC/CAP SEC           | 0.0806% US161175CG74                         |
| Manitoba Province 4.8500% 08-28-34     | 0.0802% AU3CB0312734                         |
| Canadian Imperial Bk 4.5080% 09-11-27  | 0.0798% US13607PHT49                         |
| AT&T INC SR UNSEC                      | 0.0794% XS2590758822                         |
| JAPANESE YEN                           | 0.0784% EZ4C1TS2TLY4                         |
| FHR 4579 FD SOFR30A+46.448BP           | 0.0783% US3137BPPH69                         |
| Ginnie Mae II Pool 4.5 01-OCT-54 N     | 0.0782% US21H0426A28                         |
| U S TREASURY BOND                      | 0.0763% US912810SS87                         |
| CAIXABANK SA SR NON PREF               | 0.0761% XS2764459363                         |
| BANCA MONTE DEI PASCHI S               | 0.0760% XS2676882900                         |
| CPI REC FIXED USD 2.5950% 09-15-28     | 0.0755% CPI REC FIXED USD 2.5950% 09-15-28   |
| BANK GOSPODARSTWA KRAJOW SR UNSEC REGS | 0.0754% XS2778274410                         |
| SP KIINNITYSLUOTTOPANKKI SEC COV       | 0.0751% XS2812394737                         |
| Charter Comm Op LLC 6.1500% 11-10-26   | 0.0750% US161175CM43                         |
| POLAND GOVT                            | 0.0750% XS2746102479                         |
| LORCA TELECOM BONDCO                   | 0.0750% XS2809217263                         |
| Warnermedia Hldgs 3.6380% 03-15-25     | 0.0748% US55903VAZ67                         |
| China Govt Bond 2.6000% 09-15-30       | 0.0746% CND10006ZG95                         |
| Cooperatieve RgSS 0.1250% 12-01-31     | 0.0746% XS2416563901                         |
| DE VOLKSBANK NV COV SR SEC REGS        | 0.0744% XS2791994309                         |
| SKIPTON BUILDING SOCIETY COV SEC       | 0.0741% XS2841962017                         |
| YORKSHIRE BUILDING SOC COV SEC REGS    | 0.0741% XS2802587258                         |
| IRS NZD 5 Fixed 4.6875% 12-19-34       | 0.0738% IRS NZD 5 Fixed 4.6875% 12-19-34     |
| Austria Gov't SRg144 2.9000% 02-20-33  | 0.0737% AT0000A32458                         |
| Euro Fincl Stab RgSS 0.4000% 01-26-26  | 0.0735% EU000A1G0EB6                         |
| ROMANIA GOVT SR UNSEC REGS             | 0.0732% XS2829209720                         |
| ROMANIA GOVT SR UNSEC REGS             | 0.0721% XS2829810923                         |
| IRS AUD 5 Fixed 4.59375% 09-19-34      | 0.0721% IRS AUD 5 Fixed 4.59375% 09-19-34    |
| ROMANIA GOVT SR UNSEC 144A             | 0.0720% XS2908712040                         |
| FAIRFAX FINL HLDGS LTD SR UNSEC REGS   | 0.0716% XS1794675931                         |
| Wells Fargo & Co 5.3890% 04-24-34      | 0.0714% US95000U3D31                         |
| Korea Treasury Bond 2.5000% 03-10-52   | 0.0702% KR103502GC32                         |
| CASH COLLATERAL ICE BCY USD            | 0.0702% CASH COLLATERAL ICE BCY USD          |
| Fannie or Freddie 6.5 01-OCT-54 SS     | 0.0694% US01F0626A48                         |
| ROADSTER FINNANCE DAC SR SEC           | 0.0692% XS1732478265                         |

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| IRS AUD 5 Fixed 3.59375% 03-19-30     | 0.0690% IRS AUD 5 Fixed 3.59375% 03-19-30 |
| Treasury Corp of Vic 2.0000% 11-20-37 | 0.0689% AU3SG0002256                      |
| IRS CAD 5 Fixed 3.40625% 09-19-34     | 0.0685% IRS CAD 5 Fixed 3.40625% 09-19-34 |
| BANK OF AMERICA CORP SR UNSEC SOFR    | 0.0682% US06051GLH01                      |
| TYSON FOODS INC SR UNSEC              | 0.0678% US902494BM45                      |
| BRISTOL-MYERS SQUIBB CO SR UNSEC SMR  | 0.0675% US110122EG99                      |
| Bulgaria RegS 3.6250% 09-05-32        | 0.0675% XS2890420834                      |
| IRS NOK 5 Fixed 3.2500% 03-19-30      | 0.0672% IRS NOK 5 Fixed 3.2500% 03-19-30  |
| PACIFICORP 1ST MTGE 1L                | 0.0671% US695114DD77                      |
| BANK OF AMERICA CORP SR UNSEC         | 0.0671% XS2345799089                      |
| N.Rhine-Westpha RgSS 1.5500% 06-16-48 | 0.0671% DE000NRWOKF4                      |
| IRS EUR Float 3.39997% 12-04-34       | 0.0670% IRS EUR Float 3.39997% 12-04-34   |
| IRS EUR 5 Fixed 2.21875% 03-19-30     | 0.0670% IRS EUR 5 Fixed 2.21875% 03-19-30 |
| Aust Govt Bond RgSS 1.7500% 11-21-32  | 0.0664% AU0000143901                      |
| CANADA GOVT REAL RETURN               | 0.0664% CA135087ZH04                      |
| IRS SEK 5 Fixed 2.5000% 12-19-34      | 0.0664% IRS SEK 5 Fixed 2.5000% 12-19-34  |
| PERU (REP OF) GLBL SR UNSEC           | 0.0664% US715638EB48                      |
| Alberta Canada Prov 5.2000% 05-15-34  | 0.0663% AU3CB0309623                      |
| IRS SEK 5 Fixed 2.71875% 12-18-29     | 0.0663% IRS SEK 5 Fixed 2.71875% 12-18-29 |
| FNMA PASS THRU 30YR #QH8983           | 0.0662% US3133CM6U35                      |
| TX NATURAL GAS SECZ                   | 0.0660% US88258MAA36                      |
| FNMA PASS THRU 30YR #QI7562           | 0.0659% US3133WEMK36                      |
| U S TREASURY INFLATE PROT BOND        | 0.0658% US91282CDX65                      |
| ROMANIA GOVT                          | 0.0650% XS2434895806                      |
| National Grid PLC 5.8090% 06-12-33    | 0.0646% US636274AE20                      |
| European Union RgSS 0.7000% 07-06-51  | 0.0643% EU000A3KTGW6                      |
| Queensland Tsy Rg144 4.5000% 08-22-35 | 0.0643% AU3CB0296580                      |
| Gen Motors Financial 4.0000% 01-15-25 | 0.0637% US37045XAS53                      |
| WELLS FARGO & COMPANY SR UNSEC        | 0.0635% US949746SH57                      |
| Spain Kingdom SRg144 1.9000% 10-31-52 | 0.0635% ES0000012K46                      |
| BANK OF NOVA SCOTIA SEC REGS          | 0.0630% XS2386592138                      |
| CASH COLLATERAL TBA MSC USD           | 0.0625% CASH COLLATERAL TBA MSC USD       |
| Korea Treasury Bond 2.3750% 12-10-31  | 0.0622% KR103502GB00                      |
| Fannie Mae Pool 5 01-APR-53 SS        | 0.0620% US3140NFCX83                      |
| New S Wales RgSS 4.7500% 02-20-37     | 0.0619% AU3SG0002975                      |
| Penske Trck 144A 5.7500% 05-24-26     | 0.0617% US709599BU71                      |
| Quebec Province 3.6000% 09-01-33      | 0.0614% CA74814ZFS70                      |
| Oracle Corporation 5.5500% 02-06-53   | 0.0613% US68389XCQ60                      |
| Singapore Dollar Trade Receivable     | 0.0607% Singapore Dollar Trade Receivable |
| Belgium Govt SRg144 3.5000% 06-22-55  | 0.0605% BE0000361700                      |
| Ginnie Mae II Pool 6 20-OCT-54 N      | 0.0605% US36180ACB70                      |
| ROMANIA GOVT SR UNSEC REGS            | 0.0592% XS2109812508                      |
| Sweden Govt SRg144 1.7500% 11-11-33   | 0.0582% SE0017830730                      |
| Mexican Peso                          | 0.0576% Mexican Peso                      |
| Korea Treasury Bond 2.1250% 06-10-27  | 0.0576% KR103502G768                      |
| Warnermedia Hldgs 3.7550% 03-15-27    | 0.0576% US55903VBA08                      |
| Belgium Govt SRg144 2.7000% 10-22-29  | 0.0574% BE0000362716                      |
| ABN AMRO Bk NV RgSS 0.4000% 09-17-41  | 0.0570% XS2387713238                      |
| Pfizer Invest Ent 4.4500% 05-19-26    | 0.0567% US716973AB84                      |
| Mexican Bonos 8.0000% 07-31-53        | 0.0566% MX0MGO0001E4                      |
| STIF FUND (SGD)                       | 0.0562% STIF FUND (SGD)                   |
| Korea Treasury Bond 2.0000% 06-10-31  | 0.0562% KR103502GB66                      |
| AT&T INC 5.5390% 02-20-26             | 0.0558% US00206RMP46                      |
| European Inv Bk RgSS 1.1250% 09-15-36 | 0.0555% XS1361554584                      |
| Ginnie Mae II Pool 2 20-FEB-51 MS     | 0.0553% US36179V7D62                      |
| DOCTORS CO INTERINSURANC SURPLUS 144A | 0.0549% US256141AB88                      |
| Charter Comm Op LLC 2.3000% 02-01-32  | 0.0545% US161175BX17                      |
| European Union RgSS 3.2500% 02-04-50  | 0.0544% EU000A3K4EU0                      |
| Prin Life Globa 144A 1.2500% 06-23-25 | 0.0543% US74256LEE56                      |
| Freddie Mac GoldPool 4.5 01-JUN-41 VS | 0.0540% US3132GFA801                      |
| Aon Nrth America Inc 5.3000% 03-01-31 | 0.0540% US03740MAC47                      |
| GNMA PASS THRU SGL 30YR #782253X      | 0.0537% US36241KQE19                      |
| Ginnie Mae II Pool 4 01-OCT-54 N      | 0.0536% US21H0406A63                      |
| Freddie Mac Pool 5 01-MAY-53 SS       | 0.0534% US3133C37B63                      |
| FNMA PASS THRU 30YR #BJ8703           | 0.0533% US3140HAU579                      |
| Cisco Systems Inc 4.8000% 02-26-27    | 0.0529% US17275RBQ48                      |
| Fannie Mae Pool 2.5 01-JUN-51 MS      | 0.0528% US3140XBYN40                      |
| Veralto Corp 5.5000% 09-18-26         | 0.0527% US92338CAB90                      |
| Euro Stability RgSS 0.0000% 12-16-24  | 0.0527% EU000A1Z99M6                      |
| Toronto-Dominion Bk 5.1030% 01-09-26  | 0.0527% US89115A2K70                      |
| MTA NY 6.5480% 11-15-31               | 0.0523% US59259YCA55                      |
| Anheuser-Busch Cos 4.7000% 02-01-36   | 0.0521% US03522AAH32                      |

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| Bank of America Corp 4.8270% 07-22-26 | 0.0520% US06051GLA57                        |
| GNMA I Pool 3 15-JUN-43 VS            | 0.0519% US36181BK417                        |
| HICP REC FIXED EUR 2.3100% 02-15-28   | 0.0518% HICP REC FIXED EUR 2.3100% 02-15-28 |
| Malaysia Government 3.5190% 04-20-28  | 0.0518% MYBMI2300024                        |
| Alberta Canada Prov 2.0500% 06-01-30  | 0.0514% CA013051EG84                        |
| Romanian Govt RgSS 5.3750% 03-22-31   | 0.0513% XS2770920937                        |
| Deutsche Bundes RgSS 0.0000% 08-15-52 | 0.0512% DE0001102572                        |
| European Union RgSS 3.2500% 07-04-34  | 0.0511% EU000A3K4D41                        |
| FHASI 2007-AR3 1A1 WM37 WC6.4928 ARM  | 0.0506% US32056JAA25                        |
| Citigroup Inc 3.0700% 02-24-28        | 0.0502% US172967NG21                        |
| STIF FUND (JPY) (JPM CHASE)           | 0.0502% STIF FUND (JPY) (JPM CHASE)         |
| Capital One Finl 5.7000% 02-01-30     | 0.0497% US14040HDE27                        |
| Veralto Corp 5.3500% 09-18-28         | 0.0496% US92338CAD56                        |
| Portugal Rep SRg144 2.8750% 10-20-34  | 0.0495% PTOTESOE0021                        |
| INDOGB FR100 6.6250% 02-15-34         | 0.0492% IDG000023607                        |
| IRS EUR Float 3.89039% 02-04-50       | 0.0491% IRS EUR Float 3.89039% 02-04-50     |
| Renminbi Yuan                         | 0.0490% Renminbi Yuan                       |
| Warnermedia Hldgs 4.0540% 03-15-29    | 0.0489% US55903VBB80                        |
| NORDEA KREDIT REALKREDIT SEC          | 0.0485% DK0002043744                        |
| IRS CLP REC Float 0.0000% 12-18-34    | 0.0482% IRS CLP REC Float 0.0000% 12-18-34  |
| Intel Corp 4.8750% 02-10-26           | 0.0481% US458140CD04                        |
| Morgan Stanley 4.4310% 01-23-30       | 0.0480% US6174468G77                        |
| Bk Nova Scotia 3.4500% 04-11-25       | 0.0480% US06417XAH44                        |
| HCA Inc 3.6250% 03-15-32              | 0.0477% US404119CK30                        |
| Warnermedia Hldgs 6.4120% 03-15-26    | 0.0477% US55903VBG77                        |
| Freddie Mac Pool 5 01-NOV-52 SS       | 0.0476% US31338QKZ81                        |
| Uber Technologies In 4.3000% 01-15-30 | 0.0475% US90353TAN00                        |
| Ginnie Mae II Pool 2 20-DEC-50 MS     | 0.0472% US36179VZQ66                        |
| Huntington Bancshs 6.2080% 08-21-29   | 0.0464% US446150BC73                        |
| Wells Fargo & Co 5.4990% 01-23-35     | 0.0461% US95000U3K73                        |
| Poland Gov't Bond 5.0000% 10-25-34    | 0.0458% PL0000116851                        |
| Ireland Govt RgSS 2.6000% 10-18-34    | 0.0455% IE000LQ7YVY4                        |
| JYSKE REALKREDIT*PARTIAL CALL*        | 0.0450% DK0009403644                        |
| FNMA PASS THRU 30YR #MA4852           | 0.0448% US31418EMA54                        |
| Malaysia Government 3.5020% 05-31-27  | 0.0447% MYBMX0700034                        |
| FHRR R006 ZA Z SEQ WM35 WC6.4347      | 0.0447% US31396JT212                        |
| Sempra 3.3000% 04-01-25               | 0.0439% US816851BN84                        |
| Freddie Mac Pool 2 01-AUG-51 MS       | 0.0438% US3132DPPP70                        |
| Celanese US Hldg LLC 6.5500% 11-15-30 | 0.0437% US15089QAX25                        |
| ONEOK Inc 6.3500% 01-15-31            | 0.0435% US682680BE21                        |
| Discover Financial S 7.9640% 11-02-34 | 0.0430% US254709AT53                        |
| Exp-Imp Bank China 2.4400% 04-12-34   | 0.0429% CND10007Q9N5                        |
| KOMMUNALBANKEN AS                     | 0.0426% AU3CB0285849                        |
| Fannie Mae Pool 2 01-SEP-50 MS        | 0.0424% US3140QEU424                        |
| Malaysia Government 3.9550% 09-15-25  | 0.0422% MYBMO1500010                        |
| Penske Trck 144A 6.0500% 08-01-28     | 0.0421% US709599BW38                        |
| Mexican Bonos 8.5000% 03-01-29        | 0.0418% MX0MGO0001F1                        |
| FNMA PASS THRU 30YR #BX6441           | 0.0418% US3140NBEP28                        |
| CommonSpirit Health 5.5480% 12-01-54  | 0.0418% US20268JAT07                        |
| Colombian Peso                        | 0.0415% Colombian Peso                      |
| FNMA TBA 2.0% NOV 30YR                | 0.0413% US01F0206B03                        |
| AbbVie Inc 4.9500% 03-15-31           | 0.0413% US00287YDT38                        |
| British Columbia Prv 2.9500% 06-18-50 | 0.0411% CA110709GJ55                        |
| Finland Rep SRg144 3.0000% 09-15-34   | 0.0410% FI4000571104                        |
| Fannie or Freddie 1.5 01-OCT-54 N     | 0.0406% US01F0126A92                        |
| Fannie Mae Pool 4 01-SEP-45 VS        | 0.0405% US31418BU797                        |
| Korea Treasury Bond 2.1250% 03-10-47  | 0.0405% KR103502G735                        |
| Freddie Mac Pool 2 01-OCT-51 MS       | 0.0399% US3132DQU381                        |
| Oracle Corporation 5.3750% 09-27-54   | 0.0397% US68389XCU72                        |
| HCA Inc 4.1250% 06-15-29              | 0.0395% US404119BX69                        |
| Fannie Mae Pool 2.5 01-OCT-51 SS      | 0.0394% US3140QMDN17                        |
| Romanian Govt RgSS 5.8750% 01-30-29   | 0.0393% XS2756521212                        |
| IRS EUR 2.50000 03/19/25-10Y LCH      | 0.0391% EZSNT8N9RH15                        |
| Freddie Mac Pool 6 01-JUN-54 N        | 0.0390% US3142GSB496                        |
| FNR 2018-13 MP 3.5000% 12-25-57       | 0.0388% US3136B02D78                        |
| NYKREDIT REALKREDIT AS FRN SEC        | 0.0388% DK0009532376                        |
| INDOGB FR95 6.3750% 08-15-28          | 0.0387% IDG000020702                        |
| CASH COLLATERAL ISDA WST USD          | 0.0385% CASH COLLATERAL ISDA WST USD        |
| US Dollar Curr Fwd (USD) 04-NOV-24    | 0.0384% US Dollar Curr Fwd (USD) 04-NOV-24  |
| Cheniere Energy Inc 5.6500% 04-15-34  | 0.0380% US16411RAN98                        |
| HCA Inc 5.9000% 06-01-53              | 0.0379% US404119CR82                        |



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|---------------------------------------|--|
| SPANISH GOVT BD (BONOS Y OBLIG)       | 0.0379% ES0000012H58                         |
| Portugal Rep SRg144 1.9500% 06-15-29  | 0.0379% PTOTEXOEO024                         |
| Fannie Mae Pool 2.5 01-NOV-51 MS      | 0.0378% US3140XFPU97                         |
| HCA Inc 5.8750% 02-01-29              | 0.0377% US404119BW86                         |
| Colombian TES 7.2500% 10-26-50        | 0.0374% COL17CT03722                         |
| Romania Government B 4.7500% 10-11-34 | 0.0374% RO4KELYFLVK4                         |
| UnitedHealth Group 5.2500% 02-15-28   | 0.0373% US91324PEP36                         |
| Fannie Mae Pool 2.5 01-MAY-51 MS      | 0.0373% US3140XAUM20                         |
| Royalty Pharma PLC 5.1500% 09-02-29   | 0.0371% US78081BAQ68                         |
| Gen Motors Financial 6.0500% 10-10-25 | 0.0371% US37045XDZ69                         |
| STATE STREET AUST OVRNT RATE AUD      | 0.0369% STATE STREET AUST OVRNT RATE AUD     |
| Amgen Inc 5.1500% 03-02-28            | 0.0369% US031162DP23                         |
| Broadcom Inc 144A 1.9500% 02-15-28    | 0.0369% US11135FBE07                         |
| Columbia Pip Hd 144A 6.0550% 08-15-26 | 0.0368% US19828AAA51                         |
| State Street Corp 5.2720% 08-03-26    | 0.0367% US857477CD34                         |
| John Deere Cap Corp 4.7500% 06-08-26  | 0.0367% US24422EWX39                         |
| Cleared OTC SCM USD 0.0000% 05-01-50  | 0.0366% Cleared OTC SCM USD 0.0000% 05-01-50 |
| Freddie Mac Pool 6 01-AUG-54 N        | 0.0366% US3142GSP694                         |
| GNR 2022-22 UH 3.0000% 12-20-50       | 0.0366% US38383MUB26                         |
| Spain Kingdom SRg144 3.4500% 07-30-43 | 0.0362% ES0000012K95                         |
| GNMA I Pool 3 15-MAY-43 VS            | 0.0362% US36180NDN21                         |
| Ginnie Mae II Pool 5.5 01-OCT-54 SS   | 0.0360% US21H0526A19                         |
| Freddie Mac Pool 2 01-NOV-51 SS       | 0.0360% US3132DWCN11                         |
| STATE STREET ASIA OVERNT RATE         | 0.0358% STATE STREET ASIA OVERNT RATE        |
| IRS GBP Float 0.0000% 12-18-34        | 0.0358% IRS GBP Float 0.0000% 12-18-34       |
| Uber Technologies In 4.8000% 09-15-34 | 0.0357% US90353TAP57                         |
| Fannie Mae Pool 5.5 01-DEC-52 SS      | 0.0357% US3140QQ3J21                         |
| UK TSY 0 5/8% 2050                    | 0.0356% GB00BMBL1F74                         |
| Fannie Mae Pool 3.5 01-SEP-57         | 0.0351% US3140FXG558                         |
| ONEOK Inc 6.1000% 11-15-32            | 0.0349% US682680BG78                         |
| Ginnie Mae II Pool 4.5 20-OCT-52 SS   | 0.0348% US36179XHY58                         |
| France OAT SRg144 2.5000% 05-25-43    | 0.0347% FR001400CMX2                         |
| STIF FUND (NZD)                       | 0.0345% STIF FUND (NZD)                      |
| Peru Government Bond 5.4000% 08-12-34 | 0.0344% PEP01000C5G4                         |
| FN ARM 920773 RFUCCT1Y+238 10.005     | 0.0338% US31412B6169                         |
| Anheuser-Busch InBev 4.4390% 10-06-48 | 0.0338% US03523TBT43                         |
| Freddie Mac Pool 2.5 01-JUL-50 MS     | 0.0336% US3133KJJW36                         |
| Fannie Mae Pool 4 01-APR-49 S         | 0.0336% US3140XHG687                         |
| Morgan Stanley 5.2500% 04-21-34       | 0.0335% US61747YFE05                         |
| IRS NOK Float 0.0000% 12-18-34        | 0.0333% IRS NOK Float 0.0000% 12-18-34       |
| STIF FUND (MXN)                       | 0.0332% STIF FUND (MXN)                      |
| Freddie Mac GoldPool 3.5 01-JUL-32 VS | 0.0332% US3128P7TY92                         |
| Queensland Tsy Rg144 5.0000% 07-21-37 | 0.0332% AU3SG0003064                         |
| IRS AUD 10 Fixed 3.90625% 03-19-35    | 0.0331% IRS AUD 10 Fixed 3.90625% 03-19-35   |
| ERAC USA Fin 144A 4.9000% 05-01-33    | 0.0329% US26884TAW27                         |
| SS GBP STIF                           | 0.0324% SS GBP STIF                          |
| Alberta Canada Prov 3.1000% 06-01-50  | 0.0324% CA013051ED53                         |
| Swiss Gov't RgSS 1.5000% 04-30-42     | 0.0323% CH0127181169                         |
| Freddie Mac GoldPool 4 01-JAN-47 VS   | 0.0322% US3132XCRX53                         |
| Corebridge Fincl Inc 3.5000% 04-04-25 | 0.0320% US21871XAB55                         |
| Fannie Mae Pool 4.5 01-JAN-51         | 0.0319% US3140FXGL08                         |
| IRS EUR 10 Fixed 2.3750% 03-19-35     | 0.0318% IRS EUR 10 Fixed 2.3750% 03-19-35    |
| FNMA PASS THRU 30YR #734827           | 0.0318% US31402QLG46                         |
| Fannie Mae Pool 2.5 01-MAY-51 MS      | 0.0317% US3140QKVB11                         |
| Canada Housing 144A 4.1500% 06-15-33  | 0.0317% CA13509PJP95                         |
| ROMANIA GOVT SRUNSEC REGS             | 0.0317% XS1970549561                         |
| Korea Treasury Bond 1.3750% 12-10-29  | 0.0316% KR103502G9C8                         |
| IRS JPY 10 Fixed 1.0600% 12-18-34     | 0.0315% IRS JPY 10 Fixed 1.0600% 12-18-34    |
| Swaps Collateral % 12-31-50           | 0.0311% Swaps Collateral % 12-31-50          |
| Fannie Mae Pool 4 01-JUN-48 S         | 0.0310% US3140XCPV40                         |
| Ginnie Mae II Pool 4 20-MAR-45 VS     | 0.0310% US36179Q6Q92                         |
| Colombian TES 7.2500% 10-18-34        | 0.0308% COL17CT03615                         |
| Freddie Mac GoldPool 3 01-NOV-46 S    | 0.0306% US31335AZ687                         |
| WAMU 2006-AR10 2A1 WM 36 WC 3.7663    | 0.0305% US93363EAF25                         |
| IRS USD Float 0.0000% 03-19-35        | 0.0303% IRS USD Float 0.0000% 03-19-35       |
| Freddie Mac Pool 2 01-APR-52 MS       | 0.0302% US3132DQTL04                         |
| Trinity Health MI 2.6320% 12-01-40    | 0.0302% US896517AB53                         |
| IRS CAD Float 0.0000% 03-19-35        | 0.0300% IRS CAD Float 0.0000% 03-19-35       |
| Marsh & McLennan 5.7000% 09-15-53     | 0.0299% US571748BV33                         |
| Fannie Mae Pool 3.5 01-MAY-58         | 0.0298% US3140FXJJ25                         |
| IRS SEK 10 Fixed 2.15625% 03-19-35    | 0.0298% IRS SEK 10 Fixed 2.15625% 03-19-35   |

|                                       |         |                                       |
|---------------------------------------|---------|---------------------------------------|
| CMLTI 2005-11 A2A 1YRT+240            | 0.0295% | US17307GW795                          |
| Fannie Mae Pool 2 01-MAY-51 MS        | 0.0292% | US3140QKRY69                          |
| RFR USD SOFR/1.75000 06/15/22-5Y LCH  | 0.0291% | EZV1KR773RK9                          |
| Veralto Corp 5.4500% 09-18-33         | 0.0291% | US92338CAF05                          |
| Ginnie Mae II Pool 2 01-OCT-54 N      | 0.0289% | US21H0206A81                          |
| Fannie or Freddie 7 01-OCT-54 SS      | 0.0288% | US01F0706A74                          |
| Meta Platforms Inc 4.5500% 08-15-31   | 0.0285% | US30303M8T23                          |
| Romanian Govt RegS 5.7500% 03-24-35   | 0.0283% | XS2908633683                          |
| BAFC 2005-7 4A3 WM35 WCS.743900       | 0.0283% | US05946XU926                          |
| Kroger Company 5.0000% 09-15-34       | 0.0281% | US501044DV05                          |
| Goldman Sachs Gp Inc 4.4820% 08-23-28 | 0.0280% | US38141GZU11                          |
| Freddie Mac GoldPool 3 01-AUG-27 VS   | 0.0280% | US31306XBJ19                          |
| CWHL 2005-2 2A1 TSFR1M+75.448BP       | 0.0280% | US12669GPR64                          |
| Niagara Mohawk 144A 1.9600% 06-27-30  | 0.0280% | US65364UAN63                          |
| Can Govt Bond 1.7500% 12-01-53        | 0.0279% | CA135087M680                          |
| Mexican Bonos 7.5000% 06-03-27        | 0.0278% | MX0MGO0000D8                          |
| BHG 2022-A A 144A 1.7100% 02-20-35    | 0.0274% | US054977AA12                          |
| Columbia Pipeli 144A 6.5440% 11-15-53 | 0.0273% | US19828TAC09                          |
| Fannie Mae Pool 2 01-AUG-51 MS        | 0.0272% | US31418D3G50                          |
| Ginnie Mae II Pool 3.5 20-JUN-48 S    | 0.0271% | US36179TZ403                          |
| Fannie Mae Pool 2.5 01-AUG-51 MS      | 0.0270% | US3140QLRC23                          |
| UK Gilt RegS 4.3750% 01-31-40         | 0.0268% | GB00BQC82D08                          |
| Fannie Mae Pool 2 01-FEB-51 MS        | 0.0267% | US3140L1UJ23                          |
| CMLTI 2005-3 2A2A WM35 WCS.0453       | 0.0266% | US17307GTJ75                          |
| Targa Resources Corp 6.5000% 02-15-53 | 0.0266% | US87612GAD34                          |
| Ginnie Mae II Pool 4 20-JUL-48 S      | 0.0266% | US36179T4P73                          |
| Targa Resources Corp 6.5000% 03-30-34 | 0.0263% | US87612GAF81                          |
| FRANCE (GOVT OF)                      | 0.0262% | FR0014001NN8                          |
| Freddie Mac Pool 2 01-APR-51 MS       | 0.0260% | US3133KLTH05                          |
| STIF FUND (BRL)                       | 0.0259% | STIF FUND (BRL)                       |
| Slovenia Govt RgSS 1.7500% 11-03-40   | 0.0255% | SI0002103677                          |
| Western Aust Tr RgSS 2.0000% 10-24-34 | 0.0254% | AU3SG0001985                          |
| UK Gilt RgSS 3.2500% 01-31-33         | 0.0254% | GB00BMV7TTC88                         |
| Denmark Kingdom 4.5000% 11-15-39      | 0.0254% | DK0009922320                          |
| Cisco Systems Inc 5.3500% 02-26-64    | 0.0253% | US17275RBV33                          |
| Wells Fargo & Co 2.5720% 02-11-31     | 0.0253% | US95000U2J10                          |
| BlackRock Funding 5.3500% 01-08-55    | 0.0252% | US09290DAK72                          |
| Wells Fargo & Co 5.5570% 07-25-34     | 0.0252% | US95000U3F88                          |
| Fannie Mae Pool 2.5 01-FEB-51 MS      | 0.0252% | US3140XTBE06                          |
| Royalty Pharma PLC 5.9000% 09-02-54   | 0.0250% | US78081BAS25                          |
| CFMT 2021-AL1 B 144A 1.3900% 09-22-31 | 0.0250% | US12529UAF75                          |
| Citizens Fincl Group 5.8410% 01-23-30 | 0.0250% | US174610BF15                          |
| CommonSpirit Health 2.7820% 10-01-30  | 0.0249% | US20268JAF03                          |
| Niagara Mohawk 144A 5.7830% 09-16-52  | 0.0248% | US65364UAS50                          |
| IRS PLN REC 10 Fixed 4.4600% 12-18-34 | 0.0246% | IRS PLN REC 10 Fixed 4.4600% 12-18-34 |
| Bon Secours Mercy 2.0950% 06-01-31    | 0.0241% | US09778PAB13                          |
| Freddie Mac Pool 2.5 01-OCT-51 SS     | 0.0239% | US3133KMYL35                          |
| CommonSpirit Health 3.3470% 10-01-29  | 0.0238% | US20268JAB98                          |
| Fannie Mae Pool 4 01-FEB-32 VS        | 0.0237% | US31418ACP12                          |
| SOUTH AFRICAN RAND                    | 0.0237% | EZGPCSZMYQM4                          |
| Northeastern Univ 2.8940% 10-01-50    | 0.0237% | US664675AT20                          |
| Regal Rexnord Corp 6.0500% 02-15-26   | 0.0235% | US758750AL75                          |
| E.ON Inter Finance 6.3750% 06-07-32   | 0.0234% | XS0148579666                          |
| Capital One Finl 7.6240% 10-30-31     | 0.0232% | US14040HDC60                          |
| FNMA PASS THRU 15YR #FM1796           | 0.0230% | US3140X47J93                          |
| Austria Gov't SRg144 1.5000% 02-20-47 | 0.0230% | AT0000A1K9F1                          |
| Fannie Mae Pool 2.5 01-OCT-50 MS      | 0.0229% | US3140QFB322                          |
| Fannie Mae Pool 3 01-SEP-36 VS        | 0.0228% | US3138WHWD01                          |
| Fannie Mae Pool 2 01-MAR-51 MS        | 0.0228% | US3140KTS304                          |
| EUROPEAN MONETARY UNION EURO          | 0.0228% | EZNGX0S2KH13                          |
| Thailand Government 4.0000% 06-17-55  | 0.0227% | TH0623A35601                          |
| Japan 30yr (JX) 2.2000% 06-20-54      | 0.0225% | JP1300831Q70                          |
| Freddie Mac Pool 2 01-APR-52 MS       | 0.0223% | US3132DNF736                          |
| Fannie Mae Pool 2 01-DEC-40 S         | 0.0223% | US31418DU678                          |
| ONEOK Inc 6.6250% 09-01-53            | 0.0221% | US682680BN20                          |
| Freddie Mac GoldPool 6 01-SEP-38 VS   | 0.0221% | US3128M94W97                          |
| FNR 2017-66 BD 3.0000% 09-25-47       | 0.0219% | US3136AYCS05                          |
| Freddie Mac Pool 2 01-AUG-51 MS       | 0.0217% | US3132DWB512                          |
| ONEOK Inc 5.8000% 11-01-30            | 0.0216% | US682680BK80                          |
| T-Mobile USA Inc 3.0000% 02-15-41     | 0.0214% | US87264ABL89                          |
| Southern CA Edison 5.8500% 11-01-27   | 0.0213% | US842400HS51                          |

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| Freddie Mac Pool 5.5 01-FEB-53 SS     | 0.0213% | US3132DPR264    |
| Home Depot Inc/The 5.4000% 06-25-64   | 0.0213% | US437076DGG44   |
| American Express Co 5.6250% 07-28-34  | 0.0209% | US025816DK20    |
| Freddie Mac Pool 3 01-AUG-51 MS       | 0.0209% | US3133KJG15     |
| Broadcom Inc 5.1500% 11-15-31         | 0.0208% | US11135FBY60    |
| Fannie Mae Pool 5.28 01-JAN-29        | 0.0207% | US3140NUCU12    |
| HCA Inc 4.6250% 03-15-52              | 0.0207% | US404119CL13    |
| Columbia Pip Hd 144A 5.6810% 01-15-34 | 0.0207% | US19828AAC18    |
| ERAC USA Fin 144A 5.0000% 02-15-29    | 0.0205% | US26884TAY82    |
| Fannie Mae Pool 4.91 01-JAN-29        | 0.0205% | US3140NUJ347    |
| Fannie Mae Pool 4.92 01-DEC-28        | 0.0205% | US3140NUBF53    |
| Ginnie Mae II Pool 3.5 20-MAR-48 S    | 0.0205% | US36179TUA14    |
| Intel Corp 5.1250% 02-10-30           | 0.0204% | US458140CF51    |
| Eversource Energy 4.7500% 05-15-26    | 0.0203% | US30040WAV00    |
| Fannie Mae Pool 4.57 01-JAN-29        | 0.0203% | US3140NUKG36    |
| Freddie Mac Pool 3.5 01-AUG-52 SS     | 0.0202% | US3132DQHA76    |
| Fannie Mae Pool 3 01-OCT-51 MS        | 0.0202% | US3140XGRG68    |
| Colombian TES 7.0000% 03-26-31        | 0.0201% | COL17CT03771    |
| GSR 2005-AR6 2A1 WM35 WC4.9           | 0.0201% | US362341RX95    |
| Intel Corp 5.1500% 02-21-34           | 0.0201% | US458140CL20    |
| Fannie Mae Pool 5.5 01-AUG-54 N       | 0.0201% | US3140AF6M38    |
| Charter Comm Op LLC 4.8000% 03-01-50  | 0.0201% | US161175BT05    |
| Fannie Mae Pool 4.26 01-MAR-29        | 0.0200% | US3140NUUU10    |
| Uber Technologies In 5.3500% 09-15-54 | 0.0197% | US90353TAQ31    |
| Fannie Mae Pool 6 01-JUL-38 MS        | 0.0197% | US3140XQNK98    |
| Freddie Mac Pool 3 01-OCT-51 MS       | 0.0195% | US3133AUDY11    |
| Fannie Mae Pool 5.5 01-MAY-54 N       | 0.0195% | US3140XP4A43    |
| US Treasury Bill Discount 03-06-25    | 0.0194% | US912797MM60    |
| Freddie Mac Pool 2.5 01-APR-52 MS     | 0.0192% | US3132DQR650    |
| Fannie Mae Pool 4.48 01-FEB-29        | 0.0191% | US3140NUJ594    |
| Home Depot Inc/The 3.2500% 04-15-32   | 0.0188% | US437076CP51    |
| AbbVie Inc 4.7000% 05-14-45           | 0.0187% | US00287YAS81    |
| Metropolitan Trans 6.8140% 11-15-40   | 0.0184% | US59259YGF07    |
| Malaysia Government 3.8850% 08-15-29  | 0.0183% | MYBMO1900020    |
| INDOGB FR90 5.1250% 04-15-27          | 0.0181% | IDG000018607    |
| Korea Treasury Bond 2.0000% 03-10-49  | 0.0179% | KR103502G933    |
| Fannie Mae Pool 3 01-APR-50 MS        | 0.0179% | US3140QDEN09    |
| Fannie Mae Pool 2 01-OCT-36 MS        | 0.0178% | US3140QMFV15    |
| Fannie Mae Pool 5.5 01-NOV-52 SS      | 0.0178% | US3140QQVA08    |
| Fannie Mae Pool 2.5 01-DEC-50 MS      | 0.0178% | US3140QF5E50    |
| Fannie Mae Pool 6 01-MAY-53 SS        | 0.0177% | US3140XLEM68    |
| Fannie Mae Pool 5.5 01-NOV-52 SS      | 0.0176% | US3140QQVF94    |
| Fannie Mae Pool 5.5 01-DEC-52 SS      | 0.0175% | US31418ELY40    |
| Capital One Finl 6.3770% 06-08-34     | 0.0174% | US14040HDA05    |
| American Water Capit 4.2000% 09-01-48 | 0.0174% | US03040WAT27    |
| CA St Univ 2.9390% 11-01-52           | 0.0173% | US13077DRV63    |
| Ginnie Mae II Pool 3.5 20-FEB-47 S    | 0.0172% | US36179SWX16    |
| Korea Treasury Bond 2.7500% 12-10-44  | 0.0172% | KR103502G4C9    |
| WAMU 2006-AR5A 1A2A 12MTA+98          | 0.0171% | US93362YAB83    |
| HCA Inc 5.4500% 04-01-31              | 0.0170% | US404119CT49    |
| Freddie Mac Pool 6 01-DEC-52 SS       | 0.0170% | US3133KQGG38    |
| Fannie Mae Pool 4 01-JAN-49 S         | 0.0169% | US3140JLA384    |
| GNMA I Pool 5 15-APR-40 VS            | 0.0169% | US3620AQ7E76    |
| Columbia Pipeli 144A 5.9270% 08-15-30 | 0.0169% | US19828TAA43    |
| UnitedHealth Group 2.9000% 05-15-50   | 0.0169% | US91324PDZ27    |
| Cisco Systems Inc 5.3000% 02-26-54    | 0.0169% | US17275RBU59    |
| Aon Nrth America Inc 5.7500% 03-01-54 | 0.0169% | US03740MAF77    |
| Romania Government B 4.8500% 07-25-29 | 0.0168% | RO3B41D8EX14    |
| Thailand Government 2.5000% 11-17-29  | 0.0168% | TH0623039B04    |
| Fannie Mae Pool 2.5 01-NOV-51 MS      | 0.0167% | US3140XDRV05    |
| Freddie Mac Pool 5 01-APR-53 SS       | 0.0167% | US3132DQJD97    |
| T-Mobile USA Inc 5.5000% 01-15-55     | 0.0166% | US87264ADG76    |
| Fannie Mae Pool 3.5 01-MAY-49 S       | 0.0165% | US3140X53W14    |
| Fannie Mae Pool 3.5 01-SEP-47 S       | 0.0164% | US3140Q7QD28    |
| FSPC T-63 1A1 12MTA+120               | 0.0164% | US31395M2F53    |
| STIF FUND (CAD)                       | 0.0164% | STIF FUND (CAD) |
| Comcast Corp 5.2500% 11-07-25         | 0.0163% | US20030NDZ15    |
| Fannie Mae Pool 5.5 01-OCT-52 SS      | 0.0163% | US3140QQPB54    |
| CommonSpirit Health 3.9100% 10-01-50  | 0.0163% | US20268JAG85    |
| Fannie Mae Pool 2.5 01-JUL-50 MS      | 0.0162% | US3140XLDK12    |
| FHMS K753 A2 4.4000% 10-25-30         | 0.0162% | US3137HB2L74    |
| Cox Communctns 144A 5.4500% 09-01-34  | 0.0161% | US224044CU97    |

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|---------------------------------------|---------|--|
| Freddie Mac Pool 3 01-MAY-52 SS       | 0.0161% | US3132DN2S26                             |
| Fannie Mae Pool 4.5 01-AUG-26 VS      | 0.0160% | US3138AMEZ48                             |
| Fannie Mae Pool 2.5 01-MAY-51 MS      | 0.0160% | US3140QKN871                             |
| ONEOK Inc 5.8500% 11-01-64            | 0.0158% | US682680CG69                             |
| Fannie Mae Pool 6 01-SEP-38 SS        | 0.0157% | US31418EWF32                             |
| STIF FUND (MYR)                       | 0.0155% | STIF FUND (MYR)                          |
| Fannie Mae Pool 3 01-MAY-52 MS        | 0.0155% | US3140XH3G03                             |
| Fannie Mae Pool 6.5 01-OCT-39 VS      | 0.0154% | US31419AP508                             |
| Freddie Mac Pool 2 01-MAY-51 MS       | 0.0153% | US3132DVLW36                             |
| Singapore Govt 1.8750% 10-01-51       | 0.0152% | SGXF89085702                             |
| Singapore Govt 2.3750% 06-01-25       | 0.0149% | SG31A0000001                             |
| Fannie Mae Pool 2.5 01-MAY-52 SS      | 0.0148% | US3140XHBE67                             |
| American Water Capit 3.2500% 06-01-51 | 0.0148% | US03040WAZ86                             |
| FNR 2022-24 AD 4.0000% 05-25-49       | 0.0147% | US3136BMTG37                             |
| Ginnie Mae II Pool 3.5 20-JUN-46 S    | 0.0146% | US36179SEH67                             |
| Thailand Government 2.8000% 06-17-34  | 0.0146% | TH0623B3E601                             |
| WAMU 2004-AR9 A1 ARM WM34 WC4.7072    | 0.0143% | US92922FWE41                             |
| Ireland Govt RgSS 1.5000% 05-15-50    | 0.0143% | IE00BH3SQB22                             |
| CASH COLLATERAL ISDA MYC USD          | 0.0142% | CASH COLLATERAL ISDA MYC USD             |
| Fannie Mae Pool 3 01-APR-52 SS        | 0.0141% | US3140MHUW73                             |
| Italy BTPS SRg144 4.1500% 10-01-39    | 0.0141% | IT0005582421                             |
| Fannie Mae Pool 2.5 01-SEP-51 MS      | 0.0139% | US3140XGGS26                             |
| FIN FUT US 5YR CBT 12/31/24           | 0.0138% | FIN FUT US 5YR CBT 12/31/24              |
| Fannie Mae Pool 2.5 01-JUL-41 MS      | 0.0138% | US3140XCBC15                             |
| FHR 3889 KZ 4.0000% 07-15-41          | 0.0138% | US3137ADSQ11                             |
| Fannie Mae Pool 3 01-AUG-51 MS        | 0.0137% | US3140XCM546                             |
| Hungary Government 9.5000% 10-21-26   | 0.0136% | HU0000406160                             |
| Fannie Mae Pool 2.5 01-APR-52 SS      | 0.0135% | US3140XJNJ82                             |
| Fannie Mae Pool 2 01-JUN-36 S         | 0.0135% | US3140XHHK63                             |
| Home Depot Inc/The 3.3000% 04-15-40   | 0.0135% | US437076CC49                             |
| SEMT 2003-4 2A1 TSFR1M+81.448BP       | 0.0135% | US81743PBW59                             |
| Fannie Mae Pool 2 01-AUG-51 MS        | 0.0134% | US3140XHUL99                             |
| Citizens Fincl Group 6.6450% 04-25-35 | 0.0134% | US174610BG97                             |
| Columbia Pipeli 144A 6.4970% 08-15-43 | 0.0133% | US19828TAE64                             |
| Fannie Mae Pool 2 01-FEB-51 MS        | 0.0133% | US3140QG4T11                             |
| Southern CA Edison 5.9500% 11-01-32   | 0.0132% | US842400HT35                             |
| Freddie Mac GoldPool 3.5 01-MAR-48 S  | 0.0132% | US3132XCR641                             |
| Austria Gov't SRg144 2.1000% 09-20-17 | 0.0132% | AT0000A1XML2                             |
| BRAZILIAN REAL-NDF                    | 0.0131% | EZ5RVCBS63M5                             |
| Fannie Mae Pool 3.5 01-JUL-48 VS      | 0.0131% | US3140X6GA38                             |
| Freddie Mac Pool 2.5 01-JUL-51 MS     | 0.0131% | US3133KME924                             |
| Wells Fargo & Co 6.3030% 10-23-29     | 0.0130% | US95000U3G61                             |
| Columbia Pip Op 144A 6.0360% 11-15-33 | 0.0130% | US19828TAB26                             |
| RFR USD SOFR/3.28000 03/19/25-1Y* CME | 0.0129% | RFR USD SOFR/3.28000 03/19/25-1Y*<br>CME |
| VM CASH CCP LCH BCY USD               | 0.0128% | VM CASH CCP LCH BCY USD                  |
| Hungary Government 3.0000% 10-27-38   | 0.0128% | HU0000403555                             |
| ONEOK Inc 6.0500% 09-01-33            | 0.0128% | US682680BL63                             |
| INDOGB FR89 6.8750% 08-15-51          | 0.0127% | IDG000018300                             |
| Fannie Mae Pool 6 01-SEP-54 N         | 0.0127% | US3140XQ6E29                             |
| GNMA I Pool 5.5 15-SEP-35 VS          | 0.0127% | US3622A2BQ42                             |
| Bristol-Myers Squibb 5.5000% 02-22-44 | 0.0127% | US110122EJ39                             |
| PERUVIAN SOL-NDF                      | 0.0126% | EZ3KZH1SGXQ1                             |
| GNR 2014-91 CB 2.2500% 01-16-40       | 0.0126% | US38379CRT52                             |
| Freddie Mac Pool 2 01-MAY-51 MS       | 0.0125% | US3133KLVJ33                             |
| Baht                                  | 0.0125% | Baht                                     |
| Morgan Stanley 5.4490% 07-20-29       | 0.0125% | US61747YFF79                             |
| FNMA TBA 3.0% OCT 30YR                | 0.0125% | US01F0306A11                             |
| Fannie Mae Pool 3.5 01-FEB-45 VS      | 0.0125% | US31418BMM53                             |
| Freddie Mac Pool 2.5 01-SEP-50 MS     | 0.0124% | US3133KJ3W01                             |
| Ginnie Mae II Pool 2.5 20-NOV-49 MS   | 0.0124% | US36179U6T42                             |
| Targa Resources Corp 5.5000% 02-15-35 | 0.0123% | US87612GAK76                             |
| BlackRock Funding 5.2500% 03-14-54    | 0.0123% | US09290DAC56                             |
| Hungary Government 2.0000% 05-23-29   | 0.0123% | HU0000404603                             |
| Fannie Mae Pool 3 01-DEC-51 MS        | 0.0121% | US3140XFX710                             |
| Freddie Mac Pool 2 01-MAY-36 S        | 0.0120% | US3133GDCU29                             |
| Fannie Mae Pool 3 01-APR-51 MS        | 0.0119% | US3140QKF869                             |
| Fannie Mae Pool 2.5 01-DEC-51 MS      | 0.0119% | US3140XGGR43                             |
| Home Depot Inc/The 4.9500% 09-15-52   | 0.0119% | US437076CT73                             |
| Fannie Mae Pool 2 01-FEB-41 S         | 0.0118% | US3140XAQZ88                             |
| Fannie Mae Pool 3 01-MAY-51 MS        | 0.0118% | US3140XFBM28                             |
| Anheuser-Busch Cos 4.9000% 02-01-46   | 0.0118% | US03522AAJ97                             |

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| Bulgaria RgSS 4.5000% 01-27-33        | 0.0117% | XS2579483319                     |
| Hungary Government 4.5000% 03-23-28   | 0.0116% | HU0000405543                     |
| Fannie Mae Pool 2.5 01-OCT-51 MS      | 0.0116% | US3140QMAF10                     |
| Fannie Mae Pool 2 01-SEP-36 MS        | 0.0115% | US3140LWEP82                     |
| Freddie Mac Pool 2.5 01-JUL-50 MS     | 0.0114% | US3133USHY09                     |
| Fannie Mae Pool 2 01-AUG-36 S         | 0.0112% | US3140XCJT67                     |
| Can Govt Bond 2.0000% 06-01-32        | 0.0111% | CA135087N597                     |
| RFR USD SOFR/3.75000 06/20/24-10Y LCH | 0.0111% | EZGRPXJW957                      |
| Fannie Mae Pool 4 01-JUN-41           | 0.0111% | US3140FXHP03                     |
| Freddie Mac Pool 2 01-JUN-50 MS       | 0.0111% | US3133KJDQ22                     |
| Fannie Mae Pool 3 01-DEC-50 MS        | 0.0110% | US3140X8W459                     |
| Ginnie Mae II Pool 2.5 20-MAR-51 MS   | 0.0108% | US36179WBY30                     |
| Freddie Mac Pool 2 01-MAR-37 MS       | 0.0106% | US3132CXHX30                     |
| Fannie Mae Pool 2 01-MAY-36 S         | 0.0106% | US3140XBVH09                     |
| Fannie Mae Pool 3.5 01-OCT-46 S       | 0.0105% | US3140FHLJ47                     |
| Freddie Mac Pool 2.5 01-MAY-50 MS     | 0.0105% | US3133KH4B90                     |
| Fannie Mae Pool 4.5 01-MAR-30 VS      | 0.0105% | US31417YMB01                     |
| Fannie Mae Pool 3 01-AUG-50 MS        | 0.0104% | US3140QEP226                     |
| WAMU 2004-AR1 A ARM                   | 0.0103% | US92922FLD86                     |
| Freddie Mac Pool 4 01-APR-49 S        | 0.0103% | US31329QM403                     |
| Norway Govt SRg144 3.0000% 08-15-33   | 0.0103% | NO0012837642                     |
| Fannie Mae Pool 2.5 01-JUN-50 MS      | 0.0102% | US3140X63P45                     |
| FNMA TBA 6.0% OCT 30YR                | 0.0102% | US01F0606A83                     |
| Freddie Mac Pool 2 01-MAR-52 SS       | 0.0102% | US3133B6AC41                     |
| RFR USD SOFR/2.96478 10/05/22-4Y* LCH | 0.0101% | EZ7QL17Z85G6                     |
| Ginnie Mae II Pool 3.5 20-AUG-44 VS   | 0.0101% | US3622A2RW46                     |
| Malaysia Government 4.0650% 06-15-50  | 0.0099% | MYBMZ2000016                     |
| Fannie Mae Pool 3 01-JAN-52 SS        | 0.0099% | US3140M9MX25                     |
| CFII 2021-1A A1 144A 0.4700% 04-15-33 | 0.0098% | US165183CP74                     |
| Ginnie Mae II Pool 3.5 20-APR-48 S    | 0.0098% | US36179TV519                     |
| Finland Rep SRg144 2.9500% 04-15-55   | 0.0097% | FI4000566294                     |
| Fannie Mae Pool 2 01-MAY-28 VS        | 0.0097% | US3138WQCF77                     |
| Fannie Mae Pool 2.5 01-MAY-40 S       | 0.0096% | US3140X6YZ86                     |
| Freddie Mac Pool 6 01-NOV-52 SS       | 0.0095% | US3133KQDZ63                     |
| OPTION FWD PREMIUM                    | 0.0095% | OPTION FWD PREMIUM               |
| Fannie Mae Pool 2.5 01-JAN-51 MS      | 0.0093% | US3140X9AZ81                     |
| FSPC T-62 1A1 12MTA+120               | 0.0091% | US31395HHV50                     |
| Poland Government 5.1250% 09-18-34    | 0.0090% | US731011AY80                     |
| FIN FUT 10YR JGB OSE 12/13/24         | 0.0090% | FIN FUT 10YR JGB OSE 12/13/24    |
| Fannie Mae Pool 3.5 01-SEP-43 VS      | 0.0089% | US3138X5QA80                     |
| Ginnie Mae II Pool 4.5 20-MAY-41 VS   | 0.0089% | US36202FTL03                     |
| Charter Comm Op LLC 5.7500% 04-01-48  | 0.0086% | US161175BN35                     |
| Fannie Mae Pool 3.5 01-MAY-47 VS      | 0.0085% | US3140X7K407                     |
| STIF FUND (NOK)                       | 0.0085% | STIF FUND (NOK)                  |
| Bristol-Myers Squibb 5.5500% 02-22-54 | 0.0084% | US110122EK02                     |
| AFFRM 2021-Z2 A 144A 1.1700% 11-16-26 | 0.0084% | US00834TAA60                     |
| Meta Platforms Inc 5.4000% 08-15-54   | 0.0084% | US30303M8V78                     |
| Amgen Inc 5.6000% 03-02-43            | 0.0083% | US031162DS61                     |
| Intel Corp 2.8000% 08-12-41           | 0.0083% | US458140BV11                     |
| FHR 4024 KP 2.0000% 03-15-42          | 0.0083% | US3137ANKY09                     |
| Fannie Mae Pool 3 01-OCT-50 MS        | 0.0082% | US3140QFFX20                     |
| Eli Lilly & Co 5.0500% 08-14-54       | 0.0082% | US532457CS55                     |
| Intel Corp 3.2500% 11-15-49           | 0.0081% | US458140BJ82                     |
| Futures SCM KRW 0.0000% 05-01-50      | 0.0081% | Futures SCM KRW 0.0000% 05-01-50 |
| Cox Communctns 144A 5.9500% 09-01-54  | 0.0080% | US224044CV70                     |
| Bulgaria RegS 5.0000% 03-05-37        | 0.0080% | XS2890436087                     |
| Charter Comm Op LLC 3.9000% 06-01-52  | 0.0079% | US161175CA05                     |
| Fannie Mae Pool 3.5 01-SEP-47 S       | 0.0079% | US3140GT7A21                     |
| Intel Corp 5.7000% 02-10-53           | 0.0078% | US458140CJ73                     |
| Freddie Mac Pool 2.5 01-AUG-35 S      | 0.0078% | US3133L7V795                     |
| Freddie Mac GoldPool 3 01-DEC-46 VS   | 0.0078% | US3132WJEV96                     |
| Morgan Stanley 3.6220% 04-01-31       | 0.0078% | US6174468P76                     |
| Futures SCM GBP 0.0000% 05-01-50      | 0.0076% | Futures SCM GBP 0.0000% 05-01-50 |
| EART 2020-1A D 144A 2.7300% 12-15-25  | 0.0076% | US30167HAG39                     |
| Poland Gov't Bond 1.7500% 04-25-32    | 0.0075% | PL0000113783                     |
| Freddie Mac Pool 3 01-JAN-52 MS       | 0.0074% | US3132DVL869                     |
| WAMU 2002-AR2 A D11COF+125BP          | 0.0074% | US929227LE40                     |
| SAMI 2005-AR5 A2 TSFR1M+61.448BP      | 0.0074% | US86359LPE38                     |
| Broadcom Inc 144A 3.4690% 04-15-34    | 0.0073% | US11135FBL40                     |
| BHG 2021-B A 144A 0.9000% 10-17-34    | 0.0073% | US08862BAA35                     |
| Freddie Mac GoldPool 3 01-SEP-27 VS   | 0.0072% | US31306XQY21                     |
| Freddie Mac GoldPool 4.5 01-MAR-41 VS | 0.0072% | US312946U465                     |

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| WAMU 2005-AR13 A1A1 TSFR1M+69.448BP  | 0.0072% | US92922F4M79                       |
| Freddie Mac Pool 4 01-JUL-49 VS      | 0.0071% | US3132E0N326                       |
| US Dollar Curr Fwd (USD) 01-NOV-24   | 0.0070% | US Dollar Curr Fwd (USD) 01-NOV-24 |
| FNMA TBA 2.5% OCT 30YR               | 0.0070% | US01F0226A83                       |
| STIF FUND (CHF)                      | 0.0070% | STIF FUND (CHF)                    |
| FN ARM 735632 RFUCCT1Y+164.1 9.87    | 0.0069% | US31402RHH57                       |
| FNMA TBA 2.0% NOV 15YR               | 0.0069% | US01F0204B21                       |
| Ginnie Mae II Pool 3.5 20-SEP-44 VS  | 0.0069% | US36179QPG00                       |
| Fannie Mae Pool 3.5 01-JAN-46 VS     | 0.0069% | US3140X6WG24                       |
| AUSTRALIAN DOLLARS                   | 0.0068% | EZFDDC4KLG54                       |
| Fannie Mae Pool 3.5 01-FEB-48 S      | 0.0068% | US3140H6DQ93                       |
| Fannie Mae Pool 3 01-FEB-50 MS       | 0.0067% | US3140QCQYW05                      |
| Fannie Mae Pool 2.5 01-APR-50 MS     | 0.0066% | US3140QDDJ06                       |
| MRFC 2000-TBC3 A1 TSFR1M+55.448BP    | 0.0066% | US585525EN47                       |
| Freddie Mac Pool 4 01-MAY-49 VS      | 0.0066% | US3132DPZS00                       |
| Fannie Mae Pool 3 01-DEC-51 SS       | 0.0065% | US3140QMV680                       |
| JPMMT 2007-A1 5A5 ARM                | 0.0065% | US46630GAV77                       |
| Freddie Mac Pool 2.5 01-MAY-51 MS    | 0.0064% | US3133KL2S53                       |
| Oracle Corporation 3.9500% 03-25-51  | 0.0064% | US68389XCA19                       |
| Freddie Mac Pool 3 01-JUL-50 MS      | 0.0064% | US3133KJQ67                        |
| UnitedHealth Group 3.0500% 05-15-41  | 0.0063% | US91324PEE88                       |
| CANADIAN DOLLAR                      | 0.0063% | EZN209CPWVVV8                      |
| Fannie Mae Pool 3 01-AUG-51 MS       | 0.0062% | US3140XHR52                        |
| CMLTI 2005-6 A2 1YCMT+215            | 0.0060% | US17307GXQ62                       |
| FIN FUT CAN 5YR BOND MSE 12/18/24    | 0.0060% | FIN FUT CAN 5YR BOND MSE 12/18/24  |
| Norway Govt SRg144 3.6250% 05-31-39  | 0.0059% | NO0013238246                       |
| FN ARM 635156 H15T1Y+200 10.283      | 0.0058% | US31389TTM44                       |
| Fannie Mae Pool 2 01-JAN-51 MS       | 0.0058% | US31418DV742                       |
| FN ARM 795297 12MTA+120 8.521        | 0.0058% | US31405PRS10                       |
| FIN FUT US 30YR CBT 12/19/24         | 0.0056% | FIN FUT US 30YR CBT 12/19/24       |
| Fannie Mae Pool 3 01-OCT-51 MS       | 0.0056% | US3140XDGU41                       |
| South Korean Won On-Hand             | 0.0056% | South Korean Won On-Hand           |
| JPMMT 2006-A3 7A1 WM35 WC4.8302 ARM  | 0.0056% | US46628KAV26                       |
| Ginnie Mae II Pool 3.5 20-OCT-46 S   | 0.0055% | US36179SNV50                       |
| FHR 4579 SD IO WM33 WC3.105          | 0.0055% | US3137BPS836                       |
| RFR USD SOFR/1.00000 06/15/22-5Y LCH | 0.0054% | EZV1KR773RK9                       |
| Freddie Mac Pool 2 01-NOV-51 MS      | 0.0054% | US3133KNA946                       |
| Malaysia Government 4.4570% 03-31-53 | 0.0054% | MYBMZ2300010                       |
| VM CASH CCP ICE BCY USD              | 0.0054% | VM CASH CCP ICE BCY USD            |
| Fannie Mae Pool 3 01-MAR-36 VS       | 0.0053% | US31418BZQ21                       |
| Ginnie Mae II Pool 4.5 20-JAN-46 VS  | 0.0053% | US36179RFX18                       |
| Freddie Mac Pool 2 01-AUG-51 MS      | 0.0053% | US3133KMLL71                       |
| CASH Uninvested ILS                  | 0.0052% | CASH Uninvested ILS                |
| WAMMS 2003-AR3 2A2 ARM WM33 WC5.41   | 0.0051% | US939336G495                       |
| Fannie Mae Pool 6.5 01-AUG-37 VS     | 0.0051% | US31413BPJ43                       |
| FNR 2007-39 GI 1.3454% 05-25-37      | 0.0051% | US31396VSV17                       |
| Intel Corp 3.0500% 08-12-51          | 0.0051% | US458140BW93                       |
| Fannie Mae Pool 3.5 01-MAR-46 VS     | 0.0050% | US3140X6YJ45                       |
| SEMT 5 A TSFR1M+81.448BP             | 0.0050% | US81743WAA99                       |
| FNR 2006-48 TF SOFR30A+51.448BP      | 0.0050% | US31395NLE57                       |
| Ginnie Mae II Pool 3.5 20-JUL-46 S   | 0.0049% | US36179SGL51                       |
| FN ARM 693320 H15T1Y+219.2 9.515     | 0.0048% | US31400PG588                       |
| Fannie Mae Pool 3.5 01-DEC-47 S      | 0.0047% | US3140H23B24                       |
| VM CASH FUT DOM BCY USD              | 0.0047% | VM CASH FUT DOM BCY USD            |
| US Treasury NB 2.0000% 08-15-51      | 0.0046% | US912810SZ21                       |
| Fannie Mae Pool 3 01-AUG-50 MS       | 0.0046% | US3140QEK433                       |
| Freddie Mac Pool 2.5 01-OCT-50 MS    | 0.0046% | US3132DVLE38                       |
| FH ARM 781047 H15T1Y+222.4 9.203     | 0.0045% | US31349SEU33                       |
| JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM  | 0.0045% | US466247AZ62                       |
| MLMI 2003-A2 1A1 ARM WM32 WC 5.263   | 0.0044% | US589929M704                       |
| AutoZone Inc 6.2500% 11-01-28        | 0.0043% | US053332BG66                       |
| Fannie Mae Pool 2.5 01-OCT-50 MS     | 0.0043% | US3140KLH478                       |
| GNMA I Pool 4.5 15-APR-35 VS         | 0.0043% | US36211RXB04                       |
| SBAP 2005-20E 1 PASS THRU            | 0.0043% | US83162CPN73                       |
| ERAC USA Fin 144A 5.4000% 05-01-53   | 0.0042% | US26884TAX00                       |
| ONEOK Inc 5.6500% 11-01-28           | 0.0042% | US682680BJ18                       |
| HCA Inc 5.9500% 09-15-54             | 0.0042% | US404121AL94                       |
| Freddie Mac GoldPool 3 01-DEC-46 S   | 0.0042% | US3132WJEU14                       |
| FH ARM 780431 H15T1Y+222.3 9.421     | 0.0041% | US31342APQ66                       |
| Ginnie Mae II Pool 3 20-NOV-42 VS    | 0.0041% | US36178WFX20                       |
| STIF FUND (CNY)                      | 0.0041% | STIF FUND (CNY)                    |

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|--|--|
| Indonesian Rupiah                        | 0.0040% Indonesian Rupiah                        |
| RFR USD SOFR/3.30000 04/05/23-4Y* LCH    | 0.0040% EZ1XC7YMBBY4                             |
| VM CASH CCP LCH BCY JPY                  | 0.0040% VM CASH CCP LCH BCY JPY                  |
| Intel Corp 5.6250% 02-10-43              | 0.0040% US458140CH18                             |
| ISRAELI SHEKEL                           | 0.0040% EZMYXSGM9D16                             |
| SAMI 2003-AR1 A3 TSFR1M+95.448BP         | 0.0040% US86358HRX97                             |
| ONEOK Inc 5.0500% 11-01-34               | 0.0039% US682680CE12                             |
| ONEOK Inc 5.7000% 11-01-54               | 0.0039% US682680CF86                             |
| Anheuser-Busch InBev 4.6000% 04-15-48    | 0.0038% US035240AN09                             |
| SARM 2004-1 4A1 WM34 WC5.5718 ARM        | 0.0038% US86359BGF22                             |
| MEFA 2008-1 A1 SOFR90A+121.161BP         | 0.0038% US57563NAA63                             |
| WAMU 2005-AR2 2A1A TSFR1M+73.448BP       | 0.0036% US92922FD213                             |
| ORO USD 30Y P 4.06500 L 06/24/25 DUB     | 0.0036% ORO USD 30Y P 4.06500 L 06/24/25 DUB     |
| VM CASH CCP LCH BCY CAD                  | 0.0036% VM CASH CCP LCH BCY CAD                  |
| CWHL 2004-22 A3 ARM WM34 WC5.34          | 0.0036% US12669F6Z19                             |
| Intel Corp 4.6000% 03-25-40              | 0.0036% US458140BL39                             |
| IRS EUR 3.00000 03/19/25-2Y LCH          | 0.0035% EZQV7K5PS5J2                             |
| TURKISH LIRA                             | 0.0035% EZBFZ3YQCL97                             |
| WAMU 2003-AR1 A5 ARM WM33 WC5.22         | 0.0035% US939336PB38                             |
| FIN FUT SOFR 90DAY CME (WHT) 06/17/25    | 0.0035% FIN FUT SOFR 90DAY CME (WHT)<br>06/17/25 |
| ORO USD 30Y P 3.93000 L 06/23/25 BOA     | 0.0034% EZ2QLDSBN0Q8                             |
| UnitedHealth Group 3.5000% 08-15-39      | 0.0034% US91324PDT66                             |
| Fannie Mae Pool 3.5 01-MAR-32 VS         | 0.0034% US3138EA5Z64                             |
| Fannie Mae Pool 4 01-JAN-41 VS           | 0.0034% US3138A1LE91                             |
| ORO USD 30Y P 3.96000 L 06/25/25 DUB     | 0.0033% ORO USD 30Y P 3.96000 L 06/25/25 DUB     |
| Oracle Corporation 3.6500% 03-25-41      | 0.0033% US68389XBZ78                             |
| Freddie Mac GoldPool 3.5 01-SEP-28 VS    | 0.0032% US31307EFB56                             |
| FN ARM 545953 H15T1Y+227.3 10.353        | 0.0032% US31385JQE19                             |
| BSARM 2004-2 23A ARM WM34 WC4.9227       | 0.0031% US07384MN579                             |
| FIN FUT EUR-BUND 10YR EUX 12/06/24       | 0.0031% DE000FOQ7BU6                             |
| IRS EUR 2.25000 09/21/22-15Y LCH         | 0.0030% EZ21W4C32WT2                             |
| Fannie Mae Pool 4 01-OCT-44 VS           | 0.0030% US3138XW4S43                             |
| ITALY GOVT SW SP BRC                     | 0.0030% EZILTHXHN8C8                             |
| VM CASH FUT FOR BCY AUD                  | 0.0030% VM CASH FUT FOR BCY AUD                  |
| SWISS FRANCS                             | 0.0030% EZBWP5HQBBC7                             |
| FNR 2006-5 3A2 WM32 WC5.9547             | 0.0030% US31394VL730                             |
| VM CASH CCP ICE BCY EUR                  | 0.0030% VM CASH CCP ICE BCY EUR                  |
| Fannie Mae Pool 3.5 01-FEB-48 S          | 0.0030% US3140H6C802                             |
| VM CASH FUT FOR BCY JPY                  | 0.0030% VM CASH FUT FOR BCY JPY                  |
| VM CASH CCP LCH BCY AUD                  | 0.0029% VM CASH CCP LCH BCY AUD                  |
| VM CASH CCP CME BCY USD                  | 0.0029% VM CASH CCP CME BCY USD                  |
| VM CASH CCP LCH BCY GBP                  | 0.0029% VM CASH CCP LCH BCY GBP                  |
| VM CASH FUT FOR BCY GBP                  | 0.0029% VM CASH FUT FOR BCY GBP                  |
| VM CASH CCP LCH BCY CHF                  | 0.0029% VM CASH CCP LCH BCY CHF                  |
| VM CASH FUT FOR BCY EUR                  | 0.0029% VM CASH FUT FOR BCY EUR                  |
| VM CASH CCP LCH BCY SGD                  | 0.0029% VM CASH CCP LCH BCY SGD                  |
| VM CASH CCP LCH BCY ILS                  | 0.0029% VM CASH CCP LCH BCY ILS                  |
| POLISH ZLOTY                             | 0.0029% EZD9PWKX8YT2                             |
| FIN FUT US ULTRA 10YR CBT 12/19/24       | 0.0029% FIN FUT US ULTRA 10YR CBT 12/19/24       |
| CSFB 2002-P1A A AMBAC                    | 0.0028% US22540VK434                             |
| IRS EUR 2.50000 03/19/25-5Y LCH          | 0.0027% EZY1W2153Q57                             |
| JPMMT 2007-A1 3A3 ARM WM35 WC5.26        | 0.0027% US46630GAJ40                             |
| Malaysian Ringgit On-Hand                | 0.0027% Malaysian Ringgit On-Hand                |
| VM CASH CCP LCH BCY EUR                  | 0.0027% VM CASH CCP LCH BCY EUR                  |
| FNMA TBA 4.0% OCT 30YR                   | 0.0027% US01F0406A02                             |
| Freddie Mac GoldPool 3.5 01-JUN-33 VS    | 0.0027% US3128P73T86                             |
| GNMA II TBA 2.5% OCT 30YR JMBO           | 0.0026% US21H0226A46                             |
| FNR 2004-11 A SOFR30A+23.448BP           | 0.0026% US31393T7H31                             |
| RFR USD SOFR/3.25000 12/20/23-30Y LCH    | 0.0026% EZG0TR609791                             |
| CWHL 2005-R2 1AF1 VA TSFR1M+45.44BP 144A | 0.0026% US12669GN644                             |
| CMLTI 2005-6 A1 1YCMT+210                | 0.0026% US17307GXP89                             |
| Futures SCM JPY 0.0000% 05-01-50         | 0.0025% Futures SCM JPY 0.0000% 05-01-50         |
| TURKISH LIRA                             | 0.0024% EZLMDTGM4Q39                             |
| CHINESE - YUAN RENMINBI-NDF              | 0.0023% EZVMX77MGJL1                             |
| GNMA I Pool 5.5 15-JUN-35 VS             | 0.0023% US36292CMK70                             |
| BSARM 2003-7 6A WM33 WC4.979 ARM         | 0.0022% US07384MYW62                             |
| Fannie Mae Pool 4 01-OCT-44 VS           | 0.0022% US3138Y4D899                             |
| GNR 2017-121 PE WM47 WC3.8930            | 0.0022% US38380TV370                             |
| SAMI 2004-AR3 1A2 TSFR1M+69.448BP        | 0.0022% US86359LBY48                             |

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|--|---|
| RFR JPY MUTK/0.25000 03/20/24-2Y LCH     | 0.0021% EZCF1S4WDFL9                            |
| Fannie Mae Pool 4 01-OCT-40 VS           | 0.0021% US31419JLR76                            |
| CHINESE - YUAN RENMINBI-NDF              | 0.0021% EZ4D8L2L6PF2                            |
| POLISH ZLOTY                             | 0.0020% EZ0BFQ7W27M2                            |
| INDONESIAN RUPIAH-NDF                    | 0.0020% EZ8N3MSWWR75                            |
| MEXICAN NUEVO PESO                       | 0.0020% EZ20V7ZF5598                            |
| GNR 2017-133 EC WM47 WC3.8847            | 0.0020% US38380HCH30                            |
| CHINESE - YUAN RENMINBI-NDF              | 0.0019% EZ9TX7YY8KZ4                            |
| GNMA II TBA 3.0% OCT 30YR JMBO           | 0.0019% US21H0306A72                            |
| GNMA I Pool 5.5 15-OCT-39 VS             | 0.0019% US36297FZA38                            |
| FH ARM 781867 H15T1Y+199.5 10.655        | 0.0018% US31349TCC36                            |
| FIN FUT EUX EURO-BTP 12/06/24            | 0.0018% DE000F0Q7B50                            |
| SOUTH KOREA WON-NDF                      | 0.0018% EZ70GVVGMGFO                            |
| JYSKE REALKREDIT A/S IO**PARTIAL CALL**  | 0.0017% DK0009397739                            |
| Fannie Mae Pool 3 01-JUN-27 VS           | 0.0017% US3138M0CZ10                            |
| GNMA I Pool 5 15-JUN-33 VS               | 0.0017% US36200KWZ64                            |
| RFR GBP SONIO/3.75000 09/18/24-10Y LCH   | 0.0016% EZBDFGQJW116                            |
| BSARM 2004-2 22A ARM WM34 WC4.917        | 0.0015% US07384MN322                            |
| FN 800171 RFUCCT1Y+137BP 9.967           | 0.0015% US31405U6G90                            |
| TURKISH LIRA                             | 0.0015% EZCR8Z38T7J4                            |
| Freddie Mac GoldPool 3.5 01-JAN-29 VS    | 0.0015% US3128MMRP01                            |
| FNMA TBA 5.5% NOV 30YR                   | 0.0015% US01F0526B30                            |
| SBAP 2005-20J 1                          | 0.0015% US83162CPV99                            |
| FN ARM 800158 RFUCCT1Y+169.9 9.528       | 0.0015% US31405U5T21                            |
| JAPANESE YEN                             | 0.0014% EZ8CP1XS2F49                            |
| GSR 2003-1 A2 1YRCMT+175                 | 0.0014% US36229RJ95                             |
| MEXICAN NUEVO PESO                       | 0.0014% EZWXRJ8DLSP4                            |
| TURKISH LIRA                             | 0.0014% EZTRZ08VNDW1                            |
| POLISH ZLOTY                             | 0.0014% EZH2HX7SSMK0                            |
| ORO USD 30Y P 4.00500 L 09/25/25 BRC     | 0.0014% ORO USD 30Y P 4.00500 L 09/25/25 BRC    |
| <br>                                     |   |
| ORO USD 30Y P 4.00500 L 09/25/25 DUB     | 0.0014% ORO USD 30Y P 4.00500 L 09/25/25 DUB    |
| <br>                                     |   |
| TURKISH LIRA                             | 0.0014% EZ8P3K1YVFN8                            |
| INDIAN RUPEE-INR-NDF                     | 0.0013% EZ35K54RNWF4                            |
| AUSTRALIAN DOLLARS                       | 0.0013% EZ18B89N6BJ1                            |
| New Sol On-Hand                          | 0.0013% New Sol On-Hand                         |
| TURKISH LIRA                             | 0.0013% EZW6T9JW6J99                            |
| GNMA I Pool 6.5 15-DEC-28 VS             | 0.0012% US36209LPE01                            |
| VM CASH FUT FOR BCY CAD                  | 0.0012% VM CASH FUT FOR BCY CAD                 |
| ORO USD 1Y P 4.30800 L 05/14/25 JPM      | 0.0012% ORO USD 1Y P 4.30800 L 05/14/25 JPM     |
| <br>                                     |   |
| CHINESE - YUAN RENMINBI-NDF              | 0.0012% EZVTJQJN3F24                            |
| FNS 347 2 5.0000% 01-25-34               | 0.0012% US3136FCDE35                            |
| FNMA TBA 3.5% NOV 30YR                   | 0.0012% US01F0326B57                            |
| MEXICAN NUEVO PESO                       | 0.0011% EZXFYNLNBXG9                            |
| BALTA 2005-4 23A2 AS WM35 WC5.8          | 0.0011% US07386HSZ54                            |
| GNMA I Pool 5 15-NOV-39 VS               | 0.0011% US3620A9V323                            |
| ORO USD 30Y P 3.96000 L 06/25/25 DUB     | 0.0011% ORO USD 30Y P 3.96000 L 06/25/25 DUB    |
| <br>                                     |   |
| RFR GBP SONIO/4.25000 09/18/24-2Y LCH    | 0.0011% EZ1H3PCYFOR5                            |
| TURKISH LIRA                             | 0.0011% EZ65CVZ5QG60                            |
| IRS EUR 2.77000 04/29/24-10Y LCH         | 0.0010% EZ7F19JFNJC1                            |
| OIS CAD CAONREPO/1.5000 06/17/20-10Y LCH | 0.0010% EZJJP30691R5                            |
| GNMA I Pool 4.5 15-SEP-33 VS             | 0.0010% US36202SXR48                            |
| Romania Government B 8.2500% 09-29-32    | 0.0010% RO52CQA3C829                            |
| RFR USD SOFR/3.82761 12/30/22-9Y* LCH    | 0.0010% EZ9V5MFT3846                            |
| CASH Uninvested THB                      | 0.0010% CASH Uninvested THB                     |
| Fannie Mae Pool 3 01-AUG-27 VS           | 0.0010% US31417CRL18                            |
| WAMU 2003-AR5 A7 ARM WM33 WC 4.9155      | 0.0010% US929227R651                            |
| RFR USD SOFR/3.33507 12/30/22-9Y* LCH    | 0.0010% EZ9V5MFT3846                            |
| CHINESE - YUAN RENMINBI-NDF              | 0.0009% EZ86LD1054B8                            |
| Freddie Mac GoldPool 4.5 01-FEB-40 VS    | 0.0009% US312939EX51                            |
| FN ARM 594243 H15T1Y+250.8 12.672        | 0.0009% US31387UEQ04                            |
| ORO USD 5Y P 3.87500 L 02/03/25 FAR      | 0.0008% ORO USD 5Y P 3.87500 L 02/03/25 FAR     |
| <br>                                     |   |
| GNMA I Pool 7 15-AUG-28 VS               | 0.0008% US36208LRS87                            |
| FIN FUT UK GILT ICE 12/27/24             | 0.0008% GB00KNT5JY48                            |
| FIN FUT EUR-BUXL 30YR EUX 12/06/24       | 0.0008% DE000F0Q7BX0                            |
| OTC ECAL USD/CNH VKO DIGI @ 7.275/5 BPS  | 0.0008% OTC ECAL USD/CNH VKO DIGI @ 7.275/5 BPS |
| <br>                                     |   |
| BRAZILIAN REAL-NDF                       | 0.0008% EZ8ZQNYB3KZ6                            |



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| RFR USD SOFR/4.08000 06/05/24-10Y LCH    | 0.0008% EZZ07KT62N06                          |
| CSFB 2003-8 5A1 SEQ WM31 WC7.750         | 0.0008% US22541NX200                          |
| RFMSI 2003-S9-A1 SEQ WM31 WC6.96         | 0.0008% US76111JZ721                          |
| SAMI 2002-AR3 A1 TSFR1M+77.448BP         | 0.0008% US86358HNX34                          |
| WAMU 2002-AR6 A 12MTA+140                | 0.0008% US929227QB55                          |
| RFR USD SOFR/3.61300 08/22/24-10Y LCH    | 0.0007% EZZBSDRSXS6                           |
| Cleared OTC SCM MXN 0.0000% 05-01-50     | 0.0007% Cleared OTC SCM MXN 0.0000% 05-01-50  |
| Fannie Mae Pool 5.5 01-MAR-34 VS         | 0.0007% US31403MPJ26                          |
| SARM 2004-4 3A2 ARM WM34 WC5.38          | 0.0007% US86359BNU16                          |
| RFR JPY MUTK/0.0500 12/15/21-10Y LCH     | 0.0007% EZ633BKVQHR3                          |
| FH ARM 1G0867 RFUCCT1Y+173.1 10.2        | 0.0007% US3128NC6C35                          |
| FNW 2002-W8 F SOFR30A+51.448BP           | 0.0007% US31392DQ707                          |
| GNMA I Pool 8 15-NOV-31 VS               | 0.0007% US36225BTA60                          |
| IRS EUR 1.00000 05/13/22-5Y LCH          | 0.0007% EZ92JDJRCJM9                          |
| IRS EUR 2.86000 04/24/24-5Y LCH          | 0.0007% EZ5017MPLZ85                          |
| GNMA I Pool 5 15-NOV-39 VS               | 0.0007% US3620A9V653                          |
| GNMA I Pool 7 15-MAY-33 VS               | 0.0007% US36241KJQ22                          |
| Freddie Mac GoldPool 6.5 01-OCT-26 VS    | 0.0007% US3128P7C848                          |
| Fannie Mae Pool 6.5 01-SEP-26 VS         | 0.0007% US31371MXZ57                          |
| GNMA II TBA 2.5% NOV 30YR JMBO           | 0.0007% US21H0226B29                          |
| OIS CAD CAONREPO/3.89750 06/19/25-1Y LCH | 0.0007% EZP8XM7HF4K9                          |
| CDX ITRAXX MAIN42 10Y ICE                | 0.0007% CDX ITRAXX MAIN42 10Y ICE             |
| CHINESE - YUAN RENMINBI-NDF              | 0.0007% EZBJ9GP7TWW4                          |
| FNS 340 2 5.0000% 09-25-33               | 0.0006% US3136FA3A66                          |
| Freddie Mac GoldPool 6.5 01-SEP-26 VS    | 0.0006% US3128P7C350                          |
| IRS KRW 3.00000 03/19/25-10Y LCH         | 0.0006% EZ55RW82V3M6                          |
| RFR USD SOFR/3.50000 12/18/24-30Y LCH    | 0.0006% EZ4089K4KC85                          |
| POLISH ZLOTY                             | 0.0006% EZCGTCDB4L37                          |
| GNMA I Pool 5 15-JUL-33 VS               | 0.0006% US36202SVQ82                          |
| GN II ARM 80187M 07/25 11                | 0.0006% US36225CF501                          |
| CCS JPY P USSOFR/JPYMUTKCALM -47 GST     | 0.0006% EZM28Y9MPWW3                          |
| AFFRM 2022-X1 A 144A 1.7500% 02-15-27    | 0.0006% US00834HAA23                          |
| RFR USD SOFR/3.64500 08/07/24-10Y LCH    | 0.0006% EZ2H268MSWS8                          |
| KOREA HOUSING FINANCE CO COV             | 0.0006% XS2900380226                          |
| RFR USD SOFR/4.00000 03/20/24-30Y LCH    | 0.0006% EZTKY02919J5                          |
| CASH COLLATERAL ISDA TOR USD             | 0.0005% CASH COLLATERAL ISDA TOR USD          |
| CASH COLLATERAL ISDA BPS USD             | 0.0005% CASH COLLATERAL ISDA BPS USD          |
| SWEDISH KRONER                           | 0.0005% EZHQD2SPMV52                          |
| FNMA TBA 5.0% NOV 30YR                   | 0.0005% US01F0506B75                          |
| IRS EUR 2.77000 04/16/24-5Y LCH          | 0.0005% EZ8YJNQLMV03                          |
| OIS CAD CAONREPO/3.92500 06/19/25-1Y LCH | 0.0005% EZP8XM7HF4K9                          |
| TURKISH LIRA                             | 0.0005% EZSSZYHL6340                          |
| ORO USD 1Y P 4.25000 L 01/15/25 JPM      | 0.0005% ORO USD 1Y P 4.25000 L 01/15/25 JPM   |
| TURKISH LIRA                             | 0.0005% EZZG45C6W7J0                          |
| IRS EUR 0.65000 04/12/22-5Y LCH          | 0.0005% EZK8JY48Z0W2                          |
| STIF FUND (DKK)                          | 0.0005% STIF FUND (DKK)                       |
| LBI POST-DISTRIBUTION CLAIM NET ASSET    | 0.0004% LBI POST-DISTRIBUTION CLAIM NET ASSET |
| OIS CAD CAONREPO/3.50000 12/18/24-2Y LCH | 0.0004% EZJL81TKKH17                          |
| CASH COLLATERAL ISDA FAR USD             | 0.0004% CASH COLLATERAL ISDA FAR USD          |
| EUR - RON                                | 0.0004% EZCD1B2HH435                          |
| FIN FUT AUS 3YR BOND SFE 12/16/24        | 0.0004% FIN FUT AUS 3YR BOND SFE 12/16/24     |
| U S TREASURY INFLATE PROT BOND           | 0.0004% US912828H458                          |
| FNR 2007-40 SE 1.0454% 05-25-37          | 0.0004% US31396VYS14                          |
| Fannie Mae Pool 6 01-SEP-31 VS           | 0.0004% US31388GCG47                          |
| BSARM 2003-9 2A1 ARM WM33 WC5.1137       | 0.0004% US07384MB681                          |
| GMSI 2003-1 A1 ARM WM33 WC4.6479         | 0.0004% US395387AA13                          |
| RFR USD SOFR/3.60000 08/28/24-10Y LCH    | 0.0004% EZT3B05TS4Z8                          |
| COVENTRY BLDG SOCIETY COV                | 0.0003% XS2853557374                          |
| OIS INR MIBOR/6.00000 03/19/25-5Y LCH    | 0.0003% EZQDSWRBSR01                          |
| TURKISH LIRA                             | 0.0003% EZGMW9QXFYP2                          |
| RFR JPY MUTK/0.2500 09/14/22-10Y LCH     | 0.0003% EZ96CL7JHDV6                          |
| FIN FUT EURO-BOBL 5Y EUX 12/06/24        | 0.0003% DE000F0Q7BV4                          |
| IRS EUR 1.00000 05/18/22-5Y LCH          | 0.0003% EZW7R5MWPBW2                          |
| GSR 2003-2F 3A1 WM31 WC7.1               | 0.0003% US36228FN884                          |
| Fannie Mae Pool 5.5 01-OCT-32 VS         | 0.0003% US31391HU512                          |
| IRS EUR 0.65000 05/11/22-5Y LCH          | 0.0003% EZZK02967WL5                          |
| Fannie Mae Pool 4.5 01-JAN-25 VS         | 0.0003% US31417TYD44                          |
| Fannie Mae Pool 4 01-AUG-44 VS           | 0.0003% US3138XXY590                          |
| Romania Leu (New)                        | 0.0003% Romania Leu (New)                     |

BSARM 2003-5 1A2 WM33 WC4.7969 ARM  
OTC EC USD/CNH VKO DIGI @ 7.3/5.25 CBK

TURKISH LIRA  
STANDARD CHARTERED BK/SG REGS  
CHINESE - YUAN RENMINBI-NDF  
OIS CAD CAONREPO/3.25000 12/18/24-5Y LCH  
STIF FUND (PLN)  
Swiss Franc On-Hand  
OTC EC USD/CNH VKO DIGI @ 7.45/6.5 CBK

GNMA I Pool 6.5 15-JUN-28 VS  
IRS EUR 0.70000 04/11/22-5Y LCH  
OTC ECAL USD/CNH VKO DIGI @ 7.3/5 BRC

Australian Dollar On-Hand  
TURKISH LIRA  
OTC ECAL USD/CNH VKO DIGI @ 7.4/6 BPS

Fannie Mae Pool 5.5 01-APR-34 VS  
Canadian Dollar On-Hand  
CDX IG43 10Y ICE  
RFR USD SOFR/3.61100 08/28/24-10Y LCH  
South African Rand On-Hand  
Singapore Dollar On-Hand  
Yen On-Hand  
New Zealand Dollar On-Hand  
Pound Sterling On-Hand  
Zloty On-Hand  
Swedish Krona On-Hand  
Forint On-Hand  
Mexican Peso On-Hand  
Norway Krone On-Hand  
OTC ECAL USD/CNH VKO DIGI @ 7.4/6 BPS

Hong Kong Dollar On-Hand  
Czech Koruna  
TURKISH LIRA  
CHINESE - YUAN RENMINBI-NDF  
IMM 2003-9F A1 TSFR1M+111.448BP  
CASH Uninvested TRL  
RFR CHF SRFON3/0.34250 05/16/22-5Y LCH  
Shekel  
GN II ARM 80364M 04/25 11  
GN II ARM 80393M 07/25 11  
ORO USD 10Y C 3.10500 L 10/30/24 FAR

CHINESE - YUAN RENMINBI-NDF  
OTC EC USD/CNH VKO DIGI @ 7.375/5.75 MBC

Euro Currency On-Hand  
EUX APUT EUR-BUND 10/25/24 @ 133  
RFR JPY MUTK/1.00000 06/19/24-20Y LCH  
CDX IG42 10Y ICE  
Fannie Mae Pool 4.5 01-APR-25 VS  
CDX IG41 10Y ICE  
ORO USD 10Y C 3.11500 L 10/28/24 GLM  
BRAZILIAN REAL-NDF  
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH  
Fannie Mae Pool 6.5 01-FEB-26 VS  
STIF FUND (SEK)  
CHINESE - YUAN RENMINBI-NDF  
GNMA I Pool 6 15-DEC-28 VS  
STIF FUND (CNH)  
CASH Uninvested ROL  
GNMA I Pool 8 15-NOV-29 VS  
IRS EUR 3.30000 10/03/23-10Y LCH  
Fannie Mae Pool 5.5 01-NOV-32 VS  
OIS CAD CAONREPO/3.50000 12/18/24-1Y LCH  
STIF FUND (HKD)  
SOUTH KOREA GOVT AS BP MYC  
SOUTH KOREA GOVT AS BP GST

0.0003% US07384MWG31  
0.0003% OTC EC USD/CNH VKO DIGI @ 7.3/5.25  
CBK  
0.0003% EZ31C9HB66D8  
0.0003% XS2909746740  
0.0003% EZ197GY8GJQ6  
0.0003% EZX5X03JPGP8  
0.0003% STIF FUND (PLN)  
0.0003% Swiss Franc On-Hand  
0.0003% OTC EC USD/CNH VKO DIGI @ 7.45/6.5  
CBK

0.0002% US36207J3M36  
0.0002% EZ6BGQTD7N97  
0.0002% OTC ECAL USD/CNH VKO DIGI @ 7.3/5  
BRC  
0.0002% Australian Dollar On-Hand  
0.0002% EZ2CK26SHS46  
0.0002% OTC ECAL USD/CNH VKO DIGI @ 7.4/6  
BPS

0.0002% US31404JXG56  
0.0002% Canadian Dollar On-Hand  
0.0002% CDX IG43 10Y ICE  
0.0002% EZT3B05TS4Z8  
0.0002% South African Rand On-Hand  
0.0002% Singapore Dollar On-Hand  
0.0002% Yen On-Hand  
0.0002% New Zealand Dollar On-Hand  
0.0002% Pound Sterling On-Hand  
0.0002% Zloty On-Hand  
0.0002% Swedish Krona On-Hand  
0.0002% Forint On-Hand  
0.0002% Mexican Peso On-Hand  
0.0002% Norway Krone On-Hand  
0.0002% OTC ECAL USD/CNH VKO DIGI @ 7.4/6  
BPS

0.0002% Hong Kong Dollar On-Hand  
0.0002% Czech Koruna  
0.0002% EZN6M5P2WNB1  
0.0002% EZ5KYTK18V61  
0.0002% US45254NFL64  
0.0002% CASH Uninvested TRL  
0.0002% EZJF6HKHRR47  
0.0002% Shekel  
0.0001% US36225CMN38  
0.0001% US36225CNK89  
0.0001% ORO USD 10Y C 3.10500 L 10/30/24 FAR

0.0001% EZ1B2M2XQ4F2  
0.0001% OTC EC USD/CNH VKO DIGI @ 7.375/5.75  
MBC

0.0001% Euro Currency On-Hand  
0.0001% DE000F07YEF0  
0.0001% EZR2XP93R277  
0.0001% EZGG587TC452  
0.0001% US31418PYF60  
0.0001% EZ19PW28B9H5  
0.0001% EZFHT5P0W4D7  
0.0001% EZ373C8YND25  
0.0001% EZJNXVZCLMR9  
0.0001% US31371MPK70  
0.0001% STIF FUND (SEK)  
0.0001% EZ2VPQ89NCL2  
0.0001% US36210AWU77  
0.0001% STIF FUND (CNH)  
0.0000% CASH Uninvested ROL  
0.0000% US36210RW308  
0.0000% EZGP5CIX6FV1  
0.0000% US31391MF992  
0.0000% EZR6L74C9XZ4  
0.0000% STIF FUND (HKD)  
0.0000% EZLG31L0TX08  
0.0000% EZLG31L0TX08

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| CASH COLLATERAL ISDA AZD USD<br>Cleared OTC SCM NZD 0.0000% 05-01-50   | 0.0000% CASH COLLATERAL ISDA AZD USD<br>0.0000% Cleared OTC SCM NZD 0.0000% 05-01-50  |
| CHINESE - YUAN RENMINBI (CNH)<br>GNMA II TBA 3.0% NOV 30YR JMBO<br>STIF FUND (ZAR)<br>Cleared OTC SCM GBP 0.0000% 05-01-50   | 0.0000% EZC0JSLK2BY2<br>0.0000% US21H0306B55<br>0.0000% STIF FUND (ZAR)<br>0.0000% Cleared OTC SCM GBP 0.0000% 05-01-50   |
| JYSKE REALKREDIT A/S IO**PARTIAL CALL**<br>Freddie Mac GoldPool 6 01-DEC-27 VS<br>MEXICAN NUEVO PESO<br>Cleared OTC SCM NOK 0.0000% 05-01-50   | 0.0000% DK0009403131<br>0.0000% US31283G4Q74<br>0.0000% EZXDGD15F35<br>0.0000% Cleared OTC SCM NOK 0.0000% 05-01-50   |
| NORDEA KREDIT REALK IO10*PARTIAL CALL*<br>TURKISH LIRA<br>NORDEA REALKREDIT SEC IO10*PARTIAL CALL*<br>NYKREDIT REALKREDIT IO**PARTIAL CALL**<br>JYSKE REALKREDIT A/S**PARTIAL CALL**<br>Cleared OTC SCM CAD 0.0000% 05-01-50   | 0.0000% DK0002044718<br>0.0000% EZ33XH2T4JW3<br>0.0000% DK0002047307<br>0.0000% DK0009524431<br>0.0000% DK0009397069<br>0.0000% Cleared OTC SCM CAD 0.0000% 05-01-50  |
| REALKREDIT DANMARK IO10**PARTIAL CALL**<br>NYKREDIT REALKREDIT *PARTIAL CALL*<br>STIF FUND (BZD)<br>NORDEA REALKREDIT SEC*PARTIAL CALL*<br>STIF FUND (SAR)<br>STIF FUND (AED)<br>REALKREDIT DANMARK SEC*PARTIAL CALL*<br>NORDEA KREDIT REALKREDIT **PARTIAL CALL*<br>JYSKE REALKREDIT A/S SEC**PARTIAL CALL**<br>REALKREDIT DANMARK IO10**PARTIAL CALL**<br>NYKREDIT REALKREDIT*PARTIAL CALL*<br>NORDEA KREDIT IO30 SEC*PARTIAL CALL*<br>STIF FUND (TWD)<br>STIF FUND (PHP)<br>Deutsche Bundes RgSS 5.5000% 01-04-31<br>STIF FUND (INR)<br>STIF FUND (RUB)<br>Cleared OTC SCM HKD 0.0000% 05-01-50 | 0.0000% DK0004612884<br>0.0000% DK0009522815<br>0.0000% STIF FUND (BZD)<br>0.0000% DK0002044551<br>0.0000% STIF FUND (SAR)<br>0.0000% STIF FUND (AED)<br>0.0000% DK0004616281<br>0.0000% DK0002047224<br>0.0000% DK0009399941<br>0.0000% DK0004619384<br>0.0000% DK0009527293<br>0.0000% DK0002050012<br>0.0000% STIF FUND (TWD)<br>0.0000% STIF FUND (PHP)<br>0.0000% DE0001135176<br>0.0000% STIF FUND (INR)<br>0.0000% STIF FUND (RUB)<br>0.0000% Cleared OTC SCM HKD 0.0000% 05-01-50 |
| Futures Collateral<br>Cleared OTC SCM CHF 0.0000% 05-01-50   | 0.0000% Futures Collateral<br>0.0000% Cleared OTC SCM CHF 0.0000% 05-01-50  |
| Cleared OTC SCM ZAR 0.0000% 05-01-50   | 0.0000% Cleared OTC SCM ZAR 0.0000% 05-01-50  |
| Canadian Dollar Curr Fwd (CAD) 04-NOV-24   | 0.0000% Canadian Dollar Curr Fwd (CAD) 04-NOV-24  |
| CHF - USD (UNDERLYING)<br>CNY - USD (UNDERLYING)<br>SGD - USD (UNDERLYING)<br>JPY - USD (UNDERLYING)<br>PEN - USD (UNDERLYING)<br>JPY - USD (UNDERLYING)<br>Mexican Peso Curr Fwd (MXN) 04-NOV-24  | 0.0000% CHF - USD (UNDERLYING)<br>0.0000% CNY - USD (UNDERLYING)<br>0.0000% SGD - USD (UNDERLYING)<br>0.0000% JPY - USD (UNDERLYING)<br>0.0000% PEN - USD (UNDERLYING)<br>0.0000% JPY - USD (UNDERLYING)<br>0.0000% Mexican Peso Curr Fwd (MXN) 04-NOV-24   |
| MXN - USD (UNDERLYING)<br>CAD - USD (UNDERLYING)<br>PLN - USD (UNDERLYING)<br>CASH Uninvested ZAR<br>SGD - USD (UNDERLYING)<br>MXN - USD (UNDERLYING)<br>DKK - USD (UNDERLYING)<br>PEN - USD (UNDERLYING)<br>Australian Dollar Curr Fwd (AUD) 04-NOV-24  | 0.0000% MXN - USD (UNDERLYING)<br>0.0000% CAD - USD (UNDERLYING)<br>0.0000% PLN - USD (UNDERLYING)<br>0.0000% CASH Uninvested ZAR<br>0.0000% SGD - USD (UNDERLYING)<br>0.0000% MXN - USD (UNDERLYING)<br>0.0000% DKK - USD (UNDERLYING)<br>0.0000% PEN - USD (UNDERLYING)<br>0.0000% Australian Dollar Curr Fwd (AUD) 04-NOV-24   |
| MXN - USD (UNDERLYING)<br>Denmark Krone Curr Fwd (DKK) 02-OCT-24   | 0.0000% MXN - USD (UNDERLYING)<br>0.0000% Denmark Krone Curr Fwd (DKK) 02-OCT-24  |
| Euro Currency Curr Fwd (EUR) 04-NOV-24   | 0.0000% Euro Currency Curr Fwd (EUR) 04-NOV-24  |
| Hungarian Forint Curr Fwd (HUF) 02-OCT-24  | 0.0000% Hungarian Forint Curr Fwd (HUF) 02-OCT-24   |

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| Malaysian Ringgit Curr Fwd (MYR) 04-NOV-24 | 0.0000% Malaysian Ringgit Curr Fwd (MYR) 04-NOV-24 |
| EURO-BUND RXZ4 12-24                       | 0.0000% DE000F0Q7BU6                               |
| MXN - USD (UNDERLYING)                     | 0.0000% MXN - USD (UNDERLYING)                     |
| EUR - USD (UNDERLYING)                     | 0.0000% EUR - USD (UNDERLYING)                     |
| EUR - USD (UNDERLYING)                     | 0.0000% EUR - USD (UNDERLYING)                     |
| PEN - USD (UNDERLYING)                     | 0.0000% PEN - USD (UNDERLYING)                     |
| PLN - USD (UNDERLYING)                     | 0.0000% PLN - USD (UNDERLYING)                     |
| US 2YR TUZ4 12-24                          | 0.0000% US 2YR TUZ4 12-24                          |
| US ULTRA WNZ4 12-24                        | 0.0000% US ULTRA WNZ4 12-24                        |
| Dual Ccy Liab Adj US                       | 0.0000% Dual Ccy Liab Adj US                       |
| DKK - USD (UNDERLYING)                     | 0.0000% DKK - USD (UNDERLYING)                     |
| Denmark Krone Curr Fwd (DKK) 04-NOV-24     | 0.0000% Denmark Krone Curr Fwd (DKK) 04-NOV-24     |
| ZAR - USD (UNDERLYING)                     | 0.0000% ZAR - USD (UNDERLYING)                     |
| CASH Uninvested JPY                        | 0.0000% CASH Uninvested JPY                        |
| INR - USD (UNDERLYING)                     | 0.0000% INR - USD (UNDERLYING)                     |
| Chilean Peso Curr Fwd (CLP) 04-NOV-24      | 0.0000% Chilean Peso Curr Fwd (CLP) 04-NOV-24      |
| JPY - USD (UNDERLYING)                     | 0.0000% JPY - USD (UNDERLYING)                     |
| CNH - USD (UNDERLYING)                     | 0.0000% CNH - USD (UNDERLYING)                     |
| Mexican Peso Curr Fwd (MXN) 02-OCT-24      | 0.0000% Mexican Peso Curr Fwd (MXN) 02-OCT-24      |
| TRY - USD (UNDERLYING)                     | 0.0000% TRY - USD (UNDERLYING)                     |
| SEK - USD (UNDERLYING)                     | 0.0000% SEK - USD (UNDERLYING)                     |
| ZAR - USD (UNDERLYING)                     | 0.0000% ZAR - USD (UNDERLYING)                     |
| CAD - USD (UNDERLYING)                     | 0.0000% CAD - USD (UNDERLYING)                     |
| DKK - USD (UNDERLYING)                     | 0.0000% DKK - USD (UNDERLYING)                     |
| SOFR 3M SFRU4 09-24                        | 0.0000% SOFR 3M SFRU4 09-24                        |
| KOREA10Y KAAZ4 12-24                       | 0.0000% KR4167VC0005                               |
| CNY - USD (UNDERLYING)                     | 0.0000% CNY - USD (UNDERLYING)                     |
| Indonesian Rupiah Curr Fwd (IDR) 04-NOV-24 | 0.0000% Indonesian Rupiah Curr Fwd (IDR) 04-NOV-24 |
| IRS SEK Float 3.7230% 03-20-29             | 0.0000% IRS SEK Float 3.7230% 03-20-29             |
| CASH Uninvested SEK                        | 0.0000% CASH Uninvested SEK                        |
| TRY - USD (UNDERLYING)                     | 0.0000% TRY - USD (UNDERLYING)                     |
| Hong Kong Dollar Curr Fwd (HKD) 12-MAY-25  | 0.0000% Hong Kong Dollar Curr Fwd (HKD) 12-MAY-25  |
| KRW - USD (UNDERLYING)                     | 0.0000% KRW - USD (UNDERLYING)                     |
| JPY - USD (UNDERLYING)                     | 0.0000% JPY - USD (UNDERLYING)                     |
| EUR - USD (UNDERLYING)                     | 0.0000% EUR - USD (UNDERLYING)                     |
| ACGB 3YR YMZ4 12-24                        | 0.0000% ACGB 3YR YMZ4 12-24                        |
| US 5YR FVZ4 12-24                          | 0.0000% US 5YR FVZ4 12-24                          |
| STIF FUND (CLP)                            | 0.0000% STIF FUND (CLP)                            |
| PLN - USD (UNDERLYING)                     | 0.0000% PLN - USD (UNDERLYING)                     |
| Malaysian Ringgit Curr Fwd (MYR) 02-OCT-24 | 0.0000% Malaysian Ringgit Curr Fwd (MYR) 02-OCT-24 |
| STIF FUND (KRW)                            | 0.0000% STIF FUND (KRW)                            |
| US 10YR TYZ4 12-24                         | 0.0000% US 10YR TYZ4 12-24                         |
| GBP - USD (UNDERLYING)                     | 0.0000% GBP - USD (UNDERLYING)                     |
| 10MINI JG BJZ4 12-24                       | 0.0000% SGXDB1326865                               |
| TRY - USD (UNDERLYING)                     | 0.0000% TRY - USD (UNDERLYING)                     |
| TRY - USD (UNDERLYING)                     | 0.0000% TRY - USD (UNDERLYING)                     |
| Brazilian Real Curr Fwd (BRL) 02-OCT-24    | 0.0000% Brazilian Real Curr Fwd (BRL) 02-OCT-24    |
| Hong Kong Dollar Curr Fwd (HKD) 18-JUN-25  | 0.0000% Hong Kong Dollar Curr Fwd (HKD) 18-JUN-25  |
| EURO-BTP IKZ4 12-24                        | 0.0000% DE000F0Q7B50                               |
| CNY - USD (UNDERLYING)                     | 0.0000% CNY - USD (UNDERLYING)                     |
| TRY - USD (UNDERLYING)                     | 0.0000% TRY - USD (UNDERLYING)                     |
| Currency Adjustment CNH                    | 0.0000% Currency Adjustment CNH                    |
| Thai Baht Curr Fwd (THB) 04-NOV-24         | 0.0000% Thai Baht Curr Fwd (THB) 04-NOV-24         |
| JPY - USD (UNDERLYING)                     | 0.0000% JPY - USD (UNDERLYING)                     |
| Currency Adjustment USD                    | 0.0000% Currency Adjustment USD                    |
| CASH Uninvested GBP                        | 0.0000% CASH Uninvested GBP                        |
| Hong Kong Dollar Curr Fwd (HKD) 16-APR-25  | 0.0000% Hong Kong Dollar Curr Fwd (HKD) 16-APR-25  |
| US10 ULT UXYZ4 12-24                       | 0.0000% US10 ULT UXYZ4 12-24                       |
| CNY - USD (UNDERLYING)                     | 0.0000% CNY - USD (UNDERLYING)                     |
| Japanese Yen Curr Fwd (JPY) 02-OCT-24      | 0.0000% Japanese Yen Curr Fwd (JPY) 02-OCT-24      |

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| Swedish Krona Curr Fwd (SEK) 04-NOV-24  | 0.0000% Swedish Krona Curr Fwd (SEK) 04-NOV-24   |
| CNH - USD (UNDERLYING)<br>Romania Leu (New) Curr Fwd (RON) 02-OCT-24  | 0.0000% CNH - USD (UNDERLYING)<br>0.0000% Romania Leu (New) Curr Fwd (RON) 02-OCT-24   |
| JPY - USD (UNDERLYING)<br>New Zealand Dollar Curr Fwd (NZD) 02-OCT-24   | 0.0000% JPY - USD (UNDERLYING)<br>0.0000% New Zealand Dollar Curr Fwd (NZD) 02-OCT-24  |
| Curr Fwd (CNH) 22-MAY-25<br>Polish Zloty Curr Fwd (PLN) 02-OCT-24   | 0.0000% Curr Fwd (CNH) 22-MAY-25<br>0.0000% Polish Zloty Curr Fwd (PLN) 02-OCT-24  |
| Brazilian Real Curr Fwd (BRL) 04-NOV-24   | 0.0000% Brazilian Real Curr Fwd (BRL) 04-NOV-24  |
| ACGB 10YR XMZ4 12-24<br>New Zealand Dollar Curr Fwd (NZD) 04-NOV-24   | 0.0000% ACGB 10YR XMZ4 12-24<br>0.0000% New Zealand Dollar Curr Fwd (NZD) 04-NOV-24  |
| Swiss Franc Curr Fwd (CHF) 04-NOV-24  | 0.0000% Swiss Franc Curr Fwd (CHF) 04-NOV-24   |
| CHF - USD (UNDERLYING)<br>PEN - USD (UNDERLYING)<br>TRY - USD (UNDERLYING)<br>EURO-OAT OATZ4 12-24<br>Colombian Peso Curr Fwd (COP) 01-NOV-24 | 0.0000% CHF - USD (UNDERLYING)<br>0.0000% PEN - USD (UNDERLYING)<br>0.0000% TRY - USD (UNDERLYING)<br>0.0000% DE000F0Q7BZ5<br>0.0000% Colombian Peso Curr Fwd (COP) 01-NOV-24        |
| JPN 10YR JBZ4 12-24<br>CNY - USD (UNDERLYING)<br>PLN - USD (UNDERLYING)<br>CNY - USD (UNDERLYING)<br>Israeli Shekel Curr Fwd (ILS) 07-OCT-24  | 0.0000% JPN 10YR JBZ4 12-24<br>0.0000% CNY - USD (UNDERLYING)<br>0.0000% PLN - USD (UNDERLYING)<br>0.0000% CNY - USD (UNDERLYING)<br>0.0000% Israeli Shekel Curr Fwd (ILS) 07-OCT-24 |
| Polish Zloty Curr Fwd (PLN) 04-NOV-24   | 0.0000% Polish Zloty Curr Fwd (PLN) 04-NOV-24  |
| SCHATZ 2Y DUZ4 12-24<br>BRL - USD (UNDERLYING)<br>CNH - USD (UNDERLYING)<br>Swiss Franc Curr Fwd (CHF) 02-OCT-24                              | 0.0000% DE000F0Q7BW2<br>0.0000% BRL - USD (UNDERLYING)<br>0.0000% CNH - USD (UNDERLYING)<br>0.0000% Swiss Franc Curr Fwd (CHF) 02-OCT-24   |
| CNY - USD (UNDERLYING)<br>CAN 5YR XQZ4 12-24<br>THB - USD (UNDERLYING)<br>ILS - USD (UNDERLYING)<br>Swedish Krona Curr Fwd (SEK) 02-OCT-24    | 0.0000% CNY - USD (UNDERLYING)<br>0.0000% CAN 5YR XQZ4 12-24<br>0.0000% THB - USD (UNDERLYING)<br>0.0000% ILS - USD (UNDERLYING)<br>0.0000% Swedish Krona Curr Fwd (SEK) 02-OCT-24   |
| AUD - USD (UNDERLYING)<br>Curr Fwd (CNH) 20-JUN-25<br>Taiwan Dollar (New) Curr Fwd (TWD) 02-OCT-24  | 0.0000% AUD - USD (UNDERLYING)<br>0.0000% Curr Fwd (CNH) 20-JUN-25<br>0.0000% Taiwan Dollar (New) Curr Fwd (TWD) 02-OCT-24   |
| MYR - USD (UNDERLYING)<br>CNY - USD (UNDERLYING)<br>EUR - RON (UNDERLYING)<br>US LONG USZ4 12-24<br>Colombian Peso Curr Fwd (COP) 02-OCT-24   | 0.0000% MYR - USD (UNDERLYING)<br>0.0000% CNY - USD (UNDERLYING)<br>0.0000% EUR - RON (UNDERLYING)<br>0.0000% US LONG USZ4 12-24<br>0.0000% Colombian Peso Curr Fwd (COP) 02-OCT-24  |
| Hungarian Forint Curr Fwd (HUF) 04-NOV-24   | 0.0000% Hungarian Forint Curr Fwd (HUF) 04-NOV-24  |
| CNH - USD (UNDERLYING)<br>TRY - USD (UNDERLYING)<br>TRY - USD (UNDERLYING)<br>Singapore Dollar Curr Fwd (SGD) 04-NOV-24                       | 0.0000% CNH - USD (UNDERLYING)<br>0.0000% TRY - USD (UNDERLYING)<br>0.0000% TRY - USD (UNDERLYING)<br>0.0000% Singapore Dollar Curr Fwd (SGD) 04-NOV-24                              |
| Israeli Shekel Curr Fwd (ILS) 04-NOV-24   | 0.0000% Israeli Shekel Curr Fwd (ILS) 04-NOV-24  |
| IDR - USD (UNDERLYING)<br>BRL - USD (UNDERLYING)<br>MXN - USD (UNDERLYING)<br>UK Sterling Curr Fwd (GBP) 01-NOV-24                            | 0.0000% IDR - USD (UNDERLYING)<br>0.0000% BRL - USD (UNDERLYING)<br>0.0000% MXN - USD (UNDERLYING)<br>0.0000% UK Sterling Curr Fwd (GBP) 01-NOV-24                                   |
| ZAR - USD (UNDERLYING)<br>UK Sterling Curr Fwd (GBP) 02-OCT-24  | 0.0000% ZAR - USD (UNDERLYING)<br>0.0000% UK Sterling Curr Fwd (GBP) 02-OCT-24   |
| CAN 10YR CNZ4 12-24<br>LONG GILT G 24 12-24   | 0.0000% CAN 10YR CNZ4 12-24<br>0.0000% GB00KNT5JY48  |

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| CASH Uninvested EUR                            | 0.0000% CASH Uninvested EUR                            |
| Japanese Yen Curr Fwd (JPY) 01-NOV-24          | 0.0000% Japanese Yen Curr Fwd (JPY) 01-NOV-24          |
| South African Rand Curr Fwd (ZAR) 02-OCT-24    | 0.0000% South African Rand Curr Fwd (ZAR) 02-OCT-24    |
| Czech Republic Koruna Curr Fwd (CZK) 02-OCT-24 | 0.0000% Czech Republic Koruna Curr Fwd (CZK) 02-OCT-24 |
| TRY - USD (UNDERLYING)                         | 0.0000% TRY - USD (UNDERLYING)                         |
| Australian Dollar Curr Fwd (AUD) 02-OCT-24     | 0.0000% Australian Dollar Curr Fwd (AUD) 02-OCT-24     |
| CNY - USD (UNDERLYING)                         | 0.0000% CNY - USD (UNDERLYING)                         |
| AUD - USD (UNDERLYING)                         | 0.0000% AUD - USD (UNDERLYING)                         |
| STRAT DUMMY NZD - USD                          | 0.0000% STRAT DUMMY NZD - USD                          |
| Peru New Sol Curr Fwd (PEN) 04-NOV-24          | 0.0000% Peru New Sol Curr Fwd (PEN) 04-NOV-24          |
| Chilean Peso Curr Fwd (CLP) 02-OCT-24          | 0.0000% Chilean Peso Curr Fwd (CLP) 02-OCT-24          |
| Hong Kong Dollar Curr Fwd (HKD) 17-APR-25      | 0.0000% Hong Kong Dollar Curr Fwd (HKD) 17-APR-25      |
| TRY - USD (UNDERLYING)                         | 0.0000% TRY - USD (UNDERLYING)                         |
| Australian Dollar Curr Fwd (AUD) 01-NOV-24     | 0.0000% Australian Dollar Curr Fwd (AUD) 01-NOV-24     |
| CNY - USD (UNDERLYING)                         | 0.0000% CNY - USD (UNDERLYING)                         |
| CNH - USD (UNDERLYING)                         | 0.0000% CNH - USD (UNDERLYING)                         |
| NZD - USD (UNDERLYING)                         | 0.0000% NZD - USD (UNDERLYING)                         |
| TRY - USD (UNDERLYING)                         | 0.0000% TRY - USD (UNDERLYING)                         |
| South Korean Won Curr Fwd (KRW) 04-NOV-24      | 0.0000% South Korean Won Curr Fwd (KRW) 04-NOV-24      |
| JPY - USD (UNDERLYING)                         | 0.0000% JPY - USD (UNDERLYING)                         |
| Indonesian Rupiah Curr Fwd (IDR) 02-OCT-24     | 0.0000% Indonesian Rupiah Curr Fwd (IDR) 02-OCT-24     |
| South African Rand Curr Fwd (ZAR) 04-NOV-24    | 0.0000% South African Rand Curr Fwd (ZAR) 04-NOV-24    |
| TRY - USD (UNDERLYING)                         | 0.0000% TRY - USD (UNDERLYING)                         |
| IRS SEK Fixed 2.6600% 03-20-29                 | 0.0000% IRS SEK Fixed 2.6600% 03-20-29                 |
| UK Sterling Curr Fwd (GBP) 04-NOV-24           | 0.0000% UK Sterling Curr Fwd (GBP) 04-NOV-24           |
| Thai Baht Curr Fwd (THB) 02-OCT-24             | 0.0000% Thai Baht Curr Fwd (THB) 02-OCT-24             |
| TRY - USD (UNDERLYING)                         | 0.0000% TRY - USD (UNDERLYING)                         |
| DKK - USD (UNDERLYING)                         | 0.0000% DKK - USD (UNDERLYING)                         |
| CASH Uninvested MXN                            | 0.0000% CASH Uninvested MXN                            |
| EURO-BOBL OEZ4 12-24                           | 0.0000% DE000FOQ7BV4                                   |
| Euro Currency Curr Fwd (EUR) 01-NOV-24         | 0.0000% Euro Currency Curr Fwd (EUR) 01-NOV-24         |
| BRL - USD (UNDERLYING)                         | 0.0000% BRL - USD (UNDERLYING)                         |
| Singapore Dollar Curr Fwd (SGD) 02-OCT-24      | 0.0000% Singapore Dollar Curr Fwd (SGD) 02-OCT-24      |
| GBP - USD (UNDERLYING)                         | 0.0000% GBP - USD (UNDERLYING)                         |
| South Korean Won Curr Fwd (KRW) 02-OCT-24      | 0.0000% South Korean Won Curr Fwd (KRW) 02-OCT-24      |
| BUXL 30YR UBZ4 12-24                           | 0.0000% DE000FOQ7BX0                                   |
| Canadian Dollar Curr Fwd (CAD) 02-OCT-24       | 0.0000% Canadian Dollar Curr Fwd (CAD) 02-OCT-24       |
| STRAT DUMMY CHF - USD                          | 0.0000% STRAT DUMMY CHF - USD                          |
| Peru New Sol Curr Fwd (PEN) 02-OCT-24          | 0.0000% Peru New Sol Curr Fwd (PEN) 02-OCT-24          |
| Curr Fwd (CNH) 08-OCT-24                       | 0.0000% Curr Fwd (CNH) 08-OCT-24                       |
| TRY - USD (UNDERLYING)                         | 0.0000% TRY - USD (UNDERLYING)                         |
| NZD - USD (UNDERLYING)                         | 0.0000% NZD - USD (UNDERLYING)                         |
| US Dollar Cap Stock                            | 0.0000% US Dollar Cap Stock                            |
| Euro Currency Curr Fwd (EUR) 02-OCT-24         | 0.0000% Euro Currency Curr Fwd (EUR) 02-OCT-24         |
| Curr Fwd (CNH) 04-NOV-24                       | 0.0000% Curr Fwd (CNH) 04-NOV-24                       |
| Czech Republic Koruna Curr Fwd (CZK) 04-NOV-24 | 0.0000% Czech Republic Koruna Curr Fwd (CZK) 04-NOV-24 |
| Norwegian Krone Curr Fwd (NOK) 04-NOV-24       | 0.0000% Norwegian Krone Curr Fwd (NOK) 04-NOV-24       |
| CNH - USD (UNDERLYING)                         | 0.0000% CNH - USD (UNDERLYING)                         |
| Romania Leu (New) Curr Fwd (RON) 04-NOV-24     | 0.0000% Romania Leu (New) Curr Fwd (RON) 04-NOV-24     |
| TRY - USD (UNDERLYING)                         | 0.0000% TRY - USD (UNDERLYING)                         |

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| Norwegian Krone Curr Fwd (NOK) 02-OCT-24 | 0.0000% Norwegian Krone Curr Fwd (NOK) 02-OCT-24  |
| Cleared OTC SCM PLN 0.0000% 05-01-50     | 0.0000% Cleared OTC SCM PLN 0.0000% 05-01-50      |
| TURKISH LIRA                             | 0.0000% EZVB5TFCKBQ4                              |
| SOUTH AFRICAN RAND                       | 0.0000% EZ7S1ZTX0YP1                              |
| Cleared OTC SCM AUD 0.0000% 05-01-50     | 0.0000% Cleared OTC SCM AUD 0.0000% 05-01-50      |
| IRS MYR P 3.50000 09/18/24-5Y GST        | 0.0000% EZK516RW3CQ7                              |
| CHINESE - YUAN RENMINBI (CNH)            | 0.0000% EZV2JX2VCZ74                              |
| CHINESE - YUAN RENMINBI (CNH)            | 0.0000% EZSLNCFG9VR9                              |
| ORO FWD GBP 1Y C 0.82000 L 12/16/24 JPM  | 0.0000% ORO FWD GBP 1Y C 0.82000 L 12/16/24 JPM   |
| THAILAND BAHT                            | 0.0000% EZF095W3YY71                              |
| CHINESE - YUAN RENMINBI (CNH)            | 0.0000% EZLDK9CM7ZT5                              |
| IRS ILS 4.16000 09/18/24-5Y LCH          | 0.0000% EZN9JW94C727                              |
| US Dollar Curr Fwd (USD) 18-JUN-25       | 0.0000% US Dollar Curr Fwd (USD) 18-JUN-25        |
| US Dollar Curr Fwd (USD) 12-MAY-25       | 0.0000% US Dollar Curr Fwd (USD) 12-MAY-25        |
| CDX IG42 5Y ICE                          | 0.0000% EZ7CR7Q96GD2                              |
| ORO USD 10Y P 3.46500 L 10/28/24 GLM     | -0.0001% EZS3KVMMDJ97                             |
| IRS ILS 4.16500 09/18/24-5Y LCH          | -0.0001% EZN9JW94C727                             |
| IRS AUD 1.75000 03/16/22-5Y LCH          | -0.0001% EZ3HH9WDL11                              |
| Cleared OTC SCM JPY 0.0000% 05-01-50     | -0.0001% Cleared OTC SCM JPY 0.0000% 05-01-50     |
| US Dollar Curr Fwd (USD) 07-OCT-24       | -0.0001% US Dollar Curr Fwd (USD) 07-OCT-24       |
| Futures SCM CAD 0.0000% 05-01-50         | -0.0001% Futures SCM CAD 0.0000% 05-01-50         |
| OIS THB THORON/2.75000 09/18/24-10Y LCH  | -0.0001% EZDB3ZD50XB1                             |
| ORO USD 10Y P 3.45500 L 10/30/24 FAR     | -0.0001% ORO USD 10Y P 3.45500 L 10/30/24 FAR     |
| DANISH KRONER                            | -0.0001% EZTLSRZYK4L5                             |
| IRS KRW 3.00000 03/19/25-5Y LCH          | -0.0001% EZLH7B5WPJC1                             |
| US Dollar Curr Fwd (USD) 16-APR-25       | -0.0001% US Dollar Curr Fwd (USD) 16-APR-25       |
| IRS ILS 4.09500 09/19/24-5Y LCH          | -0.0001% EZ89RRWQ2QW1                             |
| US Dollar Curr Fwd (USD) 17-APR-25       | -0.0001% US Dollar Curr Fwd (USD) 17-APR-25       |
| DANSKE BANK A/S SR NON PREF 144A         | -0.0002% US23636ABJ97                             |
| EUX ACAL EUR-BUND 10/25/24 @ 136         | -0.0002% DE000F07YES3                             |
| IRS ILS 4.16500 09/18/24-5Y LCH          | -0.0002% EZN9JW94C727                             |
| EUROPEAN MONETARY UNION EURO             | -0.0002% EZ8322BB5G57                             |
| RFR USD SOFR/3.66500 01/24/24-10Y LCH    | -0.0002% EZZ75BQ08QL1                             |
| FIN FUT CAN 10YR BOND MSE 12/18/24       | -0.0003% FIN FUT CAN 10YR BOND MSE 12/18/24       |
| OIS INR MIBOR/6.00000 03/19/25-10Y LCH   | -0.0003% EZ94ZY2BS284                             |
| RFR JPY MUTK/0.60000 09/18/24-5Y LCH     | -0.0003% EZFJTHQSQC6N                             |
| OIS THB THORON/2.50000 09/18/24-5Y LCH   | -0.0003% OIS THB THORON/2.50000 09/18/24-5Y LCH   |
| RFR GBP SONIO/3.00000 06/17/25-10Y LCH   | -0.0003% EZ7PCW86B6J0                             |
| IRS ILS 4.33000 09/24/24-5Y LCH          | -0.0003% EZH447P40J04                             |
| IRS EUR 0.00000 03/17/21-15Y LCH         | -0.0003% EZMP2SWG58P9                             |
| IRS ILS 4.28000 09/27/24-5Y LCH          | -0.0004% EZ93Y3MS03Z0                             |
| IRS AUD 4.50000 09/18/24-10Y LCH         | -0.0004% EZVH45VBP6GH0                            |
| FIN FUT US ULTRA 30YR CBT 12/19/24       | -0.0004% FIN FUT US ULTRA 30YR CBT 12/19/24       |
| FNMA TBA 6.5% NOV 30YR                   | -0.0004% US01F0626B21                             |
| RFR USD SOFR/3.86000 02/21/24-10Y LCH    | -0.0004% EZXT61D5Z3M4                             |
| CDX IG43 5Y ICE                          | -0.0004% CDX IG43 5Y ICE                          |
| OIS CAD CAONREPO/3.25000 03/15/23-5Y LCH | -0.0004% EZ93HGN4PZB9                             |
| US Dollar Curr Fwd (USD) 22-MAY-25       | -0.0005% US Dollar Curr Fwd (USD) 22-MAY-25       |
| IRS EUR 0.05400 05/27/25-25Y LCH         | -0.0005% EZH2FS7Q5L00                             |
| OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH | -0.0005% EZZ735MN3P23                             |
| OIS THB THORON/2.25000 09/18/24-5Y LCH   | -0.0005% EZTCFS78BC98                             |
| ORO USD 5Y P 4.28000 L 06/25/25 DUB      | -0.0006% ORO USD 5Y P 4.28000 L 06/25/25 DUB      |
| IRS MYR P 3.75000 09/18/24-10Y BPS       | -0.0006% EZLRDZ9WNKY4                             |
| SOUTH AFRICAN RAND                       | -0.0006% EZD67SXH3D98                             |
| RFR GBP SONIO/3.75000 09/18/24-30Y LCH   | -0.0006% EZ903Z8C4Y99                             |
| OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH | -0.0007% OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH |
| OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH | -0.0007% OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH |
| IRS EUR 2.68000 08/07/24-10Y LCH         | -0.0007% EZY1BDNLL5Q4                             |
| IRS EUR 2.80104 09/10/24-9Y* LCH         | -0.0007% EZZF1V89QJ97                             |
| ORO USD 10Y P 3.49500 L 10/28/24 UAG     | -0.0007% EZS3KVMMDJ97                             |
| FIN FUT EURO-SCHATZ 2YR EUX 12/06/24     | -0.0008% DE000FOQ7BW2                             |

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| IRS AUD 4.50000 09/15/27-5Y LCH         | -0.0008% EZL7G18Q36M4                          |
| US Dollar Curr Fwd (USD) 20-JUN-25      | -0.0008% US Dollar Curr Fwd (USD) 20-JUN-25    |
| RFR JPY MUTK/1.50000 09/18/24-30Y LCH   | -0.0008% EZX1HH650F30                          |
| IRS EUR 0.45000 12/15/20-15Y LCH        | -0.0008% EZQP8WSMLM87                          |
| CANADIAN DOLLAR                         | -0.0008% EZH7LHKCTZ24                          |
| ORO USD 5Y P 4.35000 L 09/25/25 BRC     | -0.0008% ORO USD 5Y P 4.35000 L 09/25/25 BRC   |
| ORO USD 5Y P 4.33000 L 09/25/25 DUB     | -0.0009% ORO USD 5Y P 4.33000 L 09/25/25 DUB   |
| ORO USD 10Y C 3.14500 L 10/28/24 UAG    | -0.0009% EZFHT5P0W4D7                          |
| SINGAPORE DOLLARS                       | -0.0009% EZ5R8B1309K3                          |
| RFR GBP SONIO/3.00000 06/17/25-2Y LCH   | -0.0010% EZVWNFFJHZX4                          |
| PERUVIAN SOL-NDF                        | -0.0010% EZ1YZW4F3SN5                          |
| RFR USD SOFR/4.90000 06/06/23-2Y LCH    | -0.0010% EZJDWS0VZ057                          |
| PERUVIAN SOL-NDF                        | -0.0010% EZ8C2CL2K7Z7                          |
| FNMA TBA 4.0% NOV 30YR                  | -0.0011% US01F0406B84                          |
| FIN FUT AUS 10YR BOND SFE 12/16/24      | -0.0011% FIN FUT AUS 10YR BOND SFE 12/16/24    |
| U S TREASURY NOTE                       | -0.0011% US91282CJZ59                          |
| FIN FUT SOFR 90DAY CME (RED) 09/15/26   | -0.0012% FIN FUT SOFR 90DAY CME (RED) 09/15/26 |
| FIN FUT SOFR 90DAY CME (WHT) 12/17/24   | -0.0013% FIN FUT SOFR 90DAY CME (WHT) 12/17/24 |
| RFR USD SOFR/3.85700 09/01/23-7Y* LCH   | -0.0013% EZ4KS7MWQMK6                          |
| DANISH KRONER                           | -0.0013% EZKFLY3ZGV58                          |
| IRS EUR 2.83310 09/10/24-9Y* LCH        | -0.0014% EZH5CR55VYG8                          |
| FIN FUT SOFR 90DAY CME (RED) 06/16/26   | -0.0014% FIN FUT SOFR 90DAY CME (RED) 06/16/26 |
| IRS EUR 0.06350 11/17/22-30Y LCH        | -0.0015% EZT0MVWZS082                          |
| IRS EUR 2.75000 09/18/24-15Y LCH        | -0.0015% EZH85TQWNR86                          |
| IRS EUR 3.53565 12/11/23-2Y* LCH        | -0.0015% EZ8P1PTN5FB7                          |
| ISRAEL GOVT EM SP CBK                   | -0.0015% EZYH14HMXHV9                          |
| FNMA TBA 2.0% OCT 15YR                  | -0.0016% US01F0204A48                          |
| PHILIPPINES AS BP GST                   | -0.0017% EZ61M16G6MR1                          |
| ORO USD 5Y P 4.30000 L 06/25/25 DUB     | -0.0017% ORO USD 5Y P 4.30000 L 06/25/25 DUB   |
| FIN FUT SOFR 90DAY CME (RED) 03/17/26   | -0.0017% FIN FUT SOFR 90DAY CME (RED) 03/17/26 |
| ORO USD 5Y P 4.40000 L 06/24/25 DUB     | -0.0018% ORO USD 5Y P 4.40000 L 06/24/25 DUB   |
| SWISS FRANCS                            | -0.0018% EZWF0JR98F28                          |
| IRS AUD 4.25000 03/15/23-10Y LCH        | -0.0018% EZC8Y2KKRPM2                          |
| ORO USD 5Y P 4.25000 L 06/23/25 BOA     | -0.0018% EZMSW77MQTTO                          |
| IRS MYR P 3.50000 09/18/24-5Y BPS       | -0.0021% EZK516RW3CQ7                          |
| RFR GBP SONIO/4.00000 09/18/24-5Y LCH   | -0.0021% EZ4XLG9B1MH2                          |
| CCS USD R USOFR/JPYMUTKCALM -47 GST     | -0.0022% EZM28Y9MPWW3                          |
| RFR USD SOFR/4.25000 12/20/23-2Y LCH    | -0.0023% EZHW4HV45JL8                          |
| IRS EUR 2.84930 09/10/24-9Y* LCH        | -0.0024% EZH5CR55VYG8                          |
| OIS SGD SIBSORA/2.75000 09/18/24-5Y LCH | -0.0025% EZ42BVP7VWH1                          |
| MEXICAN NUEVO PESO                      | -0.0026% EZVF6LRS4KC1                          |
| FIN FUT SOFR 90DAY CME (WHT) 09/16/25   | -0.0027% FIN FUT SOFR 90DAY CME (WHT) 09/16/25 |
| RFR USD SOFR/3.75000 06/21/23-2Y LCH    | -0.0027% EZT7WRY43HJ4                          |
| U S TREASURY NOTE                       | -0.0029% US91282CJJ18                          |
| CHINESE - YUAN RENMINBI (CNH)           | -0.0031% EZWC8Q305851                          |
| FIN FUT EURO-OAT EUX 10YR 12/06/24      | -0.0031% DE000FOQ7BZ5                          |
| FNMA TBA 3.5% OCT 30YR                  | -0.0033% US01F0326A74                          |
| U S TREASURY BOND                       | -0.0034% US912810TG31                          |
| SOUTH KOREA GOVT AS BP MYC              | -0.0036% EZ67V0KSDFN8                          |
| SOUTH KOREA GOVT AS BP GST              | -0.0036% EZ67V0KSDFN8                          |
| IRS EUR 3.00000 03/15/28-5Y LCH         | -0.0041% EZJW664VCTM0                          |
| IRS EUR 2.84121 09/10/24-9Y* LCH        | -0.0042% EZZF1V89QJ97                          |
| RFR JPY MUTK/1.00000 09/18/24-10Y LCH   | -0.0043% EZ811303BCT5                          |
| IRS EUR 2.50000 03/19/25-2Y LCH         | -0.0045% EZQV7K5PS5J2                          |
| Futures SCM AUD 0.0000% 05-01-50        | -0.0047% Futures SCM AUD 0.0000% 05-01-50      |
| FNMA TBA 5.5% OCT 30YR                  | -0.0049% US01F0526A56                          |
| DANISH KRONER                           | -0.0050% EZHGMTRNP093                          |
| Forint                                  | -0.0054% Forint                                |
| SINGAPORE DOLLARS                       | -0.0056% EZ2SLZ1S8HW9                          |
| IRS MYR P 3.75000 09/20/23-10Y GST      | -0.0057% EZ14D1ZR6IH9                          |
| RFR USD SOFR/3.75000 12/18/24-5Y LCH    | -0.0057% EZ2V74HC3Q62                          |
| IRS EUR 2.85660 09/10/24-9Y* LCH        | -0.0058% EZH5CR55VYG8                          |



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| Futures SCM USD 0.0000% 05-01-50      | -0.0058% Futures SCM USD 0.0000% 05-01-50      |
| FIN FUT US 10YR CBT 12/19/24          | -0.0059% FIN FUT US 10YR CBT 12/19/24          |
| JAPANESE YEN                          | -0.0060% EZ7GJZRM0DHO                          |
| FNMA TBA 6.0% NOV 30YR                | -0.0068% US01F0606B66                          |
| IRS CNY 2.25000 09/18/24-5Y LCH       | -0.0070% EZB63K7PLBN7                          |
| FIN FUT SOFR 90DAY CME (RED) 12/16/25 | -0.0071% FIN FUT SOFR 90DAY CME (RED) 12/16/25 |
| IRS AUD 3.75000 03/19/25-5Y LCH       | -0.0072% EZ1SKCYFPQ26                          |
| PERUVIAN SOL-NDF                      | -0.0075% EZ4Z7X20F3N0                          |
| FNMA TBA 6.5% OCT 30YR                | -0.0076% US01F0626A48                          |
| Futures SCM EUR 0.0000% 05-01-50      | -0.0080% Futures SCM EUR 0.0000% 05-01-50      |
| U S TREASURY BOND                     | -0.0083% US912810ST60                          |
| DANISH KRONER                         | -0.0087% EZ8T5MSY1RM7                          |
| Cleared OTC SCM SEK 0.0000% 05-01-50  | -0.0088% Cleared OTC SCM SEK 0.0000% 05-01-50  |
| PHILIPPINES AS BP BRC                 | -0.0091% EZ61M16G6MR1                          |
| RFR USD SOFR/3.75000 06/20/24-5Y LCH  | -0.0096% EZV8HF0BSL50                          |
| RFR USD SOFR/3.50000 12/20/23-10Y LCH | -0.0097% EZVDQJRGL49                           |
| FNMA TBA 5.0% OCT 30YR                | -0.0107% US01F0506A92                          |
| BRITISH POUND STERLING                | -0.0107% EZGSRVMJR8C5                          |
| RFR USD SOFR/3.75000 12/18/24-10Y LCH | -0.0113% EZ7K2W20N534                          |
| Zloty Trade Receivable                | -0.0128% Zloty Trade Receivable                |
| RFR USD SOFR/4.00000 06/20/24-2Y LCH  | -0.0128% EZLT7C402SV5                          |
| RFR USD SOFR/3.75000 12/18/24-2Y LCH  | -0.0139% EZHML4QNCYC1                          |
| Cleared OTC SCM EUR 0.0000% 05-01-50  | -0.0145% Cleared OTC SCM EUR 0.0000% 05-01-50  |
| JAPANESE YEN                          | -0.0149% EZ1S8KL48JJO                          |
| RFR USD SOFR/1.00000 06/15/22-7Y LCH  | -0.0174% EZZYRLDWJ296                          |
| FNMA TBA 4.5% NOV 30YR                | -0.0199% US01F0426B49                          |
| INDONESIA AS BP GST                   | -0.0222% EZJ7PLYCG8W0                          |
| MALAYSIAN RINGGIT-DELIV               | -0.0223% EZHW68BP0367                          |
| IRS EUR 2.25000 03/19/25-30Y LCH      | -0.0240% EZGFTSTNHWQ4                          |
| IRS PLN PAY Float 0.0000% 12-18-34    | -0.0245% IRS PLN PAY Float 0.0000% 12-18-34    |
| JAPANESE YEN                          | -0.0291% EZ754T38CF72                          |
| IRS USD 10 Fixed 3.1250% 03-19-35     | -0.0299% IRS USD 10 Fixed 3.1250% 03-19-35     |
| IRS SEK Float 0.0000% 03-19-35        | -0.0299% IRS SEK Float 0.0000% 03-19-35        |
| IRS CAD 10 Fixed 2.8125% 03-19-35     | -0.0300% IRS CAD 10 Fixed 2.8125% 03-19-35     |
| JAPANESE YEN                          | -0.0306% EZQY65BMPWN7                          |
| IRS JPY Float 0.0000% 12-18-34        | -0.0311% IRS JPY Float 0.0000% 12-18-34        |
| IRS EUR Float 0.0000% 03-19-35        | -0.0317% IRS EUR Float 0.0000% 03-19-35        |
| IRS AUD Float 0.0000% 03-19-35        | -0.0335% IRS AUD Float 0.0000% 03-19-35        |
| IRS NOK 10 Fixed 3.5900% 12-18-34     | -0.0337% IRS NOK 10 Fixed 3.5900% 12-18-34     |
| CPI PAY FIXED USD 2.6350% 09-15-33    | -0.0344% CPI PAY FIXED USD 2.6350% 09-15-33    |
| EUROPEAN MONETARY UNION EURO          | -0.0350% EZZS9P7S67G7                          |
| IRS GBP 10 Fixed 3.90625% 12-18-34    | -0.0366% IRS GBP 10 Fixed 3.90625% 12-18-34    |
| Ginnie Mae II Pool 3.5 01-OCT-54 N    | -0.0372% US21H0326A37                          |
| Fannie or Freddie 4.5 01-OCT-39 N     | -0.0398% US01F0424A83                          |
| IRS CLP PAY 10 Fixed 4.6300% 12-18-34 | -0.0479% IRS CLP PAY 10 Fixed 4.6300% 12-18-34 |
| IRS EUR Fixed 2.5300% 02-04-50        | -0.0510% IRS EUR Fixed 2.5300% 02-04-50        |
| HICP PAY FIXED EUR 2.3245% 02-15-33   | -0.0519% HICP PAY FIXED EUR 2.3245% 02-15-33   |
| JAPANESE YEN                          | -0.0528% EZ2R02X2G8S3                          |
| BRITISH POUND STERLING                | -0.0537% EZ4X2RR7H5Q4                          |
| Fannie or Freddie 2 01-OCT-39 N       | -0.0544% US01F0204A48                          |
| IRS SEK Float 0.0000% 12-18-29        | -0.0641% IRS SEK Float 0.0000% 12-18-29        |
| Fannie or Freddie 2 01-OCT-54 N       | -0.0654% US01F0206A20                          |
| IRS SEK Float 0.0000% 12-19-34        | -0.0663% IRS SEK Float 0.0000% 12-19-34        |
| IRS EUR Float 0.0000% 03-19-30        | -0.0667% IRS EUR Float 0.0000% 03-19-30        |
| IRS EUR Fixed 2.4100% 12-04-34        | -0.0672% IRS EUR Fixed 2.4100% 12-04-34        |
| IRS CAD Float 0.0000% 09-19-34        | -0.0675% IRS CAD Float 0.0000% 09-19-34        |
| IRS NOK Float 0.0000% 03-19-30        | -0.0676% IRS NOK Float 0.0000% 03-19-30        |
| US Dollar Curr Fwd (USD) 08-OCT-24    | -0.0684% US Dollar Curr Fwd (USD) 08-OCT-24    |
| FNMA TBA 2.0% OCT 30YR                | -0.0692% US01F0206A20                          |
| IRS AUD Float 0.0000% 03-19-30        | -0.0693% IRS AUD Float 0.0000% 03-19-30        |
| IRS AUD Float 0.0000% 09-19-34        | -0.0715% IRS AUD Float 0.0000% 09-19-34        |
| IRS NZD Float 0.0000% 12-19-34        | -0.0726% IRS NZD Float 0.0000% 12-19-34        |
| CHINESE - YUAN RENMINBI (CNH)         | -0.0730% EZJ3144QT616                          |
| CPI PAY FIXED USD 2.6300% 09-15-33    | -0.0735% CPI PAY FIXED USD 2.6300% 09-15-33    |
| IRS EUR Fixed 2.2500% 12-04-29        | -0.0847% IRS EUR Fixed 2.2500% 12-04-29        |
| IRS CLP PAY Float 0.0000% 12-18-29    | -0.0863% IRS CLP PAY Float 0.0000% 12-18-29    |
| CPI PAY FIXED USD 2.6500% 09-15-33    | -0.0881% CPI PAY FIXED USD 2.6500% 09-15-33    |

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| CPI PAY FIXED USD 2.63125% 09-15-33     | -0.0898% CPI PAY FIXED USD 2.63125% 09-15-33     |
| IRS USD 3 Fixed 3.6875% 06-17-29        | -0.0911% IRS USD 3 Fixed 3.6875% 06-17-29        |
| IRS EUR Float 0.0000% 12-16-29          | -0.0924% IRS EUR Float 0.0000% 12-16-29          |
| IRS NOK 3 Fixed 3.59375% 12-16-29       | -0.0930% IRS NOK 3 Fixed 3.59375% 12-16-29       |
| IRS MXN PAY Float 0.0000% 12-12-29      | -0.0944% IRS MXN PAY Float 0.0000% 12-12-29      |
| IRS SEK Float 0.0000% 06-17-29          | -0.0951% IRS SEK Float 0.0000% 06-17-29          |
| IRS CAD 3 Fixed 3.0000% 09-16-29        | -0.0958% IRS CAD 3 Fixed 3.0000% 09-16-29        |
| IRS NZD Float 0.0000% 12-16-29          | -0.0968% IRS NZD Float 0.0000% 12-16-29          |
| IRS AUD Float 0.0000% 09-16-29          | -0.0979% IRS AUD Float 0.0000% 09-16-29          |
| IRS NZD 10 Fixed 4.4100% 06-19-34       | -0.0981% IRS NZD 10 Fixed 4.4100% 06-19-34       |
| IRO EUR 25Y P 0.45100 L 05/23/25 BPS    | -0.0992% IRO EUR 25Y P 0.45100 L 05/23/25 BPS    |
| IRS GBP 3 Fixed 3.5000% 06-17-29        | -0.1026% IRS GBP 3 Fixed 3.5000% 06-17-29        |
| Fannie or Freddie 4.5 01-OCT-54 N       | -0.1052% US01F0426A65                            |
| IRS SEK 5 Fixed 2.1300% 09-18-29        | -0.1084% IRS SEK 5 Fixed 2.1300% 09-18-29        |
| CPI FIXED USD 2.5000% 03-15-34          | -0.1224% CPI FIXED USD 2.5000% 03-15-34          |
| CPI FLOAT USD 30750.0645% 03-15-29      | -0.1242% CPI FLOAT USD 30750.0645% 03-15-29      |
| IRS EUR 5 Fixed 2.8100% 04-23-29        | -0.1246% IRS EUR 5 Fixed 2.8100% 04-23-29        |
| IRS USD 5 Fixed 3.0000% 03-19-30        | -0.1357% IRS USD 5 Fixed 3.0000% 03-19-30        |
| IRS CAD 5 Fixed 2.53125% 03-19-30       | -0.1362% IRS CAD 5 Fixed 2.53125% 03-19-30       |
| IRS GBP 5 Fixed 3.3750% 03-19-30        | -0.1396% IRS GBP 5 Fixed 3.3750% 03-19-30        |
| Fannie or Freddie 5 01-OCT-54 N         | -0.1489% US01F0506A92                            |
| IRS NZD 5 Fixed 4.40625% 12-18-29       | -0.1538% IRS NZD 5 Fixed 4.40625% 12-18-29       |
| HICP PAY FIXED EUR 2.4480% 02-15-33     | -0.1689% HICP PAY FIXED EUR 2.4480% 02-15-33     |
| HICP PAY FIXED EUR 2.3800% 02-15-33     | -0.1902% HICP PAY FIXED EUR 2.3800% 02-15-33     |
| Fannie or Freddie 2.5 01-OCT-54 N       | -0.1914% US01F0226A83                            |
| HICP PAY FIXED EUR 2.3950% 02-15-33     | -0.1914% HICP PAY FIXED EUR 2.3950% 02-15-33     |
| HICP FIXED EUR 2.1900% 02-15-34         | -0.2462% HICP FIXED EUR 2.1900% 02-15-34         |
| IRS JPY 2 Fixed 0.4700% 12-18-26        | -0.2577% IRS JPY 2 Fixed 0.4700% 12-18-26        |
| IRS EUR Float 0.0000% 09-18-26          | -0.2621% IRS EUR Float 0.0000% 09-18-26          |
| IRS SEK 2 Fixed 2.2800% 09-18-26        | -0.2631% IRS SEK 2 Fixed 2.2800% 09-18-26        |
| CPI PAY FLOAT USD 30538.0600% 09-15-28  | -0.2921% CPI PAY FLOAT USD 30538.0600% 09-15-28  |
| HICP FLOAT EUR 12346.0000% 02-15-29     | -0.3108% HICP FLOAT EUR 12346.0000% 02-15-29     |
| Fannie or Freddie 4 01-NOV-54 N         | -0.3311% US01F0406B84                            |
| IRS GBP 5 Fixed 3.7800% 09-18-29        | -0.3994% IRS GBP 5 Fixed 3.7800% 09-18-29        |
| IRS EUR 9 Fixed 2.7200% 02-15-33        | -0.4357% IRS EUR 9 Fixed 2.7200% 02-15-33        |
| IRS EUR 5 Fixed 2.7800% 04-12-29        | -0.4502% IRS EUR 5 Fixed 2.7800% 04-12-29        |
| HICP PAY FLOAT EUR 12070.0000% 02-15-28 | -0.5854% HICP PAY FLOAT EUR 12070.0000% 02-15-28 |
| US Dollar Trade Receivable              | -0.8378% US Dollar Trade Receivable              |
| CASH Uninvested USD                     | -1.1686% CASH Uninvested USD                     |
| IRS SEK 5 Fixed 2.6300% 09-18-29        | -1.2300% IRS SEK 5 Fixed 2.6300% 09-18-29        |
| IRS EUR Float 0.0000% 09-18-29          | -1.5433% IRS EUR Float 0.0000% 09-18-29          |
| CASH Uninvested NZD                     | -3.9908% CASH Uninvested NZD                     |
| New Zealand Dollar                      | -4.7034% New Zealand Dollar                      |