

Offer name	Fisher Funds Investment Series	Offer number	OFR10748
Fund name	Fisher Funds BondPlus Fund	Fund number	FND1065
Period disclosure applies [dd/mm/yyyy]	31/03/2025		
Asset Name	% of fund net	Security code	
FNMA PASS THRU 30YR #SD8454		7.1237% US3132DWMB62	
ANZ 10 A/C - Current Accounts		2.8644% ANZ 10 A/C - Current Accounts	
FRANCE (GOVT OF)		1.3348% FR001400PM68	
JAPANESE GOVT BOND (10Y) #375		1.1610% JP1103751Q74	
US Treasury NB 4.1250% 02-28-27		1.1009% US91282CMP31	
GNMA II MULTPL SGL 30YR #MA9961M		1.0075% US36180AB691	
IRS SEK 5 Fixed 2.4400% 03-19-30		0.9678% IRS SEK 5 Fixed 2.4400% 03-19-30	
IRS EUR Float 0.0000% 03-19-30		0.9512% IRS EUR Float 0.0000% 03-19-30	
SPANISH GOVT Bond (BONOS Y OBLIG)		0.8464% ES0000012L78	
Japan 30yr (JX) 2.3000% 03-20-40		0.7960% JP1300321A34	
ONTARIO (PROVINCE OF) Bond		0.7798% CA683234SL32	
GNMA II MULTPL SGL 30YR #MB0088M		0.7555% US3618N5C239	
Fannie or Freddie 5.5 01-APR-55 N		0.7287% US01F0526495	
TPMT 2019-4 A1 144A		0.7062% US89178BAA26	
JAPANESE GOVT BOND (ILB) #23		0.6601% JP1120231J51	
CHINA GOVERNMENT BOND		0.6075% CND100069PK9	
SPANISH GOVT Bond (BONOS Y OBLIG)		0.6057% ES0000012O67	
CASH COLLATERAL LCH BCY USD		0.5686% CASH COLLATERAL LCH BCY USD	
Aust Govt Bond RgSS 4.7500% 06-21-54		0.5312% AU0000300535	
U S TREASURY INFLATE PROT Bond		0.5171% US912810P257	
China Govt Bond 2.5500% 10-15-28		0.5124% CND1000716Y2	
KOREA HOUSING FI SEC REGS		0.5025% XS2355599353	
CGCMT 2016-C1 A4 WM26 WC4.979579914		0.4714% US17290YAR99	
CASH COLLATERAL ISDA BPS USD		0.4670% CASH COLLATERAL ISDA BPS USD	
JAPANESE GOVT BOND (30Y) #62		0.4558% JP1300621K47	
NEW ZEALAND DOLLAR		0.4549% EZMH6L5LW5V7	
PRETSL 25 A1 TSFR3M+TSFR3MBP 144A		0.4546% US74042FAA93	
China Govt Bond 2.6700% 05-25-33		0.4546% CND10006GPT1	
JTDB Discount 04-14-25		0.4394% JP1742801R11	
FNMA PASS THRU 30YR #SD8385		0.4323% US3132DWJ614	
JAPANESE GOVT BOND (30Y) #85		0.4301% JP1300851R17	
JTDB Discount 04-21-25		0.4296% JP1742821R17	
FNMA PASS THRU 30YR #QH4279		0.4291% US3133CGXG72	
MALAYSIA GOVERNMENT		0.4209% MYBIM2300024	
CASH COLLATERAL FUT BCY USD		0.4168% CASH COLLATERAL FUT BCY USD	
ESA 2021-ESH A TSFR1M+119.448BP 144A		0.4159% US30227FAA84	
SPANISH GOVT Bond (BONOS Y OBLIG)		0.4158% ES0000012I08	
China Development Bk 2.6800% 09-13-29		0.4104% CND10005NM01	
STWD 2021-LIH A TSFR1M+97.248BP 144A		0.4083% US78486EAA64	
Ontario Teacher 144A 1.2500% 09-27-30		0.4082% US68329AAH14	
Ontario Teacher RgSS 0.5000% 05-06-25		0.4043% XS2162004209	
BRACN 2024-1 A SONIA+84BP REGS		0.4008% XS2887185804	
AMERN MUN PWR-A-COMB		0.4007% US02765UEH32	
LGATE 2008-W1X A1 SONIA+71.93BP		0.3988% XS0353588386	
FNMA PASS THRU 30YR #QF7428		0.3839% US3133BVHD02	
Deutsche Bundes RgSS 1.0000% 05-15-38		0.3830% DE0001102598	
SANTANDER UK GROUP HLDGS SR UNSEC		0.3825% XS2525226622	
China Govt Bond 3.1200% 10-25-52		0.3813% CND10005R9B1	
SINGAPORE GOVT		0.3740% SGXPK17B11U8	
SPANISH GOVT Bond (BONOS Y OBLIG)		0.3717% ES0000012O59	
REPUBLIC OF SOUTH AFRICA		0.3596% ZAG000125972	
JTDB Discount 06-23-25		0.3572% JP1742951R35	
DBS BANK LTD LONDON COV SEC SONIA		0.3560% XS2813128555	
UK Gilt RgSS 4.3750% 03-07-30		0.3545% GB00BSQNRD01	

IMM 2004-10 1A1 TSFR1M+75.448BP*CONSENT*
SAUDI INTERNATIONAL BOND SR UNSEC 144A
Intl Bank Rec & Dev 4.625% 01-15-32
FHR 5513 MF SOFR30A+94BP
FHR 5517 FE SOFR30A+95BP
FHR 5511 FB SOFR30A+140BP
HSBC HOLDINGS PLC SR UNSEC TSFR3M
MORGAN STANLEY SR UNSEC
JAPANESE GOVT BOND (20Y) #186
FNMA PASS THRU 30YR #MA5471
GNMA II MULTPL SGL 30YR #MB0143M
IRS EUR Float 0.0000% 04-12-28
JAPANESE GOVT BOND (20Y) #191
ISRAEL GOVT
FNMA PASS THRU 40YR #BF0334
Agricultural Develop 2.5700% 09-13-28
CPPIB Captl Inc RgSS 0.2500% 04-06-27
FNMA PASS THRU 30YR #CA4346
CROSS 2024-H4 A1 144A
FRANCE GOVT OAT Bond
CAISSE REFINANCE L'HABIT COV SEC
IRS KRW REC 5 Fixed 2.6880% 03-19-30

IRS KRW REC 5 Fixed 2.6070% 03-19-30

VERUS 2024-4 A1 144A
Sant UK PLC RgSS 2.6250% 04-12-28
NGATE 2007-3X A3 SONIA+111.93BP
BANCA MONTE DEI PASCHI S SEC
PROVINCE OF QUEBEC SR UNSEC 144A
CMLTI 2024-INV2 A3B WM53 WC7.4996 144A
THAILAND GOVERNMENT BOND
US Treasury Bill Discount 05-29-25
CDP Fincl Inc RgSS 1.1250% 04-06-27
CHASE 2024-RPL1 A1A 144A
Neder Waterscha RgSS 2.5000% 09-13-27
MEAG TXB-PLT VOGTLE ***PARTIAL CALL***
OBX 2024-HYB1 A1 WM49 WC3.8075 144A
PRET 2021-RN3 A1 WM55 WC4.5675 144A
UK GILT 1 1/4% 2051
FNMA PASS THRU 30YR #SD8384
JAPANESE GOVT BOND (30Y) #83
WMALT 2007-OA3 4A1 1YCMT+77
CSMC 2021-RPL6 A1 WM49 WC4.4657 144A
REPUBLIC OF PERU
US Treasury Bill Discount 05-20-25
CASH COLLATERAL CME BCY USD
France OAT SRg144 2.7500% 02-25-29
UK Gilt RgSS 4.5000% 06-07-28
INDX 2005-AR14 2A1A TSFR1M+71.448BP
US Treasury Bill Discount 05-27-25
384W JPM ON Cred Int 1.0100%
US Treasury NB 1.7500% 08-15-41
ONTARIO (PROVINCE OF)
Intesa Sanpaolo RgSS 3.6250% 06-30-28
SK Hynix LLC RgSS 6.5000% 01-17-33
Cyprus Govt RgSS 3.2500% 06-27-31
LGATE 2007-1 A2B 3MEUR+16BP
IRS EUR Float 3.7440% 04-12-29
New Zealand Govt 4.5000% 05-15-35
CaixaBank SA 144A 6.0370% 06-15-35
Saudi Gov Intl RgSS 5.3750% 01-13-31
BANK OF QUEENSLAND LTD COV SEC REGS
Societe General 144A 5.5000% 04-13-29
ACHMEA BANK NV COV SEC

0.3466% US45254NLI45
0.3417% US80413TBD00
0.3415% US459058LQ48
0.3402% US3137HKEX87
0.3376% US3137HKGJ75
0.3371% US3137HKKK92
0.3343% US404280CC17
0.3331% XS2790333889
0.3304% JP1201861PA6
0.3242% US31418FCH82
0.3148% US3618N5ER61
0.3129% IRS EUR Float 0.0000% 04-12-28
0.3122% JP1201911R15
0.3107% XS2711443932
0.3081% US3140FXLQ30
0.3062% CND10006ZGB8
0.3045% XS2152308727
0.3004% US3140QBZL57
0.3004% US22758HAA86
0.2994% FR0013480613
0.2989% FR001400SF15
0.2973% IRS KRW REC 5 Fixed 2.6880% 03-19-30

0.2961% IRS KRW REC 5 Fixed 2.6070% 03-19-30

0.2960% US92540GAA67
0.2935% XS2984226626
0.2911% XS0332288058
0.2904% IT0005386922
0.2892% CA74814ZF570
0.2887% US17331WBB81
0.2873% TH0623039B04
0.2870% US912797NN35
0.2860% XS2466358111
0.2844% US16159MAA45
0.2815% XS2898886754
0.2799% US626207YM09
0.2786% US67448MAA80
0.2755% US74143JAA97
0.2718% GB00BLH38158
0.2696% US3132DWJ531
0.2691% JP1300831Q70
0.2687% US939355AD54
0.2651% US12657GAA31
0.2650% US715638BY77
0.2627% US912797PJ05
0.2555% CASH COLLATERAL CME BCY USD
0.2537% FR001400HI98
0.2511% GB00BMF9LG83
0.2508% US45660LRX90
0.2491% US912797PK77
0.2456% 384W JPM ON Cred Int 1.0100%
0.2453% US912810TA60
0.2447% CA68333ZAY30
0.2443% IT0005554578
0.2443% USY8085FBL32
0.2433% XS2849767202
0.2433% XS0304504003
0.2418% IRS EUR Float 3.7440% 04-12-29
0.2379% NZGOVDT535C1
0.2363% US12803RAH75
0.2331% XS2974968161
0.2315% XS2828820352
0.2303% US83368RCC43
0.2302% XS2706237513

TORONTO-DOMINION BANK COV SEC	0.2270% XS2782117464
China Development Bk 2.6300% 01-08-34	0.2268% CND10007C5L3
FRANCE (GOVT OF) OAT Bond	0.2267% FR0011317783
Norway Govt SRg144 3.7500% 06-12-35	0.2264% NO0013475558
Intl Dev Assoc RgSS 4.5000% 02-12-35	0.2245% XS2999619070
NYKREDIT REALKREDIT AS SR NON PREF	0.2242% DK0030467295
JAPANESE GOVT BOND (40Y) #17	0.2239% JP1400171Q50
MORE BOLIGKREDITT AS SEC COV	0.2238% XS2907263284
GNMA II MULTPL SGL 30YR #MA8486M	0.2234% US36179XNB81
CHILE GOVT SR UNSEC	0.2233% XS2975303483
TOKYO METROPOLITAN GOVT SR UNSEC REGS	0.2229% XS2913414897
MACQUARIE BANK LTD COV	0.2223% XS3009687081
US Treasury NB 3.1250% 11-15-41	0.2210% US912810QT88
GNMA II MULTPL SGL 30YR #MA9600M	0.2210% US36179YUZ59
Aust Govt Bond RgSS 1.7500% 06-21-51	0.2203% AU0000097495
NYKREDIT REALKREDIT AS	0.2202% DK0009543654
Australia Govt Bond 2.5000% 05-21-30	0.2201% AU0000013740
ACLO 3A AR 3MEUR + 67BP 144A	0.2200% XS2057850948
GOLDMAN SACHS GROUP INC SR UNSEC SOFR	0.2169% US38141GA872
NRZT 2019-RPL3 A1 144A	0.2163% US64830NAA90
US Treasury NB 2.3750% 05-15-51	0.2154% US912810SX72
Japan 10 Yr (JB) 0.5000% 12-20-32	0.2142% JP1103691P11
ORDE 2025-1 A1L BBSW1M+115BP	0.2140% AU3FN0094884
NORDEA KREDIT REALKREDIT	0.2136% DK0002050368
Japan 30yr (JX) 0.4000% 12-20-49	0.2125% JP1300651L15
France OAT SRg144 2.7500% 02-25-30	0.2120% FR001400PM68
MORGAN STANLEY SR UNSEC SOFR	0.2120% US61748UAF93
JPMORGAN CHASE & CO SR UNSEC SOFR	0.2119% US46647PEW23
FRANCE (GOVT OF)	0.2119% FR001400AIN5
FHLMC GOLD 30YR GNT #G0-8666	0.2108% US3128MIJW480
TPMT 2020-2 A1A	0.2088% US89176UAN46
AerCap Ire/Gibl Avtn 2.4500% 10-29-26	0.2087% US00774MAV72
HUNGARY GOVT 144A	0.2078% US445545AP18
CHINA GOVERNMENT BOND	0.2075% CND10007YHJ0
DANSKE BANK A/S SR NON PREF 144A	0.2073% US23636ABJ97
ONEOK INC SR UNSEC	0.2064% US682680CC55
GOLDMAN SACHS GROUP INC SR UNSEC SOFR	0.2063% US38141GB375
NRZT 2020-RPL1 A1 144A	0.2057% US64828XAA19
JPMORGAN CHASE & CO SR UNSEC SOFR	0.2055% US46647PER38
VOLKSWAGEN GROUP AMERICA SR UNSEC 144A	0.2053% US928668CG54
Adani Ports and RgSS 4.3750% 07-03-29	0.2042% USY00130RP42
QUEENSLAND TREASURY CORP	0.2027% AU3CB0296580
ONTARIO (PROVINCE OF) SR UNSEC	0.2017% CA68333ZBC01
BRITISH COLUMBIA PROV OF UNSEC	0.2009% CA110709AK82
US Treasury Bill Discount 07-08-25	0.1980% US912797PZ47
British Columbia Prv 5.2500% 05-23-34	0.1955% AU3CB0309763
DEUTSCHE BANK AG	0.1942% DE000DL19VU0
Ginnie Mae II Pool 5.5 01-APR-55 N	0.1915% US21H0526457
OTP Bank Nyrt RgSS 5.0000% 01-31-29	0.1896% XS2754491640
SPAIN (KINGDOM OF) EMTN UNSUB	0.1893% XS0096272355
DEUTSCHE BANK NY SOFR SR NON-PREF	0.1891% US251526CD98
ITALY (REP OF) GOVT EMTN	0.1887% XS0089572316
TPMT 2019-1 A1 WM47 WC4.4215 144A	0.1886% US89177BAA35
FNMA PASS THRU 30YR #CB7220	0.1850% US3140QTAW95
MANSD 2007-2X A1 SONIA+76.93BP	0.1838% XS0333305299
STIF FUNDS (USD) (JP MORGAN)	0.1828% STIF FUNDS (USD) (JP MORGAN)
Bundesrepublik RgSS 2.3000% 02-15-33	0.1828% DE000BU3Z005
LLOYDS BANKING GROUP PLC SR UNSEC	0.1809% XS2796587280
TORONTO-DOMINION BANK COV SONIA	0.1791% XS2749463936
UBS GROUP AG SR UNSEC 144A SOFR	0.1790% US225401AV01
ONEOK Inc 4.2500% 09-24-27	0.1785% US682680CB72
Portugal Rep SRg144 3.0000% 06-15-35	0.1781% PTOTEAOE0005
REPUBLIC OF SOUTH AFRICA	0.1772% ZAG000106998
RLOC 2007-1X A3B SONIA+27.93BP	0.1754% XS0300470365
TREASURY CORP VICTORIA	0.1740% AU3SG0002504

UK Gilt RgSS 4.7500% 10-22-43
JPMCC 2019-FL12 A TSFR1M+149.701BP 144A
United Util Wat RgSS 3.7500% 05-23-34
US Dollar Curr Fwd (USD) 02-APR-25
GPMT 2021-FL3 A TSFR1M+136.448BP 144A
QUEENSLAND TREASURY CORP
Hellenic Rep SRg144 4.1250% 06-15-54
New Zealand Govt 5.0000% 05-15-54
Ontario Teacher RgSS 0.1000% 05-19-28
IRS EUR Float 2.9720% 04-23-29
Ginnie Mae II Pool 4.5 01-APR-55 N
BARCLAYS PLC SR UNSEC
US Treasury Inflatio 1.7500% 01-15-34
TP ICAP PLC SR UNSEC SMR
CGMSE 2014-2A AR1 3MEUR + 75BP
PLRS 2021-1 A SONIA+79BPS
European Inv Bk RgSS 2.8750% 01-12-33
Micron Technology 5.3750% 04-15-28
MOTABILITY OPERATIONS GR SR UNSEC REGS
UBS GROUP AG SR UNSEC
ROMANIA GOVT SR UNSEC REGS
SMB 2022-B A1B 144A SOFR
TPMT 2020-1 A1 WM46 WC4.8385 144A
AMERICAN TOWER CORP SR UNSEC
Monte dei Pasch RgSS 3.5000% 04-23-29
AMPRIION GMBH SNR UNSEC REGS
JYSKE REALKREDIT SEC IO1
WESTPAC BANKING CORP COV SR SEC REGS
CIE FINANCEMENT FONCIER
POLAND GOVT SR UNSEC
DBS BANK LTD COV SEC
MCMLT 2019-GS2 A1 144A
Columbia Pip Hd 144A 6.0420% 08-15-28
Danske Kiinnity RgSS 0.0100% 11-24-26
SPANISH GOVT Bond (BONOS Y OBLIG)
Spain Kingdom SRg144 3.4500% 10-31-34
Nationwide Bldg RgSS 6.1780% 12-07-27
KOREA HOUSING FINANCE CO COV
SR-BOLIGKREDITT AS COV SEC
STANDARD CHARTERED BK/SG REGS
BNP PARIBAS SR NON-PREFERRED
E.ON SE SR UNSEC REGS
EQT AB SNR UNSEC
TORONTO-DOMINION BANK COV SEC
AMERICAN MEDICAL SYST EU SR UNSEC SMR
BELFIUS BANK SA/NV COV SEC
CAISSE REFINANCE L'HABIT COV SEC
KOREA HOUSING FINANCE CO COV REGS
BARCLAYS PLC SR UNSEC SOFR
COMMERZBANK AG SR NON PREF
OTC EPUT FRTR 0.75% 05/52 @ 97 BPS

SAUDI INTERNATIONAL BOND SR UNSEC 144A
STANDARD CHARTERED PLC SR UNSEC REGS
HUNGARY GOVT SR UNSEC REGS
NATIONWIDE BLDG SOC SR NONPREF 144A SOFR
COFIROUTE SA SR UNSEC
NGATE 2007-3X BA SONIA+136.93BP
NATWEST GROUP PLC SR UNSEC
UBS GROUP AG SR UNSEC REGS
ABN AMRO BANK NV SR NON PREF 144A
SAUDI INTERNATIONAL BOND SR UNSEC REGS
Empresa Nac de RgSS 3.0500% 09-14-32
Spain Kingdom 2.7000% 01-31-30
CASSA DEPOSITI E PRESTIT SR UNSEC REGS

0.1732% GB00BPJJKP77
0.1727% US46651QAA58
0.1718% XS2771661357
0.1717% US Dollar Curr Fwd (USD) 02-APR-25
0.1716% US36264BAA89
0.1709% AU3SG0002439
0.1708% GR0138018842
0.1699% NZGOVDT554C2
0.1677% XS2344384768
0.1673% IRS EUR Float 2.9720% 04-23-29
0.1618% US21H0426468
0.1610% XS2662538425
0.1606% US91282CJY84
0.1604% XS2409096349
0.1600% XS2339017928
0.1585% XS2363111399
0.1585% XS2574388646
0.1581% US595112CA91
0.1562% XS2838538374
0.1556% CH1305916897
0.1555% XS2538440780
0.1552% US83206NAB38
0.1550% US89178WAU27
0.1550% XS2830466301
0.1544% IT0005593212
0.1543% DE000A383BP6
0.1541% DK0009403727
0.1539% XS2802726476
0.1538% FR001400QHS2
0.1535% XS2586944659
0.1525% XS2761174247
0.1524% US59981TAC99
0.1523% US19828AAB35
0.1522% XS2412105533
0.1519% ES0000012M77
0.1506% ES0000012N35
0.1505% XS2562898143
0.1503% XS2900380226
0.1501% XS2768185030
0.1495% XS2909746740
0.1492% FR001400WLI1
0.1489% XS2791959906
0.1489% XS2463988795
0.1485% XS2782117118
0.1484% XS2772266693
0.1483% BE0390105683
0.1476% FR001400OUR2
0.1474% XS2994527351
0.1473% US06738ECL74
0.1472% DE000CZ45Y30
0.1468% OTC EPUT FRTR 0.75% 05/52 @ 97 BPS

0.1464% XS3015245957
0.1462% USG84228FV59
0.1458% XS2971936948
0.1447% US63861VAJ61
0.1445% FR001400TOB0
0.1435% XS0329653934
0.1434% US639057AH16
0.1433% USH42097EN39
0.1424% US00084DBC39
0.1419% XS2974968161
0.1418% USP37115AH81
0.1417% ES0000012000
0.1416% XS2616750563

GACI FIRST INVESTMENT SR UNSEC	0.1414% XS2987801433
ROYAL BANK OF CANADA SEC 144A	0.1402% US780082AQ65
GACI FIRST INVESTMENT SR UNSEC	0.1399% XS2987801359
BARCLAYS PLC SR UNSEC	0.1399% US06738EBD67
HCA INC SR UNSEC	0.1393% US404119CZ09
ROYAL BANK OF CANADA SR UNSEC SOFR	0.1390% US78016HZG62
RAK CAPITAL SR UNSEC	0.1389% XS3016636683
QNB FINANCE LTF SR UNSEC	0.1388% XS2756976218
Targa Resources Part 4.8750% 02-01-31	0.1388% US87612BBS07
ONCOR ELECTRIC DELIVERY SR SEC 144A	0.1387% US68233JCZ57
France OAT SRg144 3.2500% 05-25-55	0.1385% FR001400OHF4
FORD MOTOR CREDIT CO LLC SR UNSEC	0.1381% US345397D831
SOUTHERN CAL EDISON 1ST MTGE	0.1380% US842400JJ35
GACI FIRST INVESTMENT SR UNSEC REGS	0.1378% XS2755904799
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.1374% XS2747599095
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.1367% XS2577135127
Targa Resources Corp 6.1500% 03-01-29	0.1359% US87612GAE17
CAPLAND ASCENDAS REIT SR UNSEC REGS SMR	0.1354% XS2349343090
STATE OF ISRAEL	0.1350% XS2167193015
BUPA Fin PLC RgSS 5.0000% 10-12-30	0.1331% XS2690050682
SUMITOMO MITSUI BANKING COVERED SEC	0.1328% XS2066652897
France OAT SRg144 3.6000% 05-25-42	0.1325% FR001400WYO4
GA GLOBAL FUNDING TRUST SEC 144A	0.1320% US36143L2G95
Netherlands SRg144 0.0000% 01-15-38	0.1319% NL0015000B11
INTESA SANPAOLO SPA SR UNSEC 144A	0.1315% US46115HBL06
IRS EUR Float 3.4410% 02-15-33	0.1293% IRS EUR Float 3.4410% 02-15-33
Verizon Communctns 4.1250% 03-16-27	0.1289% US92343VDY74
Cie Financement RgSS 3.3750% 09-16-31	0.1258% FR001400GI73
Banco de Sabade RgSS 3.5000% 08-28-26	0.1258% ES0413860836
ROMANIA GOVT SR UNSEC REGS	0.1257% XS2364199757
CPPIB Captl Inc RgSS 5.2000% 03-04-34	0.1251% AU3CB0307031
Carlsberg Brewe RegS 3.5000% 02-28-35	0.1249% XS3002420902
PSP Capital Inc 5.2500% 02-27-35	0.1246% AU3CB0318848
MFRA 2020-NQM2 A1 144A	0.1245% US552751AA74
BRITISH AIRWAYS PLC EETC SEC 144A	0.1245% US11043XAB91
Agricultural Develop 2.4700% 04-02-34	0.1238% CND10007PM80
CADES RgSS 3.1250% 03-01-30	0.1237% FR001400G6E6
Banco BPI SA RgSS 3.2500% 03-22-30	0.1234% PTBPIZOM0035
Nykredit Realkr RgSS 3.6250% 07-24-30	0.1227% DK0030523030
Jyske Bank A/S RgSS 3.6250% 04-29-31	0.1225% XS2986724644
Sev Trnt Wtr RgSS 4.0000% 03-05-34	0.1222% XS2775728269
Cred Agricole RgSS 3.2500% 02-15-34	0.1213% IT0005631491
Enel SpA RgSS 4.2500% 12-31-50	0.1210% XS2975137618
Cred AG Home RgSS 2.6250% 02-17-31	0.1202% FR001400XC78
Romania Government B 6.3000% 04-26-28	0.1201% ROCDG04X8WJ7
Shurgard Lux RgSS 3.6250% 10-22-34	0.1193% BE6356733327
CaixaBank SA RgSS 3.7500% 01-27-36	0.1192% XS2988651498
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.1190% XS2577136109
IRS EUR Float 2.6550% 02-15-34	0.1170% IRS EUR Float 2.6550% 02-15-34
IRS EUR Float 0.0000% 02-17-32	0.1169% IRS EUR Float 0.0000% 02-17-32
New York Life 144A 5.0000% 06-06-29	0.1165% US64952WFG33
UK GILT	0.1156% GB00BPSNBB36
Ginnie Mae II Pool 2 01-APR-55 N	0.1150% US21H0206423
TPMT 2019-HY3 A1A TSFR1M+111.448BP 144A	0.1148% US89177XAA54
Fannie or Freddie 6 01-APR-55 SS	0.1142% US01F0606420
Swiss Gov't RgSS 3.5000% 04-08-33	0.1133% CH0015803239
US Treasury Bill Discount 07-15-25	0.1132% US912797QA86
KOREA HOUSING FINANCE CO COV	0.1126% XS2779847842
Canadian Imperial Bk 4.5080% 09-11-27	0.1126% US13607PHT49
FNMA PASS THRU 30YR #QE8001	0.1118% US3133BH3J35
REPUBLIC OF PERU SR UNSEC 144A	0.1118% US715638AV48
New Zealand RgSS 2.7500% 04-15-37	0.1118% NZGOVDT437C0
U S TREASURY INFLATE PROT Bond	0.1111% US912810PS15
Hungary Government 4.5000% 03-23-28	0.1108% HU0000405543
Ginnie Mae II Pool 2.5 01-APR-55 N	0.1103% US21H0226488

GNMA II MULTPL SGL 30YR #MA7937M	0.1102% US36179WZA97
Colombian TES 7.0000% 03-26-31	0.1091% COL17CT03771
Mars Inc 144A 5.0000% 03-01-32	0.1076% US571676AZ85
SS GBP STIF	0.1067% SS GBP STIF
Charter Comm Op LLC 6.1500% 11-10-26	0.1056% US161175CM43
Exp-Imp Bank China 2.4400% 04-12-34	0.1054% CND10007Q9N5
China Govt Bond 2.6000% 09-15-30	0.1051% CND10006ZG95
CREDICORP CAPITAL SOCIED SR SEC 144A	0.1030% US224939AA67
BHP Billiton Fin USA 5.1250% 02-21-32	0.1029% US055451BK37
QUEENSLAND TREASURY CORP	0.1027% AU3CB0284172
PROVINCE OF QUEBEC SR UNSEC	0.1019% CA74814ZFT53
Euro Fincl Stab RgSS 0.4000% 01-26-26	0.1018% EU000A1G0EB6
REPUBLIC OF PERU GLBL SR UNSECURED REGS	0.1008% US715638BE14
US Treasury Bill Discount 05-22-25	0.1006% US912797NM51
VERUS 2023-6 A1 WM53 WC8.2412 144A	0.1005% US92539XAA28
Manitoba Province 4.8500% 08-28-34	0.1004% AU3CB0312734
ONTARIO TEACHERS' FINANC SR UNSEC REGS	0.1002% XS2344384842
Bank of America Corp 5.4250% 08-15-35	0.0995% US06051GMB22
Japan Government For 1.0000% 03-20-62	0.0986% JP1400151N57
Quebec Province 5.2500% 05-02-34	0.0980% AU3CB0309060
STATE STREET AUST OVRNT RATE AUD	0.0978% STATE STREET AUST OVRNT RATE AUD
BRITISH AIRWAYS PLC EETC SEC 144A	0.0978% US11043XAA19
ONEOK Inc 6.3500% 01-15-31	0.0967% US682680BE21
IRS MXN REC 2 Fixed 7.9530% 06-16-27	0.0953% IRS MXN REC 2 Fixed 7.9530% 06-16-27
Boston Gas Co 144A 3.0010% 08-01-29	0.0942% US100743AL70
Korea Treasury Bond 2.5000% 03-10-52	0.0940% KR103502GC32
ROMANIA GOVT SR UNSEC REGS	0.0937% XS2364200514
ROMANIA GOVT	0.0928% XS2434895806
Deutsche Bundes RgSS 2.6000% 05-15-41	0.0920% DE000BU2F009
INDOGB FR101 6.8750% 04-15-29	0.0916% IDG000023904
FNMA TBA 4.5% APR 30YR	0.0890% US01F0426407
Japan 30yr (JX) 0.8000% 09-20-47	0.0872% JP1300561H93
Penske Trck 144A 5.7500% 05-24-26	0.0870% US709599BU71
NiSource Inc 5.2000% 07-01-29	0.0870% US65473PAS48
ROMANIA GOVT SR UNSEC REGS	0.0866% XS2829810923
Italy BTPS RgSS 3.0000% 10-01-29	0.0856% IT0005611055
CHARTER COMM OPT LLC/CAP SEC	0.0855% US161175CG74
GNR 2016-H14 FA TSFR1M+91.448BP	0.0845% US38376RVV58
UBS GROUP AG SR UNSEC REGS	0.0837% CH1214797172
TREASURY CORP VICTORIA	0.0835% AU3SG0001175
Quebec Province 3.5000% 12-01-45	0.0832% CA74814ZER07
Alberta Canada Prov 5.2000% 05-15-34	0.0830% AU3CB0309623
New Zealand 4.2500% 05-15-36	0.0830% NZGOVDT536C9
JAPANESE GOVT BOND (30Y) #82	0.0828% JP1300821Q49
Warnermedia Hldgs 3.7550% 03-15-27	0.0824% US55903VBA08
UNITED KINGDOM GILT	0.0807% GB00BM822V59
BANCA MONTE DEI PASCHI S	0.0804% XS2676882900
Korea Treasury Bond 2.3750% 12-10-31	0.0797% KR103502GBC0
Fannie Mae Pool 5 01-APR-53 SS	0.0797% US3140NFCX83
Spain Kingdom SRg144 1.9000% 10-31-52	0.0794% ES0000012K46
FNMA PASS THRU 30YR #FM3243	0.0792% US3140X6S931
FNMA TBA 5.0% APR 30YR	0.0789% US01F0506430
Prin Life Globa 144A 1.2500% 06-23-25	0.0783% US74256LEE56
Belgium Govt SRg144 3.1000% 06-22-35	0.0781% BE0000363722
European Inv Bk RgSS 0.0500% 10-13-34	0.0779% XS2055781962
Belgium Govt SRg144 2.7000% 10-22-29	0.0779% BE0000362716
AT&T INC SR UNSEC	0.0778% XS2590758822
Charter Comm Op LLC 2.3000% 02-01-32	0.0777% US161175BX17
SP KIINNITYSLUOTTOPANKKI SEC COV	0.0776% XS2812394737
SKIPTON BUILDING SOCIETY COV SEC	0.0772% XS2841962017
YORKSHIRE BUILDING SOC COV SEC REGS	0.0766% XS2802587258
STANDARD CHARTERED PLC SR UNSEC REGS	0.0760% XS2744121273
MORGAN STANLEY SR UNSEC EUR003M	0.0755% XS2790333707
POLAND GOVT	0.0754% XS2746102479

ROMANIA GOVT SR UNSEC REGS	0.0750% XS2999533271
Aon Nrth America Inc 5.3000% 03-01-31	0.0750% US03740MAC47
UK Gilt RgSS 4.5000% 03-07-35	0.0748% GB00BT7J0027
ING GROEP NV SR UNSEC	0.0747% XS2764264789
ROMANIA GOVT SR UNSEC REGS	0.0745% XS2829209720
COVENTRY BLDG SOCIETY COV	0.0745% XS2853557374
DE VOLKSBANK NV COV SR SEC REGS	0.0743% XS2791994309
Cisco Systems Inc 4.8000% 02-26-27	0.0743% US17275RBQ48
ABN AMRO Bk NV RgSS 0.4000% 09-17-41	0.0742% XS2387713238
FHR 4579 FD SOFR30A+46.4488P	0.0742% US3137BPPH69
Veralto Corp 5.5000% 09-18-26	0.0741% US92338CAB90
BANK GOSPODARSTWA KRAJOW SR UNSEC	0.0740% XS3026019334
Bank of America Corp 4.8270% 07-22-26	0.0738% US06051GLA57
European Inv Bk RgSS 1.1250% 09-15-36	0.0737% XS1361554584
ROMANIA GOVT SR UNSEC 144A	0.0735% XS2908712040
Deutsche Post RegS 3.0000% 03-24-30	0.0733% XS3032045471
MTA NY 6.5480% 11-15-31	0.0733% US59259YCA55
Korea Treasury Bond 2.1250% 06-10-27	0.0731% KR103502G768
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.0728% XS1794675931
MEXICO GOVT (UMS)	0.0728% XS1218289103
ROADSTER FINNANCE DAC SR SEC	0.0728% XS1732478265
BANK GOSPODARSTWA KRAJOW SR UNSEC REGS	0.0727% XS2778274410
INDONESIA GOVT SR UNSEC	0.0724% XS2970332552
MARICOPA CO INDL DEV	0.0723% US56681NJD03
Korea Treasury Bond 2.0000% 06-10-31	0.0721% KR103502GB66
Citigroup Inc 3.0700% 02-24-28	0.0712% US172967NG21
BRISTOL-MYERS SQUIBB CO SR UNSEC SMR	0.0705% US110122EG99
BANK OF AMERICA CORP SR UNSEC SOFR	0.0703% US06051GLH01
BANK OF AMERICA CORP SR UNSEC	0.0703% XS2345799089
TYSON FOODS INC SR UNSEC	0.0703% US902494BM45
NEW S WALES TREASURY CRP	0.0698% AU3SG0002082
POLAND GOVT	0.0696% US857524AF94
Capital One Finl 5.7000% 02-01-30	0.0695% US14040HDE27
PACIFICORP 1ST MTGE 1L	0.0695% US695114DD77
Alberta Canada Prov 2.0500% 06-01-30	0.0694% CA013051EG84
Veralto Corp 5.3500% 09-18-28	0.0692% US92338CAD56
WELLS FARGO & COMPANY SR UNSEC SOFR	0.0692% US95000U3N13
Warnermedia Hldgs 4.0540% 03-15-29	0.0690% US55903VBB80
Penske Trck 144A 5.3500% 01-12-27	0.0690% US709599BY93
Veralto Corp 5.4500% 09-18-33	0.0689% US92338CAF05
European Union RgSS 3.2500% 07-04-34	0.0689% EU000A3K4D41
CANADA GOVT REAL RETURN	0.0686% CA135087ZH04
GNMA I Pool 3 15-JUN-43 VS	0.0686% US36181BK417
Bk Nova Scotia 3.4500% 04-11-25	0.0685% US06417XAH44
MALAYSIA GOVERNMENT	0.0684% MYBMX1700033
Malaysia Government 3.5190% 04-20-28	0.0682% MYBMI2300024
Mars Inc 144A 4.8000% 03-01-30	0.0680% US571676AY11
Intel Corp 4.8750% 02-10-26	0.0680% US458140CD04
WELLS FARGO & COMPANY SR UNSEC	0.0678% US949746SH57
PERU (REP OF) GLBL SR UNSEC	0.0678% US715638EB48
FNMA PASS THRU 30YR #QH8983	0.0675% US3133CM6U35
Aust Govt Bond RgSS 2.7500% 06-21-35	0.0672% AU000XCLWAM0
Mexican Peso	0.0670% Mexican Peso
LETRA TESOURO NACIONAL	0.0669% BRSTNCLTN863
CASH COLLATERAL TBA MSC USD	0.0666% CASH COLLATERAL TBA MSC USD
TX NATURAL GAS SECZ	0.0659% US88258MAA36
Freddie Mac GoldPool 4.5 01-JUN-41 VS	0.0657% US3132GFA801
BANK OF NOVA SCOTIA SEC REGS	0.0656% XS2386592138
Morgan Stanley 3.6220% 04-01-31	0.0649% US6174468P76
FNMA PASS THRU 30YR #QI7562	0.0639% US3133WEMK36
Colombian TES 7.2500% 10-26-50	0.0637% COL17CT03722
Wells Fargo & Co 5.4990% 01-23-35	0.0633% US95000U3K73
TREASURY CORP VICTORIA	0.0632% AU3SG0002579
BANK OF AMERICA CORP SR UNSEC TSFR3M	0.0630% US06051GGM50
Sempra 3.3000% 04-01-25	0.0629% US816851BN84

Freddie Mac Pool 5 01-NOV-52 SS	0.0624% US3133BQKZ81
Ginnie Mae II Pool 2 20-DEC-50 MS	0.0621% US36179VZQ66
BNP PARIBAS SR NON PREF	0.0611% FR0014005E43
Meta Platforms Inc 5.4000% 08-15-54	0.0610% US30303M8V78
GNMA II MULTPL SGL 30YR #MA8043M	0.0608% US36179W5C89
GNMA II MULTPL SGL 30YR #MA7988M	0.0608% US36179W2V97
DOCTORS CO INTERINSURANC SURPLUS 144A	0.0601% US256141AB88
Discover Financial S 7.9640% 11-02-34	0.0594% US254709AT53
MALAYSIA GOVERNMENT	0.0591% MYBMO2000028
Penske Trck 144A 6.0500% 08-01-28	0.0589% US709599BW38
ROMANIA GOVT SR UNSEC REGS	0.0589% XS2109812508
Malaysia Government 3.5020% 05-31-27	0.0588% MYBMX0700034
Freddie Mac Pool 2 01-AUG-51 MS	0.0582% US3132DPPP70
UK Gilt RgSS 4.3750% 07-31-54	0.0577% GB00BPSNBB36
Netherlands SRg144 2.5000% 01-15-30	0.0575% NL0015001DQ7
AbbVie Inc 4.9500% 03-15-31	0.0572% US00287YDT38
Fannie Mae Pool 2 01-SEP-50 MS	0.0561% US3140QEU424
HCA Inc 4.1250% 06-15-29	0.0553% US404119BX69
Fannie or Freddie 1.5 01-APR-55 N	0.0552% US01F0126437
Finland Rep SRg144 3.0000% 09-15-34	0.0551% FI4000571104
Consolidatd Edsn NY 5.5000% 03-15-55	0.0547% US209111GN75
Romanian Govt RgSS 5.8750% 01-30-29	0.0541% XS2756521212
British Columbia Prv 2.9500% 06-18-50	0.0536% CA110709GJ55
GNMA PASS THRU SGL 30YR #782253X	0.0534% US36241KQE19
FHASI 2007-AR3 1A1 WM37 WC6.4928 ARM	0.0532% US32056JAA25
FNMA PASS THRU 30YR #BJ8703	0.0532% US3140HAU579
Freddie Mac Pool 2 01-OCT-51 MS	0.0530% US3132DQU381
Romanian Govt RgSS 5.7500% 03-24-35	0.0529% XS2908633683
HCA Inc 5.8750% 02-01-29	0.0526% US404119BW86
INDOGB FR90 5.1250% 04-15-27	0.0526% IDG000018607
Broadcom Inc 144A 1.9500% 02-15-28	0.0524% US11135FBE07
Gen Motors Financial 6.0500% 10-10-25	0.0523% US37045XDZ69
UnitedHealth Group 5.2500% 02-15-28	0.0522% US91324PEP36
Columbia Pip Hd 144A 6.0550% 08-15-26	0.0517% US19828AAA51
Amgen Inc 5.1500% 03-02-28	0.0517% US031162DP23
State Street Corp 5.2720% 08-03-26	0.0516% US857477CD34
Belgium Govt SRg144 3.5000% 06-22-55	0.0514% BE0000361700
Italy BTPS SRg144 3.8500% 10-01-40	0.0514% IT0005635583
Italy BTPS SRg144 4.3000% 10-01-54	0.0513% IT0005611741
FNR 2018-13 MP 3.5000% 12-25-57	0.0513% US3136B02D78
Gallagher Arthur J 5.1500% 02-15-35	0.0509% US04316JAN90
AT&T INC 4.1000% 02-15-28	0.0503% US00206RGL06
Freddie Mac Pool 6 01-AUG-54 N	0.0500% US3142GSP694
Fannie Mae Pool 2.5 01-NOV-51 MS	0.0496% US3140XFPU97
INDOGB FR95 6.3750% 08-15-28	0.0493% IDG000020702
Fannie Mae Pool 2.5 01-MAY-51 MS	0.0487% US3140XAUM20
IRS HUF REC 10 Fixed 7.0550% 06-18-35	0.0483% IRS HUF REC 10 Fixed 7.0550% 06-18-35
GNR 2022-22 UH 3.0000% 12-20-50	0.0482% US38383MUB26
Colombian Peso	0.0482% Colombian Peso
ONEOK Inc 6.1000% 11-15-32	0.0482% US682680BG78
Sweden Govt SRg144 1.7500% 11-11-33	0.0481% SE0017830730
Portugal Rep SRg144 3.8750% 02-15-30	0.0480% PTOTEROE0014
GNMA I Pool 3 15-MAY-43 VS	0.0478% US36180NDN21
Goldman Sachs Gp Inc 5.5360% 01-28-36	0.0460% US38141GC449
Corebridge Fincl Inc 3.5000% 04-04-25	0.0457% US21871XAB55
Fannie Mae Pool 3.5 01-SEP-57	0.0455% US3140FXG558
Wells Fargo & Co 5.2110% 12-03-35	0.0454% US95000U3N13
Synopsys Inc 4.8500% 04-01-30	0.0454% US871607AC15
Mars Inc 144A 5.7000% 05-01-55	0.0450% US571676BC81
Freddie Mac Pool 2.5 01-JUL-50 MS	0.0448% US3133KJJW36
FNMA PASS THRU 30YR #BX6441	0.0446% US3140NBEP28
Anheuser-Busch InBev 4.4390% 10-06-48	0.0443% US03523TBT43
JYSKE REALKREDIT A/S SEC	0.0442% DK0009403644
Fannie Mae Pool 4 01-APR-49 S	0.0439% US3140XHGG687

Singapore Govt 2.6250% 08-01-32	0.0437% SGXF46767848
FHRR R006 ZA Z SEQ WM35 WC6.4347	0.0435% US31396JT212
Fannie Mae Pool 4.5 01-JAN-51	0.0431% US3140FXGL08
Mexican Bonos 8.5000% 03-01-29	0.0427% MX0MGO0001F1
European Union RgSS 3.3750% 10-05-54	0.0425% EU000A3K4EY2
Alberta Canada Prov 3.1000% 06-01-50	0.0424% CA013051ED53
Canada Housing 144A 4.1500% 06-15-33	0.0422% CA13509PJP95
Swiss Gov't RgSS 1.5000% 04-30-42	0.0422% CH0127181169
Freddie Mac GoldPool 4 01-JAN-47 VS	0.0421% US3132XCRX53
Freddie Mac GoldPool 3.5 01-JUL-32 VS	0.0420% US3128P7TY92
STATE STREET ASIA OVERNT RATE	0.0419% STATE STREET ASIA OVERNT RATE
FNMA PASS THRU 30YR #MA4852	0.0416% US31418EMA54
FNMA TBA 6.5% APR 30YR	0.0416% US01F0626485
Ginnie Mae II Pool 5 01-APR-55 N	0.0415% US21H0506491
Mexican Bonos 8.5000% 03-02-28	0.0413% MX0MGO0001G9
Trinity Health MI 2.6320% 12-01-40	0.0412% US896517AB53
KOMMUNALBANKEN AS	0.0412% AU3CB0285849
Fannie or Freddie 7 01-APR-55 SS	0.0411% US01F0706410
Mexican Bonos 8.0000% 07-31-53	0.0411% MX0MGO0001E4
Ginnie Mae II Pool 4 20-MAR-45 VS	0.0407% US36179Q6Q92
Korea Treasury Bond 1.3750% 12-10-29	0.0406% KR103502G9C8
Freddie Mac GoldPool 3 01-NOV-46 VS	0.0406% US31335AZ687
Freddie Mac Pool 2 01-APR-52 MS	0.0401% US3132DQTL04
Fannie Mae Pool 4 01-JUN-48 S	0.0398% US3140XCPV40
Meta Platforms Inc 4.5500% 08-15-31	0.0397% US30303M8T23
Goldman Sachs Gp Inc 4.4820% 08-23-28	0.0394% US38141GZU11
Fannie Mae Pool 3.5 01-MAY-58	0.0392% US3140FXJJ25
Niagara Mohawk 144A 1.9600% 06-27-30	0.0391% US65364UAN63
Fannie Mae Pool 2 01-MAY-51 MS	0.0384% US3140QKRY69
IRS EUR Float 2.6420% 10-05-54	0.0370% IRS EUR Float 2.6420% 10-05-54
Romanian Govt RgSS 7.5000% 02-10-37	0.0370% XS2999564581
Can Govt Bond 1.7500% 12-01-53	0.0366% CA135087M680
Fannie Mae Pool 2 01-AUG-51 MS	0.0361% US31418D3G50
Targa Resources Corp 6.5000% 03-30-34	0.0360% US87612GAF81
JAPANESE YEN	0.0356% EZVK89B87T97
Wells Fargo & Co 2.5720% 02-11-31	0.0356% US95000U2J10
Ginnie Mae II Pool 3.5 20-JUN-48 S	0.0356% US36179TZ403
Fannie Mae Pool 2 01-FEB-51 MS	0.0353% US3140L1UJ23
Fannie Mae Pool 2.5 01-AUG-51 MS	0.0353% US3140QLRC23
Citizens Fincl Group 5.8410% 01-23-30	0.0350% US174610BF15
FN ARM 920773 RFUCCT1Y+238 10.005	0.0350% US31412B6169
Ginnie Mae II Pool 4 20-JUL-48 S	0.0349% US36179T4P73
Wells Fargo & Co 5.5570% 07-25-34	0.0346% US95000U3F88
Freddie Mac Pool 2 01-APR-51 MS	0.0344% US3133KLTH05
Bon Secours Mercy 2.0950% 06-01-31	0.0342% US09778PAB13
SPANISH GOVT Bond (BONOS Y OBLIG)	0.0342% ES0000012H58
Peru Government Bond 5.4000% 08-12-34	0.0341% PEP01000C5G4
Synopsys Inc 5.0000% 04-01-32	0.0339% US871607AD97
US Treasury Bill Discount 04-24-25	0.0336% US912797NC79
Fannie Mae Pool 2.5 01-FEB-51 MS	0.0334% US3140XTBE06
NEW S WALES TREASURY CRP	0.0328% AU3SG0002553
UK TSY 0 5/8% 2050	0.0327% GB00BMBL1F74
Romanian Govt RgSS 5.3750% 03-22-31	0.0325% XS2770920937
Denmark Kingdom 4.5000% 11-15-39	0.0324% DK0009922320
QUEENSLAND TREASURY CORP	0.0324% AU0000079402
Capital One Finl 7.6240% 10-30-31	0.0322% US14040HDC60
Western Aust Tr RgSS 2.0000% 10-24-34	0.0320% AU3SG0001985
U S TREASURY INFLATE PROT Bond	0.0320% US912810FH69
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.0320% US93363EAF25
Freddie Mac Pool 2.5 01-OCT-51 MS	0.0312% US3133KMYL35
Swedish Krona Trade Receivable	0.0307% Swedish Krona Trade Receivable
Fannie Mae Pool 2 01-MAR-51 MS	0.0306% US3140KTS304
Northeastern Univ 2.8940% 10-01-50	0.0303% US664675AT20
US Treasury NB 2.0000% 08-15-51	0.0303% US912810SZ21
CASH COLLATERAL ICE BCY USD	0.0302% CASH COLLATERAL ICE BCY USD

Freddie Mac GoldPool 3 01-AUG-27 VS	0.0302% US31306XBJ19
Fannie Mae Pool 2.5 01-OCT-50 MS	0.0302% US3140QFB322
Fannie Mae Pool 3 01-SEP-36 VS	0.0300% US3138WHWD01
FNMA PASS THRU 30YR #734827	0.0300% US31402QLG46
Fannie Mae Pool 4 01-FEB-32 VS	0.0299% US31418ACP12
ONEOK Inc 5.8000% 11-01-30	0.0299% US682680BK80
Fannie Mae Pool 2 01-DEC-40 S	0.0298% US31418DU678
Freddie Mac Pool 2 01-APR-52 MS	0.0297% US3132DNF736
Indonesia Government 6.7500% 07-15-35	0.0296% IDG000024506
Southern CA Edison 5.8500% 11-01-27	0.0295% US842400HS51
Freddie Mac GoldPool 6 01-SEP-38 VS	0.0295% US3128M94W97
BAFC 2005-7 4A3 WM35 WC5.743900	0.0293% US05946XU926
Fannie Mae Pool 5.28 01-JAN-29	0.0291% US3140NUCU12
Broadcom Inc 5.1500% 11-15-31	0.0290% US11135FBY60
CMLTI 2005-11 A2A 1YRT+240	0.0289% US17307GW795
Freddie Mac Pool 5.5 01-FEB-53 SS	0.0289% US3132DPR264
American Express Co 5.6250% 07-28-34	0.0288% US025816DK20
Fannie Mae Pool 4.91 01-JAN-29	0.0288% US3140NUJ347
Fannie Mae Pool 4.92 01-DEC-28	0.0288% US3140NUBF53
FNR 2017-66 Bond 3.0000% 09-25-47	0.0287% US3136AYCS05
Eversource Energy 4.7500% 05-15-26	0.0286% US30040WAV00
Marsh & McLennan 5.7000% 09-15-53	0.0286% US571748BV33
ERAC USA Fin 144A 5.0000% 02-15-29	0.0286% US26884TAY82
Intel Corp 5.1250% 02-10-30	0.0285% US458140CF51
Austria Gov't SRg144 1.8500% 05-23-49	0.0282% AT0000A2Y8G4
CWHL 2005-2 2A1 TSFR1M+75.448BP	0.0282% US12669GPR64
HCA Inc 6.2000% 03-01-55	0.0281% US404119DC05
Goldman Sachs Gp Inc 5.0160% 10-23-35	0.0280% US38141GB789
Freddie Mac Pool 3 01-AUG-51 MS	0.0278% US3133KMJG15
Fannie or Freddie 5 01-APR-55 N	0.0275% US01F0506430
CMLTI 2005-3 2A2A WM35 WC5.0453	0.0274% US17307GTJ75
AUSTRALIAN DOLLARS	0.0272% EYZ2HJY29LL3
Duke Energy Carolina 5.3500% 01-15-53	0.0272% US26442CBK99
Ginnie Mae II Pool 3.5 20-MAR-48 S	0.0270% US36179TUA14
Fannie Mae Pool 4.48 01-FEB-29	0.0268% US3140NUJ594
Intel Corp 3.9000% 03-25-30	0.0268% US458140BR09
Hungary Govt RgSS 4.5000% 06-16-34	0.0263% XS2971936948
STIF FUND (BRL)	0.0263% STIF FUND (BRL)
Fannie Mae Pool 3 01-OCT-51 MS	0.0262% US3140XGRG68
Spain Kingdom Rg144 3.5000% 01-31-41	0.0258% ES0000012075
Freddie Mac Pool 3 01-OCT-51 MS	0.0256% US3133AUDY11
Metropolitan Trans 6.8140% 11-15-40	0.0254% US59259YGF07
FNMA TBA 6.5% JUN 30YR	0.0252% US01F0626634
Freddie Mac Pool 2.5 01-APR-52 MS	0.0252% US3132DQR650
INDOGB FR64 6.1250% 05-15-28	0.0251% IDG000010307
Ginnie Mae II Pool 3 01-APR-55 N	0.0249% US21H0306413
AbbVie Inc 4.7000% 05-14-45	0.0248% US00287YAS81
Warnermedia Hldgs 5.1410% 03-15-52	0.0247% US55903VBE20
Spain Kingdom SRg144 3.4500% 07-30-43	0.0246% ES0000012K95
STIF FUND (SGD)	0.0245% STIF FUND (SGD)
CANADIAN DOLLAR	0.0243% EZWY6SNVN3D7
Romania Government B 4.8500% 07-25-29	0.0242% RO3B41D8EX14
Can Govt Bond 3.2500% 06-01-35	0.0241% CA135087S620
Fannie Mae Pool 6 01-JUL-38 MS	0.0241% US3140XQNK98
Fannie Mae Pool 5.5 01-NOV-52 SS	0.0239% US3140QQVA08
Bulgaria RgSS 3.6250% 09-05-32	0.0239% XS2890420834
Korea Treasury Bond 2.0000% 03-10-49	0.0239% KR103502G933
Fannie Mae Pool 6 01-MAY-53 SS	0.0239% US3140XLEM68
Bonos Tesoreri Rg144 6.0000% 04-01-33	0.0238% CL0002839505
Fannie Mae Pool 5.5 01-NOV-52 SS	0.0236% US3140QQVF94
Fannie Mae Pool 2.5 01-DEC-50 MS	0.0235% US3140QF5E50
Fannie Mae Pool 3 01-APR-50 MS	0.0234% US3140QDEN09
Fannie Mae Pool 5.5 01-DEC-52 SS	0.0232% US31418ELY40
GNMA I Pool 5 15-APR-40 VS	0.0229% US3620AQ7E76
Ginnie Mae II Pool 3.5 20-FEB-47 S	0.0228% US36179SWX16

American Water Capit 4.2000% 09-01-48	0.0228% US03040WAT27
Fannie Mae Pool 4 01-JAN-49 S	0.0227% US3140JLA384
STIF FUND (MYR)	0.0226% STIF FUND (MYR)
Freddie Mac Pool 6 01-DEC-52 SS	0.0225% US3133KQGQ38
US Treasury Bill Discount 04-17-25	0.0224% US912797KS58
Morgan Stanley 5.5160% 11-19-55	0.0224% US61747YFV20
US Treasury Bill Discount 04-29-25	0.0224% US912797PB78
Fannie Mae Pool 3.5 01-MAY-49 S	0.0224% US3140X53W14
Goldman Sachs Gp Inc 5.5610% 11-19-45	0.0224% US38141GB862
Niagara Mohawk 144A 5.7830% 09-16-52	0.0223% US65364UAS50
Fannie Mae Pool 3.5 01-SEP-47 S	0.0221% US3140Q7QD28
Cisco Systems Inc 5.3000% 02-26-54	0.0221% US17275RBU59
Fannie Mae Pool 2.5 01-NOV-51 MS	0.0221% US3140XDRV05
FRANCE (GOVT OF)	0.0220% FR0014001NN8
Gallagher Arthur J 5.5500% 02-15-55	0.0219% US04316JAP49
Cisco Systems Inc 5.3500% 02-26-64	0.0219% US17275RBV33
Marsh & McLennan 5.4000% 03-15-55	0.0217% US571748CD26
Austria Gov't SRg144 2.9500% 02-20-35	0.0217% AT0000A3HU25
Fannie Mae Pool 5.5 01-OCT-52 MS	0.0216% US3140QQPB54
European Union RgSS 0.7000% 07-06-51	0.0214% EU000A3KTGW6
Freddie Mac Pool 5 01-APR-53 SS	0.0214% US3132DQJD97
Fannie Mae Pool 2.5 01-JUL-50 MS	0.0214% US3140XLDK12
Freddie Mac Pool 3 01-MAY-52 MS	0.0213% US3132DNTS26
FNMA PASS THRU 15YR #FM1796	0.0213% US3140X47J93
Fannie Mae Pool 2.5 01-MAY-51 MS	0.0211% US3140QKN871
CASH COLLATERAL ISDA FAR USD	0.0206% CASH COLLATERAL ISDA FAR USD
Intel Corp 5.6000% 02-21-54	0.0205% US458140CM03
CFMT 2021-AL1 B 144A 1.3900% 09-22-31	0.0205% US12529UAF75
Fannie Mae Pool 3 01-MAY-52 MS	0.0205% US3140XH3G03
Singapore Govt 2.3750% 06-01-25	0.0202% SG31A0000001
Freddie Mac Pool 2 01-MAY-51 MS	0.0202% US3132DVLW36
Fannie Mae Pool 6.5 01-OCT-39 VS	0.0200% US31419AP508
GSR 2005-AR6 2A1 WM35 WC4.9	0.0198% US362341RX95
China Development Bk 3.0300% 07-24-43	0.0197% CND10006TH19
Colombian TES 6.2500% 07-09-36	0.0197% COL17CT03748
Bulgaria RgSS 5.0000% 03-05-37	0.0196% XS2890436087
Fannie Mae Pool 2.5 01-MAY-52 MS	0.0194% US3140XHB67
Fannie Mae Pool 6 01-SEP-38 MS	0.0194% US31418EWF32
Ginnie Mae II Pool 3.5 20-JUN-46 VS	0.0193% US36179SEH67
FNR 2022-24 AD 4.0000% 05-25-49	0.0193% US3136BMTG37
American Water Capit 3.2500% 06-01-51	0.0192% US03040WAZ86
Poland Gov't Bond 5.0000% 10-25-34	0.0191% PL0000116851
Deutsche Bundes RgSS 2.5000% 08-15-54	0.0189% DE000BU2D004
Fannie Mae Pool 2.5 01-JUL-41 S	0.0185% US3140XCBC15
Fannie Mae Pool 3 01-APR-52 MS	0.0184% US3140MHUW73
Citizens Fincl Group 6.6450% 04-25-35	0.0184% US174610BG97
Ireland Govt RgSS 3.1500% 10-18-55	0.0183% IE00080U68D3
IRS BRL REC Fixed 14.9208% 01-02-29	0.0182% IRS BRL REC Fixed 14.9208% 01-02-29
Wells Fargo & Co 6.3030% 10-23-29	0.0182% US95000U3G61
Fannie Mae Pool 3 01-AUG-51 MS	0.0181% US3140XCM546
FHR 3889 KZ 4.0000% 07-15-41	0.0181% US3137ADSQ11
Fannie Mae Pool 2.5 01-SEP-51 MS	0.0180% US3140XGGS26
Peru Government Bond 5.3500% 08-12-40	0.0179% PEP01000C5H2
Fannie Mae Pool 2.5 01-APR-52 MS	0.0179% US3140XJNJ82
Southern CA Edison 5.9500% 11-01-32	0.0177% US842400HT35
IRS BRL REC Fixed 14.7443% 01-02-29	0.0177% IRS BRL REC Fixed 14.7443% 01-02-29
IRS BRL REC Fixed 14.7493% 01-02-29	0.0177% IRS BRL REC Fixed 14.7493% 01-02-29
Fannie Mae Pool 2 01-AUG-51 MS	0.0177% US3140XHUL99
Targa Resources Corp 6.5000% 02-15-53	0.0177% US87612GAD34
Fannie Mae Pool 2 01-FEB-51 MS	0.0175% US3140QG4T11
Morgan Stanley 5.4490% 07-20-29	0.0174% US61747YFF79
Freddie Mac GoldPool 3.5 01-MAR-48 S	0.0173% US3132XCR641

Fannie Mae Pool 3.5 01-JUL-48 VS	0.0172% US3140X6GA38
Colombian TES 7.2500% 10-18-34	0.0171% COL17CT03615
Hungary Government 9.5000% 10-21-26	0.0171% HU0000406160
IRS AUD 3.75000 03/19/25-5Y LCH	0.0171% EZ1SKCYFPQ26
Freddie Mac Pool 2.5 01-JUL-51 MS	0.0171% US3133KME924
WAMU 2006-AR5A 1A2A 12MTA+98	0.0171% US93362YAB83
Fannie Mae Pool 6 01-SEP-54 N	0.0170% US3140XQ6E29
T-Mobile USA Inc 5.8750% 11-15-55	0.0170% US87264ADU60
Fannie Mae Pool 4.5 01-AUG-26 VS	0.0169% US3138AMEZ48
Bristol-Myers Squibb 5.5000% 02-22-44	0.0169% US110122EJ39
IRS EUR 2.25000 09/17/25-10Y LCH	0.0168% EZNLXCZFPVL3
CVS Health Corp 6.0500% 06-01-54	0.0167% US126650EF39
FSPC T-63 1A1 12MTA+120	0.0167% US31395M2F53
Freddie Mac Pool 2 01-MAY-51 MS	0.0166% US3133KLVJ33
Southern CA Edison 5.9000% 03-01-55	0.0165% US842400JH78
Freddie Mac Pool 2.5 01-SEP-50 MS	0.0165% US3133KJ3W01
Ginnie Mae II Pool 2.5 20-NOV-49 S	0.0163% US36179U6T42
Fannie Mae Pool 3.5 01-FEB-45 VS	0.0163% US31418BMM53
GNR 2014-91 CB 2.2500% 01-16-40	0.0162% US38379CRT52
Fannie Mae Pool 3 01-DEC-51 MS	0.0161% US3140XFX710
Fannie Mae Pool 2 01-FEB-41 S	0.0161% US3140XAQZ88
JAPANESE YEN	0.0160% EZ8CP1XS2F49
Fannie Mae Pool 3 01-APR-51 MS	0.0158% US3140QKF869
GNMA I Pool 5.5 15-SEP-35 VS	0.0158% US3622A2BQ42
Freddie Mac Pool 2 01-MAY-36 S	0.0157% US3133GDCU29
Bulgaria RgSS 4.5000% 01-27-33	0.0157% XS2579483319
Fannie Mae Pool 2.5 01-DEC-51 MS	0.0156% US3140XGGR43
RFR GBP SONIO/3.50000 03/19/25-5Y LCH	0.0156% EZ4P0PH8GZ40
Fannie Mae Pool 3 01-MAY-51 S	0.0154% US3140XFBM28
Italy BTPS SRg144 4.1000% 04-30-46	0.0154% IT0005631608
Austria Gov't SRg144 2.1000% 09-20-17	0.0153% AT0000A1XML2
Fannie Mae Pool 2.5 01-OCT-51 MS	0.0152% US3140QMAF10
CASH COLLATERAL ISDA MYC USD	0.0151% CASH COLLATERAL ISDA MYC USD
Swaps Collateral % 12-31-50	0.0151% Swaps Collateral % 12-31-50
Freddie Mac Pool 2.5 01-JUL-50 MS	0.0150% US3133USHY09
Freddie Mac Pool 2 01-JUN-50 MS	0.0147% US3133KJDQ22
WAMU 2004-AR9 A1 ARM WM34 WC4.7072	0.0147% US92922FWE41
Fannie Mae Pool 3 01-DEC-50 MS	0.0146% US3140X8W459
BRAZILIAN REAL-NDP	0.0145% EZ7QQP76LVF4
Ginnie Mae II Pool 2.5 20-MAR-51 MS	0.0143% US36179WBY30
SOUTH KOREA WON-NDP	0.0142% EZ4VTY9SM0T0
Freddie Mac Pool 2 01-MAR-37 S	0.0141% US3132CXHX30
Fannie Mae Pool 4 01-JUN-41	0.0140% US3140FXHP03
Freddie Mac Pool 2.5 01-MAY-50 S	0.0139% US3133KH4B90
VM CASH CCP LCH BCY USD	0.0138% VM CASH CCP LCH BCY USD
Fannie Mae Pool 3.5 01-OCT-46 VS	0.0138% US3140FHLJ47
CASH COLLATERAL ISDA AZD USD	0.0138% CASH COLLATERAL ISDA AZD USD
STIF FUND (JPY) (JPM CHASE)	0.0138% STIF FUND (JPY) (JPM CHASE)
Fannie Mae Pool 3 01-AUG-50 MS	0.0135% US3140QEP226
FIN FUT US ULTRA 10YR CBT 06/18/25	0.0135% FIN FUT US ULTRA 10YR CBT 06/18/25
Freddie Mac Pool 4 01-APR-49 S	0.0134% US31329QM403
Fannie Mae Pool 2.5 01-JUN-50 S	0.0134% US3140X63P45
Ginnie Mae II Pool 3.5 20-AUG-44 VS	0.0133% US3622A2RW46
Ireland Govt RgSS 2.6000% 10-18-34	0.0131% IE000LQ7YWY4
Freddie Mac Pool 6 01-NOV-52 SS	0.0130% US3133KQDZ63
Ginnie Mae II Pool 3.5 20-APR-48 S	0.0130% US36179TV519
Fannie Mae Pool 3 01-JAN-52 MS	0.0128% US3140M9MX25
Fannie Mae Pool 2.5 01-MAY-40 VS	0.0128% US3140X6YZ86
Fannie Mae Pool 4.5 01-MAR-30 VS	0.0126% US31417YMB01
RFR JPY MUTK/1.00000 09/18/24-10Y LCH	0.0123% EZGG5GCVX2P9
Finland Rep SRg144 2.9500% 04-15-55	0.0123% FI4000566294
Poland Government 5.1250% 09-18-34	0.0122% US731011AY80
Fannie Mae Pool 2.5 01-JAN-51 MS	0.0122% US3140X9AZ81
Mexican Bonos 7.7500% 11-13-42	0.0121% MX0MGO0000R8
SEMT 2003-4 2A1 TSFR1M+81.448BP	0.0119% US81743PBW59

Fannie Mae Pool 3.5 01-SEP-43 VS	0.0117% US3138X5QA80
Ginnie Mae II Pool 4.5 20-MAY-41 VS	0.0117% US36202FTL03
AbbVie Inc 5.6000% 03-15-55	0.0114% US00287YEB11
South Korean Won On-Hand	0.0114% South Korean Won On-Hand
Intel Corp 2.8000% 08-12-41	0.0112% US458140BV11
Amgen Inc 5.6000% 03-02-43	0.0112% US031162DS61
Fannie Mae Pool 3.5 01-MAY-47 VS	0.0112% US3140X7K407
Bristol-Myers Squibb 5.5500% 02-22-54	0.0111% US110122EK02
STIF FUND (CAD) (CACEIS)	0.0110% STIF FUND (CAD) (CACEIS)
Fannie Mae Pool 2 01-MAY-28 VS	0.0110% US3138WQCF77
Intel Corp 3.2500% 11-15-49	0.0108% US458140BJ82
RFR JPY MUTK/1.00000 06/19/24-20Y LCH	0.0107% EZ2YJBCZJ162
Eli Lilly & Co 5.0500% 08-14-54	0.0107% US532457CS55
Fannie Mae Pool 3.5 01-SEP-47 S	0.0107% US3140GT7A21
Fannie Mae Pool 3 01-OCT-50 MS	0.0105% US3140QFFX20
Freddie Mac GoldPool 3 01-DEC-46 VS	0.0105% US3132WJEV96
U S TREASURY BOND	0.0105% US912810UE63
Poland Gov't Bond 1.7500% 04-25-32	0.0104% PL0000113783
Cleared OTC SCM USD 0.0000% 05-01-50	0.0103% Cleared OTC SCM USD 0.0000% 05-01-50
Southern CA Edison 4.1250% 03-01-48	0.0102% US842400GK35
Broadcom Inc 144A 3.4690% 04-15-34	0.0101% US11135FBL40
RFR JPY MUTK/1.00000 03/19/25-7Y LCH	0.0100% EZMWLHCGJ237
FHR 4024 KP 2.0000% 03-15-42	0.0100% US3137ANKY09
Freddie Mac GoldPool 4.5 01-MAR-41 VS	0.0098% US312946U465
Freddie Mac Pool 3 01-JAN-52 MS	0.0098% US3132DVL869
WAMU 2004-AR1 A ARM	0.0097% US92922FLD86
Slovenia Govt RgSS 1.7500% 11-03-40	0.0095% SI0002103677
Freddie Mac Pool 4 01-JUL-49 VS	0.0095% US3132E0N326
STIF FUND (MXN)	0.0094% STIF FUND (MXN)
Fannie Mae Pool 3.5 01-JAN-46 VS	0.0091% US3140X6WG24
Ginnie Mae II Pool 3.5 20-SEP-44 VS	0.0091% US36179QPG00
Korea Treasury Bond 2.1250% 03-10-47	0.0090% KR103502G735
FSPC T-62 1A1 12MTA+120	0.0090% US31395HHV50
STIF FUND (NOK)	0.0090% STIF FUND (NOK)
HCA Inc 4.6250% 03-15-52	0.0089% US404119CL13
Fannie Mae Pool 3 01-FEB-50 S	0.0089% US3140QCYW05
Fannie Mae Pool 2.5 01-APR-50 MS	0.0088% US3140QDDJ06
Freddie Mac Pool 4 01-MAY-49 VS	0.0087% US3132DPZS00
GNMA II TBA 3.0% MAY 30YR JMBO	0.0087% US21H0306587
Fannie Mae Pool 3.5 01-FEB-48 S	0.0086% US3140H6DQ93
Freddie Mac Pool 2.5 01-MAY-51 MS	0.0085% US3133KL2S53
Fannie Mae Pool 3 01-DEC-51 MS	0.0084% US3140QMV680
Freddie Mac Pool 3 01-JUL-50 MS	0.0083% US3133KJJQ67
Fannie Mae Pool 3 01-AUG-51 MS	0.0083% US3140XHDR52
Mexican Bonos 7.7500% 11-23-34	0.0083% MX0MGO0000U2
Oracle Corporation 3.9500% 03-25-51	0.0083% US68389XCA19
Norway Govt SRg144 3.6250% 05-31-39	0.0079% NO0013238246
CASH Uninvested CZK	0.0077% CASH Uninvested CZK
Fannie Mae Pool 2 01-JAN-51 MS	0.0077% US31418DV742
Freddie Mac GoldPool 3 01-SEP-27 VS	0.0076% US31306XQY21
FIN FUT US 5YR CBT 06/30/25	0.0076% FIN FUT US 5YR CBT 06/30/25
Charter Comm Op LLC 3.9000% 06-01-52	0.0074% US161175CA05
WAMU 2005-AR13 A1A1 TSFR1M+69.448BP	0.0074% US92922F4M79
VM CASH FUT DOM BCY USD	0.0074% VM CASH FUT DOM BCY USD
Fannie Mae Pool 3 01-OCT-51 MS	0.0074% US3140XDGU41
Ginnie Mae II Pool 3.5 20-OCT-46 VS	0.0073% US36179SNV50
ISRAELI SHEKEL	0.0073% EZV2WS1197Y8
TURKISH LIRA	0.0072% EZLMDTGMA4Q39
Freddie Mac Pool 2 01-NOV-51 MS	0.0072% US3133KNA946
Malaysia Government 4.4570% 03-31-53	0.0072% MYBMZ2300010
FN ARM 735632 RFUCCT1Y+164.1 9.871	0.0071% US31402RHH57
FNMA TBA 3.0% APR 30YR	0.0070% US01F0306450
Freddie Mac Pool 2 01-AUG-51 MS	0.0070% US3133KMLL71
Fannie Mae Pool 6.5 01-AUG-37 VS	0.0069% US31413BPJ43

Fannie Mae Pool 3 01-MAR-36 VS
Ginnie Mae II Pool 4.5 20-JAN-46 VS
WAMU 2002-AR2 A D11COF+125BP
SAMI 2005-AR5 A2 TSFR1M+61.448BP
RFR GBP SONIO/4.00000 03/17/26-2Y LCH

Fannie Mae Pool 3.5 01-MAR-46 VS
CCS JPY P USSOFR/JPYMUTKCALM -47 GST
Ginnie Mae II Pool 3.5 20-JUL-46 VS
FNMA TBA 3.0% MAY 30YR
BRITISH POUND STERLING
MRFC 2000-TBC3 A1 TSFR1M+55.448BP
Fannie Mae Pool 3.5 01-DEC-47 S
FNMA TBA 5.0% MAY 30YR
Fannie Mae Pool 3 01-AUG-50 MS
Malaysian Ringgit On-Hand
Freddie Mac Pool 2.5 01-OCT-50 MS
RFR JPY MUTK/0.75000 03/19/25-5Y LCH
STIF FUND (SEK) (CACEIS)
ONEOK Inc 5.6500% 11-01-28
FN ARM 635156 H15T1Y+200 10.283
CMLTI 2005-6 A2 1YCMT+215
Fannie Mae Pool 2.5 01-OCT-50 MS
IRS AUD 4.50000 03/19/25-10Y LCH
FNR 2007-39 GI 2.2858% 05-25-37
GNMA I Pool 4.5 15-APR-35 VS
ONEOK Inc 5.0500% 11-01-34
ERAC USA Fin 144A 5.4000% 05-01-53
Freddie Mac GoldPool 3 01-DEC-46 VS
ONEOK Inc 5.7000% 11-01-54
JPMMT 2007-A1 5A5 ARM
FIN FUT EUX EURO-BTP 06/06/25
Ginnie Mae II Pool 3 20-NOV-42 VS
Intel Corp 5.6250% 02-10-43
FN ARM 795297 12MTA+120 8.529
Oracle Corporation 5.5500% 02-06-53
FIN FUT UK GILT ICE 06/26/25
STIF FUND (DKK) (CACEIS)
FNMA TBA 6.5% MAY 30YR
FNR 2006-48 TF SOFR30A+51.448BP
FN ARM 693320 H15T1Y+219.2 9.515
Hungary Government 3.0000% 10-27-38
WAMMS 2003-AR3 2A2 ARM WM33 WC5.41
U S TREASURY INFLATE PROT Bond
IRS KRW 2.75000 03/19/25-10Y LCH
JPMMT 2006-A3 7A1 WM35 WC4.8302 ARM
Fannie Mae Pool 4 01-JAN-41 VS
Malaysia Government 4.0650% 06-15-50
VM CASH CCP ICE BCY EUR
SEMT 5 A TSFR1M+81.448BP
MLMI 2003-A2 1A1 ARM WM32 WC 5.263
Oracle Corporation 3.6500% 03-25-41
STIF FUND (CNY)
New Sol On-Hand
FH ARM 780431 H15T1Y+222.3 9.421
IRS AUD 4.25000 03/15/23-10Y LCH
Fannie Mae Pool 4 01-OCT-44 VS
DANISH KRONER
Fannie Mae Pool 3.5 01-FEB-48 S
FHR 4579 SD IO WM33 WC3.105
Freddie Mac GoldPool 3.5 01-SEP-28 VS
SAMI 2003-AR1 A3 TSFR1M+95.448BP
ORO USD 30Y P 3.93000 L 06/23/25 BOA
WAMU 2003-AR1 A5 ARM WM33 WC5.22
FIN FUT US 10YR CBT 06/18/25

0.0069% US31418BZQ21
0.0069% US36179RXF18
0.0069% US929227LE40
0.0068% US86359LPE38
0.0066% RFR GBP SONIO/4.00000 03/17/26-2Y
LCH
0.0066% US3140X6YJ45
0.0066% EZM28Y9MPWW3
0.0065% US36179SGL51
0.0065% US01F0306526
0.0064% EZ5VQXF0SL95
0.0064% US585525EN47
0.0064% US3140H23B24
0.0061% US01F0506505
0.0060% US3140QEK433
0.0060% Malaysian Ringgit On-Hand
0.0060% US3132DVLE38
0.0060% EZCCYRB375G3
0.0060% STIF FUND (SEK) (CACEIS)
0.0059% US682680BJ18
0.0058% US31389TTM44
0.0058% US17307GXQ62
0.0058% US3140KLH478
0.0057% EZ2NWX0YG9B5
0.0056% US31396VSV17
0.0056% US36211RXB04
0.0056% US682680CE12
0.0055% US26884TAX00
0.0054% US3132WJEU14
0.0054% US682680CF86
0.0054% US46630GAV77
0.0054% DE000F1B2NF9
0.0054% US36178WFX20
0.0054% US458140CH18
0.0053% US31405PRS10
0.0053% US68389XCQ60
0.0052% GB00MDWGH25
0.0052% STIF FUND (DKK) (CACEIS)
0.0051% US01F0626550
0.0049% US31395NLE57
0.0049% US31400PG588
0.0048% HU0000403555
0.0048% US939336G495
0.0048% US91282CGK18
0.0047% EZ3GWC4VCB37
0.0047% US46628KAV26
0.0046% US3138A1LE91
0.0046% MYBMZ2000016
0.0045% VM CASH CCP ICE BCY EUR
0.0044% US81743WAA99
0.0044% US589929M704
0.0044% US68389XBZ78
0.0043% STIF FUND (CNY)
0.0043% New Sol On-Hand
0.0042% US31342APQ66
0.0042% EZX8DCJ81DY7
0.0041% US3138XW4S43
0.0040% EZHGMRNP093
0.0040% US3140H6C802
0.0040% US3137BPS836
0.0039% US31307EFB56
0.0038% US86358HRX97
0.0038% EZ2QLDSBNQ08
0.0038% US939336PB38
0.0038% FIN FUT US 10YR CBT 06/18/25

Fannie Mae Pool 3.5 01-MAR-32 VS
SARM 2004-1 4A1 WM34 WC5.5718 ARM
FH ARM 781047 H15T1Y+222.4 9.089
ORO USD 30Y P 3.96000 L 06/25/25 DUB

VM CASH CCP LCH BCY JPY
VM CASH FUT FOR BCY JPY
VM CASH CCP CME BCY USD
WAMU 2005-AR2 2A1A TSFR1M+73.448BP
VM CASH CCP ICE BCY USD
VM CASH CCP LCH BCY EUR
VM CASH FUT FOR BCY EUR
VM CASH FUT FOR BCY CAD
VM CASH CCP LCH BCY CAD
CWHL 2004-22 A3 ARM WM34 WC5.34
VM CASH FUT FOR BCY AUD
VM CASH CCP LCH BCY AUD
MEFA 2008-1 A1 SOFR90A+121.161BP
Freddie Mac GoldPool 3.5 01-JUN-33 VS
PERUVIAN SOL-NDF
Futures SCM USD 0.0000% 05-01-50
RFR JPY MUTK/1.00000 03/19/25-10Y LCH
BSARM 2004-2 23A ARM WM34 WC4.9227
ISRAEL GOVT EM SP CBK
ORO USD 30Y P 4.06500 L 06/24/25 DUB

U S TREASURY BOND
IRS EUR 2.25000 09/17/25-5Y LCH
STIF FUND (CHF) (CACEIS)
GNMA I Pool 5.5 15-JUN-35 VS
Fannie Mae Pool 4 01-OCT-44 VS
JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM
VM CASH CCP LCH BCY CHF
Fannie Mae Pool 4 01-OCT-40 VS
CSFB 2002-P1A A AMBAC
AFFRM 2021-Z2 A 144A 1.1700% 11-16-26
FNR 2006-5 3A2 WM32 WC5.9547
JPMMT 2007-A1 3A3 ARM WM35 WC5.26
CDX ITRAXX MAIN43 10Y ICE
GNMA I Pool 5.5 15-OCT-39 VS
CWHL 2005-R2 1AF1 VA TSFR1M+45.44BP 144A
IRS EUR 2.34250 01/10/25-5Y LCH
FNR 2004-11 A SOFR30A+23.448BP
SOUTH KOREA WON-NDF
CMLTI 2005-6 A1 1YCMT+210
SBAP 2005-20E 1 PASS THRU
BSARM 2003-7 6A WM33 WC4.979 ARM
RFR GBP SONIO/3.00000 06/17/25-2Y LCH
IRS EUR 2.25000 09/21/22-15Y LCH
OTC EPUT USD VS CAD @ 1.385 MYI
CASH Uninvested ROL
CDX ITRAXX MAIN43 5Y ICE
SAMI 2004-AR3 1A2 TSFR1M+69.448BP
THAILAND BAHT
IRS AUD 4.25000 03/19/25-10Y LCH
GNMA I Pool 5 15-JUN-33 VS
Singapore Govt 1.8750% 10-01-51
FN ARM 545953 H15T1Y+227.4 10.523
CANADIAN DOLLAR
VM CASH CCP LCH BCY SEK
MALAYSIAN RINGGIT-NDF
RFR USD SOFR/1.00000 06/15/22-7Y LCH
Fannie Mae Pool 3 01-JUN-27 VS
GNR 2017-133 EC WM47 WC3.8847
US Dollar Curr Fwd (USD) 24-APR-25

0.0037% US3138EA5Z64
0.0037% US86359BGF22
0.0036% US31349SEU33
0.0036% ORO USD 30Y P 3.96000 L 06/25/25 DUB

0.0035% VM CASH CCP LCH BCY JPY
0.0035% VM CASH FUT FOR BCY JPY
0.0035% VM CASH CCP CME BCY USD
0.0035% US92922FD213
0.0035% VM CASH CCP ICE BCY USD
0.0035% VM CASH CCP LCH BCY EUR
0.0035% VM CASH FUT FOR BCY EUR
0.0035% VM CASH FUT FOR BCY CAD
0.0035% VM CASH CCP LCH BCY CAD
0.0035% US12669F6Z19
0.0035% VM CASH FUT FOR BCY AUD
0.0035% VM CASH CCP LCH BCY AUD
0.0034% US57563NAA63
0.0034% US3128P73T86
0.0034% EZ9P2115LKC4
0.0034% Futures SCM USD 0.0000% 05-01-50
0.0034% EZDJZW92MSS2
0.0033% US07384MN579
0.0033% EYZH14HMXHV9
0.0033% ORO USD 30Y P 4.06500 L 06/24/25 DUB

0.0031% US912810SJ88
0.0031% EZ3YW7100S99
0.0031% STIF FUND (CHF) (CACEIS)
0.0030% US36292CMK70
0.0030% US3138Y4D899
0.0029% US466247AZ62
0.0029% VM CASH CCP LCH BCY CHF
0.0028% US31419JLR76
0.0028% US22540VK434
0.0027% US00834TAA60
0.0027% US31394VL730
0.0027% US46630GAJ40
0.0026% EZFYBVRSD755
0.0025% US36297FZA38
0.0025% US12669GN644
0.0025% EZ16L7KV1835
0.0025% US31393T7H31
0.0024% EZVNHRRQRVDQ2
0.0024% US17307GXP89
0.0023% US83162CPN73
0.0023% US07384MYW62
0.0023% EZHN3RVYPHH3
0.0022% EZH88BLMCGLO
0.0022% EZ3MKH50L2W8
0.0022% CASH Uninvested ROL
0.0022% EZQ41P4DCR25
0.0022% US86359LBY48
0.0022% EZFP3475F1V3
0.0021% EZ2NWX0YG9B5
0.0021% US36200KWZ64
0.0021% SGXF89085702
0.0021% US31385JQE19
0.0020% EZ7S3Q9XSM27
0.0020% VM CASH CCP LCH BCY SEK
0.0020% EZB6R5V1D2T0
0.0019% EZ2KYVSDFJC8
0.0019% US3138MOCZ10
0.0019% US38380HCH30
0.0019% US Dollar Curr Fwd (USD) 24-APR-25

GNR 2017-121 PE WM47 WC3.8930
U S TREASURY BOND
FH ARM 781867 H15T1Y+199.5 10.655
ORO USD 30Y P 4.00500 L 09/25/25 BRC

ORO USD 30Y P 4.00500 L 09/25/25 DUB

U S TREASURY BOND
VM CASH CCP LCH BCY SGD
Freddie Mac GoldPool 3.5 01-JAN-29 VS
U S TREASURY BOND
SINGAPORE DOLLARS
JYSKE REALKREDIT A/S IO*PARTIAL CALL *
RFR EUR ESTRON/2.02754 12/10/24-5Y* LCH
Hungary Government 7.0000% 10-24-35
TURKISH LIRA
BSARM 2004-2 22A ARM WM34 WC4.917
U S TREASURY BOND
GNMA I Pool 6.5 15-DEC-28 VS
FNS 347 2 5.0000% 01-25-34
SOUTH AFRICAN RAND
GSR 2003-1 A2 1YRCMT+175
INDIAN RUPEE-INR-NDP
GNMA I Pool 5 15-NOV-39 VS
FIN FUT CAN 10YR BOND MSE 06/19/25

FN ARM 800158 RFUCCT1Y+169.8 9.536
GNMA II TBA 2.5% APR 30YR JMBO
RFR GBP SONIO/3.50000 03/19/25-10Y LCH
Freddie Mac GoldPool 4.5 01-FEB-40 VS
GNMA I Pool 4.5 15-SEP-33 VS
FIN FUT US 2YR CBT 06/30/25
FN 800171 RFUCCT1Y+137BP 9.967
VM CASH CCP LCH BCY GBP
ORO USD 30Y P 3.96000 L 06/25/25 DUB

ITALY GOVT SW SP BRC
U S TREASURY BOND
BALTA 2005-4 23A2 AS WM35 WC5.8
SWISS FRANCS
PERUVIAN SOL-NDP
GNMA II TBA 3.5% APR 30YR JMBO
Fannie Mae Pool 3 01-AUG-27 VS
RFR EUR ESTRON/1.92272 03/10/25-5Y* LCH
Fannie Mae Pool 5.5 01-MAR-34 VS
GLENCORE FUNDING LLC SR UNSEC 144A
CHINESE - YUAN RENMINBI (CNH)
WAMU 2003-AR5 A7 ARM WM33 WC 4.9155
FIN FUT EUR-BUXL 30YR EUX 06/06/25
SBAP 2005-20J 1
GNMA I Pool 5 15-NOV-39 VS
RFR JPY MUTK/0.75000 03/19/25-2Y LCH
Futures SCM EUR 0.0000% 05-01-50
GNMA I Pool 8 15-NOV-31 VS
GNMA I Pool 7 15-AUG-28 VS
FIN FUT EURO-OAT EUX 10YR 06/06/25
FN ARM 594243 H15T1Y+250.8 12.672
FIN FUT SOFR 90DAY CME (WHT) 03/17/26

FIN FUT SOFR 90DAY CME (RED) 06/16/26

GNMA I Pool 7 15-MAY-33 VS
U S TREASURY INFLATE PROT Bond
POLISH ZLOTY
FNS 340 2 5.0000% 09-25-33

0.0019% US38380TV370
0.0019% US912810UD80
0.0018% US31349TCC36
0.0018% ORO USD 30Y P 4.00500 L 09/25/25 BRC

0.0018% ORO USD 30Y P 4.00500 L 09/25/25 DUB

0.0018% US912810SD19
0.0017% VM CASH CCP LCH BCY SGD
0.0017% US3128MMRP01
0.0017% US912810SK51
0.0017% EZKGVGRY9K92
0.0017% DK0009397739
0.0017% EZXTKTNNM665
0.0016% HU0000406624
0.0016% EZZG45C6W7J0
0.0016% US07384MN322
0.0016% US912810SA79
0.0016% US36209LPE01
0.0015% US3136FCDE35
0.0015% EZ7RX0LN01L2
0.0015% US36229RJ95
0.0014% EZ2F0G8SG9D0
0.0014% US3620A9V323
0.0014% FIN FUT CAN 10YR BOND MSE 06/19/25

0.0013% US31405U5T21
0.0013% US21H0226488
0.0013% EZSRZZKW9XN0
0.0012% US312939EX51
0.0012% US36202SXR48
0.0012% FIN FUT US 2YR CBT 06/30/25
0.0012% US31405U6G90
0.0012% VM CASH CCP LCH BCY GBP
0.0012% ORO USD 30Y P 3.96000 L 06/25/25 DUB

0.0011% EZJLTHXHN8C8
0.0011% US912810SE91
0.0011% US07386HSZ54
0.0011% EZV5DBJL9P37
0.0011% EZ8YJ3QBLZF4
0.0010% US21H0326478
0.0010% US31417CRL18
0.0010% EZFLLC2H47Y2
0.0010% US31403MPJ26
0.0009% US378272BZ09
0.0009% EZ3JH5WNT3W5
0.0009% US929227R651
0.0009% DE000F1B2NK9
0.0009% US83162CPV99
0.0009% US3620A9V653
0.0009% EZMT5ZMZGMB6
0.0009% Futures SCM EUR 0.0000% 05-01-50
0.0009% US36225BTA60
0.0009% US36208LRS87
0.0009% DE000F1B2NL7
0.0008% US31387UEQ04
0.0008% FIN FUT SOFR 90DAY CME (WHT)
03/17/26
0.0008% FIN FUT SOFR 90DAY CME (RED)
06/16/26
0.0008% US36241KJQ22
0.0008% US91282CDX65
0.0008% EZZFF3LYXS83
0.0008% US3136FA3A66

Cleared OTC SCM HUF 0.0000% 05-01-50

GNMA I Pool 5 15-JUL-33 VS
GNMA II TBA 6.5% APR 30YR JMBO
RFMSI 2003-S9-A1 SEQ WM31 WC6.96
RFR GBP SONIO/3.75000 03/19/25-2Y LCH
CSFB 2003-8 5A1 SEQ WM31 WC7.750
IRS AUD 4.50000 06/18/25-10Y LCH
FNW 2002-W8 F SOFR30A+51.448BP
WAMU 2002-AR6 A 12MTA+140
SAMI 2002-AR3 A1 TSFR1M+77.448BP
SAUDI ARABIA GOVT EM SP MYC
Chilean Peso On-Hand
ORO USD 1Y P 4.57000 L 08/13/25 BPS
SARM 2004-4 3A2 ARM WM34 WC5.38
OTC EPUT USD VS CAD @ 1.385 BOA
US Dollar Curr Fwd (USD) 23-JUN-25
OTC EPUT EUR VS CZK @ 24.7 MYI
FIN FUT SOFR 90DAY CME (RED) 09/15/26

Freddie Mac GoldPool 6.5 01-OCT-26 VS
Freddie Mac GoldPool 6.5 01-SEP-26 VS
RFR USD SOFR/1.75000 06/15/22-5Y LCH
Fannie Mae Pool 6.5 01-SEP-26 VS
GN II ARM 80187M 07/25 11
U S TREASURY NOTE
RFR USD SOFR/3.75000 12/18/24-2Y LCH
FNR 2007-40 SE 1.9858% 05-25-37
LBI POST-DISTRIBUTION CLAIM NET ASSET

FIN FUT CAN 5YR BOND MSE 06/19/25

U S TREASURY NOTE
Fannie Mae Pool 6 01-SEP-31 VS
RFR JPY MUTK/0.60000 09/18/24-5Y LCH
IRS EUR 2.86000 04/24/24-5Y LCH
CDX IG44 5Y ICE
FH ARM 1G0867 RFUCCT1Y+173.1 10.278
OTC EPUT EUR VS CZK @ 24.75 MYI
Fannie Mae Pool 4 01-AUG-44 VS
Fannie Mae Pool 5.5 01-OCT-32 VS
GMSI 2003-1 A1 ARM WM33 WC4.6479
OIS CAD CAONREPO/3.50000 12/18/24-2Y LCH
FNMA TBA 2.5% APR 30YR
CASH Uninvested HUF
AUSTRALIAN DOLLARS
CCS JPY P USSOFR/JPYMUTKCALM -46.95 CBK
OTC EPUT EUR VS CZK @ 24.65 BOA
FNMA TBA 4.0% MAY 30YR
FIN FUT SOFR 90DAY CME (WHT) 12/16/25

OIS CAD CAONREPO/3.89750 06/19/25-1Y LCH
IRS MYR R 3.50000 03/19/25-5Y GST
EGYPTIAN POUND-NDP
TURKISH LIRA
IRS AUD 4.50000 09/18/24-10Y LCH
EGYPTIAN POUND-NDP
BSARM 2003-9 2A1 ARM WM33 WC5.1137
RFR EUR ESTRON/1.79544 03/10/25-5Y* LCH
VM CASH FUT FOR BCY GBP
IRS EUR 2.77000 04/16/24-5Y LCH
RFR CHF SRFON3/0.34250 05/16/22-5Y LCH
IRS KRW 2.50000 09/17/25-5Y LCH
SINGAPORE DOLLARS
IRS EUR 3.53565 12/11/23-2Y* LCH

0.0008% Cleared OTC SCM HUF 0.0000% 05-01-50

0.0008% US36202SVQ82
0.0008% US21H0626448
0.0008% US76111JZ721
0.0008% EZ2P2JK7KS49
0.0008% US22541NX200
0.0007% EZ3K0DGVSD24
0.0007% US31392DQ707
0.0007% US929227QB55
0.0007% US86358HNX34
0.0007% EZVN2QVTBJK9
0.0007% Chilean Peso On-Hand
0.0007% EZQN2H32XRJ3
0.0007% US86359BNU16
0.0006% EZ3MKH50L2W8
0.0006% US Dollar Curr Fwd (USD) 23-JUN-25
0.0006% EZ2YGR9812B3
0.0006% FIN FUT SOFR 90DAY CME (RED)
09/15/26
0.0006% US3128P7C848
0.0006% US3128P7C350
0.0006% EZG3K81HS5Q1
0.0005% US31371MXZ57
0.0005% US36225CF501
0.0005% US91282CGM73
0.0005% EZHML4QNCYC1
0.0005% US31396VYS14
0.0005% LBI POST-DISTRIBUTION CLAIM NET
ASSET
0.0005% FIN FUT CAN 5YR BOND MSE 06/19/25

0.0004% US91282CJZ59
0.0004% US31388GCG47
0.0004% EZ28NWPQHWW5
0.0004% EZ5017MPLZ85
0.0004% EZPF6RHH0ZV8
0.0004% US3128NC6C35
0.0004% EZXB1LYYQC54
0.0004% US3138XXY590
0.0004% US31391HU512
0.0004% US395387AA13
0.0004% EZJL81TKKH17
0.0004% US01F0226427
0.0004% CASH Uninvested HUF
0.0004% EZXLMR40QYCC6
0.0004% EZRMSRQND873
0.0004% EZRPS491TRS5
0.0004% US01F0406516
0.0004% FIN FUT SOFR 90DAY CME (WHT)
12/16/25
0.0004% EZP8XM7HF4K9
0.0003% EZGV26LZ2MT1
0.0003% EZLGCTNKV7Y9
0.0003% EZLBT6G1BR91
0.0003% EZLG541MMLX8
0.0003% EZLB49RYT4D9
0.0003% US07384MB681
0.0003% EZFLLC2H47Y2
0.0003% VM CASH FUT FOR BCY GBP
0.0003% EZ8YJNQLMV03
0.0003% EZ4LRHSL1V23
0.0003% EZN8FYM1HQ34
0.0003% EZ9L2XXKV137
0.0003% EZW9JH7N16Z0

NIGERIAN NAIRA -NDF	0.0003% EZ1JTYW778L1
Futures SCM CAD 0.0000% 05-01-50	0.0003% Futures SCM CAD 0.0000% 05-01-50
OIS CAD CAONREPO/1.5000 06/17/20-10Y LCH	0.0003% EZRXD6F7C241
BSARM 2003-5 1A2 WM33 WC4.7969 ARM	0.0003% US07384MWWG31
GNMA I Pool 6.5 15-JUN-28 VS	0.0003% US36207J3M36
EGYPTIAN POUND-NDF	0.0003% EZS8FDH2NX68
IRS EUR 2.52000 03/27/25-10Y LCH	0.0003% EZ84ZR69LPH2
OIS CAD CAONREPO/3.92500 06/19/25-1Y LCH	0.0003% EZP8XM7HF4K9
IRS MYR R 3.50000 03/19/25-5Y BPS	0.0003% EZGV26LZ2MT1
EGYPTIAN POUND-NDF	0.0003% EZDWL60SVS3
NIGERIAN NAIRA -NDF	0.0002% EZVQD9KLN22
OIS THB THORON/2.00000 03/19/25-5Y LCH	0.0002% EZVL7SM1R541
STIF FUND (NZD) (CACEIS)	0.0002% STIF FUND (NZD) (CACEIS)
GSR 2003-2F 3A1 WM31 WC7.1	0.0002% US36228FN884
IRS AUD 1.75000 03/16/22-5Y LCH	0.0002% EZL3ZQJGWZK6
Hong Kong Dollar On-Hand	0.0002% Hong Kong Dollar On-Hand
South African Rand On-Hand	0.0002% South African Rand On-Hand
Yen On-Hand	0.0002% Yen On-Hand
TURKISH LIRA	0.0002% EZ5P2PHLTKX4
IRS SEK 2.47375 02/03/25-5Y LCH	0.0002% EZ13TBS273W6
Swiss Franc On-Hand	0.0002% Swiss Franc On-Hand
Shekel	0.0002% Shekel
Swedish Krona On-Hand	0.0002% Swedish Krona On-Hand
Fannie Mae Pool 5.5 01-APR-34 VS	0.0002% US31404JXG56
FNMA TBA 4.5% MAY 30YR	0.0002% US01F0426571
Romania Leu (New)	0.0002% Romania Leu (New)
Canadian Dollar On-Hand	0.0002% Canadian Dollar On-Hand
Czech Koruna	0.0002% Czech Koruna
BRITISH POUND STERLING	0.0002% EZ9GSDMRNVK6
EGYPTIAN POUND-NDF	0.0002% EYZ17PC38861
OTC ECAL USD VS CNH @ 7.5 MBC	0.0002% EZ0DBNHY24G4
EGYPTIAN POUND-NDF	0.0002% EZCN7ZJ6YBB5
Australian Dollar On-Hand	0.0002% Australian Dollar On-Hand
NIGERIAN NAIRA -NDF	0.0002% EZ3KTC0QQJ8
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH	0.0002% EZQ0W5J07QS4
Forint On-Hand	0.0002% Forint On-Hand
Norway Krone On-Hand	0.0002% Norway Krone On-Hand
Denmark Krone On-Hand	0.0002% Denmark Krone On-Hand
Pound Sterling On-Hand	0.0002% Pound Sterling On-Hand
Singapore Dollar On-Hand	0.0002% Singapore Dollar On-Hand
Mexican Peso On-Hand	0.0002% Mexican Peso On-Hand
New Zealand Dollar On-Hand	0.0002% New Zealand Dollar On-Hand
Zloty On-Hand	0.0002% Zloty On-Hand
PERUVIAN SOL-NDF	0.0002% EZ3SBT7R1DZ3
CHINESE - YUAN RENMINBI-NDF	0.0002% EZ5KX55K0GF3
NIGERIAN NAIRA -NDF	0.0001% EZZN17NC0YY3
NIGERIAN NAIRA -NDF	0.0001% EZ7Y2D6T7GC6
Euro Currency On-Hand	0.0001% Euro Currency On-Hand
GN II ARM 80364M 04/25 11	0.0001% US36225CMN38
OIS CAD CAONREPO/2.8500 12/31/24-5Y* LCH	0.0001% EZ92L4J2GTH0
GN II ARM 80393M 07/25 11	0.0001% US36225CNK89
RFR USD SOFR/4.00000 06/20/24-2Y LCH	0.0001% EZ33002G9XM4
CASH Uninvested TRL	0.0001% CASH Uninvested TRL
CASH Uninvested ILS	0.0001% CASH Uninvested ILS
FNMA TBA 4.0% JUN 30YR	0.0001% US01F0406698
EGYPTIAN POUND-NDF	0.0001% EYZQZRWWWSNR2
EGYPTIAN POUND-NDF	0.0001% EZZ7RDZKMSJ2
EGYPTIAN POUND-NDF	0.0001% EZ7YK1DGDS95
PERUVIAN SOL-NDF	0.0001% EZ5YGDKS40T4
EGYPTIAN POUND-NDF	0.0001% EZMSCGFWYYH6
EGYPTIAN POUND-NDF	0.0001% EZS7MD4W8SP2
ORO USD 1Y P 4.48000 L 05/13/25 JPM	0.0001% EZLGBWSR6X24
NIGERIAN NAIRA -NDF	0.0001% EZVV298GQR90
STIF FUND (CNH)	0.0001% STIF FUND (CNH)
CASH COLLATERAL ISDA BRC USD	0.0001% CASH COLLATERAL ISDA BRC USD

EGYPTIAN POUND-NDF
ORO USD 5Y P 4.42000 L 05/13/25 GLM
OIS CAD CAONREPO/3.25000 12/18/24-5Y LCH
GNMA I Pool 6 15-DEC-28 VS
Fannie Mae Pool 6.5 01-FEB-26 VS
EGYPTIAN POUND-NDF
STIF FUND (PLN)
GNMA I Pool 8 15-NOV-29 VS
CASH Uninvested THB
CASH COLLATERAL ISDA DUB USD
Fannie Mae Pool 5.5 01-NOV-32 VS
STIF FUND (HKD)
CHINESE - YUAN RENMINBI (CNH)
CASH COLLATERAL ISDA JPM USD
NIGERIAN NAIRA -NDF
RFR USD SOFR/4.90000 06/06/23-2Y LCH
ORO USD 1Y P 4.57000 L 08/13/25 JPM

CHINESE - YUAN RENMINBI-NDF
Cleared OTC SCM SEK 0.0000% 05-01-50

OIS CAD CAONREPO/3.50000 12/18/24-1Y LCH
JYSKE REALKREDIT A/S IO*PARTIAL CALL*
CDX IG43 10Y ICE
Freddie Mac GoldPool 6 01-DEC-27 VS
CHINESE - YUAN RENMINBI-NDF
STIF FUND (ZAR)
CHINESE - YUAN RENMINBI-DELIV
NORDEA KREDIT REALK IO10 *PARTIAL CALL*
NORDEA KREDIT SEC IO10*PARTIAL CALL*
NYKREDIT REALKREDIT IO*PARTIAL CALL*
OIS INR MIBOR/6.00000 09/17/25-5Y LCH
JYSKE REALKREDIT A/S*PARTIAL CALL*
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*
REALKREDIT SEC IO10*PARTIAL CALL*
STIF FUND (BZD)
NORDEA REALKREDIT SEC*PARTIAL CALL*
CHINA GOVERNMENT BOND
STIF FUND (SAR)
STIF FUND (AED)
NORDEA KREDIT SEC*PARTIAL CALL*
REALKREDIT DANMARK SEC
REALKREDIT DANMARK SEC IO10
NYKREDIT REALKREDIT AS SEC*PARTIAL CALL*
JYSKE REALKREDIT A/S SEC*PARTIAL CALL*
NORDEA KREDIT REALKREDIT IO30 SEC
STIF FUND (TWD)
STIF FUND (PHP)
STIF FUND (RUB)
STIF FUND (INR)
Futures Collateral
Cleared OTC SCM GBP 0.0000% 05-01-50

Cleared OTC SCM NZD 0.0000% 05-01-50

Cleared OTC SCM CHF 0.0000% 05-01-50

Cleared OTC SCM AUD 0.0000% 05-01-50

Cleared OTC SCM HKD 0.0000% 05-01-50

Cleared OTC SCM ZAR 0.0000% 05-01-50

Israeli Shekel Curr Fwd (ILS) 02-APR-25

0.0001% EZGD430L24P2
0.0001% EZRT06MYNZ58
0.0001% EZX5X03JPGP8
0.0001% US36210AWU77
0.0001% US31371MPK70
0.0001% EZKZT27D9034
0.0001% STIF FUND (PLN)
0.0001% US36210RW308
0.0000% CASH Uninvested THB
0.0000% CASH COLLATERAL ISDA DUB USD
0.0000% US31391MF992
0.0000% STIF FUND (HKD)
0.0000% EZF8WH88TMK2
0.0000% CASH COLLATERAL ISDA JPM USD
0.0000% EZQ93V4Z4BM0
0.0000% EZ43TR30YQF8
0.0000% ORO USD 1Y P 4.57000 L 08/13/25 JPM

0.0000% EZ2XX204H454
0.0000% Cleared OTC SCM SEK 0.0000% 05-01-50

0.0000% E郑58V2Q8DX2
0.0000% DK0009403131
0.0000% EZRS7ZV2CX50
0.0000% US31283G4Q74
0.0000% EZ3HZ8K4Z8L9
0.0000% STIF FUND (ZAR)
0.0000% EZ8GLFFGJ364
0.0000% DK0002044718
0.0000% DK0002047307
0.0000% DK0009524431
0.0000% EZX8GRVTZGW5
0.0000% DK0009397069
0.0000% DK0009522815
0.0000% DK0004612884
0.0000% STIF FUND (BZD)
0.0000% DK0002044551
0.0000% CND10008RFMO
0.0000% STIF FUND (SAR)
0.0000% STIF FUND (AED)
0.0000% DK0002047224
0.0000% DK0004616281
0.0000% DK0004619384
0.0000% DK0009527293
0.0000% DK0009399941
0.0000% DK0002050012
0.0000% STIF FUND (TWD)
0.0000% STIF FUND (PHP)
0.0000% STIF FUND (RUB)
0.0000% STIF FUND (INR)
0.0000% Futures Collateral
0.0000% Cleared OTC SCM GBP 0.0000% 05-01-50

0.0000% Cleared OTC SCM NZD 0.0000% 05-01-50

0.0000% Cleared OTC SCM CHF 0.0000% 05-01-50

0.0000% Cleared OTC SCM AUD 0.0000% 05-01-50

0.0000% Cleared OTC SCM HKD 0.0000% 05-01-50

0.0000% Cleared OTC SCM ZAR 0.0000% 05-01-50

0.0000% Israeli Shekel Curr Fwd (ILS) 02-APR-25

TRY - USD (UNDERLYING)
Canadian Dollar Curr Fwd (CAD) 24-APR-25

EURO-BUND RXM5 06-25
BRL - USD (UNDERLYING)
Colombian Peso Curr Fwd (COP) 07-MAY-25

PEN - USD (UNDERLYING)
TRY - USD (UNDERLYING)
South Korean Won Curr Fwd (KRW) 02-APR-25

Mexican Peso Curr Fwd (MXN) 07-MAY-25

CNY - USD (UNDERLYING)
US 2YR TUM5 06-25
EGP - USD (UNDERLYING)
South African Rand Curr Fwd (ZAR) 07-MAY-25

CNY - USD (UNDERLYING)
UK Sterling Curr Fwd (GBP) 02-APR-25

PEN - USD (UNDERLYING)
JPY - USD (UNDERLYING)
IRS COP PAY Float 0.0000% 06-18-35
TRY - USD (UNDERLYING)
CASH Uninvested AUD
Curr Fwd (CNH) 02-APR-25
Malaysian Ringgit Curr Fwd (MYR) 07-MAY-25

PEN - USD (UNDERLYING)
Brazilian Real Curr Fwd (BRL) 02-APR-25

Swiss Franc Curr Fwd (CHF) 07-MAY-25

CNY - USD (UNDERLYING)
CNH - USD (UNDERLYING)
PEN - USD (UNDERLYING)
CNY - USD (UNDERLYING)
PEN - USD (UNDERLYING)
Curr Fwd (CNH) 22-MAY-25
PEN - USD (UNDERLYING)
STIF FUND (CLP)
IRO EUR 10Y C 2.26000 L 03/25/25 BRC
Curr Fwd (CNH) 20-JUN-25
Hungarian Forint Curr Fwd (HUF) 07-MAY-25

KZT - USD (UNDERLYING)
Romania Leu (New) Curr Fwd (RON) 02-APR-25

Denmark Krone Curr Fwd (DKK) 07-MAY-25

NZD - USD (UNDERLYING)
JPY - USD (UNDERLYING)
PEN - USD (UNDERLYING)
Australian Dollar Curr Fwd (AUD) 02-APR-25

Singapore Dollar Curr Fwd (SGD) 07-MAY-25

EGP - USD (UNDERLYING)
Euro Currency Curr Fwd (EUR) 07-MAY-25

JPY - USD (UNDERLYING)
IDR - USD (UNDERLYING)
NZD - USD (UNDERLYING)

0.0000% TRY - USD (UNDERLYING)
0.0000% Canadian Dollar Curr Fwd (CAD) 24-APR-25
0.0000% DE000F1B2NG7
0.0000% BRL - USD (UNDERLYING)
0.0000% Colombian Peso Curr Fwd (COP) 07-MAY-25
0.0000% PEN - USD (UNDERLYING)
0.0000% TRY - USD (UNDERLYING)
0.0000% South Korean Won Curr Fwd (KRW) 02-APR-25
0.0000% Mexican Peso Curr Fwd (MXN) 07-MAY-25
0.0000% CNY - USD (UNDERLYING)
0.0000% US 2YR TUM5 06-25
0.0000% EGP - USD (UNDERLYING)
0.0000% South African Rand Curr Fwd (ZAR) 07-MAY-25
0.0000% CNY - USD (UNDERLYING)
0.0000% UK Sterling Curr Fwd (GBP) 02-APR-25

0.0000% PEN - USD (UNDERLYING)
0.0000% JPY - USD (UNDERLYING)
0.0000% IRS COP PAY Float 0.0000% 06-18-35
0.0000% TRY - USD (UNDERLYING)
0.0000% CASH Uninvested AUD
0.0000% Curr Fwd (CNH) 02-APR-25
0.0000% Malaysian Ringgit Curr Fwd (MYR) 07-MAY-25
0.0000% PEN - USD (UNDERLYING)
0.0000% Brazilian Real Curr Fwd (BRL) 02-APR-25

0.0000% Swiss Franc Curr Fwd (CHF) 07-MAY-25

0.0000% CNY - USD (UNDERLYING)
0.0000% CNH - USD (UNDERLYING)
0.0000% PEN - USD (UNDERLYING)
0.0000% CNY - USD (UNDERLYING)
0.0000% PEN - USD (UNDERLYING)
0.0000% Curr Fwd (CNH) 22-MAY-25
0.0000% PEN - USD (UNDERLYING)
0.0000% STIF FUND (CLP)
0.0000% EZ11T58PS0D0
0.0000% Curr Fwd (CNH) 20-JUN-25
0.0000% Hungarian Forint Curr Fwd (HUF) 07-MAY-25

0.0000% KZT - USD (UNDERLYING)
0.0000% Romania Leu (New) Curr Fwd (RON) 02-APR-25
0.0000% Denmark Krone Curr Fwd (DKK) 07-MAY-25
0.0000% NZD - USD (UNDERLYING)
0.0000% JPY - USD (UNDERLYING)
0.0000% PEN - USD (UNDERLYING)
0.0000% Australian Dollar Curr Fwd (AUD) 02-APR-25
0.0000% Singapore Dollar Curr Fwd (SGD) 07-MAY-25
0.0000% EGP - USD (UNDERLYING)
0.0000% Euro Currency Curr Fwd (EUR) 07-MAY-25
0.0000% JPY - USD (UNDERLYING)
0.0000% IDR - USD (UNDERLYING)
0.0000% NZD - USD (UNDERLYING)

Czech Republic Koruna Curr Fwd (CZK) 07-MAY-25

ZAR - USD (UNDERLYING)

Japanese Yen Curr Fwd (JPY) 21-APR-25

CASH Uninvested ZAR

IRS COP REC 10 Fixed 9.0963% 06-18-35

Swedish Krona Curr Fwd (SEK) 07-MAY-25

EGP - USD (UNDERLYING)

Hong Kong Dollar Curr Fwd (HKD) 18-JUN-25

EURO-BTP IKM5 06-25

TRY - USD (UNDERLYING)

TRY - USD (UNDERLYING)

Mexican Peso Curr Fwd (MXN) 02-APR-25

CNY - USD (UNDERLYING)

AUD - USD (UNDERLYING)

Currency Adjustment CAD

DKK - USD (UNDERLYING)

BRL - USD (UNDERLYING)

Canadian Dollar Curr Fwd (CAD) 02-APR-25

TRY - USD (UNDERLYING)

PEN - USD (UNDERLYING)

DKK - USD (UNDERLYING)

KZT - USD (UNDERLYING)

GBP - USD (UNDERLYING)

IDR - USD (UNDERLYING)

Polish Zloty Curr Fwd (PLN) 07-MAY-25

CNH - USD (UNDERLYING)

EGP - USD (UNDERLYING)

Japanese Yen Curr Fwd (JPY) 14-APR-25

KRW - USD (UNDERLYING)

EURO-OAT OATM5 06-25

KZT - USD (UNDERLYING)

EGP - USD (UNDERLYING)

EGP - USD (UNDERLYING)

NGN - USD (UNDERLYING)

10MINI JG BJM5 06-25

NGN - USD (UNDERLYING)

CHF - USD (UNDERLYING)

Peru New Sol Curr Fwd (PEN) 02-APR-25

EUR - USD (UNDERLYING)

PLN - USD (UNDERLYING)

EGP - USD (UNDERLYING)

South African Rand Curr Fwd (ZAR) 02-APR-25

CASH Uninvested SEK

Japanese Yen Curr Fwd (JPY) 07-MAY-25

BRL - USD (UNDERLYING)

CNY - USD (UNDERLYING)

PEN - USD (UNDERLYING)

EGP - USD (UNDERLYING)

PLN - USD (UNDERLYING)

AUD - USD (UNDERLYING)

CASH Uninvested JPY

Currency Adjustment CNH

0.0000% Czech Republic Koruna Curr Fwd (CZK) 07-MAY-25

0.0000% ZAR - USD (UNDERLYING)

0.0000% Japanese Yen Curr Fwd (JPY) 21-APR-25

0.0000% CASH Uninvested ZAR

0.0000% IRS COP REC 10 Fixed 9.0963% 06-18-35

0.0000% Swedish Krona Curr Fwd (SEK) 07-MAY-25

0.0000% EGP - USD (UNDERLYING)

0.0000% Hong Kong Dollar Curr Fwd (HKD) 18-JUN-25

0.0000% DE000F1B2NF9

0.0000% TRY - USD (UNDERLYING)

0.0000% TRY - USD (UNDERLYING)

0.0000% Mexican Peso Curr Fwd (MXN) 02-APR-25

0.0000% CNY - USD (UNDERLYING)

0.0000% AUD - USD (UNDERLYING)

0.0000% Currency Adjustment CAD

0.0000% DKK - USD (UNDERLYING)

0.0000% BRL - USD (UNDERLYING)

0.0000% Canadian Dollar Curr Fwd (CAD) 02-APR-25

0.0000% TRY - USD (UNDERLYING)

0.0000% PEN - USD (UNDERLYING)

0.0000% DKK - USD (UNDERLYING)

0.0000% KZT - USD (UNDERLYING)

0.0000% GBP - USD (UNDERLYING)

0.0000% IDR - USD (UNDERLYING)

0.0000% Polish Zloty Curr Fwd (PLN) 07-MAY-25

0.0000% CNH - USD (UNDERLYING)

0.0000% EGP - USD (UNDERLYING)

0.0000% Japanese Yen Curr Fwd (JPY) 14-APR-25

0.0000% KRW - USD (UNDERLYING)

0.0000% DE000F1B2NL7

0.0000% KZT - USD (UNDERLYING)

0.0000% EGP - USD (UNDERLYING)

0.0000% EGP - USD (UNDERLYING)

0.0000% NGN - USD (UNDERLYING)

0.0000% SGXDB1528023

0.0000% NGN - USD (UNDERLYING)

0.0000% CHF - USD (UNDERLYING)

0.0000% Peru New Sol Curr Fwd (PEN) 02-APR-25

0.0000% EUR - USD (UNDERLYING)

0.0000% PLN - USD (UNDERLYING)

0.0000% EGP - USD (UNDERLYING)

0.0000% South African Rand Curr Fwd (ZAR) 02-APR-25

0.0000% CASH Uninvested SEK

0.0000% Japanese Yen Curr Fwd (JPY) 07-MAY-25

0.0000% BRL - USD (UNDERLYING)

0.0000% CNY - USD (UNDERLYING)

0.0000% PEN - USD (UNDERLYING)

0.0000% EGP - USD (UNDERLYING)

0.0000% PLN - USD (UNDERLYING)

0.0000% AUD - USD (UNDERLYING)

0.0000% CASH Uninvested JPY

0.0000% Currency Adjustment CNH

Denmark Krone Curr Fwd (DKK) 02-APR-25

CNY - USD (UNDERLYING)

US10 ULT UXYM5 06-25

CNY - USD (UNDERLYING)

TRY - USD (UNDERLYING)

CNH - USD (UNDERLYING)

Romania Leu (New) Curr Fwd (RON) 07-MAY-25

Hong Kong Dollar Curr Fwd (HKD) 12-MAY-25

South Korean Won Curr Fwd (KRW) 07-MAY-25

Brazilian Real Curr Fwd (BRL) 05-MAY-25

Japanese Yen Curr Fwd (JPY) 23-JUN-25

PEN - USD (UNDERLYING)

AUD - USD (UNDERLYING)

LONG GILT G M5 06-25

CNY - USD (UNDERLYING)

Swedish Krona Curr Fwd (SEK) 02-APR-25

CNY - USD (UNDERLYING)

EGP - USD (UNDERLYING)

SGD - USD (UNDERLYING)

CNY - USD (UNDERLYING)

STIF FUND (KRW)

EGP - USD (UNDERLYING)

CASH Uninvested GBP

TRY - USD (UNDERLYING)

PEN - USD (UNDERLYING)

Canadian Dollar Curr Fwd (CAD) 07-MAY-25

CNH - USD (UNDERLYING)

MYR - USD (UNDERLYING)

TRY - USD (UNDERLYING)

US 10YR TYM5 06-25

CNH - USD (UNDERLYING)

EGP - USD (UNDERLYING)

Thai Baht Curr Fwd (THB) 07-MAY-25

KZT - USD (UNDERLYING)

Israeli Shekel Curr Fwd (ILS) 07-MAY-25

Hungarian Forint Curr Fwd (HUF) 02-APR-25

CAD - USD (UNDERLYING)

US ULTRA WNM5 06-25

PLN - USD (UNDERLYING)

KZT - USD (UNDERLYING)

JPY - USD (UNDERLYING)

TRY - USD (UNDERLYING)

THB - USD (UNDERLYING)

IDR - USD (UNDERLYING)

CNY - USD (UNDERLYING)

US LONG USM5 06-25

CASH Uninvested CAD

CNH - USD (UNDERLYING)

Dual Ccy Liab Adj US

EURO-BOBL OEM5 06-25

Czech Republic Koruna Curr Fwd (CZK) 02-APR-25

EUR - USD (UNDERLYING)

CNY - USD (UNDERLYING)

PEN - USD (UNDERLYING)

0.0000% Denmark Krone Curr Fwd (DKK) 02-APR-25

0.0000% CNY - USD (UNDERLYING)

0.0000% US10 ULT UXYM5 06-25

0.0000% CNY - USD (UNDERLYING)

0.0000% TRY - USD (UNDERLYING)

0.0000% CNH - USD (UNDERLYING)

0.0000% Romania Leu (New) Curr Fwd (RON) 07-MAY-25

0.0000% Hong Kong Dollar Curr Fwd (HKD) 12-MAY-25

0.0000% South Korean Won Curr Fwd (KRW) 07-MAY-25

0.0000% Brazilian Real Curr Fwd (BRL) 05-MAY-25

0.0000% Japanese Yen Curr Fwd (JPY) 23-JUN-25

0.0000% PEN - USD (UNDERLYING)

0.0000% AUD - USD (UNDERLYING)

0.0000% GB00MDWGH25

0.0000% CNY - USD (UNDERLYING)

0.0000% Swedish Krona Curr Fwd (SEK) 02-APR-25

0.0000% CNY - USD (UNDERLYING)

0.0000% EGP - USD (UNDERLYING)

0.0000% SGD - USD (UNDERLYING)

0.0000% CNY - USD (UNDERLYING)

0.0000% STIF FUND (KRW)

0.0000% EGP - USD (UNDERLYING)

0.0000% CASH Uninvested GBP

0.0000% TRY - USD (UNDERLYING)

0.0000% PEN - USD (UNDERLYING)

0.0000% Canadian Dollar Curr Fwd (CAD) 07-MAY-25

0.0000% CNH - USD (UNDERLYING)

0.0000% MYR - USD (UNDERLYING)

0.0000% TRY - USD (UNDERLYING)

0.0000% US 10YR TYM5 06-25

0.0000% CNH - USD (UNDERLYING)

0.0000% EGP - USD (UNDERLYING)

0.0000% Thai Baht Curr Fwd (THB) 07-MAY-25

0.0000% KZT - USD (UNDERLYING)

0.0000% Israeli Shekel Curr Fwd (ILS) 07-MAY-25

0.0000% Hungarian Forint Curr Fwd (HUF) 02-APR-25

0.0000% CAD - USD (UNDERLYING)

0.0000% US ULTRA WNM5 06-25

0.0000% PLN - USD (UNDERLYING)

0.0000% KZT - USD (UNDERLYING)

0.0000% JPY - USD (UNDERLYING)

0.0000% TRY - USD (UNDERLYING)

0.0000% THB - USD (UNDERLYING)

0.0000% IDR - USD (UNDERLYING)

0.0000% CNY - USD (UNDERLYING)

0.0000% US LONG USM5 06-25

0.0000% CASH Uninvested CAD

0.0000% CNH - USD (UNDERLYING)

0.0000% Dual Ccy Liab Adj US

0.0000% DE000F1B2NH5

0.0000% Czech Republic Koruna Curr Fwd (CZK) 02-APR-25

0.0000% EUR - USD (UNDERLYING)

0.0000% CNY - USD (UNDERLYING)

0.0000% PEN - USD (UNDERLYING)

Colombian Peso Curr Fwd (COP) 02-APR-25	0.0000% Colombian Peso Curr Fwd (COP) 02-APR-25
Peru New Sol Curr Fwd (PEN) 07-MAY-25	0.0000% Peru New Sol Curr Fwd (PEN) 07-MAY-25
IRO EUR 10Y P 2.52000 L 03/25/25 BRC	0.0000% EZQ1DJB6KZ59
CASH Uninvested MXN	0.0000% CASH Uninvested MXN
Norwegian Krone Curr Fwd (NOK) 02-APR-25	0.0000% Norwegian Krone Curr Fwd (NOK) 02-APR-25
EUR - USD (UNDERLYING)	0.0000% EUR - USD (UNDERLYING)
NGN - USD (UNDERLYING)	0.0000% NGN - USD (UNDERLYING)
Chilean Peso Curr Fwd (CLP) 07-MAY-25	0.0000% Chilean Peso Curr Fwd (CLP) 07-MAY-25
Thai Baht Curr Fwd (THB) 02-APR-25	0.0000% Thai Baht Curr Fwd (THB) 02-APR-25
US 5YR FVM5 06-25	0.0000% US 5YR FVM5 06-25
Malaysian Ringgit Curr Fwd (MYR) 02-APR-25	0.0000% Malaysian Ringgit Curr Fwd (MYR) 02-APR-25
EUR - CZK (UNDERLYING)	0.0000% EUR - CZK (UNDERLYING)
DKK - USD (UNDERLYING)	0.0000% DKK - USD (UNDERLYING)
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
Currency Adjustment CZK	0.0000% Currency Adjustment CZK
Indonesian Rupiah Curr Fwd (IDR) 07-MAY-25	0.0000% Indonesian Rupiah Curr Fwd (IDR) 07-MAY-25
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)
EGP - USD (UNDERLYING)	0.0000% EGP - USD (UNDERLYING)
Polish Zloty Curr Fwd (PLN) 02-APR-25	0.0000% Polish Zloty Curr Fwd (PLN) 02-APR-25
CAD - USD (UNDERLYING)	0.0000% CAD - USD (UNDERLYING)
GBP - USD (UNDERLYING)	0.0000% GBP - USD (UNDERLYING)
New Zealand Dollar Curr Fwd (NZD) 02-APR-25	0.0000% New Zealand Dollar Curr Fwd (NZD) 02-APR-25
TRY - USD (UNDERLYING)	0.0000% TRY - USD (UNDERLYING)
TRY - USD (UNDERLYING)	0.0000% TRY - USD (UNDERLYING)
Japanese Yen Curr Fwd (JPY) 02-APR-25	0.0000% Japanese Yen Curr Fwd (JPY) 02-APR-25
NGN - USD (UNDERLYING)	0.0000% NGN - USD (UNDERLYING)
NGN - USD (UNDERLYING)	0.0000% NGN - USD (UNDERLYING)
Hong Kong Dollar Curr Fwd (HKD) 16-APR-25	0.0000% Hong Kong Dollar Curr Fwd (HKD) 16-APR-25
BUXL 30YR UBM5 06-25	0.0000% DE000F1B2NK9
ILS - USD (UNDERLYING)	0.0000% ILS - USD (UNDERLYING)
Hong Kong Dollar Curr Fwd (HKD) 17-APR-25	0.0000% Hong Kong Dollar Curr Fwd (HKD) 17-APR-25
GBP - USD (UNDERLYING)	0.0000% GBP - USD (UNDERLYING)
SGD - USD (UNDERLYING)	0.0000% SGD - USD (UNDERLYING)
ACGB 3YR YMM5 06-25	0.0000% ACGB 3YR YMM5 06-25
NGN - USD (UNDERLYING)	0.0000% NGN - USD (UNDERLYING)
EGP - USD (UNDERLYING)	0.0000% EGP - USD (UNDERLYING)
CAD - USD (UNDERLYING)	0.0000% CAD - USD (UNDERLYING)
NZD - USD (UNDERLYING)	0.0000% NZD - USD (UNDERLYING)
CHF - USD (UNDERLYING)	0.0000% CHF - USD (UNDERLYING)
TRY - USD (UNDERLYING)	0.0000% TRY - USD (UNDERLYING)
SCHATZ 2Y DUM5 06-25	0.0000% DE000F1B2NJ1
CASH Uninvested EUR	0.0000% CASH Uninvested EUR
CAN 10YR CNM5 06-25	0.0000% CAN 10YR CNM5 06-25
KRW - USD (UNDERLYING)	0.0000% KRW - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.0000% PEN - USD (UNDERLYING)
IDR - USD (UNDERLYING)	0.0000% IDR - USD (UNDERLYING)
New Zealand Dollar Curr Fwd (NZD) 07-MAY-25	0.0000% New Zealand Dollar Curr Fwd (NZD) 07-MAY-25
TRY - USD (UNDERLYING)	0.0000% TRY - USD (UNDERLYING)
NGN - USD (UNDERLYING)	0.0000% NGN - USD (UNDERLYING)
INR - USD (UNDERLYING)	0.0000% INR - USD (UNDERLYING)
Singapore Dollar Curr Fwd (SGD) 02-APR-25	0.0000% Singapore Dollar Curr Fwd (SGD) 02-APR-25
CNY - USD (UNDERLYING)	0.0000% CNY - USD (UNDERLYING)

Chilean Peso Curr Fwd (CLP) 02-APR-25

Curr Fwd (CNH) 07-MAY-25

CAN 5YR XQM5 06-25

MYR - USD (UNDERLYING)

PEN - USD (UNDERLYING)

Australian Dollar Curr Fwd (AUD) 07-MAY-25

ACGB 10YR XMM5 06-25

CHF - USD (UNDERLYING)

Norwegian Krone Curr Fwd (NOK) 07-MAY-25

Euro Currency Curr Fwd (EUR) 02-APR-25

Swiss Franc Curr Fwd (CHF) 02-APR-25

UK Sterling Curr Fwd (GBP) 07-MAY-25

CASH Uninvested RUR

CASH Uninvested INR

CASH Uninvested PHP

CASH Uninvested TWD

CASH Uninvested AED

CASH Uninvested SAR

Cleared OTC SCM MXN 0.0000% 05-01-50

EUR - CZK

CHINESE - YUAN RENMINBI-NDP

KAZAKHSTAN TENGE-NDP

RFR USD SOFR/4.02000 05/15/25-1Y LCH

US Dollar Curr Fwd (USD) 05-MAY-25

IRS CNY 1.50000 03/19/25-5Y LCH

CHINESE - YUAN RENMINBI-NDP

RFR USD SOFR/3.30000 04/05/23-4Y* LCH

IRO EUR 10Y P 2.86000 L 04/07/25 BRC

CHINESE - YUAN RENMINBI-NDP

RFR USD SOFR/3.90500 08/15/25-1Y LCH

CANADIAN DOLLAR

US Dollar Curr Fwd (USD) 18-JUN-25

RFR USD SOFR/2.96478 10/05/22-4Y* LCH

US Dollar Curr Fwd (USD) 12-MAY-25

MALAYSIAN RINGGIT-DELIV

IRS CNY R 1.50000 03/18/26-5Y SCX

SWISS FRANCS

RFR USD SOFR/4.25000 12/20/23-2Y LCH

Indonesian Rupiah

TURKISH LIRA

CHINESE - YUAN RENMINBI-NDP

CHINESE - YUAN RENMINBI-NDP

OIS CAD CAONREPO/2.8500 12/19/24-8Y* LCH

RFR USD SOFR/3.00000 03/19/25-2Y LCH

IRO EUR 10Y C 2.51000 L 04/07/25 BRC

CHINESE - YUAN RENMINBI-NDP

BTPS FWD 04-07-25 4.5000% 10-01-53

OIS CAD CAONREPO/2.7404 03/10/25-9Y* LCH

CHINESE - YUAN RENMINBI-NDP

CHINESE - YUAN RENMINBI-NDP

KAZAKHSTAN TENGE-NDP

OIS CAD CAONREPO/3.1800 11/25/24-9Y* LCH

OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH

ORO USD 10Y P 3.98500 L 04/10/25 GLM

EUROPEAN MONETARY UNION EURO

CHINESE - YUAN RENMINBI-NDP

RFR USD SOFR/3.75000 06/21/23-2Y LCH

0.0000% Chilean Peso Curr Fwd (CLP) 02-APR-25

0.0000% Curr Fwd (CNH) 07-MAY-25

0.0000% CAN 5YR XQM5 06-25

0.0000% MYR - USD (UNDERLYING)

0.0000% PEN - USD (UNDERLYING)

0.0000% Australian Dollar Curr Fwd (AUD) 07-MAY-25

0.0000% ACGB 10YR XMM5 06-25

0.0000% CHF - USD (UNDERLYING)

0.0000% Norwegian Krone Curr Fwd (NOK) 07-MAY-25

0.0000% Euro Currency Curr Fwd (EUR) 02-APR-25

0.0000% Swiss Franc Curr Fwd (CHF) 02-APR-25

0.0000% UK Sterling Curr Fwd (GBP) 07-MAY-25

0.0000% CASH Uninvested RUR

0.0000% CASH Uninvested INR

0.0000% CASH Uninvested PHP

0.0000% CASH Uninvested TWD

0.0000% CASH Uninvested AED

0.0000% CASH Uninvested SAR

0.0000% Cleared OTC SCM MXN 0.0000% 05-01-50

0.0000% EZRWJP85WZ29

0.0000% EZ6CX43HRHP4

0.0000% EZKTG0RQW4T2

0.0000% EZD4TMPFK8Z6

0.0000% US Dollar Curr Fwd (USD) 05-MAY-25

0.0000% EZ1JC7FZ3T79

0.0000% EZ4Q4DC40231

0.0000% EZSGL3MPZPG2

0.0000% EZCCRZQ112Z2

0.0000% EZ1TS14H1C84

0.0000% EZ9NNW6T65W8

-0.0001% EZZM38TV4SG1

-0.0001% US Dollar Curr Fwd (USD) 18-JUN-25

-0.0001% EZJH0GFKM5S6

-0.0001% US Dollar Curr Fwd (USD) 12-MAY-25

-0.0001% EZ5ZJ587NX60

-0.0001% EZ2JY50F6GP6

-0.0001% EZKT7H9D22H0

-0.0001% EZM7XR6RB2D5

-0.0001% Indonesian Rupiah

-0.0001% EZR2HB45TT23

-0.0001% EZ8NR2BLX498

-0.0001% EZ51N7394D40

-0.0001% EZSHQTW9QFG1

-0.0001% EZPWHZ0KPVN8

-0.0001% EZXR14LDGJG3

-0.0001% EZ3V66RKNVN3

-0.0001% BTPS FWD 04-07-25 4.5000% 10-01-53

-0.0001% EZFX115HKHQ4

-0.0001% EZ28Y6GKNBY0

-0.0001% EZ9XCZFRTN63

-0.0001% EZ32X9M5KYNA

-0.0001% EYZRFTQG62T6

-0.0001% EZ1777XRV3N1

-0.0001% EZVLRSTGDC11

-0.0002% EZBFPHYK17V9

-0.0002% EZ70BNZMHX11

-0.0002% EZJG46F4CL84

ORO USD 10Y C 3.53500 L 04/10/25 GLM
FIN FUT SOFR 90DAY CME (WHT) 06/17/25

IRS CNY 1.50000 03/18/26-4Y* LCH
BGB FWD 04-03-25 3.4500% 06-22-43

U S TREASURY NOTE
US Dollar Curr Fwd (USD) 16-APR-25
OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH
RFR USD SOFR/3.75000 06/20/24-10Y LCH
OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH

FNMA TBA 4.0% APR 30YR
RFR USD SOFR/3.61100 08/28/24-10Y LCH
US Dollar Curr Fwd (USD) 17-APR-25
AUSTRALIAN DOLLARS
OTC EPUT USD VS CAD @ 1.32 MYI
RFR USD SOFR/3.87000 03/05/25-10Y LCH
RFR USD SOFR/4.10000 06/02/25-2Y* LCH
RFR USD SOFR/3.25000 12/20/23-30Y LCH
CHINESE - YUAN RENMINBI (CNH)
CHINESE - YUAN RENMINBI-NDF
CCS USD R USOFR/JPYMUTKCALM -46.95 CBK
RFR JPY MUTK/0.40000 12/18/24-2Y LCH
CDX IG43 5Y ICE
NEW ZEALAND DOLLAR
PERUVIAN SOL-NDF
Futures SCM GBP 0.0000% 05-01-50
IRS EUR 2.28200 03/12/40-15Y LCH
TURKISH LIRA
RFR USD SOFR/3.89000 03/03/25-10Y LCH
CHINESE - YUAN RENMINBI-NDF
IRS EUR 0.05400 05/27/25-25Y LCH
ORO USD 5Y P 4.28000 L 06/25/25 DUB

FNMA TBA 2.5% MAY 30YR
RFR USD SOFR/3.8468* 12/02/24-9Y* LCH
RFR USD SOFR/3.64500 08/07/24-10Y LCH
PERUVIAN SOL-NDF
IRS CNY R 1.50000 03/18/26-5Y CBK
PERUVIAN SOL-NDF
PERUVIAN SOL-NDF
CHINESE - YUAN RENMINBI-NDF
RFR USD SOFR/3.87400 03/05/25-10Y LCH
FIN FUT EURO-SCHATZ 2YR EUX 06/06/25
RFR USD SOFR/3.78222 06/02/25-28Y* LCH
RFR USD SOFR/3.7906* 06/02/25-28Y* LCH
RFR USD SOFR/3.88663 06/02/25-28Y* LCH
RFR USD SOFR/3.91357 06/02/25-28Y* LCH
RFR USD SOFR/3.77147 03/12/25-30Y* LCH
RFR USD SOFR/3.86166 12/02/24-4Y* LCH
RFR USD SOFR/3.80346 03/03/25-30Y* LCH
RFR USD SOFR/3.80611 03/03/25-30Y* LCH
RFR USD SOFR/3.86092 03/14/25-30Y* LCH
RFR USD SOFR/3.9544* 02/05/25-30Y* LCH
RFR USD SOFR/3.96415 02/12/25-30Y* LCH
IRS MYR P 3.75000 09/18/24-10Y BPS
RFR USD SOFR/4.12982 02/14/25-30Y* LCH
CDX IG44 10Y ICE
GNMA II TBA 3.0% APR 30YR JMBO
RFR USD SOFR/3.85961 12/02/24-9Y* LCH
FIN FUT SOFR 90DAY CME (WHT) 09/16/25

FNMA TBA 5.5% MAY 30YR
RFR USD SOFR/3.81457 06/02/25-9Y* LCH

-0.0002% EZ4MD8XXLPZ6
-0.0002% FIN FUT SOFR 90DAY CME (WHT)
06/17/25
-0.0002% EZK2MQN8D7P5
-0.0002% BGB FWD 04-03-25 3.4500% 06-22-43

-0.0002% US91282CAL54
-0.0002% US Dollar Curr Fwd (USD) 16-APR-25
-0.0002% EZKW8JDOCPK4
-0.0002% EZ52H44WTW83
-0.0002% OIS CAD CAONREPO/3.5000 03/22/24-
9Y* LCH
-0.0002% US01F0406441
-0.0002% EZT3B05TS4Z8
-0.0002% US Dollar Curr Fwd (USD) 17-APR-25
-0.0002% EZ74Q8QG4L66
-0.0002% EZ3MKH50L2W8
-0.0002% EZMZ9H14KX59
-0.0002% EZKX6M4WYK54
-0.0002% EZ3BPZ7JX2D9
-0.0002% EZ5RRLG4S4M0
-0.0003% EZ9Z3YB5FVD9
-0.0003% EZRMSRQND873
-0.0003% EZK34WKJ8231
-0.0003% EZ10N17RBN04
-0.0003% EZLRBD2Q1FC5
-0.0003% EZB7X6N109Q7
-0.0003% Futures SCM GBP 0.0000% 05-01-50
-0.0003% EZW3GVW00S77
-0.0003% EZ36GPOB1NF9
-0.0003% EZ6496BPGLD0
-0.0003% EZQ6PPZSCQV6
-0.0003% EZ0WVWTLGHJ9
-0.0003% ORO USD 5Y P 4.28000 L 06/25/25 DUB

-0.0004% US01F0226591
-0.0004% EZGSTYS765X7
-0.0004% EZ2H268MSWS8
-0.0004% EZ9FPVFBPTP2
-0.0004% EZ2JY50F6GP6
-0.0004% EZ9KLDTGPF8
-0.0004% EZ4WKRXY9Y3
-0.0004% EZ3WTXN66W67
-0.0004% EZMZ9H14KX59
-0.0004% DE000F1B2NJ1
-0.0005% EZB5X6DXL3D2
-0.0005% EZB5X6DXL3D2
-0.0005% EZB5X6DXL3D2
-0.0005% EZB5X6DXL3D2
-0.0005% EZD73F8JTWY7
-0.0005% EZSGM4VHBMV4
-0.0005% EZD73F8JTWY7
-0.0005% EZD73F8JTWY7
-0.0005% EZD73F8JTWY7
-0.0005% EZNV8KC0QQ05
-0.0005% EZNV8KC0QQ05
-0.0006% EZLRDZ9WKNY4
-0.0006% EZNV8KC0QQ05
-0.0006% EZ2KJY390G1
-0.0006% US21H0306413
-0.0006% EZGSTYS765X7
-0.0006% FIN FUT SOFR 90DAY CME (WHT)
09/16/25
-0.0006% US01F0526560
-0.0006% EZ2W6FQRCLD4

KAZAKHSTAN TENGE-NDF	-0.0006% EZN4X7NQZZQ5
RFR USD SOFR/3.85092 12/02/24-4Y* LCH	-0.0007% EZSGM4VHBMV4
KAZAKHSTAN TENGE-NDF	-0.0007% EZGXBID65FD8
KAZAKHSTAN TENGE-NDF	-0.0007% EZNYVDMCLB97
RFR USD SOFR/3.33507 12/30/22-9Y* LCH	-0.0007% EZPBQM687SF8
US Dollar Curr Fwd (USD) 22-MAY-25	-0.0007% US Dollar Curr Fwd (USD) 22-MAY-25
FIN FUT EUX SHORT EURO-BTP 06/06/25	-0.0007% DE000F1B2NE2
RFR JPY MUTK/0.2500 09/14/22-10Y LCH	-0.0007% EZBHB16V7WB8
RFR USD SOFR/3.82761 12/30/22-9Y* LCH	-0.0007% EZPBQM687SF8
INDONESIAN RUPIAH-NDF	-0.0007% EZ9TD920XTM3
OIS CAD CAONREPO/2.7500 03/19/25-10Y LCH	-0.0008% EZZHPNBTT597
POLISH ZLOTY	-0.0008% EZWYS0C0YYD7
DANISH KRONER	-0.0008% EZH6QC1SWSF2
OIS SGD SIBSORA/2.50000 03/19/25-2Y LCH	-0.0008% EZV95C4368V9
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 4.40000 L 06/24/25 DUB	-0.0008% ORO USD 5Y P 4.40000 L 06/24/25 DUB
FIN FUT AUS 3YR BOND SFE 06/16/25	-0.0008% FIN FUT AUS 3YR BOND SFE 06/16/25
ORO USD 5Y P 4.33000 L 09/25/25 DUB	-0.0009% ORO USD 5Y P 4.33000 L 09/25/25 DUB
IRS EUR 2.27000 03/12/40-15Y LCH	-0.0009% EZW3GVW00577
TURKISH LIRA	-0.0009% EZDPH4BVVDW3
TURKISH LIRA	-0.0009% EZHY2M3Z5L69
TURKISH LIRA	-0.0009% EZHB5DQNFQC8
ORO USD 5Y P 4.30000 L 06/25/25 DUB	-0.0010% ORO USD 5Y P 4.30000 L 06/25/25 DUB
OIS THB THORON/2.75000 09/18/24-10Y LCH	-0.0010% EZDB3ZD50XB1
IRS EUR 0.06350 11/17/22-30Y LCH	-0.0010% EZ9DK9TD5569
RFR USD SOFR/3.25000 03/19/25-30Y LCH	-0.0011% EZLKBMPX51B0
FNMA TBA 3.5% MAY 30YR	-0.0011% US01F0326581
RFR USD SOFR/3.9588* 02/06/25-30Y* LCH	-0.0011% EZNV8KC0QQ05
RFR USD SOFR/3.95913 02/12/25-30Y* LCH	-0.0011% EZNV8KC0QQ05
US Dollar Curr Fwd (USD) 20-JUN-25	-0.0011% US Dollar Curr Fwd (USD) 20-JUN-25
ORO USD 5Y P 4.25000 L 06/23/25 BOA	-0.0011% EZMSW77MQTT0
RFR GBP SONIO/3.75000 03/19/25-30Y LCH	-0.0011% EZ0141M3RG43
RFR USD SOFR/3.28000 03/19/25-1Y* CME	-0.0011% RFR USD SOFR/3.28000 03/19/25-1Y* CME
RFR USD SOFR/3.25000 06/18/25-10Y LCH	-0.0011% EZXZ4DC8KGZ4
IRS EUR 2.75000 09/18/24-15Y LCH	-0.0011% EZXBL50RQ4R6
U S TREASURY BOND	-0.0013% US912810ST60
PERUVIAN SOL-NDF	-0.0013% EZVHY9XY8J58
INDONESIAN RUPIAH-NDF	-0.0015% EZ45P5SZ3B84
RFR USD SOFR/3.84357 06/02/25-9Y* LCH	-0.0015% EZ2W6FQRCLD4
RFR JPY MUTK/0.0500 12/15/21-10Y LCH	-0.0015% EZBGMDDJHGZ6
TURKISH LIRA	-0.0016% EZX0WSW3JRN9
IRS EUR 2.00000 09/17/25-2Y LCH	-0.0017% EZR89VG8W7K1
IRS EUR 2.21300 03/12/40-15Y LCH	-0.0017% EZW3GVW00577
RFR USD SOFR/3.84329 06/02/25-9Y* LCH	-0.0017% EZ2W6FQRCLD4
POLISH ZLOTY	-0.0018% EZQ10SFD92H4
PERUVIAN SOL-NDF	-0.0018% EZ8R8J27F2B5
BRAZILIAN REAL-NDF	-0.0018% EZ49JWHDCJ32
INDONESIAN RUPIAH-NDF	-0.0019% EZ882Q3VZL52
Futures SCM JPY 0.0000% 05-01-50	-0.0019% Futures SCM JPY 0.0000% 05-01-50
Cleared OTC SCM EUR 0.0000% 05-01-50	-0.0019% Cleared OTC SCM EUR 0.0000% 05-01-50
TURKISH LIRA	-0.0020% EZRD5VB9WFJ0
INDONESIAN RUPIAH-NDF	-0.0025% EZ7F9C46ZY16
Futures SCM AUD 0.0000% 05-01-50	-0.0025% Futures SCM AUD 0.0000% 05-01-50
PERUVIAN SOL-NDF	-0.0027% EZ8WGHW95CL3
RFR USD SOFR/3.99801 02/13/25-30Y* LCH	-0.0027% EZNV8KC0QQ05
RFR USD SOFR/3.73411 06/02/25-4Y* LCH	-0.0028% EZ7PSC5SDVW6
CCS USD R USSOFR/JPYMUTKCALM -47 GST	-0.0028% EZM28Y9MPWW3
RFR JPY MUTK/1.50000 09/18/24-30Y LCH	-0.0028% EZQXMRMVPMD3
U S TREASURY BOND	-0.0029% US912810TG31

PERUVIAN SOL-NDF	-0.0030% EZ1BX1NYT9L5
SOUTH KOREA GOVT AS BP GST	-0.0030% EZLG31L0TX08
SOUTH KOREA GOVT AS BP MYC	-0.0030% EZLG31L0TX08
IRS EUR 3.00000 03/15/28-5Y LCH	-0.0032% EZQPHRCHTZH4
RFR USD SOFR/4.11647 02/14/25-30Y* LCH	-0.0033% EZNV8KCOQQ05
TURKISH LIRA	-0.0037% EZQHH8B6LW14
OIS SGD SIBSORA/2.75000 09/18/24-5Y LCH	-0.0039% EZPDMLY42MJ2
FNMA TBA 3.5% APR 30YR	-0.0039% US01F0326417
PERUVIAN SOL-NDF	-0.0042% EZ8QL2HBXN23
FIN FUT EURO-BOBL 5Y EUX 06/06/25	-0.0043% DE000F1B2NH5
RFR USD SOFR/3.76527 03/04/25-30Y* LCH	-0.0043% EZD73F8JTWY7
TURKISH LIRA	-0.0048% EZZ8MH6C7MR5
U S TREASURY BOND	-0.0048% US912810UG12
SWISS FRANCS	-0.0050% EZ1M0DQX1GQ0
RFR USD SOFR/4.10000 06/02/25-4Y* LCH	-0.0051% EZ7PSC5SDVW6
CHINESE - YUAN RENMINBI (CNH)	-0.0051% EZNT82RC5C54
PERUVIAN SOL-NDF	-0.0053% EZ9Z12MN4ZT7
IRS MYR P 3.75000 09/20/23-10Y GST	-0.0055% EZ14D1ZR6JH9
FNMA TBA 5.5% APR 30YR	-0.0056% US01F0526495
FIN FUT US ULTRA 30YR CBT 06/18/25	-0.0057% FIN FUT US ULTRA 30YR CBT 06/18/25
Euro Currency Trade Receivable	-0.0064% Euro Currency Trade Receivable
CHINESE - YUAN RENMINBI (CNH)	-0.0070% EZKY25J0J322
RFR USD SOFR/4.15000 06/02/25-9Y* LCH	-0.0079% EZ2W6FQRCLD4
FNMA TBA 2.0% APR 15YR	-0.0081% US01F0204481
TURKISH LIRA	-0.0083% EZFC3NP8QNX2
RFR USD SOFR/3.25000 03/19/25-10Y LCH	-0.0092% EZG5Z5S944W5
FNMA TBA 2.0% MAY 30YR	-0.0109% US01F0206536
Yen Trade Receivable	-0.0110% Yen Trade Receivable
DANISH KRONER	-0.0114% EZ1S8Q9R2JK6
CHINESE - YUAN RENMINBI (CNH)	-0.0132% EZNFTM7PZD81
BRAZILIAN REAL-NDF	-0.0134% EZ5F4WR88XP6
FIN FUT EUR-BUND 10YR EUX 06/06/25	-0.0135% DE000F1B2NG7
IRS CNY R 1.50000 03/18/26-5Y BPS	-0.0151% EZ2JY50F6GP6
IRS EUR 2.25000 09/17/25-30Y LCH	-0.0153% EZV4L1QCFM97
US Dollar Curr Fwd (USD) 21-APR-25	-0.0155% US Dollar Curr Fwd (USD) 21-APR-25
JAPANESE YEN	-0.0162% EZ1S8KL48JJ0
FNMA TBA 2.0% APR 30YR	-0.0165% US01F0206460
US Dollar Curr Fwd (USD) 14-APR-25	-0.0171% US Dollar Curr Fwd (USD) 14-APR-25
Zloty Trade Receivable	-0.0191% Zloty Trade Receivable
JAPANESE YEN	-0.0210% EZZLXCFQRZG3
EUROPEAN MONETARY UNION EURO	-0.0250% EZ241DMYP964
Ginnie Mae II Pool 6 01-APR-55 SS	-0.0285% US21H0606481
FIN FUT AUS 10YR BOND SFE 06/16/25	-0.0288% FIN FUT AUS 10YR BOND SFE 06/16/25
FNMA TBA 6.0% APR 30YR	-0.0320% US01F0606420
IRS EUR 30 Fixed 2.3800% 10-05-54	-0.0352% IRS EUR 30 Fixed 2.3800% 10-05-54
Fannie or Freddie 4.5 01-APR-55 N	-0.0376% US01F0426407
Ginnie Mae II Pool 3.5 01-APR-55 N	-0.0422% US21H0326478
Fannie or Freddie 6.5 01-APR-55 SS	-0.0464% US01F0626485
Euro Currency	-0.0479% Euro Currency
IRS HUF PAY Float 0.0000% 06-18-35	-0.0482% IRS HUF PAY Float 0.0000% 06-18-35
IRS BRL PAY Float 14.1500000% 01-02-29	-0.0533% IRS BRL PAY Float 14.1500000% 01-02-29
Fannie or Freddie 4.5 01-APR-40 N	-0.0557% US01F0424428
FIN FUT 10YR JGB OSE 06/13/25	-0.0601% FIN FUT 10YR JGB OSE 06/13/25
BRITISH POUND STERLING	-0.0734% EZ5NSPQBJ4Q7
Fannie or Freddie 2 01-APR-55 N	-0.0894% US01F0206460
IRS MXN PAY Float 0.0000% 06-16-27	-0.0949% IRS MXN PAY Float 0.0000% 06-16-27
Fannie or Freddie 3.5 01-MAY-55 N	-0.0963% US01F0326581
Fannie or Freddie 2.5 01-APR-55 N	-0.1075% US01F0226427
IRS EUR 7 Fixed 2.2500% 02-17-32	-0.1151% IRS EUR 7 Fixed 2.2500% 02-17-32
IRS EUR Fixed 2.4700% 02-15-34	-0.1159% IRS EUR Fixed 2.4700% 02-15-34
IRO EUR 25Y P 0.45100 L 05/23/25 BPS	-0.1196% IRO EUR 25Y P 0.45100 L 05/23/25 BPS
IRS EUR 9 Fixed 2.7200% 02-15-33	-0.1309% IRS EUR 9 Fixed 2.7200% 02-15-33

Fannie or Freddie 4 01-APR-55 N	-0.1309% US01F0406441
Fannie or Freddie 3.5 01-APR-55 N	-0.1319% US01F0326417
Fannie or Freddie 3 01-APR-55 N	-0.1657% US01F0306450
IRS EUR Fixed 2.8100% 04-23-29	-0.1726% IRS EUR Fixed 2.8100% 04-23-29
IRS EUR 5 Fixed 2.7800% 04-12-29	-0.2481% IRS EUR 5 Fixed 2.7800% 04-12-29
IRS EUR 3 Fixed 2.3800% 04-12-28	-0.3142% IRS EUR 3 Fixed 2.3800% 04-12-28
CASH Uninvested USD	-0.4053% CASH Uninvested USD
US Dollar Curr Fwd (USD) 07-MAY-25	-0.4302% US Dollar Curr Fwd (USD) 07-MAY-25
EUROPEAN MONETARY UNION EURO	-0.4376% EZ802X3Z9HM8
IRS KRW PAY Float 0.0000% 03-19-30	-0.5913% IRS KRW PAY Float 0.0000% 03-19-30
New Zealand Dollar	-0.6367% New Zealand Dollar
NEW ZEALAND DOLLAR	-0.8263% EZDP0KQCYC47
US Dollar Trade Receivable	-0.8565% US Dollar Trade Receivable
IRS EUR 5 Fixed 2.4100% 03-19-30	-0.9527% IRS EUR 5 Fixed 2.4100% 03-19-30
IRS SEK Float 0.0000% 03-19-30	-0.9770% IRS SEK Float 0.0000% 03-19-30