

Portfolio of Investments

| Investments in Securities                                 | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|---|----------|----------|------------|------------|-----------------|
| 1011778 BC ULC / New Red Finance                          | 5.75     | 4/15/25  | 805,000    | 826,131    | 0.218%          |
| 10X Genomics  |          |          | 181        | 13,769     | 0.004%          |
| 58.com  |          |          | 22,100     | 0          | 0.000%          |
| 7 Acquisition   |          |          | 49,900     | 502,244    | 0.133%          |
| AbbVie  |          |          | 553        | 89,647     | 0.024%          |
| Abcam   |          |          | 309        | 5,585      | 0.001%          |
| Acadia Realty Trust, REIT                                 |          |          | 576        | 12,482     | 0.003%          |
| Advanced Micro Devices                                    |          |          | 2,976      | 325,396    | 0.086%          |
| Adyen   |          |          | 96         | 190,147    | 0.050%          |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3        | 10/29/28 | 150,000    | 137,344    | 0.036%          |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.5      | 1/15/25  | 225,000    | 220,282    | 0.058%          |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.3      | 1/30/32  | 310,000    | 279,324    | 0.074%          |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 0.97     | 9/29/23  | 150,000    | 148,115    | 0.039%          |
| Aeropuerto Internacional De Tocumen                       | 4        | 8/11/41  | 200,000    | 182,117    | 0.048%          |
| AGCO  |          |          | 143        | 20,882     | 0.006%          |
| Agilent Technologies                                      |          |          | 520        | 68,812     | 0.018%          |
| Agiliti Health  | 3.5      | 1/4/26   | 291,487    | 289,301    | 0.076%          |
| Ahren Acquisition   |          |          | 72,251     | 726,845    | 0.192%          |
| Airbnb  |          |          | 180        | 30,917     | 0.008%          |
| Airbus  |          |          | 11,430     | 1,379,241  | 0.365%          |
| Air Lease   |          |          | 1,876      | 83,763     | 0.022%          |
| Air Liquide   |          |          | 189        | 33,064     | 0.009%          |
| Air Products & Chemicals                                  |          |          | 162        | 40,485     | 0.011%          |
| Air Transport Services Group                              |          |          | 1,177      | 39,371     | 0.010%          |
| Aker BP   |          |          | 700        | 26,109     | 0.007%          |
| Akoya Biosciences   |          |          | 1,837      | 20,189     | 0.005%          |
| Akzo Nobel  |          |          | 451        | 38,751     | 0.010%          |
| Alamo   |          |          | 94         | 13,516     | 0.004%          |
| Albemarle   |          |          | 119        | 26,317     | 0.007%          |
| Alexandria Real Estate, REIT                              |          |          | 103        | 20,729     | 0.005%          |
| Alfa Laval  |          |          | 2,350      | 80,834     | 0.021%          |
| Alibaba Group Holding                                     |          |          | 7,600      | 103,715    | 0.027%          |
| Allegiant Travel  |          |          | 240        | 38,974     | 0.010%          |
| Alnylam Pharmaceuticals                                   |          |          | 307        | 50,130     | 0.013%          |
| Alphabet Class A  |          |          | 248        | 689,775    | 0.182%          |
| Alphabet Class C  |          |          | 130        | 363,089    | 0.096%          |
| ALS Queensland  |          |          | 1,385      | 13,753     | 0.004%          |
| Alstom  |          |          | 2,753      | 64,417     | 0.017%          |
| Altera Infrastructure LP/Teekay offshore Finance          | 8.5      | 7/15/23  | 170,000    | 93,925     | 0.025%          |
| Altice France Holding                                     | 4        | 2/15/28  | 100,000    | 95,171     | 0.025%          |
| Amadeus IT  |          |          | 9,822      | 638,608    | 0.169%          |
| Amazon.com  |          |          | 907        | 2,956,775  | 0.782%          |
| Ameren  |          |          | 237        | 22,221     | 0.006%          |
| American Airlines   | 11.75    | 7/15/25  | 240,000    | 279,600    | 0.074%          |
| American Airlines Inc/AAdvantage Loyalty IP               | 5.5      | 4/20/26  | 500,000    | 502,500    | 0.133%          |
| American Airlines Inc/AAdvantage Loyalty IP               | 5.75     | 4/20/29  | 280,000    | 277,900    | 0.073%          |
| American Campus Communities, REIT                         |          |          | 356        | 19,925     | 0.005%          |
| American International Group                              |          |          | 1,495      | 93,841     | 0.025%          |
| American Tower, REIT                                      |          |          | 500        | 125,610    | 0.033%          |
| Amgen   |          |          | 136        | 32,888     | 0.009%          |
| Amur Equipment Finance Receivables X                      | 5.02     | 12/20/28 | 465,000    | 448,142    | 0.118%          |
| Anthem  |          |          | 188        | 92,349     | 0.024%          |
| Anticimex Global  | 4        | 11/16/28 | 600,000    | 589,686    | 0.156%          |
| Anticimex Global  | 4.5      | 11/16/28 | 100,000    | 99,000     | 0.026%          |
| Apellis Pharmaceuticals                                   | 3.5      | 9/15/26  | 145,000    | 227,372    | 0.060%          |
| Apellis Pharmaceuticals                                   |          |          | 356        | 18,088     | 0.005%          |
| Apollo Global Management                                  |          |          | 690        | 42,773     | 0.011%          |
| Apple   |          |          | 5,131      | 895,924    | 0.237%          |
| Apple Hospitality REIT, REIT                              |          |          | 1,004      | 18,042     | 0.005%          |
| Applied Systems   | 4.03     | 9/19/24  | 798,385    | 792,197    | 0.209%          |
| Applied Systems   | 6.51     | 9/19/25  | 375,000    | 372,364    | 0.098%          |
| Aptiv PLC / Aptiv   | 4.15     | 5/1/52   | 360,000    | 336,498    | 0.089%          |
| Arch Capital Group  |          |          | 659        | 31,909     | 0.008%          |
| Ardagh Packaging Finance PLC / Ardagh Holdings USA        | 5.25     | 4/30/25  | 2,400,000  | 2,400,000  | 0.634%          |
| Arena Fortify Acquisition                                 |          |          | 49,240     | 491,908    | 0.130%          |

|  |      |          |               |           |        |
|--|------|----------|---------------|-----------|--------|
| Arena Fortify Acquisition                                  |      |          | 24,620        | 6,155     | 0.002% |
| Aretec   | 4.71 | 10/1/25  | 89,537        | 88,680    | 0.023% |
| Argenx, ADR  |      |          | 135           | 42,567    | 0.011% |
| Arista Networks  |      |          | 1,600         | 222,368   | 0.059% |
| Armstrong Worldwide Industries                             |      |          | 383           | 34,474    | 0.009% |
| Asana  |      |          | 783           | 31,297    | 0.008% |
| Ascendis Pharma  | 2.25 | 4/1/28   | 470,000       | 486,041   | 0.128% |
| Ascendis Pharma, ADR                                       |      |          | 1,354         | 158,905   | 0.042% |
| Ashtead  |      |          | 11,508        | 724,594   | 0.192% |
| Asics  |      |          | 1,400         | 27,016    | 0.007% |
| ASML Holding   |      |          | 939           | 627,460   | 0.166% |
| ASP Chromaflo Intermediate Holdings                        | 4.5  | 11/20/23 | 757,823       | 757,823   | 0.200% |
| Assurant   |      |          | 88            | 16,001    | 0.004% |
| AstraZeneca, ADR   |      |          | 1,739         | 115,365   | 0.030% |
| Asurion  | 3.58 | 11/3/23  | 1,269,489     | 1,260,602 | 0.333% |
| Asurion  | 5.71 | 1/20/29  | 700,000       | 683,375   | 0.181% |
| Asurion  | 5.71 | 1/31/28  | 101,879       | 99,739    | 0.026% |
| Atlassian  |      |          | 2,644         | 776,887   | 0.205% |
| Aurora Innovation  |      |          | 1,603         | 8,961     | 0.002% |
| AvalonBay Communities, REIT                                |      |          | 893           | 221,794   | 0.059% |
| Avantor  |      |          | 692           | 23,403    | 0.006% |
| Avery Dennison   |      |          | 115           | 20,007    | 0.005% |
| Avolon Holdings Funding                                    | 2.75 | 2/21/28  | 40,000        | 35,800    | 0.009% |
| Axian Telecom  | 7.38 | 2/16/27  | 230,000       | 226,550   | 0.060% |
| Axis Bank  |      |          | 35,927        | 358,061   | 0.095% |
| Axis Capital Holdings                                      |      |          | 417           | 25,216    | 0.007% |
| Bahamas Government International Bond                      | 8.95 | 10/15/32 | 250,000       | 201,940   | 0.053% |
| Ball   |      |          | 897           | 80,730    | 0.021% |
| BAMLL Commercial Mortgage Securities Trust 2021-JACX       | 3.15 | 9/15/38  | 515,000       | 507,321   | 0.134% |
| BAMLL Commercial Mortgage Securities Trust 2021-JACX       | 4.15 | 9/15/38  | 100,000       | 98,165    | 0.026% |
| Bank of America  |      |          | 3,143         | 129,554   | 0.034% |
| Bank of New York Mellon                                    |      |          | 1,256         | 62,335    | 0.016% |
| BankUnited   |      |          | 552           | 24,266    | 0.006% |
| Barings BDC  |      |          | 1,481         | 15,314    | 0.004% |
| Battery Future Acquisition                                 |      |          | 73,400        | 737,670   | 0.195% |
| Bausch Health  | 6.13 | 4/15/25  | 2,136,000     | 2,152,020 | 0.569% |
| Bausch Health Americas                                     | 2.86 | 11/27/25 | 753,333       | 745,800   | 0.197% |
| Bausch Health Americas                                     | 9.25 | 4/1/26   | 800,000       | 822,000   | 0.217% |
| Bausch Health Americas                                     | 3.21 | 6/2/25   | 600,000       | 594,498   | 0.157% |
| Bawag  |      |          | 447           | 22,555    | 0.006% |
| BBCMS 2019-BWAY Mortgage Trust                             | 3.25 | 11/15/34 | 130,000       | 122,456   | 0.032% |
| Beard Energy Transition Acquisition                        |      |          | 74,100        | 749,892   | 0.198% |
| Becton, Dickinson & Company                                |      |          | 195           | 51,870    | 0.014% |
| BeiGene, ADR   |      |          | 66            | 12,448    | 0.003% |
| Beijing Capital International Airport                      |      |          | 44,000        | 25,578    | 0.007% |
| Belden   |      |          | 1,271         | 70,413    | 0.019% |
| BFLD 2019-DPLO   | 2.94 | 10/15/34 | 85,000        | 81,919    | 0.022% |
| Bhp  |      |          | 2,150         | 82,877    | 0.022% |
| BIG Commercial Mortgage Trust 2022-BIG                     | 2.64 | 2/15/39  | 315,000       | 312,729   | 0.083% |
| Bill.Com Holdings  |      |          | 1,148         | 260,355   | 0.069% |
| Biogen   |      |          | 86            | 18,112    | 0.005% |
| BioNTech, ADR  |      |          | 276           | 47,075    | 0.012% |
| Blackbird Capital Aircraft Lease Securitization Ltd 2016-1 | 4.21 | 12/16/41 | 427,364       | 398,788   | 0.105% |
| Black Knight   |      |          | 176           | 10,206    | 0.003% |
| Blackstone Mortgage Trust                                  | 5.5  | 3/15/27  | 665,000       | 664,292   | 0.176% |
| Block  |      |          | 1,661         | 225,232   | 0.060% |
| Blueprint Medicines  |      |          | 223           | 14,245    | 0.004% |
| BM&FBOVESPA  |      |          | 86,013        | 283,455   | 0.075% |
| Boeing   |      |          | 503           | 96,325    | 0.025% |
| Boliden  |      |          | 1,889         | 95,291    | 0.025% |
| Bonos de la Tesoreria de la Republica en pesos             | 4.5  | 3/1/26   | 1,180,000,000 | 1,398,700 | 0.370% |
| Booking Holdings   |      |          | 45            | 105,680   | 0.028% |
| BPR Trust 2021-NRD   | 5.93 | 12/15/23 | 175,000       | 171,567   | 0.045% |
| Braskem Netherlands Finance BV                             | 5.88 | 1/31/50  | 200,000       | 198,785   | 0.053% |
| Brazil Notas do Tesouro Nacional Serie                     | 6    | 5/15/25  | 4,846,405     | 1,039,445 | 0.275% |
| Brazil Notas do Tesouro Nacional Serie F                   | 10   | 1/1/27   | 7,665,000     | 1,534,683 | 0.406% |
| Brazil Notas do Tesouro Nacional Serie F                   | 10   | 1/1/33   | 1,260,000     | 238,434   | 0.063% |
| BRC  |      |          | 2,221         | 9,928     | 0.003% |
| Bright Horizons Family Solutions                           |      |          | 1,512         | 200,627   | 0.053% |
| Broadcom   |      |          | 285           | 179,459   | 0.047% |
| Brookfield Asset Management                                |      |          | 458           | 25,909    | 0.007% |
| Bruker   |      |          | 473           | 30,414    | 0.008% |

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| Bullpen Parlay Acquisition                                 |      |          | 72,300    | 722,639   | 0.191% |
| Bundesrepublik deutschland Bundesanleihe                   | 0.5  | 8/15/27  | 1,347,000 | 1,499,521 | 0.396% |
| Burlington Stores  |      |          | 244       | 44,449    | 0.012% |
| BX Commercial Mortgage Trust 2019-IMC                      | 2.55 | 4/15/34  | 160,000   | 155,994   | 0.041% |
| BX Trust 2021-VIEW   | 4.33 | 6/15/23  | 160,000   | 154,164   | 0.041% |
| C4 therapeutics  |      |          | 418       | 10,141    | 0.003% |
| Cactus   |      |          | 361       | 20,483    | 0.005% |
| CAFL 2021-RTL1 Issuer                                      | 3.1  | 3/28/29  | 830,000   | 778,706   | 0.206% |
| Calpine  | 3.75 | 3/1/31   | 915,000   | 818,925   | 0.216% |
| Camden Property Trust, REIT                                |      |          | 145       | 24,099    | 0.006% |
| Canadian Government Real Return Bond                       | 4    | 12/1/31  | 270,303   | 295,475   | 0.078% |
| Canadian Natural Resources                                 |      |          | 507       | 31,394    | 0.008% |
| Canadian Pacific Railway                                   |      |          | 1,215     | 100,286   | 0.027% |
| Cano Health  | 6.25 | 10/1/28  | 200,000   | 192,500   | 0.051% |
| Cano Health  | 5.25 | 11/23/27 | 109,724   | 107,873   | 0.029% |
| Cantor Commercial Real Estate Lending 2019-CF1             | 4.12 | 5/15/52  | 125,000   | 116,254   | 0.031% |
| Cantor Commercial Real Estate Lending 2019-CF1             | 4.66 | 5/15/52  | 80,000    | 69,978    | 0.018% |
| Capital One Financial                                      |      |          | 543       | 71,290    | 0.019% |
| Capitalworks Emerging Markets Acq                          |      |          | 72,800    | 734,188   | 0.194% |
| Capri Holdings   |      |          | 701       | 36,024    | 0.010% |
| Carnival   | 6    | 5/1/29   | 410,000   | 385,400   | 0.102% |
| Carpenter Technology                                       | 7.63 | 3/15/30  | 255,000   | 260,419   | 0.069% |
| Carvana  |      |          | 221       | 26,363    | 0.007% |
| Catalent   |      |          | 229       | 25,396    | 0.007% |
| Caterpillar  |      |          | 136       | 30,304    | 0.008% |
| Cboe Global Markets  |      |          | 239       | 27,346    | 0.007% |
| CC Neuberger Principal Holdings III                        |      |          | 41,992    | 414,041   | 0.109% |
| CC Neuberger Principal Holdings III                        |      |          | 8,398     | 5,207     | 0.001% |
| CD&R Smokey Buyer  | 6.75 | 7/15/25  | 170,000   | 174,675   | 0.046% |
| Cedar Fair   |      |          | 744       | 40,771    | 0.011% |
| Cellnex Telecom  |      |          | 1,083     | 52,119    | 0.014% |
| Centene  |      |          | 959       | 80,738    | 0.021% |
| Cerevel therapeutics Holdings                              |      |          | 488       | 17,085    | 0.005% |
| Ceridian HCM Holding                                       |      |          | 221       | 15,108    | 0.004% |
| CF Industries  |      |          | 225       | 23,189    | 0.006% |
| ChampionX  |      |          | 933       | 22,840    | 0.006% |
| Change Healthcare Holdings LLC / Change Healthcare Finance | 5.75 | 3/1/25   | 2,400,000 | 2,394,000 | 0.633% |
| Charles Schwab   |      |          | 15,832    | 1,334,796 | 0.353% |
| Charter Communications                                     |      |          | 246       | 134,198   | 0.035% |
| Charter Next Generation                                    | 4.5  | 12/1/27  | 610,545   | 606,729   | 0.160% |
| Chevron  |      |          | 647       | 105,351   | 0.028% |
| Chipotle Mexican Grill                                     |      |          | 22        | 34,805    | 0.009% |
| Chubb  |      |          | 562       | 120,212   | 0.032% |
| Cigna  |      |          | 189       | 45,286    | 0.012% |
| Citigroup  |      |          | 1,235     | 65,949    | 0.017% |
| Citizens Financial   |      |          | 571       | 25,883    | 0.007% |
| Citrix Systems   | 3.3  | 3/1/30   | 1,200,000 | 1,185,377 | 0.313% |
| Clear Channel International BV                             | 6.63 | 8/1/25   | 800,000   | 814,000   | 0.215% |
| CME Group  |      |          | 1,516     | 360,596   | 0.095% |
| CMS Energy   |      |          | 322       | 22,521    | 0.006% |
| CNA Financial  |      |          | 417       | 20,275    | 0.005% |
| CNT Holdings I   | 4.25 | 11/8/27  | 595,489   | 591,642   | 0.156% |
| Coca-Cola  |      |          | 1,916     | 118,792   | 0.031% |
| Cologix Canadian Issuer                                    | 4.94 | 1/25/52  | 305,000   | 235,424   | 0.062% |
| Cologix Data Centers US Issuer                             | 3.3  | 12/26/51 | 125,000   | 120,310   | 0.032% |
| Colorado Health Facilities Authority                       | 4.48 | 12/1/40  | 250,000   | 260,205   | 0.069% |
| Comcast  |      |          | 2,386     | 111,713   | 0.030% |
| COMM 2014-CCRE19 Mortgage Trust                            | 4.2  | 8/10/47  | 175,000   | 155,751   | 0.041% |
| Commonwealth of Puerto Rico                                | 0    | 11/1/43  | 226,720   | 121,862   | 0.032% |
| Commonwealth of Puerto Rico                                | 5.25 | 7/1/23   | 50,917    | 52,153    | 0.014% |
| Commonwealth of Puerto Rico                                | 0    | 7/1/24   | 23,451    | 21,399    | 0.006% |
| Commonwealth of Puerto Rico                                | 5.38 | 7/1/25   | 50,774    | 53,569    | 0.014% |
| Commonwealth of Puerto Rico                                | 5.63 | 7/1/27   | 50,314    | 54,937    | 0.015% |
| Commonwealth of Puerto Rico                                | 5.63 | 7/1/29   | 49,497    | 55,199    | 0.015% |
| Commonwealth of Puerto Rico                                | 5.75 | 7/1/31   | 48,077    | 54,760    | 0.014% |
| Commonwealth of Puerto Rico                                | 4    | 7/1/33   | 45,589    | 44,505    | 0.012% |
| Commonwealth of Puerto Rico                                | 0    | 7/1/33   | 58,668    | 33,881    | 0.009% |
| Commonwealth of Puerto Rico                                | 4    | 7/1/35   | 40,979    | 39,545    | 0.010% |
| Commonwealth of Puerto Rico                                | 4    | 7/1/37   | 35,170    | 33,769    | 0.009% |
| Commonwealth of Puerto Rico                                | 4    | 7/1/41   | 47,818    | 45,409    | 0.012% |
| Commonwealth of Puerto Rico                                | 4    | 7/1/46   | 49,730    | 46,780    | 0.012% |
| Compass Group  |      |          | 3,478     | 74,847    | 0.020% |

|   |      |          |           |           |        |
|---|------|----------|-----------|-----------|--------|
| Concord Acquisition Corp III                  |      |          | 49,500    | 500,940   | 0.132% |
| Confluent                                     |      |          | 1,144     | 46,904    | 0.012% |
| Connecticut Avenue Securities Trust 2022-R01  | 1.1  | 12/25/41 | 199,592   | 197,571   | 0.052% |
| Connecticut Avenue Securities Trust 2022-R01  | 3.25 | 12/25/41 | 480,000   | 445,323   | 0.118% |
| Connecticut Avenue Securities Trust 2022-R02  | 4.6  | 1/25/42  | 540,000   | 509,559   | 0.135% |
| Connecticut Avenue Securities Trust 2022-R03  | 2.2  | 3/25/42  | 380,000   | 379,555   | 0.100% |
| ConnectWise                                   | 4    | 9/29/28  | 598,500   | 593,712   | 0.157% |
| ConocoPhillips                                |      |          | 2,252     | 225,200   | 0.060% |
| Cooper Companies                              |      |          | 56        | 23,385    | 0.006% |
| Costco Wholesale                              |      |          | 633       | 364,513   | 0.096% |
| Coupa Software                                |      |          | 229       | 23,273    | 0.006% |
| CrowdStrike Holdings                          |      |          | 272       | 61,766    | 0.016% |
| Crown Castle International, REIT              |      |          | 616       | 113,714   | 0.030% |
| CSMC 2020-TMIC                                | 7.15 | 12/15/35 | 100,000   | 101,309   | 0.027% |
| CubeSmart, REIT                               |      |          | 398       | 20,708    | 0.005% |
| Cummins                                       |      |          | 548       | 112,400   | 0.030% |
| Cvent   | 4.21 | 11/29/24 | 276,416   | 272,731   | 0.072% |
| Daiichi Sankyo                                |      |          | 22,500    | 491,332   | 0.130% |
| Danaher                                       |      |          | 537       | 157,518   | 0.042% |
| Darling Ingredients                           |      |          | 448       | 36,010    | 0.010% |
| Datadog                                       |      |          | 493       | 74,675    | 0.020% |
| Davide Campari-Milano                         |      |          | 4,021     | 46,640    | 0.012% |
| Deephaven Residential Mortgage Trust 2021-2   | 3.17 | 4/25/66  | 135,000   | 119,730   | 0.032% |
| Deere   |      |          | 76        | 31,575    | 0.008% |
| Delivery Hero                                 |      |          | 333       | 14,513    | 0.004% |
| Delta Topco                                   | 8    | 12/1/28  | 310,000   | 303,282   | 0.080% |
| Denali therapeutics                           |      |          | 390       | 12,546    | 0.003% |
| Deppon Logistics                              |      |          | 3,300     | 8,355     | 0.002% |
| Derwent London                                |      |          | 12,088    | 507,409   | 0.134% |
| Deutsche Bundesrepublik Inflation Linked Bond | 0.1  | 4/15/26  | 2,080,219 | 2,592,119 | 0.685% |
| Deutsche Bundesrepublik Inflation Linked Bond | 0.5  | 4/15/30  | 1,013,387 | 1,388,119 | 0.367% |
| Devon Energy                                  |      |          | 1,272     | 75,213    | 0.020% |
| Dexcom  |      |          | 63        | 32,231    | 0.009% |
| Diamond BC BV                                 | 3.25 | 9/29/28  | 518,700   | 507,548   | 0.134% |
| Dime Community Bancshares                     |      |          | 720       | 24,890    | 0.007% |
| Direct Line Insurance                         |      |          | 6,548     | 23,595    | 0.006% |
| DISH DBS                                      | 5.13 | 6/1/29   | 795,000   | 671,775   | 0.178% |
| DISH Network                                  | 3.38 | 8/15/26  | 97,000    | 88,310    | 0.023% |
| DKT Finance ApS                               | 9.38 | 6/17/23  | 1,200,000 | 1,200,000 | 0.317% |
| Dollar General                                |      |          | 303       | 67,457    | 0.018% |
| Dominican Republic International Bond         | 5.5  | 2/22/29  | 255,000   | 252,450   | 0.067% |
| Dominican Republic International Bond         | 6    | 2/22/33  | 925,000   | 906,278   | 0.240% |
| Dominion Energy                               |      |          | 286       | 24,301    | 0.006% |
| DoorDash                                      |      |          | 2,092     | 245,161   | 0.065% |
| Douglas Emmett, REIT                          |      |          | 465       | 15,540    | 0.004% |
| Doximity                                      |      |          | 602       | 31,358    | 0.008% |
| DraftKings                                    |      |          | 662       | 12,889    | 0.003% |
| East West Bancorp                             |      |          | 527       | 41,644    | 0.011% |
| ECI Macola/Max Holding                        | 4.76 | 11/9/27  | 431,076   | 425,256   | 0.112% |
| Ecuador Government International Bond         | 1    | 7/31/35  | 545,000   | 356,980   | 0.094% |
| Edelman Financial Engines Center              | 7.21 | 7/20/26  | 805,000   | 792,120   | 0.209% |
| eG Global Finance                             | 8.5  | 10/30/25 | 600,000   | 612,750   | 0.162% |
| Elara Hgv Timeshare Issuer 2019               | 3.45 | 1/25/34  | 76,562    | 73,548    | 0.019% |
| Element Solutions                             |      |          | 1,074     | 23,521    | 0.006% |
| e.l.f. Beauty                                 |      |          | 1,195     | 30,867    | 0.008% |
| Eli Lilly And                                 |      |          | 2,092     | 599,086   | 0.158% |
| Ellington Financial Mortgage Trust 2021-2     | 3.2  | 6/25/66  | 265,000   | 239,758   | 0.063% |
| El Salvador Government International Bond     | 5.88 | 1/30/25  | 1,090,000 | 611,708   | 0.162% |
| Enbridge                                      |      |          | 352       | 16,224    | 0.004% |
| Encore Capital                                |      |          | 561       | 35,192    | 0.009% |
| Enerflex                                      |      |          | 1,287     | 8,246     | 0.002% |
| Engineered Machinery Holdings                 | 4.76 | 5/19/28  | 402,969   | 396,812   | 0.105% |
| Engineered Machinery Holdings                 | 7.51 | 5/21/29  | 145,000   | 143,731   | 0.038% |
| Engineered Machinery Holdings                 | 7.01 | 5/21/29  | 465,000   | 462,094   | 0.122% |
| Entegris                                      |      |          | 170       | 22,314    | 0.006% |
| EOG Resources                                 |      |          | 1,432     | 170,737   | 0.045% |
| Epicor Software                               | 8.75 | 7/31/28  | 605,000   | 616,344   | 0.163% |
| Epiroc  |      |          | 1,498     | 27,046    | 0.007% |
| EQRx  |      |          | 2,200     | 1,782     | 0.000% |
| Equinix, REIT                                 |      |          | 154       | 114,209   | 0.030% |
| Equinor                                       |      |          | 2,536     | 94,686    | 0.025% |
| Equitable Holdings                            |      |          | 1,129     | 34,897    | 0.009% |

|   |       |          |         |           |        |
|---|-------|----------|---------|-----------|--------|
| Equity LifeStyle Properties, REIT                             |       |          | 306     | 23,403    | 0.006% |
| Equity Residential, REIT                                      |       |          | 2,462   | 221,383   | 0.059% |
| ERO Copper  | 6.5   | 2/15/30  | 440,000 | 429,796   | 0.114% |
| ERO Copper  |       |          | 1,056   | 15,466    | 0.004% |
| Erste Group Bank  |       |          | 207     | 7,549     | 0.002% |
| Essex Property Trust, REIT                                    |       |          | 78      | 26,947    | 0.007% |
| Estee Lauder  |       |          | 1,387   | 377,708   | 0.100% |
| Etsy  |       |          | 203     | 25,229    | 0.007% |
| Eucrates Biomedical Acquisition                               |       |          | 9,800   | 96,628    | 0.026% |
| Eucrates Biomedical Acquisition                               |       |          | 3,266   | 572       | 0.000% |
| Euronet Worldwide   |       |          | 430     | 55,965    | 0.015% |
| Exact Sciences  |       |          | 6,458   | 451,543   | 0.119% |
| Exelixis  |       |          | 952     | 21,582    | 0.006% |
| Expedia   |       |          | 3,249   | 635,732   | 0.168% |
| Experian  |       |          | 10,675  | 411,261   | 0.109% |
| ExteNet LLC 2019-1  | 4.14  | 7/26/49  | 260,000 | 258,473   | 0.068% |
| Exterran Energy Solutions LP / EES Finance                    | 8.13  | 5/1/25   | 375,000 | 376,875   | 0.100% |
| Fancl   |       |          | 8,800   | 196,020   | 0.052% |
| Farfetch  |       |          | 869     | 13,139    | 0.003% |
| Fate Therapeutics   |       |          | 329     | 12,755    | 0.003% |
| FedEx   |       |          | 519     | 120,091   | 0.032% |
| Ferrari   |       |          | 2,502   | 545,661   | 0.144% |
| Fertitta Entertainment LLC/NV                                 | 4.5   | 1/12/29  | 500,000 | 496,875   | 0.131% |
| Fifth Third Bancorp   |       |          | 1,412   | 60,772    | 0.016% |
| Figs  |       |          | 1,171   | 25,200    | 0.007% |
| Filtration  | 4     | 10/21/28 | 647,875 | 639,777   | 0.169% |
| Finance of America HECM Buyout 2022-HB1                       | 5.08  | 2/25/32  | 460,000 | 452,258   | 0.120% |
| First American Financial                                      |       |          | 277     | 17,955    | 0.005% |
| Fiserv  |       |          | 228     | 23,119    | 0.006% |
| Five9   |       |          | 771     | 85,118    | 0.022% |
| Fleet US Bidco  | 3.46  | 10/7/26  | 87,567  | 86,691    | 0.023% |
| Floor & decor Holdings  |       |          | 314     | 25,434    | 0.007% |
| FMC   |       |          | 776     | 102,098   | 0.027% |
| FOCUS Brands Funding  | 5.18  | 10/30/48 | 764,325 | 763,260   | 0.202% |
| Fortive   |       |          | 238     | 14,501    | 0.004% |
| Freddie Mac STACR REMIC Trust 2022-HQA1                       | 2.15  | 3/25/42  | 670,000 | 670,815   | 0.177% |
| Freddie Mac Structured Agency Credit Risk debt Notes          | 1.4   | 2/25/42  | 146,297 | 145,415   | 0.038% |
| Freddie Mac Structured Agency Credit Risk debt Notes          | 3.85  | 2/25/42  | 665,000 | 650,254   | 0.172% |
| Freshpet  |       |          | 2,167   | 222,421   | 0.059% |
| FXI Holdings  | 12.25 | 11/15/26 | 800,000 | 860,000   | 0.227% |
| Galp Energia Sgps   |       |          | 5,030   | 63,593    | 0.017% |
| Games & Esports Experience Acquisition                        |       |          | 72,400  | 731,964   | 0.193% |
| GCM Mining  | 6.88  | 8/9/26   | 640,000 | 572,800   | 0.151% |
| GE  |       |          | 15,860  | 1,451,190 | 0.384% |
| Generac Holdings  |       |          | 182     | 54,101    | 0.014% |
| Genmab  |       |          | 62      | 22,392    | 0.006% |
| Global Net Lease Inc / Global Net Lease Operating Partnership | 3.75  | 12/15/27 | 800,000 | 737,317   | 0.195% |
| Globo Comunicacao E Participacoes                             | 5.5   | 1/14/32  | 280,000 | 252,503   | 0.067% |
| Globo Comunicacao E Participacoes                             | 4.88  | 1/22/30  | 700,000 | 619,924   | 0.164% |
| Goldman Sachs   |       |          | 225     | 74,273    | 0.020% |
| Goodman Group   |       |          | 1,015   | 17,251    | 0.005% |
| GPD   | 10.13 | 4/1/26   | 450,000 | 467,438   | 0.124% |
| Great Wolf Trust 2019-WOLF                                    | 3.53  | 12/15/36 | 180,000 | 171,440   | 0.045% |
| Gree Electric Appliances Inc of Zhuhai                        |       |          | 13,500  | 68,360    | 0.018% |
| Green Visor Financial Tech Acq Corp I                         |       |          | 49,800  | 498,000   | 0.132% |
| Green Visor Financial Technology Acquisition Corp I           |       |          | 24,900  | 8,091     | 0.002% |
| Guardant Health   |       |          | 216     | 14,308    | 0.004% |
| GVS   |       |          | 2,429   | 21,972    | 0.006% |
| Hamamatsu Photonics KK  |       |          | 1,000   | 53,113    | 0.014% |
| Hanover Insurance Group                                       |       |          | 150     | 22,428    | 0.006% |
| Hardees Funding   | 2.87  | 6/20/51  | 267,975 | 243,034   | 0.064% |
| Harmonic Drive Systems  |       |          | 6,100   | 209,489   | 0.055% |
| Hartford Financial Services                                   |       |          | 959     | 68,866    | 0.018% |
| HashiCorp   |       |          | 687     | 37,098    | 0.010% |
| HCA   | 3.63  | 3/15/32  | 460,000 | 450,656   | 0.119% |
| HCA   | 4.38  | 3/15/42  | 150,000 | 147,647   | 0.039% |
| HCA   | 4.63  | 3/15/52  | 460,000 | 465,997   | 0.123% |
| HCA Healthcare  |       |          | 197     | 49,372    | 0.013% |
| HDFC Bank   |       |          | 14,330  | 275,928   | 0.073% |
| Heartland dental  | 3.71  | 4/30/25  | 992,274 | 979,335   | 0.259% |
| Heineken  |       |          | 385     | 36,818    | 0.010% |
| Helios Towers   |       |          | 5,418   | 8,211     | 0.002% |

|   |       |          |             |           |        |
|---|-------|----------|-------------|-----------|--------|
| Hess                                    |       |          | 464         | 49,667    | 0.013% |
| Hexpol                                  |       |          | 1,321       | 12,894    | 0.003% |
| Hightower Holding                       | 6.75  | 4/15/29  | 245,000     | 241,631   | 0.064% |
| Hilton Worldwide Holdings               |       |          | 525         | 79,664    | 0.021% |
| Hologic                                 |       |          | 489         | 37,565    | 0.010% |
| Home Bancshares                         |       |          | 574         | 12,972    | 0.003% |
| Home Depot                              |       |          | 652         | 195,163   | 0.052% |
| Home Point Capital                      | 5     | 2/1/26   | 285,000     | 232,988   | 0.062% |
| Honeywell International                 |       |          | 762         | 148,270   | 0.039% |
| Hoshizaki                               |       |          | 1,400       | 96,040    | 0.025% |
| Huayu Automotive Systems                |       |          | 7,400       | 23,117    | 0.006% |
| Huazhu, ADR                             |       |          | 11,587      | 382,255   | 0.101% |
| Hubbell                                 |       |          | 149         | 27,382    | 0.007% |
| HubSpot                                 |       |          | 1,033       | 490,613   | 0.130% |
| Humana                                  |       |          | 139         | 60,489    | 0.016% |
| Hungary Government Bond                 | 4.75  | 11/24/32 | 94,290,000  | 258,231   | 0.068% |
| Hungary Government Bond                 | 2.25  | 4/20/33  | 169,080,000 | 360,470   | 0.095% |
| Huntington Bancshares                   |       |          | 5,370       | 78,509    | 0.021% |
| Hyland Software                         | 4.25  | 7/1/24   | 691,572     | 687,139   | 0.182% |
| Hyundai Mobis                           |       |          | 225         | 39,656    | 0.010% |
| IGO                                     |       |          | 2,449       | 25,600    | 0.007% |
| I-Mab, ADR                              |       |          | 3,009       | 48,866    | 0.013% |
| Incyte                                  |       |          | 412         | 32,721    | 0.009% |
| India Government Bond                   | 6.45  | 10/7/29  | 32,000,000  | 414,913   | 0.110% |
| Industrial & Infrastructure Fund Invstm |       |          | 8           | 12,121    | 0.003% |
| Infinion Technologies                   |       |          | 4,842       | 163,805   | 0.043% |
| Infinite Acquisition                    |       |          | 74,909      | 751,337   | 0.199% |
| Infinite Bidco                          | 4.26  | 3/2/28   | 397,000     | 389,806   | 0.103% |
| Infinite Bidco                          | 7.51  | 3/2/29   | 400,000     | 393,332   | 0.104% |
| Ingersoll-Rand                          |       |          | 1,535       | 77,287    | 0.020% |
| ING Groep                               |       |          | 2,590       | 27,042    | 0.007% |
| Insmed                                  |       |          | 758         | 17,813    | 0.005% |
| Insulet                                 |       |          | 97          | 25,840    | 0.007% |
| Intellia Therapeutics                   |       |          | 140         | 10,174    | 0.003% |
| International Game Technology           | 4.13  | 4/15/26  | 250,000     | 246,875   | 0.065% |
| International Paper                     |       |          | 822         | 37,935    | 0.010% |
| Intuit                                  |       |          | 139         | 66,837    | 0.018% |
| Intuitive Surgical                      |       |          | 1,471       | 443,771   | 0.117% |
| Invesco Senior Loan ETF                 |       |          | 125,000     | 2,721,250 | 0.719% |
| Ionis Pharmaceuticals                   |       |          | 408         | 15,112    | 0.004% |
| IRB Holding                             | 3.75  | 12/15/27 | 535,222     | 531,652   | 0.141% |
| Israel Government Bond - Fixed          | 3.75  | 3/31/47  | 3,155,000   | 1,123,240 | 0.297% |
| Istyle                                  |       |          | 4,200       | 6,257     | 0.002% |
| Jane Street Group / JSG Finance         | 4.5   | 11/15/29 | 520,000     | 491,400   | 0.130% |
| Japan Government Ten Year Bond          | 0.1   | 12/20/31 | 485,500,000 | 3,938,875 | 1.041% |
| Japan Government Ten Year Bond          | 0.1   | 9/20/31  | 644,400,000 | 5,234,228 | 1.383% |
| JBG SMITH Properties, REIT              |       |          | 761         | 22,236    | 0.006% |
| J.B. Hunt Transport Services            |       |          | 199         | 39,957    | 0.011% |
| JD.com                                  |       |          | 885         | 25,115    | 0.007% |
| Jeronimo Martins                        |       |          | 1,506       | 36,129    | 0.010% |
| JPMorgan Chase Bank NA - CACLN          | 2.1   | 2/26/29  | 416,601     | 406,391   | 0.107% |
| Julius Baer                             |       |          | 464         | 26,863    | 0.007% |
| Kaisa Group Holdings                    | 11.95 | 10/22/22 | 1,515,000   | 306,788   | 0.081% |
| Kanzhun, ADR                            |       |          | 5,145       | 128,162   | 0.034% |
| Kemper                                  |       |          | 252         | 14,248    | 0.004% |
| Keurig Dr Pepper                        |       |          | 937         | 35,512    | 0.009% |
| Keyence                                 |       |          | 100         | 46,370    | 0.012% |
| Kilroy Realty, REIT                     |       |          | 141         | 10,775    | 0.003% |
| KKR                                     |       |          | 621         | 36,310    | 0.010% |
| Kojamo                                  |       |          | 557         | 13,384    | 0.004% |
| Komatsu                                 |       |          | 3,300       | 79,284    | 0.021% |
| Koninklijke DSM                         |       |          | 90          | 16,100    | 0.004% |
| Korea Treasury Bond                     | 2     | 6/10/31  | 798,000,000 | 606,144   | 0.160% |
| Kosmos Energy                           | 7.13  | 4/4/26   | 896,000     | 877,193   | 0.232% |
| Kosmos Energy                           | 7.75  | 5/1/27   | 260,000     | 256,344   | 0.068% |
| Kweichow Moutai                         |       |          | 100         | 26,911    | 0.007% |
| LCPR Senior Secured Financing DAC       | 5.13  | 7/15/29  | 430,000     | 409,038   | 0.108% |
| Legrand                                 |       |          | 211         | 20,061    | 0.005% |
| Liberty Media Acquisition               |       |          | 10,040      | 99,496    | 0.026% |
| Liberty Media Acquisition               |       |          | 2,008       | 1,345     | 0.000% |
| Liberty Media Corp-Liberty Formula One  |       |          | 7,027       | 490,766   | 0.130% |
| Linde                                   |       |          | 357         | 114,037   | 0.030% |

|   |      |          |           |         |        |
|---|------|----------|-----------|---------|--------|
| Li Ning                                       |      |          | 4,000     | 33,965  | 0.009% |
| Littelfuse                                    |      |          | 125       | 31,176  | 0.008% |
| Live Nation Entertainment                     |      |          | 630       | 74,113  | 0.020% |
| London Stock Exchange                         |      |          | 8,849     | 922,779 | 0.244% |
| Loyalty Ventures                              | 5    | 11/3/27  | 357,406   | 348,174 | 0.092% |
| LSF9 Atlantis Holdings LLC / Victra Finance   | 7.75 | 2/15/26  | 290,000   | 278,400 | 0.074% |
| lululemon athletica                           |      |          | 148       | 54,054  | 0.014% |
| Lundin Energy                                 |      |          | 835       | 35,048  | 0.009% |
| LVMH Moet Hennessy Louis Vuitton              |      |          | 201       | 143,474 | 0.038% |
| Magallanes                                    | 4.28 | 3/15/32  | 230,000   | 230,553 | 0.061% |
| Magallanes                                    | 5.05 | 3/15/42  | 280,000   | 284,269 | 0.075% |
| Magazine Luiza                                |      |          | 237,323   | 341,450 | 0.090% |
| Magna International                           |      |          | 618       | 39,744  | 0.011% |
| Magnolia Oil & Gas                            |      |          | 1,340     | 31,691  | 0.008% |
| Malaysia Government Bond                      | 4.92 | 7/6/48   | 1,350,000 | 338,238 | 0.089% |
| Marsh & McLennan                              |      |          | 310       | 52,830  | 0.014% |
| Martin Marietta Materials                     |      |          | 60        | 23,093  | 0.006% |
| MasterCard                                    |      |          | 1,870     | 668,301 | 0.177% |
| MatsukiyoCocokara                             |      |          | 600       | 21,223  | 0.006% |
| Mayr Melnhof Karton                           |      |          | 99        | 17,649  | 0.005% |
| McDonald's                                    |      |          | 358       | 88,526  | 0.023% |
| McLaren Technology Acquisition                |      |          | 49,600    | 494,512 | 0.131% |
| McLaren Technology Acquisition                |      |          | 24,800    | 5,307   | 0.001% |
| MDA   |      |          | 6,593     | 54,425  | 0.014% |
| Meituan                                       | 3.05 | 10/28/30 | 422,000   | 339,227 | 0.090% |
| Meituan                                       |      |          | 21,800    | 412,978 | 0.109% |
| Melrose Industries                            |      |          | 34,592    | 56,113  | 0.015% |
| MercadoLibre                                  | 3.13 | 1/14/31  | 200,000   | 174,742 | 0.046% |
| MercadoLibre                                  |      |          | 63        | 74,937  | 0.020% |
| Merck   |      |          | 608       | 49,886  | 0.013% |
| Meta Platforms                                |      |          | 926       | 205,905 | 0.054% |
| MetLife                                       |      |          | 729       | 51,234  | 0.014% |
| Mettler-Toledo International                  |      |          | 13        | 17,851  | 0.005% |
| Mexican Bonos                                 | 8    | 11/7/47  | 5,700,000 | 273,462 | 0.072% |
| MGM Resorts International                     |      |          | 838       | 35,146  | 0.009% |
| MH Sub I                                      | 6.71 | 2/23/29  | 300,000   | 296,625 | 0.078% |
| MH Sub I                                      | 3.96 | 9/13/24  | 891,481   | 879,472 | 0.232% |
| MH Sub I                                      | 4.75 | 9/13/24  | 655,571   | 647,495 | 0.171% |
| MIC Glen                                      | 4    | 10/14/28 | 199,500   | 196,633 | 0.052% |
| MIC Glen                                      | 7.25 | 7/20/29  | 800,000   | 783,600 | 0.207% |
| Michigan Tobacco Settlement Finance Authority | 0    | 6/1/46   | 30,000    | 3,616   | 0.001% |
| Microsoft                                     |      |          | 2,935     | 904,890 | 0.239% |
| Middleby                                      |      |          | 554       | 90,823  | 0.024% |
| Minsur  | 4.5  | 10/28/31 | 200,000   | 193,190 | 0.051% |
| Mirati Therapeutics                           |      |          | 157       | 12,909  | 0.003% |
| Mitchell International                        | 7    | 10/15/29 | 810,000   | 800,385 | 0.212% |
| Mitsui Fudosan                                |      |          | 1,000     | 21,402  | 0.006% |
| Miura   |      |          | 2,100     | 51,743  | 0.014% |
| Moderna therapeutics                          |      |          | 284       | 48,922  | 0.013% |
| Molina Healthcare                             |      |          | 156       | 52,040  | 0.014% |
| Mondelez International                        |      |          | 964       | 60,520  | 0.016% |
| Mondi   |      |          | 1,400     | 27,213  | 0.007% |
| MongoDB                                       |      |          | 867       | 384,593 | 0.102% |
| Monster Beverage                              |      |          | 522       | 41,708  | 0.011% |
| Montana Aerospace                             |      |          | 2,035     | 35,796  | 0.009% |
| Morgan Stanley                                |      |          | 651       | 56,897  | 0.015% |
| Morgan Stanley Eaton Vance Clo 2021-1         | 3.23 | 9/25/34  | 285,000   | 279,948 | 0.074% |
| Motion Finco                                  | 4.26 | 11/12/26 | 905,456   | 888,225 | 0.235% |
| Mozart Borrower                               | 3.75 | 10/23/28 | 835,000   | 826,233 | 0.218% |
| Mozart Borrower                               | 4.03 | 10/23/28 | 135,000   | 146,854 | 0.039% |
| Mozart debt Merger Sub                        | 5.25 | 10/1/29  | 405,000   | 378,675 | 0.100% |
| Mueller Water Products                        |      |          | 4,558     | 58,889  | 0.016% |
| Nabors Energy Transition                      |      |          | 50,400    | 511,308 | 0.135% |
| NARI Technology                               |      |          | 9,940     | 48,929  | 0.013% |
| Navacord                                      | 8.24 | 3/26/29  | 25,000    | 19,548  | 0.005% |
| Navacord                                      | 5    | 3/27/28  | 423,935   | 328,934 | 0.087% |
| nCino   |      |          | 47        | 1,926   | 0.001% |
| Nestle  |      |          | 937       | 121,827 | 0.032% |
| Netflix                                       |      |          | 225       | 84,283  | 0.022% |
| Neuberger Berman Loan Advisers CLO 32         | 6.35 | 1/20/32  | 350,000   | 330,411 | 0.087% |
| Neurocrine Biosciences                        |      |          | 106       | 9,938   | 0.003% |
| New Zealand Government Bond                   | 2.75 | 5/15/51  | 1,191,000 | 722,147 | 0.191% |

|  |      |          |            |           |        |
|--|------|----------|------------|-----------|--------|
| Next   |      |          | 258        | 20,292    | 0.005% |
| NextEra Energy   |      |          | 769        | 40,110    | 0.011% |
| NextEra Energy   |      |          | 360        | 30,496    | 0.008% |
| NGL Energy Operating LLC / NGL Energy Finance                                    | 7.5  | 2/1/26   | 415,000    | 407,738   | 0.108% |
| NGL Energy Partners LP / NGL Energy Finance                                      | 7.5  | 11/1/23  | 35,000     | 33,425    | 0.009% |
| Nielsen Finance Llc / Nielsen Finance  | 4.75 | 7/15/31  | 115,000    | 114,281   | 0.030% |
| Nike   |      |          | 3,987      | 536,491   | 0.142% |
| Norfolk Southern   |      |          | 397        | 113,232   | 0.030% |
| Northern Star Resources  |      |          | 2,564      | 20,686    | 0.005% |
| Novocure   |      |          | 286        | 23,695    | 0.006% |
| Nucor  |      |          | 1,575      | 234,124   | 0.062% |
| Nutrien  |      |          | 1,028      | 106,902   | 0.028% |
| NVIDIA   |      |          | 1,499      | 409,017   | 0.108% |
| Octane Receivables Trust 2021-2  | 2.53 | 5/21/29  | 320,000    | 299,805   | 0.079% |
| Octane Receivables Trust 2021-2  | 1.21 | 9/20/28  | 84,088     | 81,971    | 0.022% |
| Okta   |      |          | 1,724      | 260,255   | 0.069% |
| Olaplex Holdings   |      |          | 3,905      | 61,035    | 0.016% |
| Onyx Acquisition Co I  |      |          | 49,600     | 495,008   | 0.131% |
| Onyx Acquisition Co I  |      |          | 24,800     | 8,430     | 0.002% |
| Opendoor Technologies  |      |          | 3,099      | 26,806    | 0.007% |
| Option Care Health   | 3.25 | 10/27/28 | 249,375    | 246,674   | 0.065% |
| Option Care Health   | 4.38 | 10/31/29 | 815,000    | 764,063   | 0.202% |
| O'Reilly Automotive  |      |          | 75         | 51,372    | 0.014% |
| Ortho Clinical Diagnostics Holdings  |      |          | 943        | 17,596    | 0.005% |
| Osmose Utilities Services  | 3.75 | 6/23/28  | 597,000    | 588,791   | 0.156% |
| Outset Medical   |      |          | 208        | 9,443     | 0.002% |
| OZ Minerals  |      |          | 1,182      | 23,573    | 0.006% |
| Pacific Biosciences of California  |      |          | 1,007      | 9,164     | 0.002% |
| Pacific Gas & Electric   | 4.95 | 7/1/50   | 155,000    | 146,672   | 0.039% |
| Pacific Premier Bancorp  |      |          | 523        | 18,488    | 0.005% |
| Packaging Corporation of America   |      |          | 396        | 61,820    | 0.016% |
| PAE  | 5.25 | 10/19/27 | 1,994,962  | 1,992,469 | 0.527% |
| Palmer Square CLO 2021-3   | 6.38 | 1/15/35  | 250,000    | 240,625   | 0.064% |
| Panasonic Holdings   |      |          | 5,300      | 51,474    | 0.014% |
| Papa John s International  | 3.88 | 9/15/29  | 405,000    | 368,044   | 0.097% |
| Paycom Software  |      |          | 190        | 65,812    | 0.017% |
| Paylocity Holding  |      |          | 496        | 102,062   | 0.027% |
| PayPal Holdings  |      |          | 196        | 22,667    | 0.006% |
| Peace Park CLO   | 3.2  | 10/20/34 | 510,000    | 491,183   | 0.130% |
| Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In | 8.5  | 11/15/27 | 1,000,000  | 1,103,500 | 0.292% |
| Penumbra   |      |          | 125        | 27,766    | 0.007% |
| Pernod Ricard  |      |          | 313        | 68,770    | 0.018% |
| Petroleos Mexicanos  | 6.7  | 2/16/32  | 835,000    | 794,118   | 0.210% |
| PetSmart   | 4.5  | 2/11/28  | 597,000    | 594,511   | 0.157% |
| PetSmart Inc / PetSmart Finance  | 7.75 | 2/15/29  | 500,000    | 515,000   | 0.136% |
| Pfizer   |      |          | 1,839      | 95,205    | 0.025% |
| PG&E   | 5    | 7/1/28   | 40,000     | 38,500    | 0.010% |
| Philippine Government International Bond   | 6.25 | 1/14/36  | 23,000,000 | 488,312   | 0.129% |
| Photo Holdings Merger Sub  | 8.5  | 10/1/26  | 530,000    | 503,500   | 0.133% |
| Phreesia   |      |          | 250        | 6,590     | 0.002% |
| Pinnacle Financial Partners  |      |          | 461        | 42,449    | 0.011% |
| Pioneer Natural Resources  |      |          | 326        | 81,510    | 0.022% |
| Plantronics  | 3.48 | 7/2/25   | 500,000    | 495,470   | 0.131% |
| Planview Parent  | 5.01 | 12/17/27 | 767,297    | 756,747   | 0.200% |
| Playa Resorts Holding BV   | 3.75 | 4/29/24  | 1,196,783  | 1,167,617 | 0.309% |
| PMHC II  | 9    | 2/15/30  | 465,000    | 409,200   | 0.108% |
| PNC Financial Services Group   |      |          | 178        | 32,832    | 0.009% |
| Popular  |      |          | 552        | 45,120    | 0.012% |
| Port Beaumont Navigation District  | 6    | 1/1/25   | 225,000    | 229,015   | 0.061% |
| Power & Digital Infrastructure Acq   |      |          | 73,800     | 740,214   | 0.196% |
| Pra  | 7.38 | 9/1/25   | 395,000    | 411,788   | 0.109% |
| PRADA  |      |          | 47,200     | 298,974   | 0.079% |
| PRA Group  |      |          | 509        | 22,946    | 0.006% |
| Procter & Gamble   |      |          | 738        | 112,766   | 0.030% |
| Project Ruby Ultimate Parent   | 4    | 3/10/28  | 594,744    | 588,202   | 0.155% |
| Prologis, REIT   |      |          | 288        | 46,506    | 0.012% |
| Pro Mach   | 4.94 | 8/31/28  | 615,000    | 611,593   | 0.162% |
| PROof Acquisition Corp I   |      |          | 72,800     | 726,908   | 0.192% |
| Public Storage, REIT   |      |          | 93         | 36,296    | 0.010% |
| Puerto Rico Electric Power Authority   | 5.95 | 7/1/30   | 45,000     | 42,019    | 0.011% |
| Puerto Rico Electric Power Authority   | 6.05 | 7/1/32   | 290,000    | 271,875   | 0.072% |
| Pure Storage   | 0.13 | 4/15/23  | 163,000    | 228,671   | 0.060% |



|  |      |          |             |           |        |
|--|------|----------|-------------|-----------|--------|
| Qatar Energy                                     | 2.25 | 7/12/31  | 270,000     | 249,068   | 0.066% |
| Quaker Houghton                                  |      |          | 473         | 81,739    | 0.022% |
| Quanta Services                                  |      |          | 537         | 70,675    | 0.019% |
| Radius Health                                    | 3    | 9/1/24   | 375,000     | 366,323   | 0.097% |
| Raymond James Financial                          |      |          | 450         | 49,460    | 0.013% |
| RCF Acquisition                                  |      |          | 49,700      | 501,970   | 0.133% |
| RealPage   | 7.25 | 4/23/29  | 795,000     | 795,994   | 0.210% |
| RealPage   | 3.75 | 4/24/28  | 860,675     | 849,831   | 0.225% |
| Recruit Holdings                                 |      |          | 8,400       | 364,955   | 0.096% |
| Regency Centers, REIT                            |      |          | 217         | 15,481    | 0.004% |
| Regeneron Pharmaceuticals                        |      |          | 103         | 71,937    | 0.019% |
| RenaissanceRe Holdings                           |      |          | 235         | 37,250    | 0.010% |
| Rent-A-Center Inc/TX                             | 3.81 | 2/17/28  | 436,800     | 427,247   | 0.113% |
| Rentokil Initial                                 |      |          | 8,356       | 57,560    | 0.015% |
| Rent the Runway                                  |      |          | 832         | 5,732     | 0.002% |
| Republic of South Africa Government Bond         | 10.5 | 12/21/26 | 14,260,000  | 1,064,486 | 0.281% |
| Republic of South Africa Government Bond         | 8    | 1/31/30  | 7,100,000   | 443,953   | 0.117% |
| Republic of South Africa Government Bond         | 8.75 | 2/28/48  | 10,714,000  | 616,738   | 0.163% |
| Rexford Industrial Realty, REIT                  |      |          | 274         | 20,438    | 0.005% |
| Richemont  |      |          | 440         | 55,772    | 0.015% |
| Rising Tide Holdings                             | 9    | 6/1/29   | 400,000     | 375,000   | 0.099% |
| Rivian Automotive                                |      |          | 5,804       | 291,593   | 0.077% |
| Rivian Holdings Llc/Rivian Llc/Rivian Automotive | 6.63 | 10/8/26  | 810,000     | 793,800   | 0.210% |
| Riyad Sukuk                                      | 3.17 | 2/25/30  | 200,000     | 196,647   | 0.052% |
| ROBLOX   |      |          | 3,535       | 163,458   | 0.043% |
| Roche Holding                                    |      |          | 121         | 47,875    | 0.013% |
| Rockwool International                           |      |          | 61          | 20,137    | 0.005% |
| Romania Government Bond                          | 5    | 2/12/29  | 4,500,000   | 949,099   | 0.251% |
| Roper Technologies                               |      |          | 188         | 88,779    | 0.023% |
| Royalty Pharma                                   |      |          | 430         | 16,753    | 0.004% |
| RPM  |      |          | 478         | 38,928    | 0.010% |
| S2P Acquisition Borrower                         | 4.46 | 8/14/26  | 281,165     | 278,916   | 0.074% |
| Safran   |      |          | 649         | 76,410    | 0.020% |
| Salesforce.com                                   |      |          | 482         | 102,338   | 0.027% |
| Sampo  |      |          | 624         | 30,491    | 0.008% |
| Samsonite International                          |      |          | 15,300      | 34,232    | 0.009% |
| Sanderson Farms                                  |      |          | 76          | 14,249    | 0.004% |
| Sandvik  |      |          | 966         | 20,521    | 0.005% |
| Sandy Spring Bancorp                             |      |          | 315         | 14,150    | 0.004% |
| Sarana Menara Nusantara                          |      |          | 193,900     | 14,429    | 0.004% |
| Sartorius  |      |          | 637         | 281,136   | 0.074% |
| SBA Communications, REIT                         |      |          | 459         | 157,942   | 0.042% |
| Schneider Electric                               |      |          | 165         | 27,702    | 0.007% |
| Scientific Games International                   | 8.25 | 3/15/26  | 1,000,000   | 1,042,500 | 0.276% |
| Scientific Games International                   | 3.21 | 8/14/24  | 2,483,191   | 2,472,339 | 0.653% |
| Sculptor Acquisition Corp I                      |      |          | 72,241      | 726,383   | 0.192% |
| Sea, ADR   |      |          | 1,569       | 187,951   | 0.050% |
| Seacoast Banking                                 |      |          | 875         | 30,643    | 0.008% |
| Seagen   |      |          | 238         | 34,284    | 0.009% |
| Sealed Air                                       |      |          | 1,385       | 92,740    | 0.025% |
| Seaport Global Acquisition II                    |      |          | 49,251      | 493,988   | 0.131% |
| Seer   |      |          | 1,721       | 26,228    | 0.007% |
| Selective Insurance                              |      |          | 247         | 22,072    | 0.006% |
| Sempra Energy                                    |      |          | 1,644       | 276,389   | 0.073% |
| Serbia Treasury Bonds                            | 4.5  | 8/20/32  | 100,000,000 | 843,667   | 0.223% |
| ServiceNow                                       |      |          | 1,012       | 563,573   | 0.149% |
| Service Properties Trust                         | 4.65 | 3/15/24  | 700,000     | 670,142   | 0.177% |
| Service Properties Trust                         | 4.5  | 6/15/23  | 500,000     | 495,220   | 0.131% |
| Service Properties Trust                         | 7.5  | 9/15/25  | 600,000     | 628,321   | 0.166% |
| Seven & i Holdings                               |      |          | 900         | 42,909    | 0.011% |
| Shanghai MicroPort MedBot                        |      |          | 7,000       | 23,811    | 0.006% |
| Sherwin-Williams                                 |      |          | 1,058       | 264,098   | 0.070% |
| Shimao Group Holdings                            | 3.45 | 1/11/31  | 1,260,000   | 321,300   | 0.085% |
| Shimao Group Holdings                            | 4.6  | 7/13/30  | 320,000     | 85,600    | 0.023% |
| Shin-Etsu Chemical                               |      |          | 100         | 15,193    | 0.004% |
| Shoals Technologies                              |      |          | 1,515       | 25,816    | 0.007% |
| Shockwave Medical                                |      |          | 180         | 37,325    | 0.010% |
| Shopify  |      |          | 785         | 530,629   | 0.140% |
| Siemens  |      |          | 1,388       | 192,193   | 0.051% |
| Signature Bank                                   |      |          | 1,823       | 535,032   | 0.141% |
| Simon Property Group, REIT                       |      |          | 123         | 16,182    | 0.004% |
| SL Green Realty, REIT                            |      |          | 196         | 15,911    | 0.004% |

|  |      |          |            |           |        |
|--|------|----------|------------|-----------|--------|
| SLIde 2018-FUN                         | 2.95 | 6/15/31  | 995,202    | 965,001   | 0.255% |
| SMC                                    |      |          | 100        | 55,899    | 0.015% |
| Smiths Group                           |      |          | 2,892      | 54,792    | 0.014% |
| Snap Inc.                              |      |          | 5,021      | 180,706   | 0.048% |
| Snowflake Computing                    |      |          | 894        | 204,842   | 0.054% |
| Sompo Holdings                         |      |          | 300        | 13,182    | 0.003% |
| Sony                                   |      |          | 2,600      | 267,477   | 0.071% |
| Sophia                                 | 4.26 | 10/7/27  | 1,004,832  | 993,738   | 0.263% |
| Sophia Genetics                        |      |          | 349        | 2,698     | 0.001% |
| Sotera Health Holdings                 | 3.25 | 12/11/26 | 800,000    | 788,664   | 0.208% |
| Southern                               |      |          | 654        | 35,443    | 0.009% |
| Southern Copper                        |      |          | 555        | 42,125    | 0.011% |
| Southwestern Energy                    | 4.75 | 2/1/32   | 355,000    | 354,113   | 0.094% |
| Sovos Compliance                       | 5    | 8/11/28  | 434,073    | 432,718   | 0.114% |
| Spotify Technology                     |      |          | 322        | 48,628    | 0.013% |
| Stanley Electric                       |      |          | 2,000      | 37,814    | 0.010% |
| Starbucks                              |      |          | 701        | 63,770    | 0.017% |
| State of Illinois                      | 7.1  | 7/1/35   | 165,000    | 195,735   | 0.052% |
| State Street                           |      |          | 795        | 69,260    | 0.018% |
| Stericycle                             |      |          | 824        | 48,550    | 0.013% |
| Stonepeak 2021-1 ABS                   | 3.82 | 2/28/33  | 380,240    | 342,143   | 0.090% |
| Stora Enso                             |      |          | 1,002      | 19,657    | 0.005% |
| Stryker                                |      |          | 371        | 99,187    | 0.026% |
| Summit Industrial Income REIT          |      |          | 1,251      | 22,035    | 0.006% |
| Sun Country Airlines Holdings          |      |          | 1,520      | 39,794    | 0.011% |
| Sun Hung Kai Properties                |      |          | 1,000      | 11,897    | 0.003% |
| Sun Life Financial                     |      |          | 852        | 47,567    | 0.013% |
| Suriname Government International Bond | 9.25 | 10/26/26 | 1,200,000  | 1,002,000 | 0.265% |
| Suzuki Motor                           |      |          | 1,900      | 65,113    | 0.017% |
| Svenska Cellulosa                      |      |          | 20,001     | 388,373   | 0.103% |
| Swedbank                               |      |          | 1,573      | 23,494    | 0.006% |
| Sweden Government Bond                 | 3.5  | 3/30/39  | 3,200,000  | 451,201   | 0.119% |
| Swedish Match                          |      |          | 2,954      | 22,214    | 0.006% |
| Sweetgreen                             |      |          | 2,308      | 73,833    | 0.020% |
| Synopsis                               |      |          | 292        | 97,315    | 0.026% |
| Tacala Investment                      | 8.25 | 2/4/28   | 495,000    | 485,100   | 0.128% |
| Tacala Investment                      | 4.25 | 2/5/27   | 497,416    | 490,079   | 0.130% |
| Taiwan Semiconductor Manufacturing     |      |          | 34,000     | 697,460   | 0.184% |
| TC Energy                              |      |          | 514        | 29,000    | 0.008% |
| Teleflex                               |      |          | 96         | 34,064    | 0.009% |
| Tencent Holdings                       | 3.29 | 6/3/60   | 619,000    | 469,611   | 0.124% |
| Tencent Holdings                       |      |          | 15,100     | 696,025   | 0.184% |
| Tenneco                                | 5.13 | 4/15/29  | 405,000    | 400,950   | 0.106% |
| Terreno Realty, REIT                   |      |          | 204        | 15,106    | 0.004% |
| Tesla                                  |      |          | 571        | 615,310   | 0.163% |
| Textron                                |      |          | 608        | 45,223    | 0.012% |
| Thailand Government Bond               | 1.25 | 3/12/28  | 30,166,080 | 927,653   | 0.245% |
| Thailand Government Bond               | 3.6  | 6/17/67  | 10,500,000 | 319,863   | 0.085% |
| Thermo Fisher Scientific               |      |          | 313        | 184,873   | 0.049% |
| Thermon Group Holdings                 |      |          | 838        | 13,576    | 0.004% |
| The Trade Desk                         |      |          | 382        | 26,454    | 0.007% |
| Times China Holdings                   | 6.75 | 7/16/23  | 645,000    | 329,273   | 0.087% |
| Times China Holdings                   | 6.75 | 7/8/25   | 200,000    | 82,050    | 0.022% |
| TK Elevator Holdco GmbH                | 7.63 | 7/15/28  | 400,000    | 399,500   | 0.106% |
| TK Elevator US Newco                   | 4    | 7/30/27  | 595,515    | 589,191   | 0.156% |
| TKH                                    |      |          | 1,072      | 59,846    | 0.016% |
| T-Mobile US                            |      |          | 5,662      | 726,718   | 0.192% |
| Toast                                  |      |          | 1,131      | 24,577    | 0.006% |
| Tobacco Settlement Finance Authority   | 0    | 6/1/47   | 500,000    | 48,558    | 0.013% |
| Tobacco Settlement Finance Authority   | 4.88 | 6/1/49   | 115,000    | 113,210   | 0.030% |
| Tobacco Settlement Financing Corp/VA   | 6.71 | 6/1/46   | 290,000    | 294,111   | 0.078% |
| TotalEnergies                          |      |          | 2,394      | 121,135   | 0.032% |
| Trainline                              |      |          | 48,830     | 160,094   | 0.042% |
| Transocean Phoenix 2                   | 7.75 | 10/15/24 | 55,000     | 55,550    | 0.015% |
| Transocean Pontus                      | 6.13 | 8/1/25   | 24,600     | 24,539    | 0.006% |
| Transocean Proteus                     | 6.25 | 12/1/24  | 212,500    | 210,375   | 0.056% |
| Travel Leaders                         | 4.46 | 1/25/24  | 342,332    | 322,220   | 0.085% |
| Trinity Capital                        |      |          | 907        | 17,514    | 0.005% |
| Trip.Com, ADR                          |      |          | 3,000      | 69,360    | 0.018% |
| Triton Water Holdings                  | 4.51 | 3/31/28  | 794,000    | 773,158   | 0.204% |
| TRK 2022-INV1 Trust                    | 2.58 | 2/25/57  | 193,165    | 188,051   | 0.050% |
| Tronox                                 | 6.5  | 5/1/25   | 600,000    | 621,000   | 0.164% |

|  |      |          |             |             |         |
|--|------|----------|-------------|-------------|---------|
| TRP Government Reserve                       | 0.29 |          | 152,005,370 | 152,005,370 | 40.177% |
| Tutor Perini                                 | 6.88 | 5/1/25   | 500,000     | 474,375     | 0.125%  |
| Twilio                                       |      |          | 449         | 74,000      | 0.020%  |
| UiPath                                       |      |          | 1,938       | 41,841      | 0.011%  |
| Ultragenyx Pharmaceutical                    |      |          | 1,656       | 120,259     | 0.032%  |
| Unilever                                     |      |          | 1,133       | 51,207      | 0.014%  |
| Union Pacific                                |      |          | 101         | 27,594      | 0.007%  |
| UNITE  |      |          | 715         | 10,830      | 0.003%  |
| United Airlines                              | 4.38 | 4/15/26  | 375,000     | 368,906     | 0.098%  |
| UnitedHealth Group                           |      |          | 3,067       | 1,564,078   | 0.413%  |
| United Kingdom Inflation-Linked Gilt         | 0.13 | 3/22/24  | 3,092,874   | 4,472,317   | 1.182%  |
| Universal Music                              |      |          | 1,703       | 45,460      | 0.012%  |
| Univision Communications                     | 3.75 | 3/15/24  | 1,200,000   | 1,196,100   | 0.316%  |
| Univision Communications                     | 9.5  | 5/1/25   | 500,000     | 525,000     | 0.139%  |
| UPM-Kymmene                                  |      |          | 895         | 29,226      | 0.008%  |
| UPS  |      |          | 850         | 182,291     | 0.048%  |
| US Airways 2013-1 Class A Pass Through Trust | 3.95 | 5/15/27  | 53,509      | 50,767      | 0.013%  |
| U.S. Treasury Bonds                          | 1.63 | 11/15/22 | 4,740,000   | 4,750,369   | 1.256%  |
| U.S. Treasury Bonds                          | 7.25 | 8/15/22  | 2,750,000   | 2,813,164   | 0.744%  |
| U.S. Treasury Inflation Indexed Bonds        | 0.13 | 1/15/23  | 1,546,898   | 1,599,348   | 0.423%  |
| UTA Acquisition                              |      |          | 48,300      | 483,000     | 0.128%  |
| Veeva Systems                                |      |          | 184         | 39,093      | 0.010%  |
| Velocity Acquisition                         |      |          | 24,163      | 235,589     | 0.062%  |
| Velocity Acquisition                         |      |          | 8,054       | 2,667       | 0.001%  |
| Verallia SASU                                |      |          | 951         | 22,644      | 0.006%  |
| VeriSign                                     |      |          | 235         | 52,278      | 0.014%  |
| Verisure Holding                             | 5    | 4/15/25  | 100,000     | 110,656     | 0.029%  |
| Verizon Communications                       | 3.55 | 3/22/51  | 150,000     | 141,311     | 0.037%  |
| Verscend Escrow                              | 9.75 | 8/15/26  | 1,000,000   | 1,041,250   | 0.275%  |
| Vertex Pharmaceuticals                       |      |          | 1,205       | 314,469     | 0.083%  |
| Verus Securitization Trust 2022-1            | 2.72 | 1/25/67  | 215,204     | 209,156     | 0.055%  |
| Virtus Investment Partners                   |      |          | 101         | 24,239      | 0.006%  |
| Visa   |      |          | 95          | 21,068      | 0.006%  |
| Vistra                                       | 8    | 4/15/70  | 205,000     | 206,025     | 0.054%  |
| Vistra                                       | 7    | 6/15/70  | 115,000     | 111,981     | 0.030%  |
| VMG Consumer Acquisition                     |      |          | 49,232      | 497,489     | 0.131%  |
| Vnet   | 0    | 2/1/26   | 530,000     | 423,526     | 0.112%  |
| Volkswagen                                   |      |          | 510         | 87,644      | 0.023%  |
| Voltas                                       |      |          | 1,637       | 26,758      | 0.007%  |
| Voya Financial                               |      |          | 485         | 32,180      | 0.009%  |
| Vulcan Materials                             |      |          | 117         | 21,493      | 0.006%  |
| Walt Disney                                  |      |          | 481         | 65,974      | 0.017%  |
| Wand NewCo 3                                 | 3.46 | 2/5/26   | 418,358     | 405,025     | 0.107%  |
| Warby Parker                                 |      |          | 405         | 13,693      | 0.004%  |
| Warner Music                                 |      |          | 589         | 22,294      | 0.006%  |
| Waystar Technologies                         | 4.46 | 10/22/26 | 253,709     | 252,757     | 0.067%  |
| Webster Financial                            |      |          | 554         | 31,090      | 0.008%  |
| Weir Group                                   |      |          | 3,308       | 70,592      | 0.019%  |
| Welbilt                                      | 2.96 | 10/23/25 | 2,100,000   | 2,079,000   | 0.550%  |
| Welbilt                                      | 9.5  | 2/15/24  | 800,000     | 807,000     | 0.213%  |
| Wells Fargo                                  |      |          | 2,791       | 135,252     | 0.036%  |
| Welltower, REIT                              |      |          | 351         | 33,745      | 0.009%  |
| Wesdome Gold Mines                           |      |          | 1,617       | 20,294      | 0.005%  |
| Western Alliance Bancorp                     |      |          | 6,204       | 513,815     | 0.136%  |
| West Pharmaceutical Services                 |      |          | 167         | 68,589      | 0.018%  |
| Westrock                                     |      |          | 420         | 19,753      | 0.005%  |
| Whitbread                                    |      |          | 293         | 10,909      | 0.003%  |
| William Morris Endeavor Entertainment        | 2.96 | 5/18/25  | 773,707     | 759,363     | 0.201%  |
| Wingstop                                     |      |          | 212         | 24,878      | 0.007%  |
| Wizz Air Holdings                            |      |          | 746         | 28,127      | 0.007%  |
| Woof Holdings                                | 4.68 | 12/21/27 | 515,544     | 511,033     | 0.135%  |
| Woof Holdings                                | 8.18 | 12/21/28 | 580,000     | 572,025     | 0.151%  |
| WP/AP Telecom Holdings IV BV                 | 4    | 11/19/28 | 160,000     | 176,027     | 0.047%  |
| WuXi Biologics                               |      |          | 1,000       | 7,941       | 0.002%  |
| Wynn Macau                                   | 5.63 | 8/26/28  | 500,000     | 435,315     | 0.115%  |
| XCEL Energy                                  |      |          | 331         | 23,888      | 0.006%  |
| Xometry                                      |      |          | 413         | 15,178      | 0.004%  |
| XP   |      |          | 6,443       | 193,934     | 0.051%  |
| Xplornet Communications                      | 7.5  | 10/1/29  | 110,000     | 108,900     | 0.029%  |
| Xplornet Communications                      | 4.5  | 10/2/28  | 164,175     | 160,857     | 0.043%  |
| Yum Brands                                   | 5.38 | 4/1/32   | 1,140,000   | 1,140,000   | 0.301%  |
| Zai Lab, ADR                                 |      |          | 188         | 8,268       | 0.002%  |

|  |      |          |  |         |                    |        |
|--|------|----------|--|---------|--------------------|--------|
| Zalando                                |      |          |  | 506     | 25,621             | 0.007% |
| Zentaris Pharmaceuticals               |      |          |  | 279     | 12,873             | 0.003% |
| Zhongsheng Group Holdings              |      |          |  | 5,500   | 38,672             | 0.010% |
| ZH Trust 2021-2                        | 2.35 | 10/17/27 |  | 805,000 | 790,858            | 0.209% |
| ZH Trust 2021-2                        | 3.51 | 10/17/27 |  | 390,000 | 372,098            | 0.098% |
| Zoom Video Communications              |      |          |  | 804     | 94,253             | 0.025% |
| Zurich Insurance Group                 |      |          |  | 81      | 40,006             | 0.011% |
| Miscellaneous Securities ‡             |      |          |  |         | 695,303            |        |
| <b>Total Investments in Securities</b> |      |          |  |         | <b>383,088,939</b> |        |

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

| Forwards Contracts                   | Currency |               | Currency |                 | Settlement | Unrealized G/L | % of Net Assets |
|--------------------------------------|----------|---------------|----------|-----------------|------------|----------------|-----------------|
|                                      | Bought   | Receive       | Sold     | Deliver         |            |                |                 |
| Barclays Bank PLC - Wholesale (SING) | TWD      | 11,039,441    | USD      | (383,514)       | 04/08/2022 | 1,918          | 0.001%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 115,392       | IDR      | (1,664,125,097) | 04/08/2022 | (487)          | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 920,910       | KRW      | (1,100,248,000) | 04/08/2022 | 13,870         | 0.004%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 837,490       | TWD      | (23,033,500)    | 04/08/2022 | 33,298         | 0.009%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 526,396       | MXN      | (11,071,000)    | 04/13/2022 | (28,945)       | -0.008%         |
| Barclays Bank PLC - Wholesale (SING) | TRY      | 138,021       | USD      | (9,207)         | 04/14/2022 | 93             | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | TRY      | 264,736       | USD      | (17,510)        | 04/14/2022 | 328            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | TRY      | 552,720       | USD      | (36,778)        | 04/14/2022 | 465            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | TRY      | 1,080,261     | USD      | (71,922)        | 04/14/2022 | 868            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | TRY      | 277,300       | USD      | (18,424)        | 04/14/2022 | 261            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | TRY      | 529,584       | USD      | (35,212)        | 04/14/2022 | 472            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | TRY      | 546,039       | USD      | (36,476)        | 04/14/2022 | 317            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | TRY      | 1,104,769     | USD      | (73,512)        | 04/14/2022 | 929            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 27,737        | HUF      | (8,674,678)     | 04/14/2022 | 1,666          | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 43,472        | TRY      | (642,000)       | 04/14/2022 | 214            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 103,290       | TRY      | (1,499,000)     | 04/14/2022 | 2,286          | 0.001%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 279,296       | TRY      | (4,124,650)     | 04/14/2022 | 1,372          | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 159,121       | ZAR      | (2,434,667)     | 04/14/2022 | (7,196)        | -0.002%         |
| Barclays Bank PLC - Wholesale (SING) | ZAR      | 3,626,000     | USD      | (233,589)       | 04/14/2022 | 14,111         | 0.004%          |
| Barclays Bank PLC - Wholesale (SING) | AUD      | 203,531       | USD      | (153,010)       | 04/29/2022 | (655)          | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | INR      | 359,048,880   | USD      | (4,686,649)     | 04/29/2022 | 20,361         | 0.005%          |
| Barclays Bank PLC - Wholesale (SING) | INR      | 169,582,000   | USD      | (2,233,223)     | 04/29/2022 | (10,060)       | -0.003%         |
| Barclays Bank PLC - Wholesale (SING) | SEK      | 22,068,000    | USD      | (2,388,798)     | 04/29/2022 | (40,508)       | -0.011%         |
| Barclays Bank PLC - Wholesale (SING) | USD      | 416,610       | INR      | (31,916,900)    | 04/29/2022 | (1,810)        | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 415,234       | KRW      | (506,577,200)   | 04/29/2022 | (1,520)        | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 416,900       | PHP      | (21,797,600)    | 04/29/2022 | (3,369)        | -0.001%         |
| Barclays Bank PLC - Wholesale (SING) | USD      | 928,028       | TWD      | (26,518,400)    | 04/29/2022 | 1,337          | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | THB      | 1,208,425     | USD      | (36,387)        | 06/10/2022 | (8)            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 191,625       | PHP      | (9,955,515)     | 06/10/2022 | 404            | 0.000%          |
| Barclays Bank PLC - Wholesale (SING) | USD      | 385,455       | TWD      | (11,039,441)    | 07/08/2022 | (1,972)        | -0.001%         |
| BNP PARIBAS SECURITIES CORP          | BRL      | 4,300,000     | USD      | (848,545)       | 04/04/2022 | 53,616         | 0.014%          |
| BNP PARIBAS SECURITIES CORP          | BRL      | 11,861,000    | USD      | (2,503,483)     | 04/04/2022 | (14,989)       | -0.004%         |
| BNP PARIBAS SECURITIES CORP          | USD      | 907,594       | BRL      | (4,300,000)     | 04/04/2022 | 5,434          | 0.001%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 2,345,926     | BRL      | (11,861,000)    | 04/04/2022 | (142,568)      | -0.038%         |
| BNP PARIBAS SECURITIES CORP          | CLP      | 245,556,000   | USD      | (294,916)       | 04/08/2022 | 16,724         | 0.004%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 28,366        | HUF      | (9,825,077)     | 04/14/2022 | (1,162)        | 0.000%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 21,617        | HUF      | (7,431,162)     | 04/14/2022 | (717)          | 0.000%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 45,114        | RSD      | (4,725,000)     | 04/14/2022 | 727            | 0.000%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 562,127       | ZAR      | (8,260,000)     | 04/14/2022 | (2,131)        | -0.001%         |
| BNP PARIBAS SECURITIES CORP          | ZAR      | 468,738       | USD      | (30,470)        | 04/14/2022 | 1,551          | 0.000%          |
| BNP PARIBAS SECURITIES CORP          | NOK      | 2,599,000     | USD      | (297,358)       | 04/22/2022 | (2,229)        | -0.001%         |
| BNP PARIBAS SECURITIES CORP          | USD      | 231,913       | AUD      | (310,000)       | 04/22/2022 | (120)          | 0.000%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 425,845       | EUR      | (388,000)       | 04/29/2022 | (3,747)        | -0.001%         |
| BNP PARIBAS SECURITIES CORP          | USD      | 2,495,804     | EUR      | (2,274,000)     | 04/29/2022 | (21,959)       | -0.006%         |
| BNP PARIBAS SECURITIES CORP          | USD      | 851,356       | RUB      | (74,700,100)    | 04/29/2022 | (22,124)       | -0.006%         |
| BNP PARIBAS SECURITIES CORP          | USD      | 163,510       | PLN      | (654,000)       | 05/13/2022 | 8,519          | 0.002%          |
| BNP PARIBAS SECURITIES CORP          | EUR      | 402,000       | USD      | (449,947)       | 05/20/2022 | (4,450)        | -0.001%         |
| BNP PARIBAS SECURITIES CORP          | EUR      | 402,983       | USD      | (458,253)       | 05/20/2022 | (11,666)       | -0.003%         |
| BNP PARIBAS SECURITIES CORP          | GBP      | 383,000       | USD      | (504,510)       | 05/20/2022 | (1,513)        | 0.000%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 421,832       | EUR      | (387,000)       | 05/20/2022 | (7,042)        | -0.002%         |
| BNP PARIBAS SECURITIES CORP          | USD      | 1,715,032     | EUR      | (1,559,000)     | 05/20/2022 | (12,654)       | -0.003%         |
| BNP PARIBAS SECURITIES CORP          | USD      | 492,152       | SEK      | (4,650,000)     | 05/20/2022 | (2,972)        | -0.001%         |
| BNP PARIBAS SECURITIES CORP          | CLP      | 186,120,000   | USD      | (227,064)       | 06/10/2022 | 6,612          | 0.002%          |
| BNP PARIBAS SECURITIES CORP          | CLP      | 41,642,071    | USD      | (51,334)        | 06/10/2022 | 948            | 0.000%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 109,084       | CLP      | (86,748,701)    | 06/10/2022 | 169            | 0.000%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 397,132       | CLP      | (314,123,299)   | 06/10/2022 | 2,746          | 0.001%          |
| BNP PARIBAS SECURITIES CORP          | USD      | 515,436       | CLP      | (422,492,625)   | 06/10/2022 | (15,009)       | -0.004%         |
| BANK OF AMERICA                      | IDR      | 4,966,012,342 | USD      | (346,064)       | 04/08/2022 | (263)          | 0.000%          |
| BANK OF AMERICA                      | RUB      | 73,430,000    | USD      | (915,814)       | 04/08/2022 | (24,976)       | -0.007%         |
| BANK OF AMERICA                      | USD      | 603,178       | INR      | (45,080,004)    | 04/08/2022 | 9,349          | 0.002%          |
| BANK OF AMERICA                      | USD      | 936,368       | RUB      | (73,430,000)    | 04/08/2022 | 45,530         | 0.012%          |

|                                    |     |               |     |                 |            |           |         |
|------------------------------------|-----|---------------|-----|-----------------|------------|-----------|---------|
| BANK OF AMERICA                    | USD | 915,415       | RUB | (73,430,000)    | 04/08/2022 | 24,576    | 0.006%  |
| BANK OF AMERICA                    | MXN | 11,270,000    | USD | (537,183)       | 04/13/2022 | 28,140    | 0.007%  |
| BANK OF AMERICA                    | USD | 540,839       | CZK | (11,621,000)    | 04/14/2022 | 15,086    | 0.004%  |
| BANK OF AMERICA                    | USD | 26,583        | HUF | (8,657,361)     | 04/14/2022 | 565       | 0.000%  |
| BANK OF AMERICA                    | USD | 23,892        | HUF | (7,851,715)     | 04/14/2022 | 295       | 0.000%  |
| BANK OF AMERICA                    | USD | 27,294        | HUF | (8,589,752)     | 04/14/2022 | 1,479     | 0.000%  |
| BANK OF AMERICA                    | USD | 283,864       | ZAR | (4,294,000)     | 04/14/2022 | (9,468)   | -0.003% |
| BANK OF AMERICA                    | USD | 474,782       | CAD | (610,000)       | 04/22/2022 | (13,104)  | -0.003% |
| BANK OF AMERICA                    | CZK | 28,388,000    | USD | (1,294,719)     | 05/13/2022 | (14,882)  | -0.004% |
| BANK OF AMERICA                    | PLN | 785,000       | USD | (181,218)       | 06/17/2022 | 4,156     | 0.001%  |
| BANK OF AMERICA                    | PLN | 2,199,000     | USD | (555,177)       | 06/17/2022 | (35,895)  | -0.009% |
| JP MORGAN CHASE BANK               | AUD | 306,000       | USD | (220,863)       | 04/22/2022 | 8,177     | 0.002%  |
| CANADIAN IMPERIAL BANK OF COMMERCE | CAD | 910,000       | USD | (721,595)       | 04/22/2022 | 6,236     | 0.002%  |
| CITIBANK N A                       | INR | 1,897,500     | USD | (25,237)        | 04/08/2022 | (241)     | 0.000%  |
| CITIBANK N A                       | RUB | 19,235,000    | USD | (178,102)       | 04/08/2022 | 55,253    | 0.015%  |
| CITIBANK N A                       | TWD | 2,450,000     | USD | (88,524)        | 04/08/2022 | (2,985)   | -0.001% |
| CITIBANK N A                       | USD | 117,053       | RUB | (13,782,942)    | 04/08/2022 | (50,159)  | -0.013% |
| CITIBANK N A                       | USD | 41,906        | MXN | (873,000)       | 04/13/2022 | (1,886)   | 0.000%  |
| CITIBANK N A                       | USD | 770,797       | MXN | (15,977,535)    | 04/13/2022 | (30,665)  | -0.008% |
| CITIBANK N A                       | RSD | 2,248,763     | USD | (21,685)        | 04/14/2022 | (560)     | 0.000%  |
| CITIBANK N A                       | RSD | 6,188,000     | USD | (59,215)        | 04/14/2022 | (1,085)   | 0.000%  |
| CITIBANK N A                       | TRY | 479,133       | USD | (31,621)        | 04/14/2022 | 664       | 0.000%  |
| CITIBANK N A                       | USD | 9,092         | HUF | (2,862,883)     | 04/14/2022 | 488       | 0.000%  |
| CITIBANK N A                       | USD | 17,075        | HUF | (5,691,300)     | 04/14/2022 | (29)      | 0.000%  |
| CITIBANK N A                       | USD | 17,561        | RSD | (1,855,881)     | 04/14/2022 | 127       | 0.000%  |
| CITIBANK N A                       | USD | 17,415        | RSD | (1,855,881)     | 04/14/2022 | (20)      | 0.000%  |
| CITIBANK N A                       | USD | 71,241        | ILS | (226,440)       | 04/21/2022 | 258       | 0.000%  |
| CITIBANK N A                       | USD | 111,111       | ILS | (353,255)       | 04/21/2022 | 374       | 0.000%  |
| CITIBANK N A                       | USD | 203,174       | ILS | (645,788)       | 04/21/2022 | 735       | 0.000%  |
| CITIBANK N A                       | USD | 1,002,506     | ILS | (3,240,000)     | 04/21/2022 | (13,156)  | -0.003% |
| CITIBANK N A                       | AUD | 1,833,000     | USD | (1,345,398)     | 04/22/2022 | 26,595    | 0.007%  |
| CITIBANK N A                       | USD | 65,949        | AUD | (93,000)        | 04/22/2022 | (3,661)   | -0.001% |
| CITIBANK N A                       | USD | 1,072,157     | AUD | (1,487,000)     | 04/22/2022 | (40,856)  | -0.011% |
| CITIBANK N A                       | USD | 1,088,700     | JPY | (123,942,000)   | 04/22/2022 | 70,173    | 0.019%  |
| CITIBANK N A                       | USD | 1,073,776     | JPY | (123,365,000)   | 04/22/2022 | 59,990    | 0.016%  |
| CITIBANK N A                       | USD | 527,219       | NOK | (4,669,000)     | 04/22/2022 | (2,969)   | -0.001% |
| CITIBANK N A                       | USD | 534,357       | NOK | (4,753,000)     | 04/22/2022 | (5,370)   | -0.001% |
| CITIBANK N A                       | USD | 798,247       | NZD | (1,166,750)     | 04/22/2022 | (10,095)  | -0.003% |
| CITIBANK N A                       | EGP | 8,245,000     | USD | (513,355)       | 05/11/2022 | (64,554)  | -0.017% |
| CITIBANK N A                       | USD | 193,478       | EGP | (3,643,000)     | 05/11/2022 | (4,822)   | -0.001% |
| CITIBANK N A                       | USD | 113,608       | EGP | (2,154,000)     | 05/11/2022 | (3,641)   | -0.001% |
| CITIBANK N A                       | USD | 130,012       | EGP | (2,448,000)     | 05/11/2022 | (3,240)   | -0.001% |
| CITIBANK N A                       | SEK | 5,011,000     | USD | (538,238)       | 05/20/2022 | (4,676)   | -0.001% |
| CITIBANK N A                       | SEK | 4,937,000     | USD | (531,249)       | 05/20/2022 | (5,566)   | -0.001% |
| CITIBANK N A                       | USD | 1,014,559     | GBP | (774,000)       | 05/20/2022 | (1,942)   | -0.001% |
| CITIBANK N A                       | USD | 509,782       | SEK | (4,735,648)     | 05/20/2022 | 5,539     | 0.001%  |
| CITIBANK N A                       | USD | 268,873       | BRL | (1,300,000)     | 06/02/2022 | 800       | 0.000%  |
| CITIBANK N A                       | USD | 316,869       | BRL | (1,625,000)     | 06/02/2022 | (18,221)  | -0.005% |
| CITIBANK N A                       | USD | 262,527       | COP | (1,017,786,000) | 06/10/2022 | (4,536)   | -0.001% |
| CITIBANK N A                       | PLN | 969,000       | USD | (214,461)       | 06/17/2022 | 14,363    | 0.004%  |
| CITIBANK N A                       | RSD | 1,855,881     | USD | (17,267)        | 07/15/2022 | 143       | 0.000%  |
| CITIBANK N A                       | RSD | 1,855,881     | USD | (17,411)        | 07/15/2022 | (1)       | 0.000%  |
| DEUTSCHE BANK                      | IDR | 1,657,326,272 | USD | (115,461)       | 04/08/2022 | (55)      | 0.000%  |
| DEUTSCHE BANK                      | TWD | 12,701,293    | USD | (443,791)       | 04/08/2022 | (337)     | 0.000%  |
| DEUTSCHE BANK                      | USD | 602,875       | INR | (45,080,004)    | 04/08/2022 | 9,047     | 0.002%  |
| DEUTSCHE BANK                      | USD | 427,555       | TWD | (11,747,085)    | 04/08/2022 | 17,417    | 0.005%  |
| DEUTSCHE BANK                      | TRY | 273,355       | USD | (18,242)        | 04/14/2022 | 177       | 0.000%  |
| DEUTSCHE BANK                      | USD | 9,092         | HUF | (2,868,812)     | 04/14/2022 | 470       | 0.000%  |
| DEUTSCHE BANK                      | USD | 91,595        | HUF | (31,135,129)    | 04/14/2022 | (1,977)   | -0.001% |
| DEUTSCHE BANK                      | USD | 325,943       | ZAR | (5,070,000)     | 04/14/2022 | (20,399)  | -0.005% |
| DEUTSCHE BANK                      | USD | 897,442       | JPY | (102,857,625)   | 04/22/2022 | 52,182    | 0.014%  |
| DEUTSCHE BANK                      | USD | 259,295       | BRL | (1,333,000)     | 06/02/2022 | (15,583)  | -0.004% |
| DEUTSCHE BANK                      | USD | 170,375       | MYR | (714,111)       | 06/10/2022 | 1,289     | 0.000%  |
| DEUTSCHE BANK                      | USD | 922,098       | THB | (30,600,845)    | 06/10/2022 | 872       | 0.000%  |
| DEUTSCHE BANK                      | USD | 542,105       | THB | (18,025,000)    | 06/10/2022 | (530)     | 0.000%  |
| DEUTSCHE BANK                      | INR | 15,299,353    | USD | (199,730)       | 07/08/2022 | (674)     | 0.000%  |
| DEUTSCHE BANK                      | USD | 446,333       | TWD | (12,701,293)    | 07/08/2022 | 583       | 0.000%  |
| GOLDMAN SACHS & CO                 | BRL | 13,070,000    | USD | (2,758,664)     | 04/04/2022 | (16,516)  | -0.004% |
| GOLDMAN SACHS & CO                 | USD | 2,552,336     | BRL | (13,070,000)    | 04/04/2022 | (189,812) | -0.050% |
| GOLDMAN SACHS & CO                 | INR | 10,207,873    | USD | (133,531)       | 04/08/2022 | 935       | 0.000%  |
| GOLDMAN SACHS & CO                 | INR | 16,413,998    | USD | (216,744)       | 04/08/2022 | (526)     | 0.000%  |
| GOLDMAN SACHS & CO                 | MXN | 9,460,000     | USD | (459,299)       | 04/13/2022 | 15,232    | 0.004%  |

|                              |     |               |     |                 |            |           |         |
|------------------------------|-----|---------------|-----|-----------------|------------|-----------|---------|
| GOLDMAN SACHS & CO           | MXN | 4,600,000     | USD | (224,192)       | 04/13/2022 | 6,552     | 0.002%  |
| GOLDMAN SACHS & CO           | MXN | 11,064,000    | USD | (531,001)       | 04/13/2022 | 23,989    | 0.006%  |
| GOLDMAN SACHS & CO           | USD | 492,001       | MXN | (9,912,000)     | 04/13/2022 | (5,202)   | -0.001% |
| GOLDMAN SACHS & CO           | USD | 147,926       | MXN | (3,106,000)     | 04/13/2022 | (7,877)   | -0.002% |
| GOLDMAN SACHS & CO           | USD | 406,212       | MXN | (8,142,000)     | 04/13/2022 | (2,205)   | -0.001% |
| GOLDMAN SACHS & CO           | USD | 18,238        | HUF | (5,739,925)     | 04/14/2022 | 987       | 0.000%  |
| GOLDMAN SACHS & CO           | USD | 45,880        | HUF | (15,883,680)    | 04/14/2022 | (1,856)   | 0.000%  |
| GOLDMAN SACHS & CO           | AUD | 610,000       | USD | (443,707)       | 04/22/2022 | 12,875    | 0.003%  |
| GOLDMAN SACHS & CO           | JPY | 118,693,000   | USD | (1,007,273)     | 04/22/2022 | (31,881)  | -0.008% |
| GOLDMAN SACHS & CO           | JPY | 62,686,000    | USD | (520,052)       | 04/22/2022 | (4,913)   | -0.001% |
| GOLDMAN SACHS & CO           | JPY | 25,050,000    | USD | (207,818)       | 04/22/2022 | (1,963)   | -0.001% |
| GOLDMAN SACHS & CO           | USD | 1,094,677     | JPY | (124,220,000)   | 04/22/2022 | 73,865    | 0.020%  |
| GOLDMAN SACHS & CO           | RUB | 74,700,100    | USD | (940,136)       | 04/29/2022 | (66,656)  | -0.018% |
| GOLDMAN SACHS & CO           | USD | 426,942       | COP | (1,639,413,000) | 04/29/2022 | (5,906)   | -0.002% |
| GOLDMAN SACHS & CO           | BRL | 5,100,000     | USD | (1,059,740)     | 05/03/2022 | 1,620     | 0.000%  |
| GOLDMAN SACHS & CO           | EUR | 393,692       | USD | (429,894)       | 05/20/2022 | 6,395     | 0.002%  |
| GOLDMAN SACHS & CO           | EUR | 1,367,956     | USD | (1,555,667)     | 05/20/2022 | (39,697)  | -0.010% |
| GOLDMAN SACHS & CO           | USD | 782,726       | GBP | (596,000)       | 05/20/2022 | (6)       | 0.000%  |
| GOLDMAN SACHS & CO           | USD | 238,725       | GBP | (182,000)       | 05/20/2022 | (297)     | 0.000%  |
| GOLDMAN SACHS & CO           | BRL | 2,460,000     | USD | (481,098)       | 06/02/2022 | 26,177    | 0.007%  |
| GOLDMAN SACHS & CO           | BRL | 2,520,000     | USD | (473,328)       | 06/02/2022 | 46,320    | 0.012%  |
| GOLDMAN SACHS & CO           | BRL | 1,322,493     | USD | (255,856)       | 06/02/2022 | 16,855    | 0.004%  |
| GOLDMAN SACHS & CO           | USD | 249,933       | BRL | (1,315,000)     | 06/02/2022 | (21,232)  | -0.006% |
| GOLDMAN SACHS & CO           | USD | 1,805,157     | BRL | (9,491,515)     | 06/02/2022 | (152,084) | -0.040% |
| GOLDMAN SACHS & CO           | THB | 3,602,351     | USD | (109,017)       | 06/10/2022 | (569)     | 0.000%  |
| GOLDMAN SACHS & CO           | USD | 266,730       | COP | (1,022,233,000) | 06/10/2022 | (1,500)   | 0.000%  |
| GOLDMAN SACHS & CO           | USD | 214,610       | INR | (16,413,998)    | 07/08/2022 | 1,051     | 0.000%  |
| HSBC SECURITIES INC          | IDR | 4,150,087,402 | USD | (289,306)       | 04/08/2022 | (320)     | 0.000%  |
| HSBC SECURITIES INC          | USD | 351,392       | MXN | (7,545,000)     | 04/13/2022 | (27,079)  | -0.007% |
| HSBC SECURITIES INC          | USD | 448,176       | AUD | (630,000)       | 04/22/2022 | (23,376)  | -0.006% |
| HSBC SECURITIES INC          | USD | 61,771        | AUD | (86,000)        | 04/22/2022 | (2,600)   | -0.001% |
| HSBC SECURITIES INC          | USD | 19,637        | CAD | (24,750)        | 04/22/2022 | (158)     | 0.000%  |
| HSBC SECURITIES INC          | USD | 153,249       | AUD | (203,531)       | 04/29/2022 | 895       | 0.000%  |
| HSBC SECURITIES INC          | BRL | 947,098       | USD | (180,475)       | 06/02/2022 | 14,825    | 0.004%  |
| HSBC SECURITIES INC          | USD | 334,237       | BRL | (1,628,000)     | 06/02/2022 | (1,472)   | 0.000%  |
| HSBC SECURITIES INC          | USD | 312,187       | BRL | (1,603,705)     | 06/02/2022 | (18,512)  | -0.005% |
| HSBC SECURITIES INC          | CLP | 46,260,577    | USD | (56,824)        | 06/10/2022 | 1,257     | 0.000%  |
| HSBC SECURITIES INC          | CLP | 9,229,080     | USD | (11,460)        | 06/10/2022 | 128       | 0.000%  |
| HSBC SECURITIES INC          | CLP | 13,887,656    | USD | (17,145)        | 06/10/2022 | 291       | 0.000%  |
| HSBC SECURITIES INC          | USD | 475,786       | CLP | (393,913,000)   | 06/10/2022 | (18,777)  | -0.005% |
| MORGAN STANLEY & COMPANY LLC | BRL | 21,617,429    | USD | (4,562,757)     | 04/04/2022 | (27,318)  | -0.007% |
| MORGAN STANLEY & COMPANY LLC | USD | 4,505,508     | BRL | (21,617,429)    | 04/04/2022 | (29,931)  | -0.008% |
| MORGAN STANLEY & COMPANY LLC | IDR | 2,543,084,983 | USD | (178,050)       | 04/08/2022 | (966)     | 0.000%  |
| MORGAN STANLEY & COMPANY LLC | INR | 17,641,616    | USD | (231,108)       | 04/08/2022 | 1,281     | 0.000%  |
| MORGAN STANLEY & COMPANY LLC | TWD | 19,876,266    | USD | (691,469)       | 04/08/2022 | 2,492     | 0.001%  |
| MORGAN STANLEY & COMPANY LLC | USD | 651,334       | KRW | (775,692,664)   | 04/08/2022 | 11,856    | 0.003%  |
| MORGAN STANLEY & COMPANY LLC | USD | 410,505       | TWD | (11,286,415)    | 04/08/2022 | 16,450    | 0.004%  |
| MORGAN STANLEY & COMPANY LLC | MXN | 11,644,880    | USD | (555,258)       | 04/13/2022 | 28,869    | 0.008%  |
| MORGAN STANLEY & COMPANY LLC | HUF | 175,658,000   | USD | (548,246)       | 04/14/2022 | (20,329)  | -0.005% |
| MORGAN STANLEY & COMPANY LLC | ZAR | 2,414,882     | USD | (158,995)       | 04/14/2022 | 5,970     | 0.002%  |
| MORGAN STANLEY & COMPANY LLC | USD | 108,669       | CAD | (138,000)       | 04/22/2022 | (1,706)   | 0.000%  |
| MORGAN STANLEY & COMPANY LLC | USD | 444,641       | CAD | (560,000)       | 04/22/2022 | (3,255)   | -0.001% |
| MORGAN STANLEY & COMPANY LLC | USD | 98,560        | JPY | (11,377,576)    | 04/22/2022 | 5,061     | 0.001%  |
| MORGAN STANLEY & COMPANY LLC | USD | 437,527       | JPY | (50,042,417)    | 04/22/2022 | 26,290    | 0.007%  |
| MORGAN STANLEY & COMPANY LLC | USD | 1,303,317     | JPY | (148,939,847)   | 04/22/2022 | 79,363    | 0.021%  |
| MORGAN STANLEY & COMPANY LLC | USD | 1,497,871     | JPY | (178,272,863)   | 04/22/2022 | 32,865    | 0.009%  |
| MORGAN STANLEY & COMPANY LLC | USD | 447,715       | JPY | (51,735,000)    | 04/22/2022 | 22,569    | 0.006%  |
| MORGAN STANLEY & COMPANY LLC | USD | 215,555       | JPY | (24,647,757)    | 04/22/2022 | 13,005    | 0.003%  |
| MORGAN STANLEY & COMPANY LLC | USD | 1,013,347     | JPY | (117,297,000)   | 04/22/2022 | 49,427    | 0.013%  |
| MORGAN STANLEY & COMPANY LLC | USD | 682,476       | JPY | (78,038,051)    | 04/22/2022 | 41,177    | 0.011%  |
| MORGAN STANLEY & COMPANY LLC | USD | 549,460       | NOK | (4,858,000)     | 04/22/2022 | (2,190)   | -0.001% |
| MORGAN STANLEY & COMPANY LLC | USD | 3,796,291     | SEK | (35,946,788)    | 04/29/2022 | (28,863)  | -0.008% |
| MORGAN STANLEY & COMPANY LLC | ZAR | 12,429,700    | USD | (848,783)       | 04/29/2022 | (1,310)   | 0.000%  |
| MORGAN STANLEY & COMPANY LLC | BRL | 21,617,429    | USD | (4,470,660)     | 05/03/2022 | 28,138    | 0.007%  |
| MORGAN STANLEY & COMPANY LLC | EUR | 323,849       | USD | (354,299)       | 05/20/2022 | 4,591     | 0.001%  |
| MORGAN STANLEY & COMPANY LLC | EUR | 715,108       | USD | (780,972)       | 05/20/2022 | 11,511    | 0.003%  |
| MORGAN STANLEY & COMPANY LLC | EUR | 612,819       | USD | (696,720)       | 05/20/2022 | (17,593)  | -0.005% |
| MORGAN STANLEY & COMPANY LLC | EUR | 568,191       | USD | (645,317)       | 05/20/2022 | (15,647)  | -0.004% |
| MORGAN STANLEY & COMPANY LLC | EUR | 561,827       | USD | (638,089)       | 05/20/2022 | (15,472)  | -0.004% |
| MORGAN STANLEY & COMPANY LLC | EUR | 1,111,440     | USD | (1,262,307)     | 05/20/2022 | (30,608)  | -0.008% |
| MORGAN STANLEY & COMPANY LLC | EUR | 255,436       | USD | (290,700)       | 05/20/2022 | (7,625)   | -0.002% |
| MORGAN STANLEY & COMPANY LLC | USD | 1,507,597     | EUR | (1,356,824)     | 05/20/2022 | 3,963     | 0.001%  |

|                                 |     |            |     |               |            |          |         |
|---------------------------------|-----|------------|-----|---------------|------------|----------|---------|
| MORGAN STANLEY & COMPANY LLC    | USD | 1,243,896  | EUR | (1,126,253)   | 05/20/2022 | (4,219)  | -0.001% |
| MORGAN STANLEY & COMPANY LLC    | BRL | 3,260,000  | USD | (651,258)     | 06/02/2022 | 20,985   | 0.006%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 309,685    | BRL | (1,603,705)   | 06/02/2022 | (21,014) | -0.006% |
| MORGAN STANLEY & COMPANY LLC    | USD | 507,108    | BRL | (2,647,000)   | 06/02/2022 | (38,729) | -0.010% |
| MORGAN STANLEY & COMPANY LLC    | CLP | 59,361,162 | USD | (74,602)      | 06/10/2022 | (74)     | 0.000%  |
| MORGAN STANLEY & COMPANY LLC    | USD | 695,144    | TWD | (19,876,266)  | 07/08/2022 | (2,409)  | -0.001% |
| RBC DOMINION SECURITIES INC     | AUD | 1,320,000  | USD | (968,043)     | 04/22/2022 | 19,971   | 0.005%  |
| RBC DOMINION SECURITIES INC     | CAD | 1,285,000  | USD | (1,019,958)   | 04/22/2022 | 7,804    | 0.002%  |
| RBC DOMINION SECURITIES INC     | CAD | 632,000    | USD | (494,599)     | 04/22/2022 | 10,884   | 0.003%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 62,068     | CLP | (49,111,200)  | 04/08/2022 | (260)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | MXN | 459,297    | USD | (21,906)      | 04/13/2022 | 1,133    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | MXN | 2,601,000  | USD | (130,358)     | 04/13/2022 | 113      | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | MXN | 5,845,997  | USD | (278,578)     | 04/13/2022 | 14,667   | 0.004%  |
| STATE STREET GLOBAL MARKETS LLC | MXN | 3,222,349  | USD | (153,031)     | 04/13/2022 | 8,608    | 0.002%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 428,974    | MXN | (8,660,000)   | 04/13/2022 | (5,427)  | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | USD | 76,119     | MXN | (1,594,000)   | 04/13/2022 | (3,839)  | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | CZK | 1,650,000  | USD | (74,896)      | 04/14/2022 | (248)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | RON | 225,000    | USD | (51,462)      | 04/14/2022 | (1,189)  | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 73,452     | CZK | (1,650,000)   | 04/14/2022 | (1,196)  | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 24,283     | HUF | (8,260,269)   | 04/14/2022 | (542)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 46,247     | HUF | (15,688,803)  | 04/14/2022 | (903)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 24,341     | HUF | (8,279,796)   | 04/14/2022 | (543)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 82,156     | NZD | (118,000)     | 04/14/2022 | 393      | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 69,449     | ZAR | (1,058,000)   | 04/14/2022 | (2,825)  | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | ZAR | 11,300,000 | USD | (725,689)     | 04/14/2022 | 46,237   | 0.012%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 129,290    | ILS | (410,963)     | 04/21/2022 | 464      | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 766,749    | ILS | (2,383,592)   | 04/21/2022 | 19,550   | 0.005%  |
| STATE STREET GLOBAL MARKETS LLC | AUD | 75,000     | USD | (53,138)      | 04/22/2022 | 3,000    | 0.001%  |
| STATE STREET GLOBAL MARKETS LLC | AUD | 132,000    | USD | (93,774)      | 04/22/2022 | 5,027    | 0.001%  |
| STATE STREET GLOBAL MARKETS LLC | CAD | 122,000    | USD | (95,945)      | 04/22/2022 | 1,633    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | NOK | 4,858,000  | USD | (553,045)     | 04/22/2022 | (1,394)  | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 104,576    | AUD | (147,000)     | 04/22/2022 | (5,453)  | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | USD | 223,031    | AUD | (300,000)     | 04/22/2022 | (1,517)  | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 505,978    | AUD | (703,000)     | 04/22/2022 | (20,214) | -0.005% |
| STATE STREET GLOBAL MARKETS LLC | USD | 72,008     | AUD | (101,000)     | 04/22/2022 | (3,590)  | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | USD | 63,517     | AUD | (91,000)      | 04/22/2022 | (4,596)  | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | USD | 311,262    | CAD | (389,857)     | 04/22/2022 | (551)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 240,558    | CAD | (304,884)     | 04/22/2022 | (3,292)  | -0.001% |
| STATE STREET GLOBAL MARKETS LLC | USD | 48,903     | CAD | (62,000)      | 04/22/2022 | (686)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 335,927    | CAD | (420,750)     | 04/22/2022 | (595)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 449,542    | JPY | (51,528,700)  | 04/22/2022 | 26,091   | 0.007%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,078,530  | JPY | (123,249,068) | 04/22/2022 | 65,698   | 0.017%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,429,680  | JPY | (163,376,673) | 04/22/2022 | 87,088   | 0.023%  |
| STATE STREET GLOBAL MARKETS LLC | EUR | 61,000     | USD | (67,193)      | 05/20/2022 | 407      | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | EUR | 1,671,000  | USD | (1,863,924)   | 05/20/2022 | (12,120) | -0.003% |
| STATE STREET GLOBAL MARKETS LLC | USD | 45,578     | EUR | (40,000)      | 05/20/2022 | 1,250    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,667,429  | EUR | (1,463,684)   | 05/20/2022 | 45,373   | 0.012%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 79,161     | EUR | (69,049)      | 05/20/2022 | 2,641    | 0.001%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 76,517     | EUR | (67,200)      | 05/20/2022 | 2,046    | 0.001%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,489,102  | EUR | (1,306,860)   | 05/20/2022 | 40,838   | 0.011%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 79,826     | EUR | (70,000)      | 05/20/2022 | 2,252    | 0.001%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 51,036     | EUR | (44,800)      | 05/20/2022 | 1,389    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 54,677     | EUR | (48,000)      | 05/20/2022 | 1,483    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,189,407  | EUR | (1,070,000)   | 05/20/2022 | 3,632    | 0.001%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 394,642    | EUR | (356,772)     | 05/20/2022 | (733)    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 1,385,606  | EUR | (1,256,000)   | 05/20/2022 | (6,294)  | -0.002% |
| STATE STREET GLOBAL MARKETS LLC | USD | 2,718,856  | GBP | (2,007,469)   | 05/20/2022 | 82,428   | 0.022%  |
| STATE STREET GLOBAL MARKETS LLC | BRL | 103,494    | USD | (19,939)      | 06/02/2022 | 1,402    | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | BRL | 938,278    | USD | (178,041)     | 06/02/2022 | 15,440   | 0.004%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 84,471     | BRL | (409,000)     | 06/02/2022 | 131      | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | USD | 17,589     | BRL | (91,630)      | 06/02/2022 | (1,306)  | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | CLP | 13,755,144 | USD | (17,226)      | 06/10/2022 | 44       | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | CLP | 45,841,790 | USD | (57,159)      | 06/10/2022 | 396      | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | CLP | 37,035,360 | USD | (45,876)      | 06/10/2022 | 623      | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | CLP | 4,570,432  | USD | (5,814)       | 06/10/2022 | (76)     | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | CLP | 22,797,218 | USD | (28,643)      | 06/10/2022 | (21)     | 0.000%  |
| STATE STREET GLOBAL MARKETS LLC | CLP | 49,111,200 | USD | (61,144)      | 07/08/2022 | 232      | 0.000%  |
| STANDARD CHARTERED SECURITIES   | BRL | 42,248,429 | USD | (8,237,327)   | 04/04/2022 | 626,593  | 0.166%  |
| STANDARD CHARTERED SECURITIES   | USD | 8,917,309  | BRL | (42,248,429)  | 04/04/2022 | 53,389   | 0.014%  |
| STANDARD CHARTERED SECURITIES   | ZAR | 3,886,000  | USD | (252,141)     | 04/14/2022 | 13,319   | 0.004%  |
| STANDARD CHARTERED SECURITIES   | JPY | 26,685,000 | USD | (216,527)     | 04/22/2022 | 2,764    | 0.001%  |
| STANDARD CHARTERED SECURITIES   | USD | 395,722    | CAD | (500,000)     | 04/22/2022 | (4,185)  | -0.001% |

|                               |     |             |     |                 |            |          |         |
|-------------------------------|-----|-------------|-----|-----------------|------------|----------|---------|
| STANDARD CHARTERED SECURITIES | USD | 702,630     | CAD | (890,000)       | 04/22/2022 | (9,205)  | -0.002% |
| STANDARD CHARTERED SECURITIES | USD | 2,161,963   | CHF | (2,020,000)     | 04/29/2022 | (26,208) | -0.007% |
| STANDARD CHARTERED SECURITIES | USD | 170,083     | MYR | (714,111)       | 06/10/2022 | 997      | 0.000%  |
| STANDARD CHARTERED SECURITIES | USD | 162,574     | PHP | (8,436,347)     | 06/10/2022 | 531      | 0.000%  |
| STANDARD CHARTERED SECURITIES | USD | 171,974     | PHP | (8,924,137)     | 06/10/2022 | 562      | 0.000%  |
| UBS SECURITIES LLC            | INR | 10,186,587  | USD | (133,388)       | 04/08/2022 | 797      | 0.000%  |
| UBS SECURITIES LLC            | RUB | 33,110,000  | USD | (395,060)       | 04/08/2022 | 6,624    | 0.002%  |
| UBS SECURITIES LLC            | RUB | 21,940,000  | USD | (188,189)       | 04/08/2022 | 77,983   | 0.021%  |
| UBS SECURITIES LLC            | RUB | 13,157,809  | USD | (174,548)       | 04/08/2022 | (14,920) | -0.004% |
| UBS SECURITIES LLC            | RUB | 4,382,796   | USD | (57,718)        | 04/08/2022 | (4,547)  | -0.001% |
| UBS SECURITIES LLC            | RUB | 29,969,375  | USD | (397,567)       | 04/08/2022 | (33,984) | -0.009% |
| UBS SECURITIES LLC            | RUB | 13,662,692  | USD | (177,530)       | 04/08/2022 | (11,777) | -0.003% |
| UBS SECURITIES LLC            | RUB | 23,788,000  | USD | (305,401)       | 04/08/2022 | (16,810) | -0.004% |
| UBS SECURITIES LLC            | RUB | 37,655,000  | USD | (482,809)       | 04/08/2022 | (25,986) | -0.007% |
| UBS SECURITIES LLC            | RUB | 88,201,200  | USD | (1,093,901)     | 04/08/2022 | (23,861) | -0.006% |
| UBS SECURITIES LLC            | RUB | 8,696,827   | USD | (114,402)       | 04/08/2022 | (8,894)  | -0.002% |
| UBS SECURITIES LLC            | RUB | 13,683,644  | USD | (180,472)       | 04/08/2022 | (14,465) | -0.004% |
| UBS SECURITIES LLC            | RUB | 23,788,000  | USD | (294,890)       | 04/08/2022 | (6,298)  | -0.002% |
| UBS SECURITIES LLC            | RUB | 35,775,000  | USD | (462,179)       | 04/08/2022 | (28,164) | -0.007% |
| UBS SECURITIES LLC            | USD | 348,589     | IDR | (4,992,375,289) | 04/08/2022 | 952      | 0.000%  |
| UBS SECURITIES LLC            | USD | 464,660     | IDR | (6,656,500,386) | 04/08/2022 | 1,144    | 0.000%  |
| UBS SECURITIES LLC            | USD | 1,170,398   | RUB | (88,201,200)    | 04/08/2022 | 100,358  | 0.027%  |
| UBS SECURITIES LLC            | USD | 295,027     | RUB | (23,788,000)    | 04/08/2022 | 6,435    | 0.002%  |
| UBS SECURITIES LLC            | USD | 1,093,392   | RUB | (88,201,200)    | 04/08/2022 | 23,352   | 0.006%  |
| UBS SECURITIES LLC            | USD | 856,805     | RUB | (74,285,000)    | 04/08/2022 | (44,406) | -0.012% |
| UBS SECURITIES LLC            | USD | 45,949      | RUB | (5,357,000)     | 04/08/2022 | (19,041) | -0.005% |
| UBS SECURITIES LLC            | USD | 232,438     | MXN | (4,986,922)     | 04/13/2022 | (17,715) | -0.005% |
| UBS SECURITIES LLC            | USD | 27,348      | HUF | (8,633,589)     | 04/14/2022 | 1,401    | 0.000%  |
| UBS SECURITIES LLC            | USD | 91,336      | HUF | (28,785,574)    | 04/14/2022 | 4,825    | 0.001%  |
| UBS SECURITIES LLC            | USD | 32,227      | HUF | (11,104,869)    | 04/14/2022 | (1,147)  | 0.000%  |
| UBS SECURITIES LLC            | USD | 60,332      | HUF | (20,624,616)    | 04/14/2022 | (1,652)  | 0.000%  |
| UBS SECURITIES LLC            | USD | 1,158,334   | ZAR | (18,356,697)    | 04/14/2022 | (95,650) | -0.025% |
| UBS SECURITIES LLC            | USD | 130,546     | ZAR | (1,979,342)     | 04/14/2022 | (4,667)  | -0.001% |
| UBS SECURITIES LLC            | USD | 460,632     | ILS | (1,469,000)     | 04/21/2022 | 135      | 0.000%  |
| UBS SECURITIES LLC            | AUD | 2,985,000   | USD | (2,147,308)     | 04/22/2022 | 86,952   | 0.023%  |
| UBS SECURITIES LLC            | JPY | 62,072,000  | USD | (520,966)       | 04/22/2022 | (10,872) | -0.003% |
| UBS SECURITIES LLC            | JPY | 121,889,000 | USD | (1,028,462)     | 04/22/2022 | (26,806) | -0.007% |
| UBS SECURITIES LLC            | USD | 545,465     | AUD | (766,000)       | 04/22/2022 | (27,883) | -0.007% |
| UBS SECURITIES LLC            | USD | 563,471     | JPY | (64,018,000)    | 04/22/2022 | 37,386   | 0.010%  |
| UBS SECURITIES LLC            | INR | 171,666,000 | USD | (2,240,901)     | 04/29/2022 | 9,583    | 0.003%  |
| UBS SECURITIES LLC            | MXN | 35,200,316  | USD | (1,748,172)     | 04/29/2022 | 12,593   | 0.003%  |
| UBS SECURITIES LLC            | ZAR | 9,830,900   | USD | (676,144)       | 04/29/2022 | (5,860)  | -0.002% |
| UBS SECURITIES LLC            | CZK | 12,341,000  | USD | (546,667)       | 05/13/2022 | 9,711    | 0.003%  |
| UBS SECURITIES LLC            | USD | 1,785,975   | EUR | (1,568,233)     | 05/20/2022 | 48,058   | 0.013%  |
| UBS SECURITIES LLC            | USD | 2,500,996   | EUR | (2,195,526)     | 05/20/2022 | 67,912   | 0.018%  |
| UBS SECURITIES LLC            | USD | 951,891     | EUR | (859,452)       | 05/20/2022 | (554)    | 0.000%  |
| UBS SECURITIES LLC            | BRL | 1,412,000   | USD | (271,572)       | 06/02/2022 | 19,595   | 0.005%  |
| UBS SECURITIES LLC            | CLP | 186,120,000 | USD | (228,865)       | 06/10/2022 | 4,811    | 0.001%  |
| UBS SECURITIES LLC            | THB | 1,738,953   | USD | (52,408)        | 06/10/2022 | (58)     | 0.000%  |
| UBS SECURITIES LLC            | USD | 519,524     | CLP | (422,492,624)   | 06/10/2022 | (10,921) | -0.003% |

Total Forward Currency Exchange Contracts

783,126

| Options                                     | Strike Price(\$) | Exercise Date | Shares/Par | Value (\$) | % of Net Assets |
|---|------------------|---------------|------------|------------|-----------------|
| CDX IG S37 PAY 90 05/18/2022                | 90.00            | 5/18/2022     | 5,450,000  | 2,781      | 0.001%          |
| Cloudflare                                  | 65.00            | 4/14/2022     | 83         | 415        | 0.000%          |
| FXO EUR CALL/USD PUT 1.15 10/03/2022        | 1.15             | 10/3/2022     | 1,060,000  | 10,070     | 0.003%          |
| FXO EUR CALL/USD PUT 1.15 10/03/2022        | 1.15             | 10/3/2022     | 1,060,000  | 8,778      | 0.002%          |
| FXO USD CALL/KRW PUT 1225 05/02/2022        | 1,225.00         | 5/2/2022      | 2,070,000  | 13,521     | 0.004%          |
| FXO USD PUT/JPY CALL 120 04/21/2022         | 120.00           | 4/21/2022     | 2,200,000  | 9,474      | 0.003%          |
| FXO USD PUT/JPY CALL 123 04/26/2022         | 123.00           | 4/26/2022     | 3,200,000  | 53,033     | 0.014%          |
| GameStop                                    | 55.00            | 5/20/2022     | 48         | 3,816      | 0.001%          |
| GameStop                                    | 70.00            | 4/14/2022     | 37         | 1,110      | 0.000%          |
| GBP IRS OPT 1Y/10Y 1.6 02/14/2023 PAY       | 1.60             | 2/14/2023     | 780,000    | 38,055     | 0.010%          |
| GBP IRS OPT 1Y/10Y 1.6 02/24/2023 PAY       | 1.60             | 2/24/2023     | 980,000    | 48,442     | 0.013%          |
| iShares iBoxx High Yield Corporate Bond ETF | 75.00            | 6/17/2022     | 1,867      | 83,082     | 0.022%          |
| iShares iBoxx High Yield Corporate Bond ETF | 78.00            | 5/20/2022     | (1,870)    | (84,150)   | (0.022%)        |
| iShares Russell 2000 ETF                    | 140.00           | 6/17/2022     | 689        | 31,350     | 0.008%          |
| NDX 06/17/2022 P 12400 OTC                  | 12,400.00        | 6/17/2022     | 1          | 14,095     | 0.004%          |
| NDX 06/17/2022 P 13000 OTC                  | 13,000.00        | 6/17/2022     | 1          | 21,025     | 0.006%          |



|                                     |          |            |           |             |          |
|-------------------------------------|----------|------------|-----------|-------------|----------|
| NVIDIA                              | 170.00   | 4/14/2022  | 76        | 570         | 0.000%   |
| S&P 500 Market Index                | 4,250.00 | 7/15/2022  | 3         | 31,740      | 0.008%   |
| S&P 500 Market Index                | 4,650.00 | 7/15/2022  | (1)       | (22,765)    | (0.006%) |
| SPDR S&P 500 ETF Trust              | 300.00   | 6/17/2022  | 324       | 24,138      | 0.006%   |
| SPX 04/14/2022 C 4350               | 4,350.00 | 4/14/2022  | (89)      | (1,789,345) | (0.473%) |
| SPX 06/17/2022 P 4200 OTC           | 4,200.00 | 6/17/2022  | 10        | 76,700      | 0.020%   |
| Take-Two Interactive Software       | 155.00   | 7/15/2022  | 15        | 19,500      | 0.005%   |
| US 10YR FUT OPTN May22C 124         | 124.00   | 4/22/2022  | 120       | 46,875      | 0.012%   |
| US 10YR FUT OPTN May22C 126         | 126.00   | 4/22/2022  | (120)     | (11,250)    | (0.003%) |
| USD IRS OPT 1Y/30Y 2.2 11/14/22 PAY | 2.20     | 11/14/2022 | 796,000   | 57,133      | 0.015%   |
| USD IRS OPT 1Y/30Y 2.2 11/14/22 PAY | 2.20     | 11/14/2022 | 1,199,000 | 86,058      | 0.023%   |
| USD IRS OPT 1Y/30Y 2.2 11/15/22 PAY | 2.20     | 11/15/2022 | 725,000   | 52,129      | 0.014%   |
| USD IRS OPT 1Y/5Y 2.1 3/2/23 PAY    | 2.10     | 3/2/2023   | 2,585,000 | 69,989      | 0.018%   |
| USD IRS OPT 1Y/5Y 2.1 3/2/23 PAY    | 2.10     | 3/2/2023   | 2,590,000 | 70,124      | 0.019%   |
| USD IRS OPT 6M/10Y 2.5 9/15/22 PAY  | 2.50     | 9/15/2022  | 232,000   | 3,239       | 0.001%   |
| USD IRS OPT 6M/10Y 2.5 9/15/22 PAY  | 2.50     | 9/15/2022  | 2,570,000 | 35,883      | 0.009%   |
| USD IRS OPT 6M/10Y 2.5 9/15/22 PAY  | 2.50     | 9/15/2022  | 2,570,000 | 35,883      | 0.009%   |

Total Options **(958,504)**

| Swap Contracts                        | Notional Amount | Market Value | % of Net Assets |
|---------------------------------------|-----------------|--------------|-----------------|
| CDX IG CDSI S38 5Y 06/20/2027         | (9,860,000)     | (2,868,825)  | (0.758%)        |
| ITRX XOVER CDSI S37 5Y 06/20/2027     | (3,140,000)     | (3,726,897)  | (0.985%)        |
| TRS GB/WPP 2Y 01/17/2024              | (49,390)        | (650,758)    | (0.172%)        |
| FI TRS PAY HAL 5 45 06/20/22          | (580,000)       | (627,125)    | (0.166%)        |
| TRS TSN 2Y 01/18/2024                 | (3,990)         | (357,624)    | (0.095%)        |
| MACY'S INC CDS 06/20/2027             | 2,230,000       | (229,246)    | (0.061%)        |
| TRS LUMN 2Y 01/18/2024                | (19,100)        | (215,257)    | (0.057%)        |
| TRS DE/IFX 2Y 01/17/2024              | (6,327)         | (216,872)    | (0.057%)        |
| TRS DE/HFG 2Y 01/17/2024              | (4,640)         | (210,248)    | (0.056%)        |
| CDX HY CDSI S38 5Y PRC 06/20/2027     | (3,725,000)     | (205,374)    | (0.054%)        |
| CDX HY CDST S37 5Y 25-35 12/20/2026   | (1,675,000)     | (205,966)    | (0.054%)        |
| TRS WERN 2Y 01/18/2024                | (3,900)         | (159,900)    | (0.042%)        |
| TRS GB/WTB 2Y 01/17/2024              | (28,583)        | (158,077)    | (0.042%)        |
| TRS NL/EQT 2Y 01/17/2024              | (11,452)        | (133,491)    | (0.035%)        |
| TRS JP/6902 2Y 01/17/2024             | (19,000)        | (125,949)    | (0.033%)        |
| TRS JP/6501 2Y 01/17/2024             | (10,700)        | (122,610)    | (0.032%)        |
| TRS ROK 2Y 01/18/2024                 | (5,902)         | (112,197)    | (0.030%)        |
| TRS TTWO 2Y 01/18/2024                | (700)           | (107,618)    | (0.028%)        |
| HKD IRS 08/06/2026 REC FIX            | 11,000,000      | (96,087)     | (0.025%)        |
| TRS CSX 2Y 01/18/2024                 | (29,724)        | (91,847)     | (0.024%)        |
| TRS CVLG 2Y 01/18/2024                | (4,224)         | (90,943)     | (0.024%)        |
| TRS ON 2Y 01/18/2024                  | (1,400)         | (87,654)     | (0.023%)        |
| TRS JKHY 2Y 01/18/2024                | (4,899)         | (88,476)     | (0.023%)        |
| TRS GB/ABDN 2Y 01/17/2024             | (192,419)       | (88,470)     | (0.023%)        |
| TRS XOM 2Y 01/18/2024                 | (14,669)        | (78,773)     | (0.021%)        |
| TRS R 2Y 01/18/2024                   | (1,000)         | (79,330)     | (0.021%)        |
| TRS JP/6758 2Y 01/17/2024             | (6,100)         | (79,169)     | (0.021%)        |
| TRS GB/SHEL 2Y 01/17/2024             | (33,867)        | (74,965)     | (0.020%)        |
| TRS ADI 2Y 01/18/2024                 | (5,392)         | (76,890)     | (0.020%)        |
| TRS CA/FM 2Y 01/17/2024               | (14,363)        | (72,036)     | (0.019%)        |
| TRS JP/6273 2Y 01/17/2024             | (1,300)         | (72,721)     | (0.019%)        |
| TRS BMY 2Y 01/18/2024                 | (21,428)        | (70,284)     | (0.019%)        |
| TRS JP/6954 2Y 01/17/2024             | (3,100)         | (66,334)     | (0.018%)        |
| TRS NL/AD 2Y 01/17/2024               | (25,102)        | (66,785)     | (0.018%)        |
| TRS AMAT 2Y 01/18/2024                | (9,221)         | (68,143)     | (0.018%)        |
| TRS GB/WTB 2Y 01/17/2024              | (12,385)        | (68,495)     | (0.018%)        |
| TRS CA/CNQ 2Y 01/17/2024              | (23,036)        | (65,967)     | (0.017%)        |
| TRS DOW 2Y 01/18/2024                 | (13,304)        | (64,524)     | (0.017%)        |
| TRS IT/SRG 2Y 01/17/2024              | (150,831)       | (65,973)     | (0.017%)        |
| ISTAR INC CDS 06/20/2026              | (675,000)       | (64,746)     | (0.017%)        |
| TRS JP/6326 2Y 01/17/2024             | (20,100)        | (59,603)     | (0.016%)        |
| TRS DE/HNR1 2Y 01/17/2024             | (4,858)         | (59,922)     | (0.016%)        |
| TRS LRCX 2Y 01/18/2024                | (1,126)         | (59,554)     | (0.016%)        |
| TRS CCI 2Y 01/18/2024                 | (5,135)         | (60,798)     | (0.016%)        |
| TRS AON 2Y 01/18/2024                 | (1,231)         | (59,950)     | (0.016%)        |
| TRS DE/VNA 2Y 01/17/2024              | 15,163          | (57,535)     | (0.015%)        |
| TRS APTV 2Y 01/18/2024                | (4,855)         | (56,512)     | (0.015%)        |
| TRS SE/INVEA 2Y 01/17/2024            | (35,856)        | (56,821)     | (0.015%)        |
| TRS FR/RMS 2Y 01/17/2024              | (229)           | (53,453)     | (0.014%)        |
| TRS DK/TRYG 2Y 01/17/2024             | (14,428)        | (54,179)     | (0.014%)        |
| TRS JP/6594 2Y 01/17/2024             | (5,700)         | (48,273)     | (0.013%)        |
| TRS NO/YAR 2Y 01/17/2024              | (9,129)         | (47,699)     | (0.013%)        |
| TRS MSCI 2Y 01/18/2024                | (1,427)         | (45,578)     | (0.012%)        |
| TRS WFC 2Y 01/18/2024                 | 26,765          | (44,162)     | (0.012%)        |
| TRS CH/STMN 2Y 01/17/2024             | (173)           | (44,652)     | (0.012%)        |
| TRS AMT 2Y 01/18/2024                 | (3,099)         | (46,516)     | (0.012%)        |
| TRS CA/NA 2Y 01/17/2024               | 23,029          | (44,026)     | (0.012%)        |
| TRS GB/BYG 2Y 01/17/2024              | (2,061)         | (41,586)     | (0.011%)        |
| TRS DE/IFX 2Y 01/17/2024              | (1,214)         | (41,612)     | (0.011%)        |
| GLENCORE INTERNATIONAL CDS 12/20/2026 | (230,000)       | (42,277)     | (0.011%)        |
| TRS JP/3769 2Y 01/17/2024             | (2,600)         | (42,714)     | (0.011%)        |
| TRS IDXX 2Y 01/18/2024                | (902)           | (39,805)     | (0.011%)        |
| TRS JKHY 2Y 01/18/2024                | (2,300)         | (41,538)     | (0.011%)        |
| TRS FR/AI 2Y 01/17/2024               | (1,832)         | (43,168)     | (0.011%)        |
| TRS LUMN 2Y 01/18/2024                | (3,700)         | (41,699)     | (0.011%)        |
| MXN IRS 11/16/2026 REC FIX            | 18,060,000      | (40,304)     | (0.011%)        |
| TRS ABMD 2Y 01/18/2024                | (946)           | (39,354)     | (0.010%)        |
| TRS EMN 2Y 01/18/2024                 | (5,133)         | (36,034)     | (0.010%)        |
| TRS BEKE 2Y 01/18/2024                | 26,200          | (37,833)     | (0.010%)        |
| TRS JPM 2Y 01/18/2024                 | (10,233)        | (39,295)     | (0.010%)        |

|                                       |             |          |          |
|---------------------------------------|-------------|----------|----------|
| TRS EW 2Y 01/18/2024                  | (3,372)     | (39,014) | (0.010%) |
| TRS TER 2Y 01/18/2024                 | (4,678)     | (36,114) | (0.010%) |
| CDX HY CDST S37 5Y 25-35 12/20/2026   | (300,000)   | (36,890) | (0.010%) |
| TRS GB/AVST 2Y 01/17/2024             | 37,500      | (39,114) | (0.010%) |
| TRS GB/NXT 2Y 01/17/2024              | (14,902)    | (37,194) | (0.010%) |
| MXN IRS 11/12/2026 REC FIX            | 18,260,000  | (36,484) | (0.010%) |
| TRS MCHP 2Y 01/18/2024                | (10,708)    | (37,692) | (0.010%) |
| REALOGY GROUP LLC CDS 12/20/2026      | (860,000)   | (38,508) | (0.010%) |
| TRS BRK/B 2Y 01/18/2024               | (1,866)     | (37,992) | (0.010%) |
| TRS GB/SHEL 2Y 01/17/2024             | (15,394)    | (34,075) | (0.009%) |
| TRS UNP 2Y 01/18/2024                 | (2,556)     | (33,432) | (0.009%) |
| TRS CMCSA 2Y 01/18/2024               | (26,854)    | (34,373) | (0.009%) |
| TRS DK/DSV 2Y 01/17/2024              | (1,988)     | (34,591) | (0.009%) |
| TRS FR/OR 2Y 01/17/2024               | (1,511)     | (33,180) | (0.009%) |
| TRS MRK 2Y 01/18/2024                 | (9,562)     | (32,606) | (0.009%) |
| TRS LMT 2Y 01/18/2024                 | (1,540)     | (34,144) | (0.009%) |
| TRS PAYC 2Y 01/18/2024                | (832)       | (33,588) | (0.009%) |
| TRS GB/BNZL 2Y 01/17/2024             | (15,142)    | (33,417) | (0.009%) |
| TRS GB/EXPN 2Y 01/17/2024             | (11,157)    | (35,908) | (0.009%) |
| TRS DE/IFX 2Y 01/17/2024              | (11,161)    | (33,769) | (0.009%) |
| CDX HY CDST S37 5Y 25-35 12/20/2026   | (250,000)   | (30,741) | (0.008%) |
| CDX HY CDST S37 5Y 25-35 12/20/2026   | 260,000     | (31,971) | (0.008%) |
| TRS JP/7309 2Y 01/17/2024             | (1,500)     | (31,974) | (0.008%) |
| CDX HY CDST S37 5Y 25-35 12/20/2026   | 260,000     | (31,971) | (0.008%) |
| TRS CPRT 2Y 01/18/2024                | (229)       | (28,733) | (0.008%) |
| TRS CAT 2Y 01/18/2024                 | (4,626)     | (29,421) | (0.008%) |
| TRS DE/IFX 2Y 01/17/2024              | (10,021)    | (30,319) | (0.008%) |
| TRS CH/NESN 2Y 01/17/2024             | (2,948)     | (31,393) | (0.008%) |
| TRS PYPL 2Y 01/18/2024                | (2,046)     | (31,079) | (0.008%) |
| MARRIOTT INTERNATIONAL CDS 12/20/2026 | (1,995,000) | (25,730) | (0.007%) |
| TRS PYPL 2Y 01/18/2024                | (1,653)     | (25,109) | (0.007%) |
| TRS BURL 2Y 01/18/2024                | 1,974       | (27,972) | (0.007%) |
| TRS ADBE 2Y 01/18/2024                | (830)       | (28,187) | (0.007%) |
| TRS AU/IAG 2Y 01/17/2024              | (314,128)   | (28,207) | (0.007%) |
| TRS LYB 2Y 01/18/2024                 | (6,582)     | (27,447) | (0.007%) |
| TRS ADSK 2Y 01/18/2024                | (1,135)     | (24,879) | (0.007%) |
| TRS DRE 2Y 01/18/2024                 | (6,298)     | (24,940) | (0.007%) |
| TRS DE/BNR 2Y 01/17/2024              | (7,544)     | (24,703) | (0.007%) |
| TRS GB/SHEL 2Y 01/17/2024             | (12,045)    | (26,662) | (0.007%) |
| USD ZCIS 2/10/32 PAY CPI              | (530,000)   | (25,921) | (0.007%) |
| TRS FR/MF 2Y 01/17/2024               | (3,053)     | (21,109) | (0.006%) |
| TRS DE/DTG 2Y 01/17/2024              | 19,026      | (23,377) | (0.006%) |
| TRS ADI 2Y 01/18/2024                 | (1,627)     | (23,201) | (0.006%) |
| TRS JP/3092 2Y 01/17/2024             | (12,500)    | (21,562) | (0.006%) |
| TRS CHTR 2Y 01/18/2024                | 986         | (23,309) | (0.006%) |
| TRS T 2Y 01/18/2024                   | (41,107)    | (22,198) | (0.006%) |
| TRS PRU 2Y 01/18/2024                 | (2,897)     | (24,277) | (0.006%) |
| TRS CPRT 2Y 01/18/2024                | (190)       | (23,839) | (0.006%) |
| TRS ES/REE 2Y 01/17/2024              | (16,011)    | (21,166) | (0.006%) |
| TRS CA/SU 2Y 01/17/2024               | (10,657)    | (23,443) | (0.006%) |
| TRS NXPI 2Y 01/18/2024                | (3,147)     | (20,896) | (0.006%) |
| TRS HK/2333 2Y 01/17/2024             | 112,000     | (22,235) | (0.006%) |
| TRS MTD 2Y 01/18/2024                 | (389)       | (20,905) | (0.006%) |
| TRS DE/IFX 2Y 01/17/2024              | (7,941)     | (24,026) | (0.006%) |
| TRS AU/WBC 2Y 01/17/2024              | (39,923)    | (22,406) | (0.006%) |
| TRS JP/4528 2Y 01/17/2024             | (14,200)    | (24,145) | (0.006%) |
| TRS MU 2Y 01/18/2024                  | (4,599)     | (21,983) | (0.006%) |
| TRS CCI 2Y 01/18/2024                 | (1,969)     | (23,313) | (0.006%) |
| TRS CLX 2Y 01/18/2024                 | (2,702)     | (22,697) | (0.006%) |
| MXN IRS 11/11/2026 REC FIX            | 11,135,000  | (21,167) | (0.006%) |
| TRS SE/NDA 2Y 01/17/2024              | (37,438)    | (20,187) | (0.005%) |
| TRS CH/SGSN 2Y 01/17/2024             | (99)        | (17,249) | (0.005%) |
| TRS CA/SU 2Y 01/17/2024               | (8,446)     | (18,579) | (0.005%) |
| TRS DE/KGX 2Y 01/17/2024              | 3,010       | (19,313) | (0.005%) |
| TRS FR/ACA 2Y 01/17/2024              | (24,529)    | (19,917) | (0.005%) |
| TRS CCI 2Y 01/18/2024                 | (1,636)     | (19,370) | (0.005%) |
| TRS CH/GIVN 2Y 01/17/2024             | (85)        | (18,581) | (0.005%) |
| TRS CTVA 2Y 01/18/2024                | 8,340       | (17,457) | (0.005%) |
| TRS C 2Y 01/18/2024                   | 11,777      | (20,139) | (0.005%) |
| TRS JP/6971 2Y 01/17/2024             | (4,700)     | (20,037) | (0.005%) |
| TRS IWM 2Y 01/18/2024                 | (2,100)     | (19,929) | (0.005%) |
| TRS FR/OR 2Y 01/17/2024               | (1,589)     | (18,530) | (0.005%) |
| TRS VFC 2Y 01/18/2024                 | (10,006)    | (18,311) | (0.005%) |
| TRS JP/4689 2Y 01/17/2024             | (60,600)    | (17,173) | (0.005%) |
| MXN IRS 11/13/2026 REC FIX            | 6,845,000   | (14,146) | (0.004%) |
| USD ZCIS 3/10/32 PAY CPI              | (515,000)   | (16,562) | (0.004%) |
| TRS KR 2Y 01/18/2024                  | (12,040)    | (14,207) | (0.004%) |
| TRS DE/EOAN 2Y 01/17/2024             | (25,963)    | (16,802) | (0.004%) |
| TRS JP/4005 2Y 01/17/2024             | (65,600)    | (14,549) | (0.004%) |
| TRS TTWO 2Y 01/18/2024                | (1,400)     | (15,204) | (0.004%) |
| TRS BURL 2Y 01/18/2024                | 953         | (13,504) | (0.004%) |
| TRS DE/HFG 2Y 01/17/2024              | (316)       | (14,319) | (0.004%) |
| TRS HSY 2Y 01/18/2024                 | (1,792)     | (13,996) | (0.004%) |
| TRS C 2Y 01/18/2024                   | 6,051       | (10,347) | (0.003%) |
| TRS JP/6326 2Y 01/17/2024             | (5,300)     | (9,883)  | (0.003%) |
| TRS CE 2Y 01/18/2024                  | (2,610)     | (11,301) | (0.003%) |
| TRS BXMT 2Y 01/18/2024                | (19,075)    | (11,254) | (0.003%) |
| TRS IE/KSP 2Y 01/17/2024              | (3,223)     | (11,481) | (0.003%) |
| TRS MS 2Y 01/18/2024                  | (9,987)     | (10,686) | (0.003%) |
| TRS INCY 2Y 01/18/2024                | (1,900)     | (11,609) | (0.003%) |
| TRS TSN 2Y 01/18/2024                 | (3,947)     | (9,610)  | (0.003%) |
| TRS AME 2Y 01/18/2024                 | (3,228)     | (12,266) | (0.003%) |
| TRS CF 2Y 01/18/2024                  | 4,514       | (11,503) | (0.003%) |
| TRS DK/GN 2Y 01/17/2024               | (3,183)     | (9,562)  | (0.003%) |
| TRS GB/SSPG 2Y 01/17/2024             | 35,988      | (9,914)  | (0.003%) |
| TRS DK/MAERSKB 2Y 01/17/2024          | (72)        | (9,958)  | (0.003%) |
| TRS WFC 2Y 01/18/2024                 | 6,369       | (10,509) | (0.003%) |
| TRS NXPI 2Y 01/18/2024                | (1,658)     | (11,009) | (0.003%) |
| TRS IT/ISP 2Y 01/17/2024              | (115,140)   | (9,617)  | (0.003%) |
| TRS HRL 2Y 01/18/2024                 | (8,968)     | (11,300) | (0.003%) |

|                                      |               |          |          |
|--------------------------------------|---------------|----------|----------|
| TRS GE 2Y 01/18/2024                 | 13,148        | (11,176) | (0.003%) |
| TRS MX/ALPEKA 2Y 01/17/2024          | (154,164)     | (11,161) | (0.003%) |
| TRS DD 2Y 01/18/2024                 | (6,210)       | (10,619) | (0.003%) |
| TRS BURL 2Y 01/18/2024               | 770           | (10,911) | (0.003%) |
| SANOFI CDS 06/20/2026                | (190,000)     | (6,819)  | (0.002%) |
| TRS NL/ASML 2Y 01/17/2024            | 506           | (6,420)  | (0.002%) |
| TRS INCY 2Y 01/18/2024               | (1,450)       | (8,860)  | (0.002%) |
| TRS MAA 2Y 01/18/2024                | (1,678)       | (6,494)  | (0.002%) |
| TRS TTWO 2Y 01/18/2024               | (800)         | (8,688)  | (0.002%) |
| TRS CH/ABBN 2Y 01/17/2024            | 8,586         | (8,641)  | (0.002%) |
| TRS JNJ 2Y 01/18/2024                | (5,842)       | (6,368)  | (0.002%) |
| TRS ORLY 2Y 01/18/2024               | 524           | (5,701)  | (0.002%) |
| TRS MSCI 2Y 01/18/2024               | (225)         | (7,187)  | (0.002%) |
| TRS BE/SHUR 2Y 01/17/2024            | (2,884)       | (8,914)  | (0.002%) |
| TRS XOM 2Y 01/18/2024                | (1,093)       | (5,869)  | (0.002%) |
| TRS CA/ENB 2Y 01/17/2024             | (8,143)       | (8,598)  | (0.002%) |
| NETFLIX INC CDS 12/20/2026           | (50,000)      | (8,559)  | (0.002%) |
| RAYTHEON TECHNOLOGIES CDS 06/20/2026 | (220,000)     | (6,041)  | (0.002%) |
| TRS EFX 2Y 01/18/2024                | (1,202)       | (7,585)  | (0.002%) |
| TRS PTC 2Y 01/18/2024                | (3,326)       | (5,887)  | (0.002%) |
| TRS SE/ESSITYB 2Y 01/17/2024         | 31,571        | (8,394)  | (0.002%) |
| TRS EL 2Y 01/18/2024                 | 750           | (6,228)  | (0.002%) |
| TRS CN/168 2Y 01/17/2024             | 22,000        | (7,316)  | (0.002%) |
| TRS DK/GN 2Y 01/17/2024              | (3,081)       | (9,256)  | (0.002%) |
| TRS CAT 2Y 01/18/2024                | (923)         | (5,870)  | (0.002%) |
| TRS MSCI 2Y 01/18/2024               | (214)         | (6,835)  | (0.002%) |
| TRS EFX 2Y 01/18/2024                | (1,211)       | (7,641)  | (0.002%) |
| TRS SNA 2Y 01/18/2024                | (3,223)       | (9,314)  | (0.002%) |
| GBP SONIA IRS 3/17/52 PAY FIX        | (219,000)     | (2,072)  | (0.001%) |
| TRS FRC 2Y 01/18/2024                | (1,896)       | (2,105)  | (0.001%) |
| TRS CPRT 2Y 01/18/2024               | (367)         | (1,908)  | (0.001%) |
| TRS CPRT 2Y 01/18/2024               | (437)         | (2,272)  | (0.001%) |
| TRS GB/SSPG 2Y 01/17/2024            | 25,070        | (5,006)  | (0.001%) |
| PAY Fixed 6.01%                      | (194,000,000) | (4,127)  | (0.001%) |
| TRS C 2Y 01/18/2024                  | 1,409         | (2,409)  | (0.001%) |
| TRS INCY 2Y 01/18/2024               | (700)         | (4,277)  | (0.001%) |
| TRS CPRT 2Y 01/18/2024               | (508)         | (2,642)  | (0.001%) |
| TRS FMC 2Y 01/18/2024                | 1,420         | (5,300)  | (0.001%) |
| TRS CH/SCHN 2Y 01/17/2024            | (1,173)       | (3,554)  | (0.001%) |
| TRS UDR 2Y 01/18/2024                | (5,818)       | (2,734)  | (0.001%) |
| TRS GB/SAFE 2Y 01/17/2024            | (9,918)       | (5,256)  | (0.001%) |
| TRS CPRT 2Y 01/18/2024               | (526)         | (2,735)  | (0.001%) |
| TRS CPRT 2Y 01/18/2024               | (525)         | (2,730)  | (0.001%) |
| MURPHY OIL CORP CDS 12/20/2022       | 425,000       | (4,500)  | (0.001%) |
| TRS ON 2Y 01/18/2024                 | (2,700)       | (5,442)  | (0.001%) |
| NETFLIX INC CDS 12/20/2026           | (30,000)      | (5,135)  | (0.001%) |
| TRS BXMT 2Y 01/18/2024               | (7,950)       | (4,691)  | (0.001%) |
| TRS NO/TOM 2Y 01/17/2024             | 10,850        | (3,649)  | (0.001%) |
| TRS CPRT 2Y 01/18/2024               | (526)         | (2,735)  | (0.001%) |
| NETFLIX INC CDS 12/20/2026           | (20,000)      | (3,424)  | (0.001%) |
| TRS DE/SAP 2Y 01/17/2024             | (5,544)       | (3,557)  | (0.001%) |
| TRS MSCI 2Y 01/18/2024               | (128)         | (4,088)  | (0.001%) |
| TRS GB/LLOY 2Y 01/17/2024            | 858,521       | (3,778)  | (0.001%) |
| TRS INCY 2Y 01/18/2024               | (700)         | (4,277)  | (0.001%) |
| TRS RMD 2Y 01/18/2024                | 1,648         | (2,966)  | (0.001%) |
| TRS MSCI 2Y 01/18/2024               | (75)          | (2,396)  | (0.001%) |
| QUEST DIAGNOSTICS INC CDS 06/20/2026 | (220,000)     | (5,044)  | (0.001%) |
| TRS INCY 2Y 01/18/2024               | (500)         | (3,055)  | (0.001%) |
| TRS TTWO 2Y 01/18/2024               | (859)         | (3,317)  | (0.001%) |
| TRS JP/4689 2Y 01/17/2024            | (16,500)      | (4,676)  | (0.001%) |
| TRS MSCI 2Y 01/18/2024               | (97)          | (3,098)  | (0.001%) |
| TRS FMC 2Y 01/18/2024                | 1,148         | (5,042)  | (0.001%) |
| TRS MS 2Y 01/18/2024                 | (3,388)       | (3,625)  | (0.001%) |
| NETFLIX INC CDS 12/20/2026           | (25,000)      | (4,279)  | (0.001%) |
| TRS ES/BBVA 2Y 01/17/2024            | (60,601)      | (5,095)  | (0.001%) |
| TRS PM 2Y 01/18/2024                 | (3,520)       | (4,506)  | (0.001%) |
| TRS CFLT 2Y 01/18/2024               | 900           | (2,203)  | (0.001%) |
| TRS CPRT 2Y 01/18/2024               | (525)         | (2,730)  | (0.001%) |
| TRS MSCI 2Y 01/18/2024               | (113)         | (3,609)  | (0.001%) |
| TRS EL 2Y 01/18/2024                 | 740           | (2,936)  | (0.001%) |
| TRS GB/BYB 2Y 01/17/2024             | (8,422)       | (187)    | 0.000%   |
| TRS CA/SHOP 2Y 01/17/2024            | 489           | (1,250)  | 0.000%   |
| TRS DAVA 2Y 01/18/2024               | 303           | (367)    | 0.000%   |
| TRS FR/RCO 2Y 01/17/2024             | (4,146)       | (662)    | 0.000%   |
| TRS DFS 2Y 01/18/2024                | (6,184)       | 618      | 0.000%   |
| TRS UMC 2Y 01/18/2024                | (22,800)      | 1,436    | 0.000%   |
| TRS EQD 2Y 01/18/2024                | 14,817        | 357      | 0.000%   |
| TRS AKIC 2Y 01/18/2024               | 14,817        | 741      | 0.000%   |
| TRS EUCRW 2Y 01/18/2024              | 1,300         | (47)     | 0.000%   |
| TRS CPRT 2Y 01/18/2024               | (53)          | (276)    | 0.000%   |
| TRS SNRH 2Y 01/18/2024               | 14,817        | 296      | 0.000%   |
| TRS CPRT 2Y 01/18/2024               | (161)         | (837)    | 0.000%   |
| TRS CAS 2Y 01/18/2024                | 6,500         | 260      | 0.000%   |
| TRS LBRT 2Y 01/18/2024               | 2,800         | (862)    | 0.000%   |
| TRS JP/6965 2Y 01/17/2024            | 6,800         | (1,568)  | 0.000%   |
| TRS JP/4927 2Y 01/17/2024            | (15,400)      | 506      | 0.000%   |
| TRS HK/2382 2Y 01/17/2024            | 7,600         | 444      | 0.000%   |
| TRS CPRT 2Y 01/18/2024               | (71)          | (369)    | 0.000%   |
| TRS CPRT 2Y 01/18/2024               | (125)         | (650)    | 0.000%   |
| TRS CPRT 2Y 01/18/2024               | (125)         | (650)    | 0.000%   |
| TRS TW/2357 2Y 01/18/2024            | (26,000)      | (611)    | 0.000%   |
| TRS CA/CSU 2Y 01/17/2024             | 6             | 450      | 0.000%   |
| PAY Fixed 5.965%                     | (402,000,000) | 409      | 0.000%   |
| TRS HK/9987 2Y 01/17/2024            | 2,050         | 419      | 0.000%   |
| TRS AKICW 2Y 01/18/2024              | 4,938         | 49       | 0.000%   |
| TRS CPRT 2Y 01/18/2024               | (259)         | (1,347)  | 0.000%   |
| TRS INCY 2Y 01/18/2024               | (262)         | (1,601)  | 0.000%   |
| TRS DE/HNR1 2Y 01/17/2024            | (512)         | (1,388)  | 0.000%   |
| TRS CN/168 2Y 01/17/2024             | 12,000        | 369      | 0.000%   |
| TRS SE/ATCOB 2Y 01/17/2024           | 5,454         | (1,740)  | 0.000%   |

|                                    |            |         |        |
|------------------------------------|------------|---------|--------|
| TRS OCA 2Y 01/18/2024              | 14,817     | 296     | 0.000% |
| TRS PTIC 2Y 01/18/2024             | 9,600      | 384     | 0.000% |
| TRS CTAQ 2Y 01/18/2024             | 13,000     | 130     | 0.000% |
| TRS GB/SAFE 2Y 01/17/2024          | (2,375)    | 240     | 0.000% |
| TRS EUCR 2Y 01/18/2024             | 3,900      | 78      | 0.000% |
| TRS AU/RIO 2Y 01/17/2024           | (3,930)    | (288)   | 0.000% |
| TRS ATVI 2Y 01/18/2024             | 2,700      | 1,620   | 0.000% |
| TRS CPRT 2Y 01/18/2024             | (89)       | (463)   | 0.000% |
| GBP SONIA IRS 3/17/52 PAY FIX      | (218,000)  | (339)   | 0.000% |
| TRS GE 2Y 01/18/2024               | 400        | (667)   | 0.000% |
| TRS VIIAW 2Y 01/18/2024            | 3,646      | 109     | 0.000% |
| TRS CPRT 2Y 01/18/2024             | (49)       | (255)   | 0.000% |
| TRS BE/SHUR 2Y 01/17/2024          | (706)      | (1,600) | 0.000% |
| TRS AMD 2Y 01/18/2024              | 1          | 0       | 0.000% |
| TRS DWIN 2Y 01/18/2024             | 14,817     | 148     | 0.000% |
| TRS HK/2333 2Y 01/17/2024          | 55,500     | (24)    | 0.000% |
| TRS IPOF 2Y 01/18/2024             | 11,000     | 550     | 0.000% |
| TRS IPOF/WS 2Y 01/18/2024          | 2,750      | 28      | 0.000% |
| TRS CPRT 2Y 01/18/2024             | (107)      | (556)   | 0.000% |
| TRS CPRT 2Y 01/18/2024             | (142)      | (738)   | 0.000% |
| TRS VII 2Y 01/18/2024              | 7,292      | 219     | 0.000% |
| TRS ATVI 2Y 01/18/2024             | 2,900      | 1,740   | 0.000% |
| TRS CPRT 2Y 01/18/2024             | (152)      | (790)   | 0.000% |
| TRS USAK 2Y 01/18/2024             | (3,900)    | 638     | 0.000% |
| TRS ATVI 2Y 01/18/2024             | 2,800      | 1,680   | 0.000% |
| TRS TW/2357 2Y 01/18/2024          | (6,000)    | 215     | 0.000% |
| TRS CPRT 2Y 01/18/2024             | (27)       | (140)   | 0.000% |
| TRS BR/MGLU3 2Y 01/18/2024         | 28,900     | (249)   | 0.000% |
| TRS BR/MGLU3 2Y 01/18/2024         | 28,300     | (1,075) | 0.000% |
| TRS JP/6923 2Y 01/17/2024          | 18,300     | 1,052   | 0.000% |
| TRS AMD 2Y 01/18/2024              | 8,683      | 87      | 0.000% |
| TRS AMD 2Y 01/18/2024              | 2,028      | 20      | 0.000% |
| TRS GB/SAFE 2Y 01/17/2024          | (2,410)    | (320)   | 0.000% |
| TRS MS 2Y 01/18/2024               | (1,731)    | (1,852) | 0.000% |
| TRS AMD 2Y 01/18/2024              | 1,000      | 10      | 0.000% |
| TRS CA/CSU 2Y 01/17/2024           | 14         | 1,050   | 0.000% |
| TRS ETRN 2Y 01/18/2024             | 4,900      | (360)   | 0.000% |
| TRS SIG 2Y 01/18/2024              | (1,600)    | 586     | 0.000% |
| TRS 021ESC01 2Y 01/18/2024         | 8,000      | 0       | 0.000% |
| TRS CL 2Y 01/18/2024               | (5,469)    | (1,859) | 0.000% |
| TRS MDB 2Y 01/18/2024              | 200        | 774     | 0.000% |
| TRS JP/6923 2Y 01/17/2024          | 15,300     | 880     | 0.000% |
| TRS ATVI 2Y 01/18/2024             | 2,600      | (431)   | 0.000% |
| TRS PMVC 2Y 01/18/2024             | 14,817     | 296     | 0.000% |
| TRS CA/BMO 2Y 01/17/2024           | (994)      | 1,113   | 0.000% |
| TRS BE/SHUR 2Y 01/17/2024          | (688)      | (232)   | 0.000% |
| TRS CTAQ 2Y 01/18/2024             | 16,634     | 166     | 0.000% |
| TRS MX/AXTELCPO 2Y 01/17/2024      | (132,261)  | 399     | 0.000% |
| TRS GS 2Y 01/18/2024               | 1,604      | 1,508   | 0.000% |
| TRS GE 2Y 01/18/2024               | 2,200      | 1,012   | 0.000% |
| TRS LBRT 2Y 01/18/2024             | 7,900      | 1,129   | 0.000% |
| TRS GB/AVST 2Y 01/17/2024          | (37,500)   | (1,168) | 0.000% |
| TRS NARI 2Y 01/18/2024             | 500        | (699)   | 0.000% |
| TRS DK/VWS 2Y 01/17/2024           | (4,675)    | (1,530) | 0.000% |
| TRS CPRT 2Y 01/18/2024             | (67)       | (348)   | 0.000% |
| TRS GB/TCS 2Y 01/18/2024           | 4,554      | 0       | 0.000% |
| TRS HSAQ 2Y 01/18/2024             | 657        | 13      | 0.000% |
| TRS PFE 2Y 01/18/2024              | (4,613)    | 2,030   | 0.001% |
| TRS JBHT 2Y 01/18/2024             | 1,640      | 2,968   | 0.001% |
| TRS HK/2382 2Y 01/17/2024          | 15,600     | 3,672   | 0.001% |
| TRS PNC 2Y 01/18/2024              | (4,039)    | 3,191   | 0.001% |
| TRS PSTH 2Y 01/18/2024             | 21,583     | 2,806   | 0.001% |
| TRS SE/SKFB 2Y 01/17/2024          | (20,272)   | 5,606   | 0.001% |
| TRS CA/BMO 2Y 01/17/2024           | (2,234)    | 2,502   | 0.001% |
| TRS GB/DLG 2Y 01/17/2024           | 70,637     | 4,825   | 0.001% |
| TRS FR/LR 2Y 01/17/2024            | 4,356      | 2,313   | 0.001% |
| TRS ATVI 2Y 01/18/2024             | 5,500      | 3,300   | 0.001% |
| TRS DE/HFG 2Y 01/17/2024           | (626)      | 2,183   | 0.001% |
| CNY IRS 08/09/2026 REC FIX         | 30,500,000 | 2,568   | 0.001% |
| TRS CFLT 2Y 01/18/2024             | 2,100      | 3,099   | 0.001% |
| TRS NEE 2Y 01/18/2024              | 1,900      | 5,187   | 0.001% |
| TRS CA/CSU 2Y 01/17/2024           | 33         | 2,476   | 0.001% |
| TRS HK/6098 2Y 01/17/2024          | 50,000     | 5,296   | 0.001% |
| TRS STX 2Y 01/18/2024              | (3,670)    | 4,190   | 0.001% |
| TRS JP/2587 2Y 01/17/2024          | 9,200      | 4,912   | 0.001% |
| TRS PNC 2Y 01/18/2024              | (3,715)    | 2,935   | 0.001% |
| TRS CA/CSU 2Y 01/17/2024           | 28         | 2,101   | 0.001% |
| TRS CA/CSU 2Y 01/17/2024           | 46         | 3,451   | 0.001% |
| TRS GB/HL/ 2Y 01/17/2024           | (32,956)   | 3,680   | 0.001% |
| TRS ETRN 2Y 01/18/2024             | 10,200     | 2,688   | 0.001% |
| FI TRS PAY M 6.125 32 06/20/22     | (780,000)  | 1,950   | 0.001% |
| TRS HK/9987 2Y 01/17/2024          | 4,350      | 3,559   | 0.001% |
| EDP FINANCE BV CDS 12/20/2022      | 470,000    | 2,592   | 0.001% |
| TRS HK/6098 2Y 01/17/2024          | 20,000     | 5,088   | 0.001% |
| TRS GB/SMIN 2Y 01/17/2024          | 15,854     | 1,979   | 0.001% |
| TRS PSTH 2Y 01/18/2024             | 25,000     | 3,250   | 0.001% |
| FI TRS PAY MEDIND 5.25 29 06/20/22 | (55,000)   | 2,613   | 0.001% |
| TRS PFE 2Y 01/18/2024              | (5,872)    | 2,584   | 0.001% |
| TRS ZNGA 2Y 01/18/2024             | 29,888     | 3,147   | 0.001% |
| TRS FR/TTE 2Y 01/17/2024           | 13,088     | 4,271   | 0.001% |
| TRS AU/ANZ 2Y 01/17/2024           | 6,822      | 4,645   | 0.001% |
| TRS UPS 2Y 01/18/2024              | 1,247      | 4,901   | 0.001% |
| TRS BAC 2Y 01/18/2024              | (6,839)    | 1,915   | 0.001% |
| TRS NEE 2Y 01/18/2024              | 2,199      | 6,069   | 0.002% |
| TRS UPS 2Y 01/18/2024              | 1,689      | 6,638   | 0.002% |
| TRS FRPT 2Y 01/18/2024             | 2,000      | 6,655   | 0.002% |
| TRS COF 2Y 01/18/2024              | (5,398)    | 6,957   | 0.002% |
| TRS ROST 2Y 01/18/2024             | 2,835      | 8,505   | 0.002% |
| TRS GB/WPP 2Y 01/17/2024           | (13,150)   | 6,770   | 0.002% |
| TRS GB/DLG 2Y 01/17/2024           | 125,622    | 8,581   | 0.002% |

|   |             |        |        |
|---|-------------|--------|--------|
| FI TRS PAY M 6.125 32 06/20/22          | (1,210,000) | 6,050  | 0.002% |
| TRS SCHW 2Y 01/18/2024                  | 6,766       | 7,713  | 0.002% |
| TRS BDX 2Y 01/18/2024                   | 1,268       | 9,269  | 0.002% |
| TRS TMUS 2Y 01/18/2024                  | 2,818       | 5,833  | 0.002% |
| TRS FRPT 2Y 01/18/2024                  | 2,000       | 7,646  | 0.002% |
| TRS VZ 2Y 01/18/2024                    | (4,990)     | 9,082  | 0.002% |
| TRS JP/4543 2Y 01/17/2024               | 7,700       | 9,424  | 0.002% |
| TRS DE/SBS 2Y 01/17/2024                | (660)       | 6,538  | 0.002% |
| TRS DE/HFG 2Y 01/17/2024                | (1,700)     | 6,062  | 0.002% |
| TRS MX/ALFAA 2Y 01/17/2024              | 439,400     | 8,174  | 0.002% |
| TRS FR/HO 2Y 01/17/2024                 | 3,052       | 8,441  | 0.002% |
| TRS CVLG 2Y 01/18/2024                  | (2,976)     | 6,411  | 0.002% |
| TRS ATVI 2Y 01/18/2024                  | 9,500       | 5,700  | 0.002% |
| TRS ETRN 2Y 01/18/2024                  | 5,800       | 7,076  | 0.002% |
| TRS JP/8801 2Y 01/17/2024               | 4,300       | 8,230  | 0.002% |
| TRS FR/SAN 2Y 01/17/2024                | 7,216       | 5,827  | 0.002% |
| TRS DAVA 2Y 01/18/2024                  | 3,476       | 5,812  | 0.002% |
| TRS ROST 2Y 01/18/2024                  | 2,649       | 7,947  | 0.002% |
| BAUSCH HEALTH COS INC CDS 12/20/2026    | (110,000)   | 8,032  | 0.002% |
| TRS AIRC 2Y 01/18/2024                  | 5,540       | 7,867  | 0.002% |
| TRS CA/RV 2Y 01/17/2024                 | (4,503)     | 8,789  | 0.002% |
| TRS TMUS 2Y 01/18/2024                  | 2,829       | 5,856  | 0.002% |
| COMMUNITY HEALTH SYSTEMS CDS 12/20/2026 | (95,000)    | 7,173  | 0.002% |
| TRS HK/9666 2Y 01/17/2024               | 25,600      | 8,205  | 0.002% |
| TRS VZ 2Y 01/18/2024                    | (5,389)     | 9,808  | 0.003% |
| TRS FNV 2Y 01/18/2024                   | 2,537       | 12,482 | 0.003% |
| TRS NO/TOM 2Y 01/17/2024                | 4,614       | 12,112 | 0.003% |
| TRS DE/DB1 2Y 01/17/2024                | 1,297       | 12,052 | 0.003% |
| TRS XEL 2Y 01/18/2024                   | 4,912       | 9,529  | 0.003% |
| TRS CA/RV 2Y 01/17/2024                 | (6,142)     | 11,988 | 0.003% |
| TRS DLTR 2Y 01/18/2024                  | 1,075       | 9,772  | 0.003% |
| TRS AU/CWN 2Y 01/17/2024                | 42,948      | 13,177 | 0.003% |
| TRS TMUS 2Y 01/18/2024                  | 5,195       | 10,754 | 0.003% |
| TRS CA/OLA 2Y 01/17/2024                | 25,250      | 10,503 | 0.003% |
| TRS ZNGA 2Y 01/18/2024                  | 28,500      | 11,115 | 0.003% |
| TRS IR 2Y 01/18/2024                    | 5,733       | 11,179 | 0.003% |
| TRS SE/ALFA 2Y 01/17/2024               | 7,527       | 10,647 | 0.003% |
| TRS CH/KNIN 2Y 01/17/2024               | (948)       | 10,259 | 0.003% |
| TRS ZNGA 2Y 01/18/2024                  | 28,150      | 10,979 | 0.003% |
| TRS FMC 2Y 01/18/2024                   | 2,785       | 10,834 | 0.003% |
| TRS JP/4503 2Y 01/17/2024               | 26,400      | 13,011 | 0.003% |
| TRS ROST 2Y 01/18/2024                  | 4,314       | 12,942 | 0.003% |
| TRS AU/ANZ 2Y 01/17/2024                | 14,469      | 9,853  | 0.003% |
| TRS CA/SLF 2Y 01/17/2024                | 8,190       | 10,220 | 0.003% |
| TRS R 2Y 01/18/2024                     | (2,500)     | 13,178 | 0.003% |
| TRS HON 2Y 01/18/2024                   | 1,914       | 12,996 | 0.003% |
| TRS JP/9843 2Y 01/17/2024               | (2,100)     | 11,816 | 0.003% |
| TRS GB/AZN 2Y 01/17/2024                | 1,287       | 12,663 | 0.003% |
| TRS CA/KNT 2Y 01/17/2024                | 17,100      | 16,688 | 0.004% |
| TRS DLTR 2Y 01/18/2024                  | 1,600       | 14,544 | 0.004% |
| TRS HLXA 2Y 01/18/2024                  | 13,449      | 15,735 | 0.004% |
| TRS REXR 2Y 01/18/2024                  | 4,295       | 16,493 | 0.004% |
| TRS IP 2Y 01/18/2024                    | 5,536       | 16,387 | 0.004% |
| TRS CA/CM 2Y 01/17/2024                 | (2,775)     | 16,493 | 0.004% |
| TRS ZNGA 2Y 01/18/2024                  | 34,300      | 13,377 | 0.004% |
| TRS CDAY 2Y 01/18/2024                  | 2,032       | 13,289 | 0.004% |
| TRS SBAC 2Y 01/18/2024                  | 709         | 15,499 | 0.004% |
| TRS GB/MGGT 2Y 01/17/2024               | 73,503      | 14,290 | 0.004% |
| SOUTH AFRICA CDS 06/20/2026             | (540,000)   | 16,424 | 0.004% |
| TRS SBAC 2Y 01/18/2024                  | 725         | 15,849 | 0.004% |
| TRS HK/9666 2Y 01/17/2024               | 47,518      | 16,370 | 0.004% |
| TRS D 2Y 01/18/2024                     | 4,240       | 16,748 | 0.004% |
| TRS MTCH 2Y 01/18/2024                  | 3,266       | 17,317 | 0.005% |
| TRS HON 2Y 01/18/2024                   | 2,603       | 17,674 | 0.005% |
| TRS JP/3382 2Y 01/17/2024               | 5,400       | 18,630 | 0.005% |
| TRS TFC 2Y 01/18/2024                   | (13,671)    | 18,046 | 0.005% |
| TRS CA/CSU 2Y 01/17/2024                | 251         | 18,831 | 0.005% |
| TRS SBAC 2Y 01/18/2024                  | 805         | 17,597 | 0.005% |
| TRS JP/5802 2Y 01/17/2024               | 23,500      | 20,751 | 0.005% |
| TRS ODFL 2Y 01/18/2024                  | (1,873)     | 19,273 | 0.005% |
| TRS FI/STERV 2Y 01/17/2024              | 15,863      | 20,532 | 0.005% |
| TRS MNST 2Y 01/18/2024                  | 3,847       | 18,543 | 0.005% |
| TRS DK/MAERSKB 2Y 01/17/2024            | (42)        | 17,677 | 0.005% |
| TRS DE/DB1 2Y 01/17/2024                | 2,027       | 18,836 | 0.005% |
| TRS MDB 2Y 01/18/2024                   | 500         | 18,749 | 0.005% |
| TRS IT/ENEL 2Y 01/17/2024               | 108,533     | 19,294 | 0.005% |
| TRS EOG 2Y 01/18/2024                   | 3,511       | 18,995 | 0.005% |
| XEROX CORP CDS 12/20/2026               | (201,000)   | 18,149 | 0.005% |
| TRS HON 2Y 01/18/2024                   | 2,572       | 17,464 | 0.005% |
| TRS GB/BARC 2Y 01/17/2024               | (330,533)   | 17,195 | 0.005% |
| TRS IT/ATL 2Y 01/17/2024                | 4,462       | 17,227 | 0.005% |
| TRS WDAY 2Y 01/18/2024                  | 1,098       | 19,808 | 0.005% |
| TRS ZNGA 2Y 01/18/2024                  | 48,100      | 18,759 | 0.005% |
| TRS NWSA 2Y 01/18/2024                  | 18,277      | 19,191 | 0.005% |
| TRS GPN 2Y 01/18/2024                   | 2,119       | 17,672 | 0.005% |
| TRS SE/ASSAB 2Y 01/17/2024              | 9,876       | 21,743 | 0.006% |
| TRS SYF 2Y 01/18/2024                   | (16,711)    | 22,226 | 0.006% |
| TRS AU/CGF 2Y 01/17/2024                | 60,425      | 22,608 | 0.006% |
| TRS VTR 2Y 01/18/2024                   | 6,486       | 22,960 | 0.006% |
| TRS WELL 2Y 01/18/2024                  | 3,972       | 23,594 | 0.006% |
| TRS GB/DLN 2Y 01/17/2024                | 6,842       | 24,537 | 0.006% |
| TRS DHR 2Y 01/18/2024                   | 1,043       | 23,405 | 0.006% |
| TRS JP/8801 2Y 01/17/2024               | 11,900      | 22,776 | 0.006% |
| TRS POOL 2Y 01/18/2024                  | (770)       | 23,069 | 0.006% |
| TRS DK/COLOB 2Y 01/17/2024              | 1,715       | 23,898 | 0.006% |
| CAD IRS 03/14/2027 PAY FIX              | (1,500,000) | 23,848 | 0.006% |
| TRS APO 2Y 01/18/2024                   | 9,288       | 22,663 | 0.006% |
| MACYS INC CDS 12/20/2026                | (260,000)   | 23,203 | 0.006% |
| TRS NZ/FPH 2Y 01/17/2024                | (16,055)    | 23,367 | 0.006% |
| TRS SBAC 2Y 01/18/2024                  | 1,075       | 23,500 | 0.006% |

|   |             |         |        |
|---|-------------|---------|--------|
| TRS SE/BOL 2Y 01/17/2024                | 4,275       | 24,552  | 0.006% |
| TRS JP/6471 2Y 01/17/2024               | 53,000      | 21,768  | 0.006% |
| TRS AVGO 2Y 01/18/2024                  | 593         | 21,894  | 0.006% |
| TRS LLY 2Y 01/18/2024                   | 2,057       | 22,442  | 0.006% |
| TRS DE/DB1 2Y 01/17/2024                | 2,852       | 26,502  | 0.007% |
| TRS SBAC 2Y 01/18/2024                  | 1,197       | 26,166  | 0.007% |
| TRS STT 2Y 01/18/2024                   | 8,560       | 26,964  | 0.007% |
| GBP SONIA IRS 9/27/71 PAY FIX           | (105,000)   | 26,253  | 0.007% |
| TRS GB/AZN 2Y 01/17/2024                | 2,540       | 24,992  | 0.007% |
| TRS MSI 2Y 01/18/2024                   | 1,421       | 24,825  | 0.007% |
| TRS SE/BOL 2Y 01/17/2024                | 4,844       | 27,820  | 0.007% |
| TRS AU/CGF 2Y 01/17/2024                | 71,232      | 26,651  | 0.007% |
| TRS CH/PGHN 2Y 01/17/2024               | 267         | 24,849  | 0.007% |
| TRS SIVB 2Y 01/18/2024                  | 970         | 31,806  | 0.008% |
| TRS PXD 2Y 01/18/2024                   | 1,426       | 31,714  | 0.008% |
| TRS AU/ANZ 2Y 01/17/2024                | 42,889      | 29,205  | 0.008% |
| TRS JP/3382 2Y 01/17/2024               | 8,400       | 28,980  | 0.008% |
| TRS SBUX 2Y 01/18/2024                  | 4,265       | 29,727  | 0.008% |
| TRS AT/BG 2Y 01/17/2024                 | 6,272       | 28,864  | 0.008% |
| COMMUNITY HEALTH SYSTEMS CDS 06/20/2026 | (500,000)   | 30,024  | 0.008% |
| TRS JP/6367 2Y 01/17/2024               | 1,600       | 31,740  | 0.008% |
| TRS DE/SBS 2Y 01/17/2024                | (2,004)     | 29,147  | 0.008% |
| TRS WY 2Y 01/18/2024                    | (18,620)    | 29,233  | 0.008% |
| TRS VRSN 2Y 01/18/2024                  | 1,667       | 30,123  | 0.008% |
| TRS ETRN 2Y 01/18/2024                  | 23,800      | 29,036  | 0.008% |
| TRS PTON 2Y 01/18/2024                  | 8,327       | 31,726  | 0.008% |
| TRS JP/5401 2Y 01/17/2024               | 19,600      | 31,958  | 0.008% |
| TRS PT/GALP 2Y 01/17/2024               | 25,625      | 30,615  | 0.008% |
| TRS FBHS 2Y 01/18/2024                  | (3,222)     | 32,349  | 0.009% |
| FI TRS PAY MEDIND 5.25 29 06/20/22      | (715,000)   | 35,750  | 0.009% |
| TRS DAVA 2Y 01/18/2024                  | 248         | 32,991  | 0.009% |
| TRS NVDA 2Y 01/18/2024                  | 833         | 35,927  | 0.009% |
| TRS ULTA 2Y 01/18/2024                  | 936         | 36,691  | 0.010% |
| TRS STZ 2Y 01/18/2024                   | 4,775       | 39,107  | 0.010% |
| TRS GB/DLG 2Y 01/17/2024                | 549,856     | 37,561  | 0.010% |
| TRS NVDA 2Y 01/18/2024                  | 913         | 39,378  | 0.010% |
| TRS DE/BAYN 2Y 01/17/2024               | 5,552       | 37,834  | 0.010% |
| TRS JP/9983 2Y 01/17/2024               | 1,200       | 38,541  | 0.010% |
| TRS VRSK 2Y 01/18/2024                  | 1,677       | 39,778  | 0.011% |
| TRS JP/3382 2Y 01/17/2024               | 11,600      | 40,020  | 0.011% |
| TRS IT/BMED 2Y 01/17/2024               | 91,653      | 42,787  | 0.011% |
| TRS AAPL 2Y 01/18/2024                  | 2,055       | 40,114  | 0.011% |
| TRS QCOM 2Y 01/18/2024                  | 4,800       | 41,328  | 0.011% |
| TRS ETRN 2Y 01/18/2024                  | 5,100       | 43,044  | 0.011% |
| TRS GB/LSEG 2Y 01/17/2024               | 3,205       | 41,429  | 0.011% |
| TRS NO/EQNR 2Y 01/17/2024               | 7,711       | 40,772  | 0.011% |
| TRS SE/BOL 2Y 01/17/2024                | 7,166       | 41,156  | 0.011% |
| TRS JP/6752 2Y 01/17/2024               | 42,800      | 47,110  | 0.012% |
| TRS NVDA 2Y 01/18/2024                  | 1,093       | 47,141  | 0.012% |
| TRS DK/WS 2Y 01/17/2024                 | (8,907)     | 47,223  | 0.012% |
| TRS NL/UMG 2Y 01/17/2024                | 12,775      | 46,354  | 0.012% |
| TRS GB/HSBA 2Y 01/17/2024               | 82,129      | 49,359  | 0.013% |
| TRS HK/1299 2Y 01/17/2024               | 39,600      | 50,048  | 0.013% |
| TRS SIVB 2Y 01/18/2024                  | 1,512       | 49,578  | 0.013% |
| TRS SE/TRELB 2Y 01/17/2024              | 12,820      | 48,063  | 0.013% |
| TRS SE/BOL 2Y 01/17/2024                | 8,328       | 47,829  | 0.013% |
| TRS KKR 2Y 01/18/2024                   | 7,879       | 50,347  | 0.013% |
| ARCELORMITTAL CDS 12/20/2025            | 345,000     | 53,663  | 0.014% |
| TRS LOW 2Y 01/18/2024                   | (1,836)     | 53,024  | 0.014% |
| TRS RIVN 2Y 01/18/2024                  | 3,897       | 51,596  | 0.014% |
| TRS ISRG 2Y 01/18/2024                  | 1,625       | 51,480  | 0.014% |
| TRS WCN 2Y 01/18/2024                   | 5,189       | 54,692  | 0.014% |
| TRS NO/EQNR 2Y 01/17/2024               | 10,184      | 53,847  | 0.014% |
| TRS HK/9666 2Y 01/17/2024               | 15,382      | 55,572  | 0.015% |
| TRS JP/7974 2Y 01/17/2024               | 1,300       | 56,169  | 0.015% |
| TRS DE/DTG 2Y 01/17/2024                | 2,053       | 57,301  | 0.015% |
| TRS SNPS 2Y 01/18/2024                  | 1,296       | 61,910  | 0.016% |
| TRS GOOG 2Y 01/18/2024                  | 294         | 58,735  | 0.016% |
| BAUSCH HEALTH COS INC CDS 06/20/2026    | (1,070,000) | 61,432  | 0.016% |
| TRS MSFT 2Y 01/18/2024                  | 3,021       | 63,924  | 0.017% |
| TRS JP/7936 2Y 01/17/2024               | 18,800      | 65,477  | 0.017% |
| TRS EXR 2Y 01/18/2024                   | 3,985       | 63,401  | 0.017% |
| FI TRS USD PAY IBOXHY 06/20/22          | (2,200,000) | 67,397  | 0.018% |
| TRS JP/4568 2Y 01/17/2024               | 40,500      | 68,531  | 0.018% |
| TRS GB/BHP 2Y 01/17/2024                | 10,940      | 68,911  | 0.018% |
| TRS WYNN 2Y 01/18/2024                  | 6,881       | 70,324  | 0.019% |
| TRS MELI 2Y 01/18/2024                  | 298         | 70,668  | 0.019% |
| NZD IRS 03/01/2032 PAY FIX              | (3,900,000) | 73,681  | 0.019% |
| TRS GB/IHG 2Y 01/17/2024                | 25,125      | 72,282  | 0.019% |
| TRS DE/DTG 2Y 01/17/2024                | 2,704       | 75,470  | 0.020% |
| TRS LIN 2Y 01/18/2024                   | 3,016       | 76,395  | 0.020% |
| TRS JP/6465 2Y 01/17/2024               | 16,600      | 77,723  | 0.021% |
| TRS AU/IGO 2Y 01/17/2024                | 45,239      | 79,892  | 0.021% |
| TRS RNR 2Y 01/18/2024                   | 6,869       | 88,816  | 0.023% |
| TRS PT/GALP 2Y 01/17/2024               | 75,490      | 90,192  | 0.024% |
| CMBX BBB- CDSI S14 PRC 12/16/2072       | 1,000,000   | 96,915  | 0.026% |
| TRS LVS 2Y 01/18/2024                   | 16,044      | 99,633  | 0.026% |
| TRS DXCM 2Y 01/18/2024                  | 1,089       | 104,021 | 0.027% |
| TRS APD 2Y 01/18/2024                   | 3,911       | 106,692 | 0.028% |
| USD ZCIS 8/6/51 REC CPI                 | 830,000     | 107,803 | 0.028% |
| TRS DAVA 2Y 01/18/2024                  | 4,048       | 116,623 | 0.031% |
| CAD IRS 08/04/2051 PAY FIX              | (920,000)   | 116,178 | 0.031% |
| ANGLO AMERICAN PLC CDS 12/20/2026       | 650,000     | 129,521 | 0.034% |
| TRS AAPL 2Y 01/18/2024                  | 6,601       | 128,852 | 0.034% |
| TRS MPWR 2Y 01/18/2024                  | 2,288       | 146,112 | 0.039% |
| TRS CFLT 2Y 01/18/2024                  | 4,000       | 164,000 | 0.043% |
| GBP SONIA IRS 9/27/51 PAY FIX           | (1,020,000) | 167,082 | 0.044% |
| TRS DAVA 2Y 01/18/2024                  | 1,287       | 171,210 | 0.045% |
| TRS AMZN 2Y 01/18/2024                  | 60          | 195,597 | 0.052% |
| TRS AMZN 2Y 01/18/2024                  | 60          | 195,597 | 0.052% |

|                                     |             |           |        |
|-------------------------------------|-------------|-----------|--------|
| TRS NARI 2Y 01/18/2024              | 2,300       | 208,472   | 0.055% |
| TRS ZNGA 2Y 01/18/2024              | 22,700      | 209,748   | 0.055% |
| TRS GB/SSPG 2Y 01/17/2024           | 70,681      | 210,955   | 0.056% |
| TRS ETRN 2Y 01/18/2024              | 27,600      | 232,944   | 0.062% |
| CMBX BBB- CDSI S14 PRC 12/16/2072   | (2,500,000) | 242,288   | 0.064% |
| TRS BR/MGLU3 2Y 01/18/2024          | 168,200     | 242,006   | 0.064% |
| TRS FCFS 2Y 01/18/2024              | 3,500       | 246,190   | 0.065% |
| PLN IRS 08/06/2031 PAY FIX          | (4,500,000) | 244,725   | 0.065% |
| TRS GB/LSEG 2Y 01/17/2024           | 2,421       | 253,346   | 0.067% |
| CDX HY CDST S37 5Y 25-35 12/20/2026 | 260,000     | 260,000   | 0.069% |
| CDX HY CDST S37 5Y 25-35 12/20/2026 | 260,000     | 260,000   | 0.069% |
| TRS JP/4568 2Y 01/17/2024           | 15,900      | 350,025   | 0.093% |
| TRS CERN 2Y 01/18/2024              | 4,400       | 411,664   | 0.109% |
| CDX HY CDST S37 5Y 25-35 12/20/2026 | 520,000     | 520,000   | 0.137% |
| TRS CERN 2Y 01/18/2024              | 8,900       | 832,684   | 0.220% |
| TRS PLAN 2Y 01/18/2024              | 12,800      | 832,640   | 0.220% |
| TRS JOBS 2Y 01/18/2024              | 14,308      | 837,733   | 0.221% |
| TRS CH/ALC 2Y 01/17/2024            | 30,960      | 2,469,295 | 0.653% |

Total Swap Contracts **135,840**

| Futures Contracts             | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|-------------------------------|-----------|------------|----------------|----------------|-----------------|
| AMSTERDAM IDX FUT 4/22        | 2         | 4/14/2022  | 320,374        | 21,862         | 0.085%          |
| BJM2 10YR MINI JGB FUT JUN 22 | 20        | 6/10/2022  | 2,462,790      | (123,304)      | 0.651%          |
| CAC40 10 EURO FUT 4/22        | 34        | 4/14/2022  | 2,504,052      | (41,315)       | 0.662%          |
| CNM2 CAN 10YR BOND FUT JUN 22 | (103)     | 6/21/2022  | (10,756,853)   | 198,636        | (2.843%)        |
| DAX INDEX FUT 6/22            | (16)      | 6/17/2022  | (6,386,603)    | (221,711)      | (1.688%)        |
| DUM2 EURO SCHATZ FUT JUN 22   | 198       | 6/8/2022   | 24,255,118     | (244,850)      | 6.411%          |
| E-MINI RUSS 2000 FUT 6/22     | (18)      | 6/17/2022  | (1,859,760)    | (41,987)       | (0.492%)        |
| EURO STOXX 50 FUT 6/22        | (55)      | 6/17/2022  | (2,326,057)    | (38,134)       | (0.615%)        |
| FTSE 100 IDX FUT 6/22         | (110)     | 6/17/2022  | (10,817,382)   | (309,543)      | (2.859%)        |
| FVM2 5YR US NOTE FUT JUN 22   | 56        | 6/30/2022  | 6,422,500      | 21,209         | 1.698%          |
| G M2 LONG GILT FUT JUN 22     | 90        | 6/28/2022  | 14,332,841     | (289,308)      | 3.788%          |
| HANG SENG IDX FUT 4/22        | 21        | 4/28/2022  | 2,947,608      | 44,860         | 0.779%          |
| IKM2 EURO BTP FUT JUN 22      | (144)     | 6/8/2022   | (22,032,783)   | 323,421        | (5.824%)        |
| KEM2 KOREA 3YR BND FUT JUN 22 | 60        | 6/21/2022  | 5,258,694      | 16,337         | 1.390%          |
| MSCI EMG MKT FUT 6/22         | (127)     | 6/17/2022  | (7,146,925)    | (282,352)      | (1.889%)        |
| NASDAQ 100 E-MINI FUT 6/22    | (66)      | 6/17/2022  | (19,626,750)   | (1,889,028)    | (5.188%)        |
| OATM2 EURO OAT FUT JUN 22     | 16        | 6/8/2022   | 2,681,727      | (134,748)      | 0.709%          |
| OEM2 EURO BOBL FUT JUN 22     | 155       | 6/8/2022   | 22,095,463     | (123,349)      | 5.840%          |
| RXM2 EURO BUND FUTURE JUN 22  | (47)      | 6/8/2022   | (8,249,328)    | 249,367        | (2.180%)        |
| S&P500 EMINI FUT 6/22         | (77)      | 6/17/2022  | (17,443,388)   | 174,803        | (4.611%)        |
| SPI 200 FUT 6/22              | 16        | 6/16/2022  | 2,238,614      | 115,869        | 0.592%          |
| S&P/TSX 60 IX FUT 6/22        | 5         | 6/16/2022  | 1,053,554      | (3,843)        | 0.278%          |
| TOPIX INDX FUT 6/22           | (111)     | 6/9/2022   | (17,747,782)   | 40,416         | (4.691%)        |
| TUM2 2YR US NOTE FUT JUN 22   | 40        | 6/30/2022  | 8,476,875      | (27,156)       | 2.241%          |
| TYM2 UST 10YR FUT JUN 22      | 61        | 6/21/2022  | 7,495,375      | 69,941         | 1.981%          |
| UBM2 EURO BUXL 30Y FUT JUN 22 | (3)       | 6/8/2022   | (617,951)      | (3,820)        | (0.163%)        |
| USM2 UST 20YR FUT JUN 22      | (9)       | 6/21/2022  | (1,350,563)    | (4,936)        | (0.357%)        |
| WNM2 ULTRA US BOND FUT JUN 22 | 24        | 6/21/2022  | 4,251,000      | 31,016         | 1.124%          |

Total Futures Contracts **(2,471,648)**

**NET ASSETS 378,338,809**

**NET ASSET VALUE PER SHARE**

Multi-Strategy Total Return Fund Shares **9.71**  
(\$55,620,252 / 5,734,131 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares **9.76**  
(\$322,718,557 / 33,080,687 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority

HEFA Health & Education Facility Authority  
HFA Health Facility Authority  
HFC Housing Finance Corp  
HFFA Health Facility Financing Authority  
HHEFA Health & Higher Education Facility Authority  
IDA Industrial Development Authority/Agency  
IDB Industrial Development Bond  
IDC Industrial Development Corp  
IDRB Industrial Development Revenue Bond  
IO Interest Only security for which the fund receives interest on notional principal (par)  
PCR Pollution Control Revenue  
PFA Public Finance Authority  
PIK Payment-in-kind  
PTC Pass-Through Certificate  
RAC Revenue Anticipation Certificate  
RAN Revenue Anticipation Note  
RAW Revenue Anticipation Warrant  
REIT Real Estate Investment Trust  
RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end  
STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)  
TAN Tax Anticipation Note  
TAW Tax Anticipation Warrant  
TBA To Be Announced purchase commitment  
T DFA Trade & Deposit Facility Agreement  
TECP Tax-Exempt Commercial Paper  
TRAN Tax Revenue Anticipation Note  
VR Variable Rate; rate shown is effective rate at period end  
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

|   |                            |                            |                                |
|---|----------------------------|----------------------------|--------------------------------|
| ADP Andorran Peseta                         | DOP Dominican Peso         | LBP Lebanese Pound         | QAR Qatari Rial                |
| AED United Arab Emirates Dirham             | DZD Algerian Dinar         | LKR Sri Lanka Rupee        | RON Romanian Leu               |
| AFA Afghanistan Afghani                     | ECS Ecuador Sucre          | LRD Liberian Dollar        | RSD Serbian Dinar              |
| ALL Albania Lek                             | EEK Estonian Kroon         | LTL Lithuanian Litas       | RUB Russian Rouble             |
| AMD Armenian Dram                           | EGP Egyptian Pound         | LVL Latvian Lats           | RWF Rwandan Franc              |
| ANG Netherlands Antillian Guilder           | ETB Ethiopian Birr         | LYD Libyan Dinar           | SAR Saudi Riyal                |
| AOA Angolan Kwanza                          | EUR Euro                   | MAD Moroccan Dirham        | SDD Sudanese Dinar             |
| ARS Argentine Peso                          | FJD Fiji Dollar            | MDL Moldovan Leu           | SEK Swedish Krona              |
| AUD Australian Dollar                       | FKP Falkland Islands Pound | MGA Malagasy Franc         | SGD Singapore Dollar           |
| AZM Azerbaijan Manat                        | GBP British Pound          | MOP Macau Pataca           | SIT Slovenian Tolar            |
| BAM Bosnia and Herzegovina Convertible Mark | GHC Ghanaian Cedi          | MRO Mauritanian Ouguiya    | SKK Slovak Koruna              |
| BBD Barbados Dollar                         | GIP Gibraltar Pound        | MTL Maltese Lira           | SLL Sierra Leonean Leone       |
| BDT Bangladesh Taka                         | GTQ Guatemalan Quetzal     | MUR Mauritius Rupee        | SOS Somali Shilling            |
| BGN Bulgarian Lev                           | GYD Guyanese Dollar        | MWK Malawi Kwacha          | SVC El Salvador Colon          |
| BHD Bahraini Dinar                          | HKD Hong Kong Dollar       | MXN Mexican Peso           | SZL Swazi Lilangeni            |
| BMD Bermudian Dollar                        | HNL Honduran Lempira       | MYR Malaysian Ringgit      | THB Thai Baht                  |
| BOB Bolivian Boliviano                      | HRK Croatian Kuna          | MZM Mozambican Metical     | TND Tunisian Dinar             |
| BRL Brazilian Real                          | HTG Haitian Gourde         | NAD Namibian Dollar        | TRY Turkish Lira               |
| BSD Bahamian Dollar                         | HUF Hungarian Forint       | NGN Nigerian Naira         | TTD Trinidad and Tobago Dollar |
| BWP Botswana Pula                           | IDR Indonesian Rupiah      | NIO Nicaraguan Cordoba Oro | TWD Taiwan Dollar              |
| BYR Belarusian Ruble                        | ILS Israeli New Shekel     | NOK Norwegian Kroner       | TZS Tanzanian Shilling         |
| BZD Belize Dollar                           | INR Indian Rupee           | NPR Nepalese Rupee         | UAG Ukrainian Hryvnia          |
| CAD Canadian Dollar                         | IQD Iraqi Dinar            | NZD New Zealand Dollar     | UGX Uganda Shilling            |
| CHF Swiss Franc                             | IRR Iranian Rial           | OMR Omani Rial             | USD U.S. Dollar                |
| CLP Chilean Peso                            | ISK Iceland Krona          | PAB Panamanian Balboa      | UYU Uruguayan Peso             |
| CNY China Yuan Renminbi                     | JMD Jamaican Dollar        | PEN Peruvian Nuevo Sol     | VEB Venezuelan Bolivar         |
| COP Colombian Peso                          | JOD Jordanian Dinar        | PGK Papua New Guinea Kina  | VND Vietnamese Dong            |
| CRC Costa Rican Colon                       | JPY Japanese Yen           | PHP Philippine Peso        | XAF CFA Franc BEAC             |
| CUP Cuban Peso                              | KES Kenyan Shilling        | PKR Pakistan Rupee         | XCD East Caribbean Dollar      |
| CYP Cyprus Pound                            | KHR Cambodian Riel         | PLN Polish Zloty           | XOF CFA Franc BCEAO            |
| CZK Czech Koruna                            | KPW North Korean Won       | PYG Guarani                | YER Yemeni Rial                |

#### Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.