

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	1,205,000	1,201,988	0.354%
10X Genomics			185	10,330	0.003%
58.com			22,100	0	0.000%
AAC Technologies Holdings	2.63	6/2/26	270,000	236,657	0.070%
AbbVie			108	14,551	0.004%
ACADIA Pharmaceuticals			327	7,832	0.002%
Acadia Realty Trust, REIT			461	6,634	0.002%
Accenture			1,202	370,913	0.109%
Activision Blizzard			4,877	411,131	0.121%
Adani International Container Terminal Pvt	3	2/16/31	283,650	223,142	0.066%
Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash	4.63	10/15/39	267,000	195,738	0.058%
Adobe			998	488,012	0.144%
Advanced Micro Devices			7,478	851,819	0.251%
Adyen			177	306,505	0.090%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3	10/29/28	150,000	129,564	0.038%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/30/32	310,000	252,838	0.074%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.77	9/29/23	150,000	149,813	0.044%
Aes Andes	7.13	3/26/79	310,000	286,883	0.084%
Agilent Technologies			275	33,069	0.010%
agilon health			466	8,080	0.002%
Agnico Eagle Mines			351	17,543	0.005%
AIA Group			62,400	633,766	0.187%
Airbnb			66	8,459	0.002%
Airbus			5,316	768,597	0.226%
Air Lease			669	27,998	0.008%
Air Products & Chemicals			63	18,870	0.006%
Air Transport Services	1.13	10/15/24	200,000	190,231	0.056%
Akzo Nobel			190	15,533	0.005%
Albania Government International Bond	5.9	6/9/28	365,000	390,472	0.115%
Alexandria Real Estate, REIT			73	8,285	0.002%
Alibaba Group Holding			4,500	46,844	0.014%
Ally Financial	5.75	11/20/25	165,000	158,845	0.047%
Alnylam Pharmaceuticals			191	36,279	0.011%
Alphabet Class A			4,640	555,408	0.164%
Alphabet Class C			897	108,510	0.032%
Alstom			968	28,896	0.009%
Altera Infrastructure LP/Teekay Offshore			700	18,026	0.005%
Altice France Holding	4	2/15/28	100,000	53,044	0.016%
Amadeus IT			10,499	799,503	0.235%
Amazon.com			18,868	2,459,632	0.724%
Ameren			169	13,802	0.004%
American Homes 4 Rent, REIT			279	9,891	0.003%
American International Group			1,572	90,453	0.027%
American Tower, REIT			173	33,552	0.010%
Ameriprise Financial			180	59,789	0.018%
Amur Equipment Finance Receivables X	5.02	12/20/28	465,000	410,186	0.121%
Analog Devices			850	165,589	0.049%
Angolan Government International Bond	8	11/26/29	545,000	463,236	0.136%
Anticimex Global	8.45	11/16/28	591,000	581,769	0.171%
Anticimex Global	9.16	11/16/28	98,500	98,008	0.029%
Apellis Pharmaceuticals			386	35,165	0.010%
Apollo Global Management			704	54,074	0.016%
Apple			12,452	2,415,314	0.711%
Applebee S Funding Llc / Ihop Funding	7.82	3/5/53	465,000	457,488	0.135%
Apple Hospitality REIT, REIT			214	3,234	0.001%
Applied Systems	9.74	9/18/26	1,300,000	1,301,222	0.383%
Aptiv			289	29,504	0.009%
Arch Capital Group			410	30,689	0.009%
Arconic	6.13	2/15/28	1,000,000	1,010,000	0.297%
Arcos Dorados Holdings			28,332	290,403	0.086%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	2,400,000	2,340,000	0.689%
Aretec	9.45	10/1/25	398,956	398,541	0.117%
Argenx, ADR			107	41,701	0.012%
Aris Mining	6.88	8/9/26	315,000	231,752	0.068%
Armstrong Worldwide Industries			345	25,344	0.007%

Arthur J. Gallagher				101	22,177	0.007%
Ascendis Pharma, ADR				115	10,264	0.003%
Ashtead				5,092	353,033	0.104%
Asics				700	21,662	0.006%
ASM International				114	48,405	0.014%
ASML Holding				37	26,816	0.008%
ASML Holding				990	718,075	0.211%
Astellas Pharma				500	7,446	0.002%
AstraZeneca, ADR				993	71,069	0.021%
Asurion	8.54	11/3/24	830,633	829,288	0.244%	
Asurion	10.4	1/20/29	700,000	585,375	0.172%	
Asurion	10.45	1/31/28	101,879	86,406	0.025%	
Asurion	9.45	8/19/28	332,539	315,706	0.093%	
At Home	4.88	7/15/28	240,000	126,000	0.037%	
Atlassian				986	165,461	0.049%
Atmus Filtration Technologies				974	21,389	0.006%
AT&T				2,344	37,387	0.011%
Australia Government Bond	1.75	6/21/51	1,516,000	589,267	0.174%	
AvalonBay Communities, REIT				85	16,088	0.005%
Avantor				529	10,866	0.003%
Avery Dennison				62	10,652	0.003%
Avolon Holdings Funding	6.38	5/4/28	275,000	271,422	0.080%	
AXA				727	21,484	0.006%
Axian Telecom	7.38	2/16/27	310,000	285,200	0.084%	
Axian Telecom	7.38	2/16/27	230,000	211,600	0.062%	
Axis Capital Holdings				624	33,590	0.010%
Axtel SAB de CV	6.38	11/14/24	450,000	459,304	0.135%	
Bahamas Government International Bond	6	11/21/28	310,000	250,325	0.074%	
Baker Hughes				796	25,162	0.007%
Bakkafrost P/F				252	15,075	0.004%
Ball				676	39,350	0.012%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	7.94	9/15/38	515,000	429,810	0.127%	
BAMLL Commercial Mortgage Securities Trust 2021-JACX	8.94	9/15/38	100,000	80,158	0.024%	
Banca Transilvania	8.88	4/27/27	400,000	449,544	0.132%	
Banco De Bogota	6.25	5/12/26	310,000	299,649	0.088%	
Banco de Credito del Peru	3.13	7/1/30	310,000	284,798	0.084%	
Banco General	5.25	11/7/71	300,000	259,394	0.076%	
Bancolumbia	6.91	10/18/27	250,000	237,177	0.070%	
Banco Mercantil del Norte SA/Grand Cayman	6.75	9/27/71	310,000	298,103	0.088%	
Banco Nacional de Comercio Exterior SNC/Cayman Islands	2.72	8/11/31	300,000	252,750	0.074%	
Banco Nacional de Panama	2.5	8/11/30	310,000	244,201	0.072%	
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	310,000	263,159	0.077%	
Bank Hapoalim BM	3.26	1/21/32	300,000	257,079	0.076%	
Bank Leumi Le-Israel BM	3.28	1/29/31	325,000	287,783	0.085%	
Bank Negara Indonesia Persero	4.3	3/24/72	620,000	513,828	0.151%	
Bank of America				4,136	118,662	0.035%
Bank of New York Mellon				1,137	50,619	0.015%
Barings BDC				1,410	11,054	0.003%
Battery Future Acquisition				36,700	3,270	0.001%
Bawag				172	7,930	0.002%
BBCMS 2019-BWAY Mortgage Trust	8.11	11/15/34	130,000	42,900	0.013%	
BBVA Bancomer SA/Texas	5.13	1/18/33	310,000	269,276	0.079%	
Beard Energy Transition Acquisition				37,050	2,779	0.001%
Becton, Dickinson & Company				128	33,793	0.010%
BeiGene, ADR				78	13,907	0.004%
Beijing Capital International Airport				34,000	22,066	0.006%
Belden				191	18,269	0.005%
Benteler International	9.38	5/15/28	285,000	314,295	0.093%	
Benteler International	10.5	5/15/28	605,000	606,513	0.179%	
BFLD 2019-DPLO	7.8	10/15/34	85,000	82,317	0.024%	
B&G Foods	5.25	4/1/25	210,000	199,500	0.059%	
Bhp				1,006	30,242	0.009%
BILL Holdings				289	33,770	0.010%
Biogen				41	11,679	0.003%
BioMarin Pharmaceutical				186	16,122	0.005%
Bio-Techne				99	8,081	0.002%
Blackbird Capital Aircraft Lease Securitization Ltd 2016-1	4.21	12/16/41	397,996	366,025	0.108%	
Black Knight				539	32,194	0.009%
Block				1,810	120,492	0.035%
Blueprint Medicines				234	14,789	0.004%
Boeing				169	35,686	0.011%
Bona Fide Investment Holdings				38	37,465	0.011%

Bonos de la Tesoreria de la Republica en pesos	6	4/1/33	455,000,000	601,646	0.177%
Booking Holdings			14	37,805	0.011%
Booz Allen Hamilton			333	37,163	0.011%
Boston Scientific			207	11,197	0.003%
Boxer Parent	8.97	10/2/25	299,119	296,415	0.087%
BP, ADR			1,257	44,360	0.013%
Braskem Netherlands Finance BV	4.5	1/31/30	260,000	223,552	0.066%
Braskem Netherlands Finance BV	5.88	1/31/50	200,000	161,804	0.048%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/27	11,881,000	2,467,435	0.727%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/31	1,678,000	340,900	0.100%
BRC			801	4,133	0.001%
Bright Horizons Family Solutions			2,112	195,254	0.058%
Broadcom			12	10,409	0.003%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	500,000	494,074	0.145%
Brookfield			646	21,738	0.006%
Bruker			185	13,675	0.004%
Burlington Stores			1,737	273,386	0.081%
BX Commercial Mortgage Trust 2019-IMC	7.34	4/15/34	160,000	155,453	0.046%
BX Trust 2021-VIEW	9.12	6/15/36	160,000	140,938	0.042%
C4 therapeutics			383	1,053	0.000%
Cactus			243	10,284	0.003%
Cadence Bank			611	12,000	0.004%
Cadence Design Systems			220	51,594	0.015%
CAFL 2021-RTL1 Issuer	3.1	3/28/29	830,000	725,039	0.214%
Camden Property Trust, REIT			54	5,879	0.002%
Camco			1,169	36,625	0.011%
Canadian Government Bond	2.5	12/1/32	1,485,000	1,049,729	0.309%
Canadian Government Bond	1.75	12/1/53	331,000	183,988	0.054%
Canadian Natural Resources			558	31,372	0.009%
Canadian Pacific Kansas City			9,010	727,738	0.214%
Cantor Commercial Real Estate Lending 2019-CF1	4.12	5/15/52	125,000	101,115	0.030%
Cantor Commercial Real Estate Lending 2019-CF1	4.66	5/15/52	80,000	55,757	0.016%
Capital One Financial	6.31	6/8/29	95,000	94,436	0.028%
Capital One Financial	6.38	6/8/34	95,000	94,084	0.028%
Capital One Financial			874	95,589	0.028%
Capitalworks Emerging Markets Acquisition			36,400	2,672	0.001%
Capstone Borrower	8	6/15/30	330,000	325,875	0.096%
Carmax Auto Owner Trust 2019-3	2.85	1/15/26	705,000	699,541	0.206%
CarMax Auto Owner Trust 2023-1	5.23	1/15/26	65,000	64,761	0.019%
Carnival	4	8/1/28	495,000	438,694	0.129%
Carpenter Technology	7.63	3/15/30	255,000	258,188	0.076%
Carrier Global			269	13,372	0.004%
Carvana Auto Receivables Trust 2021-N3	1.02	6/12/28	33,235	31,387	0.009%
Castellum	2.13	11/20/23	200,000	214,493	0.063%
Catalent			143	6,200	0.002%
Cava			992	40,622	0.012%
Cboe Global Markets			327	45,129	0.013%
CC Neuberger Principal Holdings III			8,398	1,591	0.000%
CEC Entertainment	6.75	5/1/26	110,000	104,913	0.031%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	600,000	594,750	0.175%
Celanese US Holdings	5.9	7/5/24	1,000,000	997,853	0.294%
Cellnex Telecom			134	5,414	0.002%
Centene			287	19,358	0.006%
Cerevel therapeutics Holdings			331	10,522	0.003%
Ceridian HCM Holding			180	12,055	0.004%
CF Industries			274	19,021	0.006%
ChampionX			560	17,382	0.005%
Charles River Laboratories International			51	10,723	0.003%
Charles Schwab	5.64	5/19/29	100,000	99,911	0.029%
Charles Schwab	5.85	5/19/34	80,000	80,896	0.024%
Charles Schwab			10,778	610,897	0.180%
Charter Communications			73	26,818	0.008%
Charter Communications Operating	6.8	4/30/25	994,737	993,603	0.293%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.95	2/1/24	2,000,000	2,006,180	0.591%
Charter Next Generation	8.97	12/1/27	602,836	597,561	0.176%
Chesapeake Energy			370	30,962	0.009%
Chevron			359	56,489	0.017%
Chipotle Mexican Grill			17	36,363	0.011%
Chubb			3,500	673,960	0.198%
Cigna			96	26,938	0.008%
Cikarang Listrindo	4.95	9/14/26	300,000	286,300	0.084%
Cinemark USA	5.88	3/15/26	400,000	379,500	0.112%

CIRCOR International	10.69	12/20/28	800,000	802,504	0.236%
Citigroup			1,996	91,896	0.027%
Clear Channel International BV	6.63	8/1/25	400,000	397,000	0.117%
CME Group			130	24,088	0.007%
CMS Energy			206	12,103	0.004%
CNT Holdings I	8.46	11/8/27	587,970	585,324	0.172%
Colgate-Palmolive			7,110	547,754	0.161%
Cologix Canadian Issuer	4.94	1/25/52	305,000	208,402	0.061%
Colombia Government International Bond	4.5	1/28/26	200,000	190,886	0.056%
Colombian TES	13.25	2/9/33	3,050,500,000	858,522	0.253%
Colombian TES	7	3/26/31	2,820,000,000	570,412	0.168%
Colorado Health Facilities Authority	4.48	12/1/40	250,000	207,973	0.061%
Comcast			579	24,057	0.007%
Comision Federal de Electricidad	4.75	2/23/27	240,000	229,604	0.068%
COMM 2014-CCRE19 Mortgage Trust	4.35	8/10/47	175,000	139,805	0.041%
COMM 2014-CCRE19 Mortgage Trust	4.08	8/10/47	155,000	148,749	0.044%
COMM 2017-PANW Mortgage Trust	4.34	10/10/29	325,000	290,862	0.086%
Commonwealth of Puerto Rico	0	11/1/43	1,016,201	511,911	0.151%
Commonwealth of Puerto Rico	5.25	7/1/23	25,458	25,458	0.007%
Commonwealth of Puerto Rico	0	7/1/24	7,433	7,120	0.002%
Commonwealth of Puerto Rico	5.38	7/1/25	50,774	52,027	0.015%
Commonwealth of Puerto Rico	5.63	7/1/27	50,314	52,978	0.016%
Commonwealth of Puerto Rico	5.63	7/1/29	49,497	53,008	0.016%
Commonwealth of Puerto Rico	5.75	7/1/31	48,077	52,510	0.015%
Commonwealth of Puerto Rico	4	7/1/33	45,589	43,312	0.013%
Commonwealth of Puerto Rico	0	7/1/33	58,668	35,868	0.011%
Commonwealth of Puerto Rico	4	7/1/35	40,979	38,087	0.011%
Commonwealth of Puerto Rico	4	7/1/37	35,170	31,562	0.009%
Commonwealth of Puerto Rico	4	7/1/41	47,818	41,519	0.012%
Commonwealth of Puerto Rico	4	7/1/46	49,730	42,016	0.012%
Compass Group			1,488	41,669	0.012%
Comstock Resources	5.88	1/15/30	235,000	203,275	0.060%
Comstock Resources			806	9,350	0.003%
Concord Acquisition Corp III			24,750	495	0.000%
Confluent			856	30,225	0.009%
Connecticut Avenue Securities Trust 2022-R01	6.07	12/25/41	126,012	124,634	0.037%
Connecticut Avenue Securities Trust 2022-R04	8.17	3/25/42	60,000	60,592	0.018%
Connecticut Avenue Securities Trust 2022-R06	7.82	5/25/42	59,110	60,261	0.018%
ConnectWise	8.69	9/29/28	591,000	574,381	0.169%
ConocoPhillips			4,848	502,301	0.148%
Consortio Transmuntaro	5.2	4/11/38	200,000	185,883	0.055%
Constellation Software Inc/Canada			12	24,863	0.007%
Container Corporation of India			2,825	22,804	0.007%
Cooper Companies			20	7,669	0.002%
Corebridge Financial			12,303	217,271	0.064%
Costco Wholesale			153	82,372	0.024%
Country Garden Holdings	3.3	1/12/31	360,000	98,799	0.029%
Covestro			340	17,691	0.005%
Crown Castle, REIT			69	7,862	0.002%
CSC Holdings	6.5	2/1/29	355,000	286,219	0.084%
CSMC 2020-TMIC	12.44	12/15/35	100,000	98,890	0.029%
CSX			1,571	53,571	0.016%
CubeSmart, REIT			243	10,852	0.003%
Cummins			269	65,948	0.019%
Cyprus Government International Bond	2.75	5/3/49	210,000	188,505	0.056%
Czech Republic Government Bond	1.5	4/24/40	18,750,000	565,452	0.167%
Czech Republic Government Bond	1.75	6/23/32	12,610,000	471,739	0.139%
Daiichi Sankyo			33,000	1,048,551	0.309%
Daikin Industries			300	61,472	0.018%
Daimler Truck Holding			969	34,925	0.010%
Danaher			188	45,120	0.013%
Darling Ingredients			466	29,726	0.009%
Davide Campari-Milano			2,187	30,310	0.009%
Delta Topco	12.57	12/1/28	310,000	281,843	0.083%
Denali therapeutics			180	5,312	0.002%
Derwent London			10,841	282,193	0.083%
Descartes Systems			133	10,655	0.003%
Deutsche Bundesrepublik Inflation Linked Bond	0.1	4/15/26	1,802,823	1,921,620	0.566%
Dexcom			145	18,634	0.005%
Diamond BC BV	8.06	9/29/28	1,109,170	1,107,384	0.326%
Diamond Sports Group Llc / Diamond Sports Finance	5.38	8/15/26	345,000	11,644	0.003%
Discover Financial			168	19,631	0.006%

DISH Network	11.75	11/15/27	930,000	907,913	0.267%
DLLAD 2023-1	5.19	4/20/26	80,000	79,235	0.023%
Dollar General			205	34,805	0.010%
Dollar Tree			125	17,938	0.005%
Dominican Republic International Bond	5.95	1/25/27	310,000	304,606	0.090%
Dominican Republic International Bond	6	7/19/28	230,000	224,739	0.066%
Dominion Energy			230	11,912	0.004%
DoorDash			599	45,776	0.013%
Douglas Emmett, REIT			222	2,791	0.001%
Doximity			202	6,872	0.002%
DraftKings			350	9,300	0.003%
Dr Ing Hc F Porsche			43	5,342	0.002%
East West Bancorp			747	39,434	0.012%
Ecopetrol	6.88	4/29/30	300,000	273,904	0.081%
Ecuador Government International Bond	5.5	7/31/30	560,000	272,064	0.080%
Edelman Financial Engines Center	11.94	7/20/26	805,000	775,215	0.228%
eG Global Finance	8.5	10/30/25	500,000	485,000	0.143%
Elanco Animal Health	6.02	8/28/23	217,000	216,214	0.064%
Elara Hgv Timeshare Issuer 2019	3.45	1/25/34	53,330	48,842	0.014%
Electricite De France	9.13	12/15/71	500,000	513,750	0.151%
Elevance Health			141	62,645	0.018%
Eli Lilly And			3,613	1,694,425	0.499%
Empresa de los Ferrocarriles del Estado	3.07	8/18/50	300,000	183,603	0.054%
Empresa De Transporte De Pasajeros Metro	3.65	5/7/30	300,000	275,181	0.081%
Endeavor Group Holdings			686	16,409	0.005%
Enel Finance International	7.75	10/14/52	200,000	233,631	0.069%
Energear Israel Finance	4.88	3/30/26	280,000	260,050	0.077%
Engineered Machinery Holdings	12.04	5/21/29	145,000	134,125	0.039%
Engineered Machinery Holdings	11.54	5/21/29	465,000	430,125	0.127%
Entegris			683	75,690	0.022%
EOG Resources			464	53,100	0.016%
Epicor Software	12.95	7/31/28	605,000	603,615	0.178%
Epiroc			765	12,382	0.004%
EQRx			2,200	354	0.000%
EQT			5,635	231,768	0.068%
Equinix, REIT			83	65,067	0.019%
Equinor			1,406	40,941	0.012%
Equitable Holdings			1,402	38,078	0.011%
Equity LifeStyle Properties, REIT			210	14,047	0.004%
Equity Residential, REIT			224	14,777	0.004%
ERO Copper			1,104	22,334	0.007%
Essex Property Trust, REIT			33	7,732	0.002%
Estee Lauder			1,192	234,085	0.069%
Eurofins Scientific			305	19,382	0.006%
Exact Sciences			225	21,128	0.006%
Exelixis			331	6,325	0.002%
Export-Import Bank of India	2.25	1/13/31	300,000	241,848	0.071%
Export-Import Bank of India	3.88	2/1/28	300,000	281,655	0.083%
ExteNet LLC 2019-1	4.14	7/26/49	260,000	247,919	0.073%
ExxonMobil			8,389	899,720	0.265%
Farfetch			604	3,648	0.001%
Fate Therapeutics			310	1,476	0.000%
FedEx			306	75,857	0.022%
Ferrari			2,171	706,031	0.208%
Fertitta Entertainment LLC/NV	9.1	1/27/29	493,750	486,655	0.143%
Fifth Third Bancorp	4.3	1/16/24	400,000	394,456	0.116%
Fifth Third Bancorp	2.38	1/28/25	35,000	32,877	0.010%
Fifth Third Bancorp			2,185	57,269	0.017%
Finance of America HECM Buyout 2022-HB1	5.08	2/25/32	460,000	398,811	0.117%
First American Financial			357	20,356	0.006%
FirstEnergy			303	11,781	0.003%
First Quantum Minerals			1,349	31,914	0.009%
Fiserv			328	41,377	0.012%
FleetCor Technologies			96	24,104	0.007%
Fleet US Bidco	8.19	10/7/26	86,444	86,228	0.025%
Floor & decor Holdings			170	17,673	0.005%
FMC			186	19,407	0.006%
FOCUS Brands Funding	5.18	10/30/48	539,575	509,824	0.150%
FOCUS Brands Funding	7.21	7/30/52	248,125	248,402	0.073%
Fondo Mivivienda	4.63	4/12/27	300,000	290,111	0.085%
Food & Life			600	11,730	0.003%
Ford Credit Auto Lease Trust 2023	5.19	6/15/25	120,000	119,606	0.035%

Franco-Nevada			185	26,367	0.008%
Freddie Mac STACR REMIC Trust 2022-DNA2	6.37	2/25/42	101,962	101,378	0.030%
Freddie Mac STACR REMIC Trust 2022-DNA2	8.82	2/25/42	665,000	669,153	0.197%
Freddie Mac STACR REMIC Trust 2022-DNA3	7.97	4/25/42	195,000	194,696	0.057%
Freddie Mac STACR REMIC Trust 2022-HQA1	7.17	3/25/42	479,318	480,219	0.141%
Freeport-McMoRan			923	36,920	0.011%
Fuyao Glass Industry			4,800	23,739	0.007%
Galp Energia Sgps			1,316	15,379	0.005%
Gaming & Leisure Properties, REIT			218	10,564	0.003%
GE			7,025	771,696	0.227%
GE HealthCare Technologies			4,573	371,511	0.109%
Genmab			33	12,506	0.004%
Geopark	5.5	1/17/27	300,000	243,791	0.072%
Georgian Railway JSC	4	6/17/28	310,000	268,843	0.079%
Glencore			3,266	18,518	0.005%
Global-e Online			5,540	226,808	0.067%
Global Net Lease Inc / Global Net Lease Operating Partnership	3.75	12/15/27	610,000	447,588	0.132%
Global Payments			272	26,797	0.008%
Globant			159	28,575	0.008%
Globo Comunicacao E Participacoes	5.5	1/14/32	310,000	241,922	0.071%
Globo Comunicacao E Participacoes	4.88	1/22/30	1,180,000	940,476	0.277%
Goldman Sachs			62	19,997	0.006%
Goodman Group			843	11,332	0.003%
GPD	10.13	4/1/26	450,000	415,125	0.122%
GrafTech Global Enterprises	9.88	12/15/28	360,000	357,300	0.105%
Graphic Packaging International	4.13	8/15/24	500,000	488,750	0.144%
Great Wolf Trust 2019-WOLF	8.39	12/15/36	180,000	171,959	0.051%
Guardant Health			205	7,339	0.002%
Guatemala Government Bond	4.88	2/13/28	300,000	286,096	0.084%
Guatemala Government Bond	4.9	6/1/30	300,000	280,504	0.083%
GVS			1,993	12,049	0.004%
Halliburton			346	11,415	0.003%
Hardee s Funding	4.96	6/20/48	138,113	128,709	0.038%
Hardee s Funding	2.87	6/20/51	264,600	210,831	0.062%
Harmonic Drive Systems			10,700	344,848	0.102%
Hartford Financial Services			1,217	87,648	0.026%
HashiCorp			738	19,321	0.006%
HCA	5	3/15/24	3,000,000	2,981,250	0.878%
HCA Healthcare			84	25,492	0.008%
HDFC Bank	3.7	2/25/72	310,000	269,287	0.079%
HDFC Bank			22,257	461,719	0.136%
Heartland dental	8.95	4/30/25	974,984	958,731	0.282%
Heineken			264	27,149	0.008%
Hermes International			20	43,474	0.013%
Hershey Foods			119	29,714	0.009%
Hess			3,953	537,410	0.158%
Hightower Holding	6.75	4/15/29	245,000	211,313	0.062%
Hilton Worldwide Holdings			252	36,679	0.011%
Hologic			224	18,137	0.005%
Home Depot			373	115,869	0.034%
Honeywell International			343	71,173	0.021%
Hoshizaki			1,300	46,673	0.014%
Howmet Aerospace	5.13	10/1/24	858,000	849,420	0.250%
HPS Loan Management 11-2017	7.27	5/6/30	335,000	318,231	0.094%
Hubbell			78	25,862	0.008%
HubSpot			418	222,414	0.065%
Humana			83	37,112	0.011%
Hungary Government Bond	3	10/27/27	128,000,000	312,360	0.092%
Hungary Government Bond	4.75	11/24/32	130,330,000	324,422	0.096%
Hungary Government Bond	4.5	3/23/28	131,000,000	336,977	0.099%
Hungary Government Bond	2.25	4/20/33	169,080,000	340,299	0.100%
Hungary Government International Bond	6.13	5/22/28	270,000	274,473	0.081%
Huntington Bancshares			4,666	50,299	0.015%
Huntington Ingalls Industries			101	22,988	0.007%
H World, ADR			2,687	104,202	0.031%
Hyundai Capital America	5.5	3/30/26	70,000	69,367	0.020%
Hyundai Mobis			164	29,036	0.009%
ICICI Bank			38,820	444,164	0.131%
IGO			1,426	14,555	0.004%
iHeartCommunications	4.75	1/15/28	535,000	401,250	0.118%
Illumina			30	5,625	0.002%
Immunocore Holdings, ADR			248	14,870	0.004%

Imperial Fund Mortgage Trust 2023-NQM1	8.26	2/25/68	500,000	502,017	0.148%
Inari Medical			129	7,500	0.002%
Incyte			113	7,034	0.002%
India Government Bond	6.45	10/7/29	32,000,000	378,174	0.111%
Indonesia Treasury Bond	7	9/15/30	4,680,000,000	324,983	0.096%
Indorama Ventures Global Services	4.38	9/12/24	300,000	288,669	0.085%
Industrial & Infrastructure Fund Invstmt			3	3,158	0.001%
Infineon Technologies			4,153	171,030	0.050%
Infinite Acquisition			74,909	791,788	0.233%
Infinite Acquisition			37,454	4,981	0.001%
Infinite Bidco	8.91	3/2/28	392,030	377,819	0.111%
Infinite Bidco	12.5	3/2/29	400,000	335,500	0.099%
Ingersoll-Rand			820	53,595	0.016%
ING Groep			750	10,111	0.003%
InRetail Consumer	3.25	3/22/28	300,000	257,916	0.076%
Insmad			379	7,997	0.002%
Insulet			60	17,300	0.005%
Intellia Therapeutics			69	2,814	0.001%
Intelsat Jackson Holdings	9.44	2/1/29	587,541	584,603	0.172%
Interpublic Group			280	10,802	0.003%
Intuit			56	25,659	0.008%
Intuitive Surgical			856	292,701	0.086%
Invesco			1,731	29,098	0.009%
Ionis Pharmaceuticals			177	7,262	0.002%
IPD 3 BV	8	6/15/28	275,000	305,998	0.090%
IRB Holding	8.2	12/15/27	528,491	524,364	0.154%
Israel Government Bond - Fixed	2.8	11/29/52	1,035,000	215,345	0.063%
Israel Government Bond - Fixed	3.75	3/31/47	5,054,000	1,299,662	0.383%
Ivory Coast Government International Bond	5.88	10/17/31	560,000	513,264	0.151%
Ivory Coast Government International Bond	6.38	3/3/28	310,000	300,003	0.088%
Jane Street Group / JSG Finance	4.5	11/15/29	520,000	447,200	0.132%
J.B. Hunt Transport Services			230	41,637	0.012%
Jeronimo Martins			895	24,656	0.007%
Jiumaojiu International Holdings			93,000	152,941	0.045%
Jones deslauriers Insurance Management	9.29	3/27/28	169,024	123,124	0.036%
Jordan Government International Bond	7.5	1/13/29	200,000	201,620	0.059%
Jordan Government International Bond	5.85	7/7/30	300,000	275,613	0.081%
JPMorgan Chase			450	65,448	0.019%
JPMorgan Chase Bank NA - CACLN	1.01	2/26/29	98,098	92,831	0.027%
JPMorgan Chase Bank NA - CACLN	2.1	2/26/29	199,830	188,727	0.056%
JPMorgan Chase Bank NA - CACLN	1.17	9/25/28	56,940	55,187	0.016%
JP Morgan Mortgage Trust	3.52	7/25/52	90,097	74,261	0.022%
JSW Infrastructure	4.95	1/21/29	250,000	214,225	0.063%
Julius Baer			467	29,471	0.009%
Kaisa Group Holdings	11.95	10/22/23	1,515,000	100,986	0.030%
Kanzhun, ADR			6,043	90,947	0.027%
Karuna therapeutics			105	22,769	0.007%
KazMunayGas National Co JSC	5.38	4/24/30	310,000	288,427	0.085%
Kemper			248	11,968	0.004%
Kenvue			3,517	92,919	0.027%
Keurig Dr Pepper			811	25,360	0.007%
Keyence			1,100	522,672	0.154%
Kilroy Realty, REIT			71	2,136	0.001%
Kion			391	15,761	0.005%
KKR			644	36,064	0.011%
Kojamo			293	2,754	0.001%
Kosmos Energy	7.13	4/4/26	655,000	576,623	0.170%
Kosmos Energy			3,235	19,378	0.006%
KSA Sukuk	4.3	1/19/29	300,000	291,954	0.086%
Kweichow Moutai			100	23,326	0.007%
L3Harris Technologies			213	41,699	0.012%
Lamar Advertising, REIT			83	8,238	0.002%
Lam Research			81	52,072	0.015%
Larsen & Toubro			1,113	33,647	0.010%
LCPR Senior Secured Financing DAC	5.13	7/15/29	430,000	357,975	0.105%
Legend Biotech, ADR			231	15,946	0.005%
Liberty Costa Rica Senior Secured Finance	10.88	1/15/31	585,000	579,613	0.171%
Liberty Media Corp-Liberty Formula One			9,057	681,811	0.201%
Life Time	9.8	1/15/26	1,600,000	1,599,504	0.471%
Linde			250	95,270	0.028%
Li Ning			3,000	16,201	0.005%
Live Nation Entertainment	4.88	11/1/24	600,000	591,000	0.174%

Live Nation Entertainment			139	12,664	0.004%
London Stock Exchange			11,475	1,221,323	0.360%
Longfor Group Holdings	3.85	1/13/32	200,000	139,650	0.041%
LPL Financial Holdings			216	46,965	0.014%
LTI Holdings	8.65	9/6/25	400,000	383,716	0.113%
lululemon athletica			69	26,117	0.008%
LVMH Moet Hennessy Louis Vuitton			113	106,549	0.031%
Magna International			306	17,271	0.005%
Magnolia Oil & Gas			669	13,982	0.004%
Magyar Export-Import Bank Zrt	6.13	12/4/27	200,000	198,216	0.058%
Main Street Capital			162	6,485	0.002%
Malaysia Government Bond	4.92	7/6/48	980,000	233,420	0.069%
Marathon Petroleum			215	25,069	0.007%
Marsh & McLennan			466	87,645	0.026%
Marvell Technology			4,220	252,272	0.074%
MasterCard			1,501	590,343	0.174%
McDonald's			242	72,215	0.021%
MDA			5,823	35,912	0.011%
MercadoLibre	3.13	1/14/31	200,000	159,569	0.047%
MercadoLibre			53	62,784	0.018%
Mercedes-Benz Auto Receivables Trust 2023-1	5.09	1/15/26	125,000	124,514	0.037%
Merck			759	87,581	0.026%
Mercury Chile Holdco	6.5	1/24/27	310,000	282,477	0.083%
Meta Platforms			4,607	1,322,117	0.389%
MetLife			979	55,343	0.016%
Mettler-Toledo International			6	7,870	0.002%
Mexican Bonos	7.75	11/13/42	22,390,000	1,174,170	0.346%
Mexican Bonos	8	11/7/47	3,130,000	167,206	0.049%
Mexican Bonos	5.75	3/5/26	5,070,000	271,023	0.080%
Mexican Bonos	7.5	5/26/33	16,900,000	909,744	0.268%
Mexican Bonos	7.75	5/29/31	10,750,000	594,362	0.175%
Mexican Bonos	8.5	5/31/29	12,896,000	746,675	0.220%
Mexican Bonos	7.5	6/3/27	61,370,000	3,412,870	1.005%
Mexico City Airport Trust	4.25	10/31/26	290,000	279,608	0.082%
Mexico Government International Bond	6.35	2/9/35	200,000	210,758	0.062%
MFB Magyar Fejlesztési Bank Zrt	6.5	6/29/28	230,000	228,101	0.067%
MGM Resorts International			308	13,527	0.004%
MH Sub I	8.85	9/13/24	255,440	255,162	0.075%
MH Sub I	8.85	9/13/24	177,591	177,444	0.052%
MIC Glen	11.95	7/20/29	800,000	736,000	0.217%
MIC Glen	8.47	7/21/28	195,750	191,927	0.057%
Michigan Tobacco Settlement Finance Authority	0	6/1/46	30,000	3,093	0.001%
Microsoft			5,729	1,950,954	0.575%
Middleby			165	24,392	0.007%
Minejesa Capital BV	4.63	8/10/30	300,000	270,062	0.080%
Minerva			5,439	11,961	0.004%
Mirati Therapeutics			143	5,167	0.002%
Mitsubishi UFJ Financial			40,800	300,740	0.089%
Mitsui Fudosan			700	13,952	0.004%
Miura			1,300	33,980	0.010%
Moderna therapeutics			72	8,748	0.003%
Molina Healthcare			106	31,931	0.009%
Mondelez International			654	47,703	0.014%
Mong Duong Finance Holdings BV	5.13	5/7/29	380,000	335,350	0.099%
MongoDB			326	133,983	0.039%
Monster Beverage			660	37,910	0.011%
Montana Aerospace			893	14,420	0.004%
Morgan Stanley			6,955	593,957	0.175%
Morocco Government International Bond	5.95	3/8/28	270,000	272,970	0.080%
M&T Bank			109	13,490	0.004%
Mueller Water Products			2,029	32,931	0.010%
Nabors Energy Transition			25,200	4,032	0.001%
NAC Kazatomprom JSC, GDR			403	10,823	0.003%
NARI Technology			10,713	34,137	0.010%
Neptune Bidco US	9.99	4/11/29	239,000	209,842	0.062%
Neptune Bidco US	9.29	4/15/29	815,000	744,706	0.219%
Nestle			718	86,369	0.025%
Netflix			914	402,608	0.119%
Neurocrine Biosciences			56	5,281	0.002%
Newcrest Mining			702	12,523	0.004%
Newmont			511	21,799	0.006%
News Corp			628	12,246	0.004%

New Zealand Government Bond	2.75	5/15/51	1,785,000	755,724	0.223%
Next			154	13,504	0.004%
NextEra Energy			287	21,295	0.006%
NGL Energy Partners LP / NGL Energy Finance	6.13	3/1/25	38,000	36,480	0.011%
Nike			423	46,687	0.014%
Nippon Sanso Holdings			1,900	41,279	0.012%
Nissan Auto Lease Trust 2023	5.1	3/17/25	125,000	124,473	0.037%
Noble			267	11,030	0.003%
Norfolk Southern			65	14,739	0.004%
Norsk Hydro			2,057	12,262	0.004%
Northern Star Resources			2,620	21,345	0.006%
North Macedonia Government International Bond	2.75	1/18/25	140,000	145,932	0.043%
NORWEGIAN TL A BANKDEBT	7.59	1/2/25	397,385	390,430	0.115%
NOV			5,334	85,557	0.025%
Novocure			232	9,628	0.003%
Novo Nordisk, ADR			98	15,859	0.005%
NU Holdings Ltd/Cayman Islands			3,485	27,497	0.008%
Nutrien			3,912	231,004	0.068%
NVIDIA			3,281	1,387,929	0.409%
NVR			51	323,882	0.095%
Oceanview Mortgage Loan Trust 2020-1	3.28	5/28/50	115,000	90,114	0.027%
Octane Receivables Trust 2021-1	0.93	3/22/27	54,353	52,794	0.016%
Octane Receivables Trust 2021-2	2.53	5/21/29	320,000	281,541	0.083%
Octane Receivables Trust 2021-2	1.21	9/20/28	39,013	37,501	0.011%
Octane Receivables Trust 2023-1	5.87	5/21/29	83,894	83,419	0.025%
Octane Receivables Trust 2023-1	9.25	8/20/30	295,000	272,628	0.080%
Old Dominion Freight Line			579	214,085	0.063%
Oman Government International Bond	4.75	6/15/26	320,000	311,603	0.092%
OmGrid Funding	5.2	5/16/27	300,000	290,629	0.086%
Omnicom			211	20,077	0.006%
OMV			451	19,150	0.006%
OneMain Holdings			480	20,971	0.006%
On Holding			444	14,652	0.004%
Onyx Acquisition Co I			24,800	1,220	0.000%
O'Reilly Automotive			46	43,944	0.013%
Oryx Funding	5.8	2/3/31	300,000	290,153	0.085%
OTP Bank			5,488	195,101	0.057%
Ovintiv	6.25	7/15/33	250,000	245,857	0.072%
Ovintiv	7.1	7/15/53	380,000	388,386	0.114%
Pacific Biosciences of California			469	6,238	0.002%
Pacific Gas & Electric	6.75	1/15/53	800,000	786,968	0.232%
Packaging Corporation of America			130	17,181	0.005%
Pakuwon Jati	4.88	4/29/28	300,000	269,700	0.079%
Panama Government International Bond	3.16	1/23/30	250,000	219,501	0.065%
Paraguay Government International Bond	2.74	1/29/33	370,000	296,790	0.087%
Paycom Software			14	4,497	0.001%
Paylocity Holding			129	23,804	0.007%
PDD Holdings	0	12/1/25	325,000	315,212	0.093%
PennyMac Financial Services			250	17,578	0.005%
Penumbra			114	39,223	0.012%
PepsiCo			2,618	484,906	0.143%
Pernod Ricard			147	32,483	0.010%
Perrigo Finance Unlimited	3.9	12/15/24	600,000	578,250	0.170%
Peruvian Government International Bond	5.94	2/12/29	1,250,000	337,963	0.100%
Peruvian Government International Bond	6.95	8/12/31	1,200,000	335,654	0.099%
Peruvian Government International Bond	6.15	8/12/32	1,150,000	302,948	0.089%
Petroleos Mexicanos	6.49	1/23/27	250,000	222,351	0.065%
Petroleos Mexicanos	6.5	1/23/29	595,000	493,726	0.145%
Petroleos Mexicanos	5.35	2/12/28	310,000	255,490	0.075%
Petroleos Mexicanos	6.7	2/16/32	835,000	635,631	0.187%
Pfizer			565	20,724	0.006%
PG&E			3,678	63,556	0.019%
Philippine Government International Bond	6.25	1/14/36	23,000,000	401,398	0.118%
Pilbara Minerals			3,208	10,544	0.003%
Pioneer Natural Resources			176	36,464	0.011%
PNC Financial Services Group			54	6,801	0.002%
Popular			415	25,116	0.007%
Port Beaumont Navigation District	6	1/1/25	225,000	211,261	0.062%
PottlatchDeltic, REIT			266	14,058	0.004%
Power & Digital Infrastructure Acquisition II			36,900	2,576	0.001%
PRADA			61,900	416,478	0.123%
Procter & Gamble			3,512	532,911	0.157%

Progress Residential 2020-SFR2 Trust	2.58	6/17/37	260,000	242,977	0.072%
Progress Residential 2020-SFR3 Trust	2.8	10/17/27	140,000	125,568	0.037%
Progress Residential 2022-SFR5 Trust	5.73	6/17/39	100,000	95,456	0.028%
Project Ruby Ultimate Parent	8.47	3/10/28	587,235	573,288	0.169%
Prologis, REIT			307	37,647	0.011%
PROof Acquisition Corp I			36,400	2,643	0.001%
Prothena			128	8,740	0.003%
Public Storage, REIT			59	17,221	0.005%
Puerto Rico Electric Power Authority	5.95	7/1/30	45,000	16,875	0.005%
Puerto Rico Electric Power Authority	6.05	7/1/32	370,000	138,750	0.041%
QatarEnergy	3.13	7/12/41	370,000	283,884	0.084%
Quaker Houghton			137	26,701	0.008%
Qualcomm			205	24,403	0.007%
Quanta Services			77	15,127	0.004%
QuidelOrtho			48	3,977	0.001%
Range Resources			1,116	32,810	0.010%
Raymond James Financial			459	47,630	0.014%
Rayonier, REIT			383	12,026	0.004%
RCF Acquisition			24,850	2,982	0.001%
RealPage	11.65	4/23/29	795,000	767,835	0.226%
RealPage	8.22	4/24/28	849,863	830,528	0.245%
Recruit Holdings			500	15,958	0.005%
Regency Centers, REIT			196	12,107	0.004%
Regeneron Pharmaceuticals			101	72,573	0.021%
Reinsurance Group of America			77	10,679	0.003%
Reliance Steel & Aluminum			38	10,320	0.003%
Remy Cointreau			71	11,397	0.003%
RenaissanceRe Holdings			203	37,864	0.011%
Rentokil Initial			3,446	26,943	0.008%
Republic of Austria Government Bond	0.85	6/30/20	1,350,000	598,381	0.176%
Republic of South Africa Government Bond	8	1/31/30	8,210,000	385,500	0.114%
Republic of South Africa Government Bond	7	2/28/31	18,350,000	780,749	0.230%
Republic of South Africa Government Bond	8.75	2/28/48	13,199,000	509,096	0.150%
Republic of Uzbekistan International Bond	3.7	11/25/30	300,000	243,156	0.072%
RES			6,920,767	6,920,767	2.038%
Rexford Industrial Realty, REIT			166	8,669	0.003%
Richemont			1,846	313,576	0.092%
Rio Tinto			206	15,775	0.005%
Rivian Automotive			1,653	27,539	0.008%
Rivian Holdings Llc/Rivian Llc/Rivian Automotive	10.93	10/15/26	175,000	168,656	0.050%
Riyad Sukuk	3.17	2/25/30	200,000	190,627	0.056%
ROBLOX			2,990	120,497	0.035%
Roche Holding			57	17,412	0.005%
Rolls-Royce	3.63	10/14/25	900,000	848,250	0.250%
Romania Government Bond	5	2/12/29	2,500,000	507,943	0.150%
Romanian Government International Bond	3	2/27/27	260,000	235,996	0.069%
Romanian Government International Bond	2.13	3/7/28	220,000	208,933	0.062%
Roper Technologies			196	94,237	0.028%
Royalty Pharma			257	7,900	0.002%
RPM			191	17,138	0.005%
S2P Acquisition Borrower	9.2	8/14/26	277,560	276,314	0.081%
Safran			326	51,087	0.015%
Saia			11	3,767	0.001%
Salesforce			120	25,351	0.007%
Samsonite International			5,100	14,422	0.004%
Samsung Electronics			1,863	102,583	0.030%
Sandvik			743	14,506	0.004%
Santander Bank Auto Credit-Linked Notes Series 2022	8.2	12/15/32	187,351	188,646	0.056%
Santander Bank Auto Credit-Linked Notes Series 2022	5.28	5/15/32	339,399	333,768	0.098%
Santander Bank Auto Credit-Linked Notes Series 2022	6.79	8/16/32	295,042	293,809	0.087%
Santander Bank NA - SBCLN	1.83	12/15/31	89,425	86,476	0.025%
SAP			3,888	531,130	0.156%
Sarepta Therapeutics			95	10,879	0.003%
Sartorius			1,782	617,389	0.182%
SBA Communications, REIT			110	25,494	0.008%
Schlumberger			834	40,966	0.012%
Schneider Electric			311	56,501	0.017%
Sealed Air			63	2,520	0.001%
Seaport Global Acquisition II			24,625	2,093	0.001%
SeaWorld Parks & Entertainment	8.75	5/1/25	400,000	407,000	0.120%
Seer			386	1,648	0.000%
Select Medical	7.7	3/6/25	1,000,000	996,750	0.294%

Senegal Government International Bond	6.25	5/23/33	310,000	260,303	0.077%
Serbia International Bond	2.13	12/1/30	310,000	238,989	0.070%
Serbia Treasury Bonds	4.5	8/20/32	88,730,000	735,852	0.217%
ServiceNow			725	407,428	0.120%
Service Properties Trust	4.65	3/15/24	900,000	882,000	0.260%
Service Properties Trust	7.5	9/15/25	600,000	587,250	0.173%
Seven & i Holdings			500	21,601	0.006%
Shell			2,231	66,554	0.020%
Shenzhen Inovance Technology			2,400	21,287	0.006%
Sherwin-Williams			1,667	442,622	0.130%
Shimao Group Holdings	3.45	1/11/31	200,000	15,298	0.005%
Shoals Technologies			512	13,087	0.004%
Shockwave Medical			75	21,406	0.006%
Shopify			7,997	516,606	0.152%
Shutterstock Finance	8.5	10/1/27	297,000	181,170	0.053%
Shutterstock Finance	9.75	10/1/27	36,006	35,466	0.010%
Siemens			525	87,518	0.026%
Sierra Timeshare 2018-3 Receivables Funding	5.2	9/20/35	93,362	88,630	0.026%
Simon Property Group, REIT			140	16,167	0.005%
SK Hynix	6.38	1/17/28	200,000	200,917	0.059%
Skyward Specialty Insurance			8,120	206,248	0.061%
Snap Inc.			328	3,884	0.001%
Snowflake Computing			23	4,048	0.001%
Societe Generale	8	3/29/72	200,000	188,250	0.055%
SoFi Technologies			1,447	12,068	0.004%
SolarEdge Technologies			71	19,103	0.006%
Sony, ADR			428	38,537	0.011%
Sophia	9.04	10/7/27	992,208	980,431	0.289%
South32			4,065	10,234	0.003%
Southern	1.88	9/15/81	230,000	196,075	0.058%
Southern Company			343	24,096	0.007%
Southern Copper			462	33,144	0.010%
Southwest Airlines			754	27,302	0.008%
Southwestern Energy			3,630	21,816	0.006%
Spie			781	25,257	0.007%
Spotify Technology			163	26,170	0.008%
Sprint	7.88	9/15/23	2,700,000	2,706,750	0.797%
Sri Lanka Government International Bond	6.85	11/3/25	560,000	266,854	0.079%
Sri Lanka Government International Bond	6.83	7/18/26	310,000	146,858	0.043%
Sri Lanka Treasury Bills	21.82	7/7/23	96,000,000	311,526	0.092%
Stagwell Global	5.63	8/15/29	633,000	544,380	0.160%
Stanley Black & Decker			537	50,322	0.015%
Starbucks			414	41,011	0.012%
State of Illinois	7.1	7/1/35	165,000	177,930	0.052%
State Street			856	62,642	0.018%
Stepstone			588	14,588	0.004%
Stonepeak 2021-1 ABS	3.82	2/28/33	289,670	244,287	0.072%
Structure therapeutics, ADR			1,282	53,293	0.016%
Stryker			207	63,154	0.019%
Sun Communities, REIT			66	8,610	0.003%
Suncor Energy			1,348	39,542	0.012%
Surgery Center Holdings	10	4/15/27	300,000	306,750	0.090%
Surgery Center Holdings	8.9	8/31/26	500,000	499,035	0.147%
Suriname Government International Bond	9.25	10/26/26	1,200,000	1,020,000	0.300%
Suzano			1,563	14,451	0.004%
Suzuki Motor			500	18,131	0.005%
Svenska Cellulosa			29,072	371,104	0.109%
Syneos Health	3.63	1/15/29	900,000	877,500	0.258%
Synopsys			923	401,883	0.118%
Tacala Investment	12.65	2/4/28	495,000	464,063	0.137%
Tacala Investment	12.65	2/5/27	489,664	480,424	0.141%
Taiwan Semiconductor Manufacturing			40,000	738,933	0.218%
Taiwan Semiconductor Manufacturing, ADR			2,172	219,198	0.065%
Talen Energy Supply	8.63	6/1/30	330,000	341,550	0.101%
TechnipFMC			3,436	57,106	0.017%
Techtronic Industries			44,000	481,167	0.142%
Techtronic Industries, ADR			358	19,622	0.006%
Teck Resources			458	19,282	0.006%
TEEKAY OFFSHORE PARTNERS 144A ESCROW PP	8.5	10/15/23	170,000	0	0.000%
Teleflex			41	9,923	0.003%
Tencent Holdings			9,809	415,913	0.122%
Tengizchevroil Finance Co International	3.25	8/15/30	300,000	229,755	0.068%

Terreno Realty, REIT			127	7,633	0.002%
Tesla			1,687	441,606	0.130%
Textron			107	7,236	0.002%
Thailand Government Bond	1.25	3/12/28	28,678,124	769,538	0.227%
Thailand Government Bond	3.6	6/17/67	10,500,000	292,902	0.086%
Thaioil Treasury Center	3.5	10/17/49	310,000	197,921	0.058%
Thermo Fisher Scientific			190	99,133	0.029%
The Trade Desk			268	20,695	0.006%
The Travelers Companies			176	30,564	0.009%
Times China Holdings	6.75	7/8/25	200,000	15,199	0.004%
TK Elevator Holdco GmbH	7.63	7/15/28	400,000	363,000	0.107%
TKH			526	26,107	0.008%
T-Mobile US			4,910	681,999	0.201%
Toast			279	6,297	0.002%
Tobacco Settlement Finance Authority	0	6/1/47	500,000	47,166	0.014%
Tobacco Settlement Finance Authority	4.88	6/1/49	115,000	104,447	0.031%
Tobacco Settlement Financing Corp/VA	6.71	6/1/46	280,000	265,003	0.078%
Tokyo Electron			100	14,403	0.004%
Toronto-Dominion Bank	8.13	10/31/82	200,000	204,201	0.060%
TotalEnergies			1,322	75,889	0.022%
Tourmaline Oil			212	9,989	0.003%
Townsquare Media	6.88	2/1/26	530,000	507,475	0.149%
TransCanada PipeLines	6.2	3/9/26	570,000	569,409	0.168%
Transdigm Group			53	47,391	0.014%
Transnet SOC	8.25	2/6/28	200,000	194,750	0.057%
Trimble			9,451	500,336	0.147%
Trinity Capital			491	6,511	0.002%
TRK 2022-INV1 Trust	2.58	2/25/57	166,630	144,892	0.043%
TRP Government Reserve	5.13		117,989,037	117,989,037	34.747%
Truist Financial			757	22,975	0.007%
Tyler Technologies			28	11,661	0.003%
Uber Technologies			779	33,629	0.010%
Ubs	3.75	3/26/25	250,000	238,782	0.070%
Ultragenyx Pharmaceutical			212	9,780	0.003%
Unilever			730	38,049	0.011%
Union Pacific			54	11,049	0.003%
UNITE			384	4,254	0.001%
United Airlines	4.38	4/15/26	375,000	355,781	0.105%
UnitedHealth Group			1,538	739,224	0.218%
United Kingdom Gilt	0.5	10/22/61	740,000	297,447	0.088%
United Kingdom Inflation-Linked Gilt	0.13	3/22/24	1,816,805	2,258,940	0.665%
United Wholesale Mortgage	5.5	11/15/25	300,000	285,000	0.084%
Univar Solutions USA Inc/Washington	5.13	12/1/27	1,300,000	1,326,000	0.390%
Universal Music			343	7,620	0.002%
Univision Communications	7.94	3/15/24	322,717	322,946	0.095%
Upbound	8.56	2/17/28	409,220	408,709	0.120%
UPS			109	19,538	0.006%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	43,157	40,352	0.012%
U.S. Bancorp			2,049	67,699	0.020%
US Foods	6.25	4/15/25	1,400,000	1,400,000	0.412%
U.S. Steel	5	11/1/26	477,000	939,008	0.277%
UTA Acquisition			48,300	510,531	0.150%
UTA Acquisition			24,150	1,526	0.000%
Valero Energy			216	25,337	0.007%
Veeva Systems			68	13,446	0.004%
Ventas, REIT			221	10,447	0.003%
Venture Global LNG	8.13	6/1/28	400,000	403,000	0.119%
Venture Global LNG	8.38	6/1/31	815,000	816,019	0.240%
VeriSign			70	15,818	0.005%
Verizon Communications			1,150	42,769	0.013%
Verra Mobility			1,027	20,252	0.006%
Verscend Escrow	9.75	8/15/26	1,200,000	1,201,500	0.354%
Verscend Holding	9.22	8/27/25	498,221	497,494	0.147%
Vertex Pharmaceuticals			182	64,048	0.019%
Verus Securitization Trust 2021-2	2.19	2/25/66	175,000	118,965	0.035%
Verus Securitization Trust 2021-3	1.05	6/25/66	342,522	285,663	0.084%
Verus Securitization Trust 2021-6	1.63	10/25/66	281,731	231,145	0.068%
Verus Securitization Trust 2022-1	2.72	1/25/67	192,574	167,329	0.049%
Verus Securitization Trust 2022-4	4.74	4/25/67	298,161	279,536	0.082%
Verus Securitization Trust 2023-1	6.9	12/25/67	546,405	543,737	0.160%
Verus Securitization Trust 2023-INV1	7.63	2/25/68	446,000	444,287	0.131%
Viasat	5.63	9/15/25	300,000	289,875	0.085%

VICI Properties LP / VICI Note	5.63	5/1/24	2,000,000	1,987,500	0.585%
Vietnam Government International Bond	4.8	11/19/24	200,000	196,798	0.058%
Virtus Investment Partners			131	25,869	0.008%
Visa			307	72,906	0.021%
Vistra	8	4/15/72	205,000	190,906	0.056%
Vistra	7	6/15/72	197,000	171,883	0.051%
Vistra Operations	5.13	5/13/25	525,000	510,606	0.150%
Vivo Energy Investments BV	5.13	9/24/27	310,000	278,628	0.082%
Volkswagen			103	13,851	0.004%
Voltas			654	6,075	0.002%
Voya Financial			129	9,251	0.003%
Vulcan Materials			55	12,399	0.004%
Walt Disney			426	38,033	0.011%
Wand NewCo 3	7.94	2/5/26	712,233	705,410	0.208%
Warby Parker			207	2,420	0.001%
Warner Music			91	2,374	0.001%
Webster Financial			1,054	39,789	0.012%
Wells Fargo			2,867	122,364	0.036%
Welltower, REIT			194	15,693	0.005%
Western Alliance Bancorp			610	22,247	0.007%
West Pharmaceutical Services			55	21,036	0.006%
Westrock			303	8,808	0.003%
Whitecap Resources			2,044	14,303	0.004%
William Morris Endeavor Entertainment	7.95	5/18/25	2,130,390	2,122,742	0.625%
Williams Companies			101	3,296	0.001%
Wingstop			86	17,214	0.005%
Wise			3,146	26,296	0.008%
Wizz Air Holdings			67	2,331	0.001%
Woof Holdings	8.95	12/21/27	509,035	497,582	0.147%
Woof Holdings	12	12/21/28	580,000	464,000	0.137%
Workday			233	52,632	0.015%
WuXi Biologics			500	2,403	0.001%
Xiaomi Best Time International	0	12/17/27	300,000	252,564	0.074%
Xometry			169	3,579	0.001%
Zai Lab, ADR			177	4,908	0.001%
Zalando			277	7,988	0.002%
Zentaris Pharmaceuticals			160	4,514	0.001%
Zhongsheng Group Holdings	3	1/13/26	310,000	282,736	0.083%
Zimmer Biomet Holdings			102	14,851	0.004%
Zscaler			282	41,257	0.012%
Miscellaneous Securities ‡				488,649	
Total Investments in Securities				336,555,769	

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

Forwards Contracts	Currency Bought		Currency		Deliver	Settlement	Unrealized G/L	% of Net Assets
	Receive	Sold	Receive	Sold				
STATE STREET BANK & TRUST	USD	792,954	CNH	(5,540,000)		07/14/2023	30,022	0.009%
Barclays Bank PLC - Wholesale (SING)	USD	2,140,858	KRW	(2,727,474,000)		07/05/2023	70,423	0.021%
Barclays Bank PLC - Wholesale (SING)	KRW	738,661,000	USD	(563,021)		07/07/2023	(2,249)	-0.001%
Barclays Bank PLC - Wholesale (SING)	USD	104,265	ZAR	(1,983,450)		07/14/2023	(963)	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	166,496	ZAR	(3,259,000)		07/14/2023	(6,403)	-0.002%
Barclays Bank PLC - Wholesale (SING)	USD	99,327	ZAR	(1,889,000)		07/14/2023	(890)	0.000%
Barclays Bank PLC - Wholesale (SING)	ZAR	1,478,892	USD	(76,173)		07/14/2023	2,287	0.001%
Barclays Bank PLC - Wholesale (SING)	JPY	138,010,000	USD	(997,563)		07/21/2023	(37,892)	-0.011%
Barclays Bank PLC - Wholesale (SING)	NZD	215,000	USD	(134,807)		07/21/2023	(2,874)	-0.001%
Barclays Bank PLC - Wholesale (SING)	USD	396,729	CLP	(325,980,000)		08/11/2023	(7,536)	-0.002%
Barclays Bank PLC - Wholesale (SING)	GBP	520,000	USD	(649,210)		08/25/2023	11,354	0.003%
Barclays Bank PLC - Wholesale (SING)	GBP	375,309	USD	(470,215)		08/25/2023	6,546	0.002%
Barclays Bank PLC - Wholesale (SING)	GBP	46,000	USD	(58,259)		08/25/2023	175	0.000%
Barclays Bank PLC - Wholesale (SING)	USD	565,794	KRW	(738,661,000)		10/06/2023	2,138	0.001%
BNP PARIBAS SECURITIES CORP	EUR	9,130	USD	(9,897)		07/05/2023	69	0.000%
BNP PARIBAS SECURITIES CORP	EUR	65,129	USD	(70,597)		07/05/2023	490	0.000%
BNP PARIBAS SECURITIES CORP	JPY	142,300,700	USD	(982,903)		07/05/2023	4,067	0.001%
BNP PARIBAS SECURITIES CORP	USD	7,514,775	JPY	(1,087,959,000)		07/05/2023	(31,093)	-0.009%
BNP PARIBAS SECURITIES CORP	USD	1,446,021	KRW	(1,882,889,000)		07/05/2023	16,713	0.005%
BNP PARIBAS SECURITIES CORP	CAD	5,283,000	USD	(3,989,936)		07/06/2023	(1,634)	0.000%
BNP PARIBAS SECURITIES CORP	INR	16,310,000	USD	(198,900)		07/07/2023	(153)	0.000%
BNP PARIBAS SECURITIES CORP	HUF	46,683,113	USD	(133,552)		07/14/2023	2,642	0.001%
BNP PARIBAS SECURITIES CORP	HUF	7,868,000	USD	(22,807)		07/14/2023	148	0.000%
BNP PARIBAS SECURITIES CORP	MXN	16,827,724	USD	(918,068)		07/14/2023	62,229	0.018%
BNP PARIBAS SECURITIES CORP	MXN	3,601,216	USD	(207,181)		07/14/2023	2,608	0.001%
BNP PARIBAS SECURITIES CORP	USD	42,473	CZK	(921,000)		07/14/2023	225	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,154,118	MXN	(20,532,332)		07/14/2023	(41,990)	-0.012%
BNP PARIBAS SECURITIES CORP	USD	55,829	RON	(254,000)		07/14/2023	(51)	0.000%

BNP PARIBAS SECURITIES CORP	USD	425,231	CAD	(575,000)	07/21/2023	(8,957)	-0.003%
BNP PARIBAS SECURITIES CORP	JPY	1,087,959,000	USD	(7,546,545)	08/02/2023	33,117	0.010%
BNP PARIBAS SECURITIES CORP	USD	3,991,443	CAD	(5,283,000)	08/02/2023	1,436	0.000%
BNP PARIBAS SECURITIES CORP	USD	70,695	EUR	(65,129)	08/02/2023	(495)	0.000%
BNP PARIBAS SECURITIES CORP	USD	9,911	EUR	(9,130)	08/02/2023	(69)	0.000%
BNP PARIBAS SECURITIES CORP	USD	987,058	JPY	(142,300,700)	08/02/2023	(4,332)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	163,546	CLP	(132,161,422)	08/11/2023	(355)	0.000%
BNP PARIBAS SECURITIES CORP	USD	159,142	CLP	(128,857,387)	08/11/2023	(661)	0.000%
BNP PARIBAS SECURITIES CORP	PLN	271,000	USD	(66,376)	08/18/2023	109	0.000%
BNP PARIBAS SECURITIES CORP	PLN	280,000	USD	(67,186)	08/18/2023	1,508	0.000%
BNP PARIBAS SECURITIES CORP	USD	420,720	PLN	(1,765,000)	08/18/2023	(12,294)	-0.004%
BNP PARIBAS SECURITIES CORP	EUR	136,663	USD	(146,925)	08/25/2023	2,616	0.001%
BNP PARIBAS SECURITIES CORP	EUR	339,000	USD	(371,276)	08/25/2023	(330)	0.000%
BNP PARIBAS SECURITIES CORP	GBP	470,000	USD	(588,946)	08/25/2023	8,102	0.002%
BNP PARIBAS SECURITIES CORP	GBP	530,000	USD	(670,072)	08/25/2023	3,195	0.001%
BNP PARIBAS SECURITIES CORP	USD	1,241,610	EUR	(1,134,424)	08/25/2023	283	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,585,864	EUR	(1,448,959)	08/25/2023	361	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,561,005	EUR	(1,426,246)	08/25/2023	356	0.000%
BNP PARIBAS SECURITIES CORP	USD	799,262	GBP	(640,000)	08/25/2023	(13,740)	-0.004%
BNP PARIBAS SECURITIES CORP	BRL	141,652	USD	(28,657)	09/05/2023	572	0.000%
BNP PARIBAS SECURITIES CORP	USD	189,088	BRL	(964,500)	09/05/2023	(9,931)	-0.003%
BNP PARIBAS SECURITIES CORP	COP	554,131,051	USD	(122,055)	09/08/2023	8,233	0.002%
BNP PARIBAS SECURITIES CORP	MYR	1,254,663	USD	(274,156)	09/08/2023	(2,948)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	208,432	COP	(952,308,639)	09/08/2023	(15,477)	-0.005%
BNP PARIBAS SECURITIES CORP	USD	151,033	MYR	(691,196)	09/08/2023	1,624	0.000%
BANK OF AMERICA	JPY	862,715,000	USD	(6,202,812)	07/05/2023	(219,192)	-0.065%
BANK OF AMERICA	NOK	74,434,000	USD	(6,617,885)	07/05/2023	318,127	0.094%
BANK OF AMERICA	NZD	1,205,000	USD	(744,331)	07/05/2023	(4,839)	-0.001%
BANK OF AMERICA	USD	10,133,927	INR	(831,134,000)	07/05/2023	5,069	0.001%
BANK OF AMERICA	USD	1,211,952	JPY	(168,563,700)	07/05/2023	42,827	0.013%
BANK OF AMERICA	CAD	5,509,000	USD	(4,190,136)	07/06/2023	(31,220)	-0.009%
BANK OF AMERICA	INR	35,650,206	USD	(431,092)	07/07/2023	3,328	0.001%
BANK OF AMERICA	INR	11,214,795	USD	(135,612)	07/07/2023	1,047	0.000%
BANK OF AMERICA	KRW	560,416,000	USD	(434,913)	07/07/2023	(9,460)	-0.003%
BANK OF AMERICA	USD	1,097,529	INR	(90,762,921)	07/07/2023	(8,473)	-0.002%
BANK OF AMERICA	USD	96,052	INR	(7,943,263)	07/07/2023	(742)	0.000%
BANK OF AMERICA	USD	305,335	INR	(25,250,480)	07/07/2023	(2,357)	-0.001%
BANK OF AMERICA	USD	345,259	INR	(28,552,080)	07/07/2023	(2,665)	-0.001%
BANK OF AMERICA	USD	84,254	TWD	(2,517,507)	07/07/2023	3,426	0.001%
BANK OF AMERICA	USD	195,867	TWD	(5,852,498)	07/07/2023	7,965	0.002%
BANK OF AMERICA	USD	84,254	TWD	(2,517,506)	07/07/2023	3,426	0.001%
BANK OF AMERICA	USD	112,151	TWD	(3,356,676)	07/07/2023	4,380	0.001%
BANK OF AMERICA	USD	195,867	TWD	(5,852,498)	07/07/2023	7,965	0.002%
BANK OF AMERICA	USD	260,719	TWD	(7,803,330)	07/07/2023	10,183	0.003%
BANK OF AMERICA	KZT	132,600,000	USD	(285,899)	07/10/2023	7,352	0.002%
BANK OF AMERICA	USD	914,834	MXN	(16,827,724)	07/14/2023	(65,463)	-0.019%
BANK OF AMERICA	USD	746,419	MXN	(13,708,174)	07/14/2023	(52,148)	-0.015%
BANK OF AMERICA	USD	77,528	ZAR	(1,473,420)	07/14/2023	(641)	0.000%
BANK OF AMERICA	ZAR	5,097,954	USD	(260,339)	07/14/2023	10,123	0.003%
BANK OF AMERICA	ZAR	2,297,078	USD	(117,306)	07/14/2023	4,561	0.001%
BANK OF AMERICA	CAD	905,000	USD	(681,221)	07/21/2023	2,154	0.001%
BANK OF AMERICA	JPY	137,645,000	USD	(992,128)	07/21/2023	(34,995)	-0.010%
BANK OF AMERICA	NOK	3,929,000	USD	(365,602)	07/21/2023	742	0.000%
BANK OF AMERICA	NZD	685,000	USD	(429,450)	07/21/2023	(9,105)	-0.003%
BANK OF AMERICA	USD	278,449	AUD	(420,760)	07/21/2023	(2,024)	-0.001%
BANK OF AMERICA	USD	278,287	AUD	(420,760)	07/21/2023	(2,186)	-0.001%
BANK OF AMERICA	CLP	173,723,000	USD	(213,026)	08/11/2023	2,417	0.001%
BANK OF AMERICA	CLP	225,011,000	USD	(275,918)	08/11/2023	3,130	0.001%
BANK OF AMERICA	CLP	325,980,000	USD	(399,730)	08/11/2023	4,535	0.001%
BANK OF AMERICA	EUR	51,000	USD	(55,481)	08/25/2023	325	0.000%
BANK OF AMERICA	EUR	667,000	USD	(732,240)	08/25/2023	(2,385)	-0.001%
BANK OF AMERICA	GBP	458,567	USD	(574,855)	08/25/2023	7,670	0.002%
BANK OF AMERICA	USD	143,533	EUR	(131,000)	08/25/2023	189	0.000%
BANK OF AMERICA	USD	3,445,097	GBP	(2,748,185)	08/25/2023	(45,964)	-0.014%
BANK OF AMERICA	USD	362,730	SEK	(3,911,000)	08/25/2023	(846)	0.000%
BANK OF AMERICA	USD	662,797	SEK	(7,140,000)	08/25/2023	(955)	0.000%
BANK OF AMERICA	USD	278,057	SGD	(367,000)	10/17/2023	5,523	0.002%
JP MORGAN CHASE BANK	BRL	11,746,000	USD	(2,437,334)	07/05/2023	13,485	0.004%
JP MORGAN CHASE BANK	CHF	8,028,300	USD	(8,965,912)	07/05/2023	8,608	0.003%
JP MORGAN CHASE BANK	GBP	4,992,000	USD	(6,382,052)	07/05/2023	(41,968)	-0.012%
JP MORGAN CHASE BANK	INR	545,036,799	USD	(6,578,836)	07/05/2023	63,414	0.019%
JP MORGAN CHASE BANK	JPY	225,244,000	USD	(1,608,864)	07/05/2023	(46,616)	-0.014%

JP MORGAN CHASE BANK	MXN	110,081,000	USD	(6,416,866)	07/05/2023	7,664	0.002%
JP MORGAN CHASE BANK	USD	2,157,074	AUD	(3,130,000)	07/05/2023	71,699	0.021%
JP MORGAN CHASE BANK	USD	2,451,476	BRL	(11,746,000)	07/05/2023	657	0.000%
JP MORGAN CHASE BANK	USD	2,264,848	CHF	(2,016,000)	07/05/2023	11,241	0.003%
JP MORGAN CHASE BANK	USD	1,939,486	EUR	(1,770,000)	07/05/2023	7,559	0.002%
JP MORGAN CHASE BANK	USD	1,600,817	NOK	(16,774,000)	07/05/2023	37,759	0.011%
JP MORGAN CHASE BANK	USD	1,863,072	ZAR	(35,002,000)	07/05/2023	4,347	0.001%
JP MORGAN CHASE BANK	USD	1,518,691	CAD	(2,006,000)	07/06/2023	4,299	0.001%
JP MORGAN CHASE BANK	INR	5,020,000	USD	(60,955)	07/07/2023	217	0.000%
JP MORGAN CHASE BANK	TWD	3,535,000	USD	(115,027)	07/07/2023	(1,531)	0.000%
JP MORGAN CHASE BANK	USD	50,465	KRW	(66,986,000)	07/07/2023	(389)	0.000%
JP MORGAN CHASE BANK	USD	348,447	PEN	(1,268,000)	07/07/2023	(841)	0.000%
JP MORGAN CHASE BANK	USD	290,949	KZT	(132,600,000)	07/10/2023	(2,302)	-0.001%
JP MORGAN CHASE BANK	MXN	633,750	USD	(36,440)	07/14/2023	479	0.000%
JP MORGAN CHASE BANK	MXN	403,000	USD	(22,434)	07/14/2023	1,042	0.000%
JP MORGAN CHASE BANK	MXN	877,253	USD	(50,441)	07/14/2023	663	0.000%
JP MORGAN CHASE BANK	MXN	8,322,250	USD	(484,958)	07/14/2023	(146)	0.000%
JP MORGAN CHASE BANK	USD	22,480	CZK	(497,000)	07/14/2023	(319)	0.000%
JP MORGAN CHASE BANK	USD	8,535	CZK	(187,097)	07/14/2023	(48)	0.000%
JP MORGAN CHASE BANK	USD	74,598	HUF	(25,168,000)	07/14/2023	1,172	0.000%
JP MORGAN CHASE BANK	USD	479,505	MXN	(8,290,000)	07/14/2023	(3,428)	-0.001%
JP MORGAN CHASE BANK	USD	36,532	RON	(169,000)	07/14/2023	(648)	0.000%
JP MORGAN CHASE BANK	USD	249,395	ZAR	(4,670,000)	07/14/2023	1,638	0.000%
JP MORGAN CHASE BANK	ZAR	1,314,000	USD	(67,661)	07/14/2023	2,051	0.001%
JP MORGAN CHASE BANK	ILS	110,000	USD	(29,676)	07/20/2023	19	0.000%
JP MORGAN CHASE BANK	AUD	227,000	USD	(148,312)	07/21/2023	3,004	0.001%
JP MORGAN CHASE BANK	CAD	34,000	USD	(25,032)	07/21/2023	642	0.000%
JP MORGAN CHASE BANK	CAD	151,000	USD	(113,708)	07/21/2023	313	0.000%
JP MORGAN CHASE BANK	JPY	97,334,000	USD	(676,150)	07/21/2023	675	0.000%
JP MORGAN CHASE BANK	NOK	6,410,000	USD	(594,091)	07/21/2023	3,584	0.001%
JP MORGAN CHASE BANK	NZD	151,000	USD	(91,606)	07/21/2023	1,054	0.000%
JP MORGAN CHASE BANK	USD	140,001	JPY	(19,383,000)	07/21/2023	5,219	0.002%
JP MORGAN CHASE BANK	BRL	18,447,000	USD	(3,771,968)	08/02/2023	57,050	0.017%
JP MORGAN CHASE BANK	BRL	11,746,000	USD	(2,438,953)	08/02/2023	(852)	0.000%
JP MORGAN CHASE BANK	GBP	1,713,000	USD	(2,161,419)	08/02/2023	14,612	0.004%
JP MORGAN CHASE BANK	MXN	17,731,000	USD	(1,030,407)	08/02/2023	(1,416)	0.000%
JP MORGAN CHASE BANK	USD	8,992,218	CHF	(8,028,300)	08/03/2023	(10,296)	-0.003%
JP MORGAN CHASE BANK	CLP	59,581,690	USD	(74,431)	08/11/2023	(540)	0.000%
JP MORGAN CHASE BANK	CLP	35,193,000	USD	(43,648)	08/11/2023	(3)	0.000%
JP MORGAN CHASE BANK	USD	87,659	CLP	(71,148,172)	08/11/2023	(576)	0.000%
JP MORGAN CHASE BANK	USD	262,976	CLP	(213,444,518)	08/11/2023	(1,728)	-0.001%
JP MORGAN CHASE BANK	PLN	315,000	USD	(74,589)	08/18/2023	2,691	0.001%
JP MORGAN CHASE BANK	RSD	5,074,320	USD	(47,126)	08/18/2023	80	0.000%
JP MORGAN CHASE BANK	USD	186,412	PLN	(753,000)	08/18/2023	1,675	0.000%
JP MORGAN CHASE BANK	USD	55,081	RSD	(6,028,000)	08/18/2023	(997)	0.000%
JP MORGAN CHASE BANK	EUR	65,000	USD	(70,002)	08/25/2023	1,124	0.000%
JP MORGAN CHASE BANK	EUR	837,500	USD	(919,405)	08/25/2023	(2,983)	-0.001%
JP MORGAN CHASE BANK	GBP	386,586	USD	(485,772)	08/25/2023	5,314	0.002%
JP MORGAN CHASE BANK	GBP	48,000	USD	(59,364)	08/25/2023	1,611	0.000%
JP MORGAN CHASE BANK	USD	433,680	BRL	(2,108,000)	09/05/2023	(1,293)	0.000%
JP MORGAN CHASE BANK	USD	71,943	BRL	(351,000)	09/05/2023	(483)	0.000%
JP MORGAN CHASE BANK	COP	8,840,947	USD	(2,065)	09/08/2023	14	0.000%
JP MORGAN CHASE BANK	THB	2,107,347	USD	(61,367)	09/08/2023	(1,522)	0.000%
JP MORGAN CHASE BANK	THB	1,136,334	USD	(33,040)	09/08/2023	(770)	0.000%
JP MORGAN CHASE BANK	USD	293,216	COP	(1,239,033,000)	09/08/2023	1,892	0.001%
JP MORGAN CHASE BANK	USD	7,766	COP	(35,192,544)	09/08/2023	(509)	0.000%
JP MORGAN CHASE BANK	USD	7,835	COP	(35,548,024)	09/08/2023	(524)	0.000%
JP MORGAN CHASE BANK	USD	13,861	COP	(63,196,487)	09/08/2023	(998)	0.000%
JP MORGAN CHASE BANK	USD	10,381	COP	(47,397,365)	09/08/2023	(764)	0.000%
JP MORGAN CHASE BANK	USD	15,823	COP	(71,451,528)	09/08/2023	(977)	0.000%
JP MORGAN CHASE BANK	USD	142,849	THB	(4,913,013)	09/08/2023	3,328	0.001%
JP MORGAN CHASE BANK	USD	265,325	THB	(9,111,249)	09/08/2023	6,580	0.002%
JP MORGAN CHASE BANK	USD	359,863	CNH	(2,554,485)	09/15/2023	6,225	0.002%
JP MORGAN CHASE BANK	USD	359,951	CNH	(2,554,051)	09/15/2023	6,373	0.002%
JP MORGAN CHASE BANK	USD	359,627	CNH	(2,553,464)	09/15/2023	6,130	0.002%
JP MORGAN CHASE BANK	KZT	132,600,000	USD	(284,580)	10/06/2023	(2,994)	-0.001%
JP MORGAN CHASE BANK	USD	476,637	MXN	(8,322,250)	10/13/2023	(92)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	GBP	1,412,700	USD	(1,782,138)	07/05/2023	12,060	0.004%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	4,964,302	GBP	(3,935,200)	07/05/2023	(33,594)	-0.010%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	486,000	USD	(368,375)	07/21/2023	(1,391)	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	986,157	AUD	(1,485,000)	07/21/2023	(3,725)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	614,100	CAD	(827,000)	07/21/2023	(10,377)	-0.003%

CANADIAN IMPERIAL BANK OF COMMERCE	USD	589,375	NOK	(6,410,000)	07/21/2023	(8,300)	-0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	GBP	3,935,200	USD	(4,965,459)	08/02/2023	33,441	0.010%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,782,553	GBP	(1,412,700)	08/02/2023	(12,005)	-0.004%
CANADIAN IMPERIAL BANK OF COMMERCE	EUR	315,428	USD	(345,432)	08/25/2023	(280)	0.000%
CITIBANK N A	NOK	26,481,000	USD	(2,398,763)	07/05/2023	68,827	0.020%
CITIBANK N A	USD	2,187,110	GBP	(1,745,000)	07/05/2023	(29,126)	-0.009%
CITIBANK N A	USD	5,951,754	MXN	(105,219,000)	07/05/2023	(189,021)	-0.056%
CITIBANK N A	USD	449,576	IDR	(6,742,285,844)	07/07/2023	251	0.000%
CITIBANK N A	USD	36,786	KRW	(48,383,000)	07/07/2023	55	0.000%
CITIBANK N A	USD	347,886	PEN	(1,314,000)	07/07/2023	(14,074)	-0.004%
CITIBANK N A	RON	1,263,000	USD	(277,949)	07/14/2023	(86)	0.000%
CITIBANK N A	USD	391,771	HUF	(138,491,000)	07/14/2023	(12,267)	-0.004%
CITIBANK N A	USD	443,222	RON	(2,014,000)	07/14/2023	137	0.000%
CITIBANK N A	USD	177,574	ZAR	(3,393,000)	07/14/2023	(2,435)	-0.001%
CITIBANK N A	ILS	2,195,000	USD	(618,075)	07/20/2023	(25,542)	-0.008%
CITIBANK N A	USD	1,038,705	ILS	(3,756,892)	07/20/2023	24,545	0.007%
CITIBANK N A	USD	163,062	ILS	(594,657)	07/20/2023	2,537	0.001%
CITIBANK N A	USD	37,405	ILS	(138,000)	07/20/2023	153	0.000%
CITIBANK N A	USD	556,075	ILS	(1,986,855)	07/20/2023	19,730	0.006%
CITIBANK N A	USD	589,293	ILS	(2,195,000)	07/20/2023	(3,240)	-0.001%
CITIBANK N A	AUD	1,045,000	USD	(707,877)	07/21/2023	(11,293)	-0.003%
CITIBANK N A	AUD	188,022	USD	(126,472)	07/21/2023	(1,139)	0.000%
CITIBANK N A	AUD	107,000	USD	(72,993)	07/21/2023	(1,668)	0.000%
CITIBANK N A	USD	815,498	AUD	(1,231,000)	07/21/2023	(5,071)	-0.001%
CITIBANK N A	USD	407,147	AUD	(615,000)	07/21/2023	(2,805)	-0.001%
CITIBANK N A	USD	98,127	JPY	(13,234,000)	07/21/2023	6,103	0.002%
CITIBANK N A	USD	404,168	NZD	(653,000)	07/21/2023	3,458	0.001%
CITIBANK N A	USD	403,336	NZD	(660,000)	07/21/2023	(1,669)	0.000%
CITIBANK N A	USD	215,302	CLP	(173,723,000)	08/11/2023	(141)	0.000%
CITIBANK N A	PLN	1,765,000	USD	(422,330)	08/18/2023	10,684	0.003%
CITIBANK N A	PLN	753,000	USD	(180,178)	08/18/2023	4,558	0.001%
CITIBANK N A	RSD	5,080,760	USD	(47,493)	08/18/2023	(227)	0.000%
CITIBANK N A	USD	891,319	PLN	(3,725,000)	08/18/2023	(22,549)	-0.007%
CITIBANK N A	USD	83,451	RSD	(8,958,000)	08/18/2023	115	0.000%
CITIBANK N A	USD	125,000	RSD	(13,311,238)	08/18/2023	1,166	0.000%
CITIBANK N A	USD	68,686	RSD	(7,425,000)	08/18/2023	(388)	0.000%
CITIBANK N A	GBP	483,471	USD	(616,981)	08/25/2023	(2,821)	-0.001%
CITIBANK N A	USD	107,595	EUR	(100,000)	08/25/2023	(1,829)	-0.001%
CITIBANK N A	USD	285,127	EUR	(265,000)	08/25/2023	(4,846)	-0.001%
CITIBANK N A	USD	317,562	GBP	(249,000)	08/25/2023	1,253	0.000%
CITIBANK N A	USD	317,964	COP	(1,435,605,274)	09/08/2023	(19,580)	-0.006%
CITIBANK N A	USD	156,142	COP	(707,089,165)	09/08/2023	(10,111)	-0.003%
CITIBANK N A	CNH	5,784,000	USD	(801,556)	09/15/2023	(831)	0.000%
CITIBANK N A	IDR	6,742,285,844	USD	(448,977)	10/06/2023	(1,391)	0.000%
CITIBANK N A	TWD	2,726,000	USD	(88,106)	10/06/2023	(234)	0.000%
CITIBANK N A	USD	24,118	IDR	(361,969,000)	10/06/2023	89	0.000%
CITIBANK N A	SGD	367,000	USD	(275,195)	10/17/2023	(2,661)	-0.001%
DEUTSCHE BANK	USD	1,570,719	NZD	(2,578,500)	07/05/2023	(11,672)	-0.003%
DEUTSCHE BANK	USD	828,197	SEK	(8,935,000)	07/05/2023	(440)	0.000%
DEUTSCHE BANK	INR	30,005,000	USD	(363,700)	07/07/2023	1,930	0.001%
DEUTSCHE BANK	TWD	9,275,771	USD	(298,017)	07/07/2023	(206)	0.000%
DEUTSCHE BANK	TWD	4,505,584	USD	(144,758)	07/07/2023	(100)	0.000%
DEUTSCHE BANK	HUF	18,591,190	USD	(53,015)	07/14/2023	1,224	0.000%
DEUTSCHE BANK	HUF	39,212,257	USD	(113,530)	07/14/2023	869	0.000%
DEUTSCHE BANK	USD	47,447	HUF	(16,407,000)	07/14/2023	(420)	0.000%
DEUTSCHE BANK	USD	147,522	HUF	(51,907,000)	07/14/2023	(3,913)	-0.001%
DEUTSCHE BANK	USD	60,887	RON	(277,000)	07/14/2023	(54)	0.000%
DEUTSCHE BANK	ZAR	2,313,933	USD	(119,170)	07/14/2023	3,591	0.001%
DEUTSCHE BANK	ZAR	2,315,572	USD	(119,255)	07/14/2023	3,593	0.001%
DEUTSCHE BANK	ZAR	2,314,916	USD	(119,221)	07/14/2023	3,592	0.001%
DEUTSCHE BANK	ILS	108,025	USD	(29,578)	07/20/2023	(417)	0.000%
DEUTSCHE BANK	USD	466,173	AUD	(684,000)	07/21/2023	10,228	0.003%
DEUTSCHE BANK	NZD	2,578,500	USD	(1,570,465)	08/02/2023	11,733	0.003%
DEUTSCHE BANK	SEK	8,935,000	USD	(829,196)	08/02/2023	551	0.000%
DEUTSCHE BANK	USD	189,294	BRL	(964,500)	09/05/2023	(9,725)	-0.003%
DEUTSCHE BANK	MYR	636,181	USD	(139,217)	09/08/2023	(1,700)	-0.001%
DEUTSCHE BANK	USD	76,695	MYR	(350,473)	09/08/2023	937	0.000%
DEUTSCHE BANK	USD	145,388	TWD	(4,505,584)	10/06/2023	152	0.000%
DEUTSCHE BANK	USD	299,315	TWD	(9,275,771)	10/06/2023	313	0.000%
GOLDMAN SACHS & CO	BRL	4,380,000	USD	(908,865)	07/05/2023	5,028	0.001%
GOLDMAN SACHS & CO	BRL	2,033,000	USD	(402,985)	07/05/2023	21,203	0.006%
GOLDMAN SACHS & CO	NZD	1,373,500	USD	(824,814)	07/05/2023	18,084	0.005%

GOLDMAN SACHS & CO	USD	868,212	BRL	(4,380,000)	07/05/2023	(45,681)	-0.013%
GOLDMAN SACHS & CO	USD	421,854	BRL	(2,033,000)	07/05/2023	(2,334)	-0.001%
GOLDMAN SACHS & CO	IDR	5,409,952,000	USD	(364,415)	07/07/2023	(3,880)	-0.001%
GOLDMAN SACHS & CO	TWD	16,340,979	USD	(524,203)	07/07/2023	445	0.000%
GOLDMAN SACHS & CO	TWD	7,937,416	USD	(254,625)	07/07/2023	216	0.000%
GOLDMAN SACHS & CO	TWD	881,000	USD	(28,677)	07/07/2023	(391)	0.000%
GOLDMAN SACHS & CO	USD	199,467	IDR	(2,982,632,436)	07/07/2023	696	0.000%
GOLDMAN SACHS & CO	USD	194,512	IDR	(2,904,845,720)	07/07/2023	925	0.000%
GOLDMAN SACHS & CO	USD	84,158	TWD	(2,517,506)	07/07/2023	3,330	0.001%
GOLDMAN SACHS & CO	USD	106,133	TWD	(3,175,299)	07/07/2023	4,186	0.001%
GOLDMAN SACHS & CO	USD	195,644	TWD	(5,852,497)	07/07/2023	7,742	0.002%
GOLDMAN SACHS & CO	USD	84,158	TWD	(2,517,506)	07/07/2023	3,330	0.001%
GOLDMAN SACHS & CO	USD	246,730	TWD	(7,381,680)	07/07/2023	9,732	0.003%
GOLDMAN SACHS & CO	USD	195,644	TWD	(5,852,497)	07/07/2023	7,742	0.002%
GOLDMAN SACHS & CO	CZK	187,097	USD	(8,677)	07/14/2023	(94)	0.000%
GOLDMAN SACHS & CO	USD	165,893	CZK	(3,577,143)	07/14/2023	1,803	0.001%
GOLDMAN SACHS & CO	NZD	112,000	USD	(68,182)	07/21/2023	546	0.000%
GOLDMAN SACHS & CO	NZD	27,995	USD	(17,476)	07/21/2023	(297)	0.000%
GOLDMAN SACHS & CO	USD	741,129	NOK	(7,974,000)	07/21/2023	(2,375)	-0.001%
GOLDMAN SACHS & CO	USD	159,883	CLP	(128,857,388)	08/11/2023	80	0.000%
GOLDMAN SACHS & CO	EUR	837,500	USD	(918,624)	08/25/2023	(2,201)	-0.001%
GOLDMAN SACHS & CO	THB	2,272,671	USD	(65,930)	09/08/2023	(1,390)	0.000%
GOLDMAN SACHS & CO	THB	818,162	USD	(23,737)	09/08/2023	(502)	0.000%
GOLDMAN SACHS & CO	USD	102,628	THB	(3,537,373)	09/08/2023	2,172	0.001%
GOLDMAN SACHS & CO	USD	285,052	THB	(9,826,037)	09/08/2023	6,009	0.002%
GOLDMAN SACHS & CO	CZK	8,730,000	USD	(394,705)	09/15/2023	4,691	0.001%
GOLDMAN SACHS & CO	HUF	145,470,000	USD	(415,900)	09/15/2023	2,250	0.001%
GOLDMAN SACHS & CO	IDR	5,885,000,000	USD	(396,136)	09/15/2023	(5,349)	-0.002%
GOLDMAN SACHS & CO	USD	98,864	CNH	(701,102)	09/15/2023	1,805	0.001%
GOLDMAN SACHS & CO	USD	47,172	CNH	(334,524)	09/15/2023	861	0.000%
GOLDMAN SACHS & CO	IDR	2,982,632,436	USD	(199,254)	10/06/2023	(1,252)	0.000%
GOLDMAN SACHS & CO	IDR	2,904,845,720	USD	(194,330)	10/06/2023	(1,492)	0.000%
GOLDMAN SACHS & CO	USD	38,977	INR	(3,207,000)	10/06/2023	26	0.000%
GOLDMAN SACHS & CO	USD	255,893	TWD	(7,937,416)	10/06/2023	33	0.000%
GOLDMAN SACHS & CO	USD	526,814	TWD	(16,340,979)	10/06/2023	68	0.000%
THE BANK OF NEW YORK MELLON	USD	6,900,776	NOK	(74,242,000)	07/05/2023	(17,345)	-0.005%
THE BANK OF NEW YORK MELLON	ZAR	40,091,500	USD	(2,020,944)	07/05/2023	108,052	0.032%
THE BANK OF NEW YORK MELLON	USD	391,218	ZAR	(7,440,000)	07/14/2023	(3,497)	-0.001%
THE BANK OF NEW YORK MELLON	USD	109,928	CAD	(145,000)	07/21/2023	437	0.000%
THE BANK OF NEW YORK MELLON	NOK	74,242,000	USD	(6,907,775)	08/02/2023	17,759	0.005%
THE BANK OF NEW YORK MELLON	USD	90,840	BRL	(445,000)	09/05/2023	(983)	0.000%
HSBC SECURITIES INC	USD	719,198	GBP	(572,800)	07/05/2023	(8,286)	-0.002%
HSBC SECURITIES INC	IDR	3,313,165,991	USD	(219,125)	07/07/2023	1,674	0.000%
HSBC SECURITIES INC	IDR	4,605,734,758	USD	(305,481)	07/07/2023	1,458	0.000%
HSBC SECURITIES INC	IDR	4,710,863,251	USD	(311,709)	07/07/2023	2,236	0.001%
HSBC SECURITIES INC	TWD	8,562,250	USD	(275,438)	07/07/2023	(535)	0.000%
HSBC SECURITIES INC	TWD	4,159,000	USD	(133,790)	07/07/2023	(260)	0.000%
HSBC SECURITIES INC	USD	103,125	IDR	(1,559,253,875)	07/07/2023	(788)	0.000%
HSBC SECURITIES INC	USD	143,766	IDR	(2,167,567,151)	07/07/2023	(686)	0.000%
HSBC SECURITIES INC	USD	146,698	IDR	(2,217,043,093)	07/07/2023	(1,052)	0.000%
HSBC SECURITIES INC	HUF	27,332,573	USD	(77,745)	07/14/2023	1,996	0.001%
HSBC SECURITIES INC	USD	1,202,672	MXN	(22,147,204)	07/14/2023	(87,510)	-0.026%
HSBC SECURITIES INC	ZAR	4,608,901	USD	(237,792)	07/14/2023	6,725	0.002%
HSBC SECURITIES INC	USD	970,624	INR	(79,713,000)	08/02/2023	469	0.000%
HSBC SECURITIES INC	USD	805,638	GBP	(645,000)	08/25/2023	(13,715)	-0.004%
HSBC SECURITIES INC	MYR	636,156	USD	(139,139)	09/08/2023	(1,627)	0.000%
HSBC SECURITIES INC	THB	2,803,679	USD	(81,325)	09/08/2023	(1,705)	-0.001%
HSBC SECURITIES INC	USD	76,652	MYR	(350,459)	09/08/2023	896	0.000%
HSBC SECURITIES INC	USD	278,513	CNH	(1,968,500)	09/15/2023	5,998	0.002%
HSBC SECURITIES INC	USD	132,890	CNH	(939,250)	09/15/2023	2,862	0.001%
HSBC SECURITIES INC	USD	218,155	CNH	(1,543,958)	09/15/2023	4,412	0.001%
HSBC SECURITIES INC	USD	132,733	CNH	(939,269)	09/15/2023	2,702	0.001%
HSBC SECURITIES INC	USD	278,184	CNH	(1,968,539)	09/15/2023	5,663	0.002%
HSBC SECURITIES INC	USD	457,213	CNH	(3,235,859)	09/15/2023	9,248	0.003%
HSBC SECURITIES INC	USD	276,585	TWD	(8,562,250)	10/06/2023	584	0.000%
HSBC SECURITIES INC	USD	134,348	TWD	(4,159,000)	10/06/2023	284	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	9,401,000	USD	(1,867,649)	07/05/2023	93,882	0.028%
MORGAN STANLEY & COMPANY LLC	BRL	13,474,000	USD	(2,820,658)	07/05/2023	(9,289)	-0.003%
MORGAN STANLEY & COMPANY LLC	GBP	486,300	USD	(619,418)	07/05/2023	(1,793)	-0.001%
MORGAN STANLEY & COMPANY LLC	INR	702,266,201	USD	(8,564,222)	07/05/2023	(5,850)	-0.002%
MORGAN STANLEY & COMPANY LLC	KRW	5,598,900,000	USD	(4,295,282)	07/05/2023	(45,138)	-0.013%
MORGAN STANLEY & COMPANY LLC	MXN	37,234,000	USD	(2,162,018)	07/05/2023	11,027	0.003%

MORGAN STANLEY & COMPANY LLC	SEK	8,935,000	USD	(817,999)	07/05/2023	10,638	0.003%
MORGAN STANLEY & COMPANY LLC	USD	1,950,739	BRL	(9,401,000)	07/05/2023	(10,793)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	2,795,900	BRL	(13,474,000)	07/05/2023	(15,469)	-0.005%
MORGAN STANLEY & COMPANY LLC	USD	2,557,497	MXN	(45,596,000)	07/05/2023	(103,569)	-0.031%
MORGAN STANLEY & COMPANY LLC	USD	930,440	NOK	(9,899,000)	07/05/2023	8,018	0.002%
MORGAN STANLEY & COMPANY LLC	CNH	565,000	USD	(79,149)	07/14/2023	(1,341)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	147,585	MXN	(2,527,000)	07/14/2023	375	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,204,130	MXN	(22,147,204)	07/14/2023	(86,052)	-0.025%
MORGAN STANLEY & COMPANY LLC	USD	759,533	MXN	(13,958,322)	07/14/2023	(53,607)	-0.016%
MORGAN STANLEY & COMPANY LLC	USD	860,711	MXN	(15,819,431)	07/14/2023	(60,848)	-0.018%
MORGAN STANLEY & COMPANY LLC	USD	289,468	ZAR	(5,321,000)	07/14/2023	7,173	0.002%
MORGAN STANLEY & COMPANY LLC	ZAR	2,293,279	USD	(117,468)	07/14/2023	4,197	0.001%
MORGAN STANLEY & COMPANY LLC	NZD	160,000	USD	(98,089)	07/21/2023	94	0.000%
MORGAN STANLEY & COMPANY LLC	USD	224,819	CHF	(200,000)	07/21/2023	860	0.000%
MORGAN STANLEY & COMPANY LLC	USD	8,556,135	INR	(702,266,201)	08/02/2023	9,132	0.003%
MORGAN STANLEY & COMPANY LLC	USD	4,301,221	KRW	(5,598,900,000)	08/02/2023	45,458	0.013%
MORGAN STANLEY & COMPANY LLC	BRL	556,000	USD	(109,842)	09/05/2023	4,885	0.001%
MORGAN STANLEY & COMPANY LLC	BRL	162,813	USD	(33,445)	09/05/2023	151	0.000%
MORGAN STANLEY & COMPANY LLC	USD	1,410,135	BRL	(7,137,821)	09/05/2023	(62,709)	-0.018%
MORGAN STANLEY & COMPANY LLC	USD	100,022	BRL	(507,000)	09/05/2023	(4,595)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	278,973	COP	(1,269,744,853)	09/08/2023	(19,573)	-0.006%
MORGAN STANLEY & COMPANY LLC	CNH	3,978,000	USD	(559,151)	09/15/2023	(8,445)	-0.002%
RBC DOMINION SECURITIES INC	EUR	930,220	USD	(1,014,869)	07/05/2023	450	0.000%
RBC DOMINION SECURITIES INC	EUR	6,635,371	USD	(7,239,190)	07/05/2023	3,213	0.001%
RBC DOMINION SECURITIES INC	GBP	1,261,000	USD	(1,560,447)	07/05/2023	41,084	0.012%
RBC DOMINION SECURITIES INC	USD	1,232,867	EUR	(1,154,176)	07/05/2023	(26,897)	-0.008%
RBC DOMINION SECURITIES INC	USD	4,958,723	EUR	(4,642,218)	07/05/2023	(108,184)	-0.032%
RBC DOMINION SECURITIES INC	USD	2,349,952	GBP	(1,899,000)	07/05/2023	(61,871)	-0.018%
RBC DOMINION SECURITIES INC	USD	6,442,497	CAD	(8,786,000)	07/06/2023	(190,329)	-0.056%
RBC DOMINION SECURITIES INC	MXN	3,931,016	USD	(229,408)	07/14/2023	(407)	0.000%
RBC DOMINION SECURITIES INC	MXN	18,435,257	USD	(1,075,852)	07/14/2023	(1,909)	-0.001%
RBC DOMINION SECURITIES INC	USD	392,293	CNH	(2,755,000)	07/14/2023	12,893	0.004%
RBC DOMINION SECURITIES INC	USD	1,035,427	MXN	(18,983,318)	07/14/2023	(70,443)	-0.021%
RBC DOMINION SECURITIES INC	AUD	42,000	USD	(27,849)	07/21/2023	148	0.000%
RBC DOMINION SECURITIES INC	AUD	1,055,000	USD	(712,894)	07/21/2023	(9,644)	-0.003%
RBC DOMINION SECURITIES INC	CAD	23,859	USD	(17,871)	07/21/2023	145	0.000%
RBC DOMINION SECURITIES INC	CAD	1,110,000	USD	(833,021)	07/21/2023	5,152	0.002%
RBC DOMINION SECURITIES INC	CAD	148,077	USD	(108,795)	07/21/2023	3,019	0.001%
RBC DOMINION SECURITIES INC	CAD	1,730,000	USD	(1,299,332)	07/21/2023	7,009	0.002%
RBC DOMINION SECURITIES INC	USD	642,137	CAD	(874,000)	07/21/2023	(17,830)	-0.005%
RBC DOMINION SECURITIES INC	USD	337,454	CAD	(451,581)	07/21/2023	(3,540)	-0.001%
RBC DOMINION SECURITIES INC	USD	1,525,590	CAD	(2,041,545)	07/21/2023	(16,002)	-0.005%
RBC DOMINION SECURITIES INC	USD	1,441,785	NZD	(2,330,319)	07/21/2023	11,799	0.003%
RBC DOMINION SECURITIES INC	USD	7,249,063	EUR	(6,635,371)	08/02/2023	(3,839)	-0.001%
RBC DOMINION SECURITIES INC	USD	1,016,254	EUR	(930,220)	08/02/2023	(538)	0.000%
RBC DOMINION SECURITIES INC	GBP	38,000	USD	(48,238)	08/25/2023	34	0.000%
RBC DOMINION SECURITIES INC	USD	87,155	EUR	(79,633)	08/25/2023	18	0.000%
RBC DOMINION SECURITIES INC	USD	143,163	EUR	(130,808)	08/25/2023	29	0.000%
RBC DOMINION SECURITIES INC	USD	93,829	GBP	(75,000)	08/25/2023	(1,444)	0.000%
RBC DOMINION SECURITIES INC	USD	796,074	GBP	(640,000)	08/25/2023	(16,927)	-0.005%
RBC DOMINION SECURITIES INC	USD	225,473	MXN	(3,931,016)	10/13/2023	291	0.000%
RBC DOMINION SECURITIES INC	USD	1,057,401	MXN	(18,435,257)	10/13/2023	1,364	0.000%
STATE STREET GLOBAL MARKETS LLC	BRL	2,033,000	USD	(421,854)	07/05/2023	2,334	0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	286,500	USD	(314,028)	07/05/2023	(1,318)	0.000%
STATE STREET GLOBAL MARKETS LLC	JPY	26,263,000	USD	(183,958)	07/05/2023	(1,803)	-0.001%
STATE STREET GLOBAL MARKETS LLC	MXN	3,500,000	USD	(204,270)	07/05/2023	(3)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	424,444	BRL	(2,033,000)	07/05/2023	255	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	5,072,479	INR	(416,169,000)	07/05/2023	714	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	268,704	ZAR	(5,089,500)	07/05/2023	(1,566)	0.000%
STATE STREET GLOBAL MARKETS LLC	INR	3,188,743	USD	(38,863)	07/07/2023	(7)	0.000%
STATE STREET GLOBAL MARKETS LLC	KRW	48,383,000	USD	(36,662)	07/07/2023	69	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	34,538	IDR	(514,450,181)	07/07/2023	253	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	375,632	KRW	(493,430,000)	07/07/2023	1,033	0.000%
STATE STREET GLOBAL MARKETS LLC	HUF	21,667,755	USD	(63,353)	07/14/2023	(138)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	16,755,441	USD	(931,551)	07/14/2023	44,535	0.013%
STATE STREET GLOBAL MARKETS LLC	MXN	4,717,219	USD	(274,824)	07/14/2023	(23)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	22,122,308	USD	(1,288,841)	07/14/2023	(109)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	3,668,581	USD	(213,887)	07/14/2023	(174)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	17,204,519	USD	(1,003,062)	07/14/2023	(815)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	17,207,100	USD	(1,003,212)	07/14/2023	(816)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	3,669,132	USD	(213,919)	07/14/2023	(174)	0.000%
STATE STREET GLOBAL MARKETS LLC	RON	1,900,252	USD	(417,897)	07/14/2023	163	0.000%

STATE STREET GLOBAL MARKETS LLC	USD	10,916	HUF	(3,873,200)	07/14/2023	(384)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	959,477	HUF	(340,441,716)	07/14/2023	(33,737)	-0.010%
STATE STREET GLOBAL MARKETS LLC	USD	1,043,940	MXN	(19,128,000)	07/14/2023	(70,359)	-0.021%
STATE STREET GLOBAL MARKETS LLC	USD	36,088	MXN	(666,000)	07/14/2023	(2,709)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	42,214	ZAR	(765,316)	07/14/2023	1,612	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	203,112	ZAR	(3,970,000)	07/14/2023	(7,508)	-0.002%
STATE STREET GLOBAL MARKETS LLC	ILS	152,744	USD	(41,221)	07/20/2023	12	0.000%
STATE STREET GLOBAL MARKETS LLC	ILS	482,605	USD	(134,328)	07/20/2023	(4,050)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	18,204	ILS	(67,099)	07/20/2023	90	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	66,779	USD	(43,692)	07/21/2023	822	0.000%
STATE STREET GLOBAL MARKETS LLC	AUD	89,459	USD	(60,565)	07/21/2023	(933)	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	43,391	USD	(32,778)	07/21/2023	(13)	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	140,232	USD	(105,999)	07/21/2023	(109)	0.000%
STATE STREET GLOBAL MARKETS LLC	CHF	385,000	USD	(433,681)	07/21/2023	(2,558)	-0.001%
STATE STREET GLOBAL MARKETS LLC	NOK	4,045,000	USD	(371,100)	07/21/2023	6,060	0.002%
STATE STREET GLOBAL MARKETS LLC	NZD	123,201	USD	(75,952)	07/21/2023	(350)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	17,569	AUD	(26,514)	07/21/2023	(105)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	40,738	CAD	(54,000)	07/21/2023	(38)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	207,577	CHF	(185,000)	07/21/2023	414	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,816,339	JPY	(255,217,000)	07/21/2023	41,653	0.012%
STATE STREET GLOBAL MARKETS LLC	USD	704,220	NZD	(1,136,000)	07/21/2023	7,120	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	20,766	NZD	(34,113)	07/21/2023	(167)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	203,169	MXN	(3,500,000)	08/02/2023	52	0.000%
STATE STREET GLOBAL MARKETS LLC	ZAR	5,089,500	USD	(267,990)	08/02/2023	1,489	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	297,385	USD	(319,481)	08/25/2023	5,928	0.002%
STATE STREET GLOBAL MARKETS LLC	EUR	33,151	USD	(36,200)	08/25/2023	76	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	976,000	USD	(1,068,926)	08/25/2023	(952)	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	31,701	USD	(39,962)	08/25/2023	309	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	458,567	USD	(575,828)	08/25/2023	6,696	0.002%
STATE STREET GLOBAL MARKETS LLC	GBP	826,359	USD	(1,037,780)	08/25/2023	11,957	0.004%
STATE STREET GLOBAL MARKETS LLC	GBP	1,269,217	USD	(1,613,708)	08/25/2023	(1,402)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	35,148	EUR	(32,042)	08/25/2023	86	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	2,020,868	EUR	(1,864,000)	08/25/2023	(18,787)	-0.006%
STATE STREET GLOBAL MARKETS LLC	USD	61,988	GBP	(48,731)	08/25/2023	85	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	54,897	GBP	(43,719)	08/25/2023	(639)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,450,931	GBP	(2,748,185)	08/25/2023	(40,129)	-0.012%
STATE STREET GLOBAL MARKETS LLC	BRL	664,952	USD	(134,797)	09/05/2023	2,412	0.001%
STATE STREET GLOBAL MARKETS LLC	BRL	378,105	USD	(73,777)	09/05/2023	4,243	0.001%
STATE STREET GLOBAL MARKETS LLC	BRL	784,058	USD	(160,654)	09/05/2023	1,131	0.000%
STATE STREET GLOBAL MARKETS LLC	BRL	556,000	USD	(109,911)	09/05/2023	4,816	0.001%
STATE STREET GLOBAL MARKETS LLC	BRL	82,918	USD	(16,819)	09/05/2023	291	0.000%
STATE STREET GLOBAL MARKETS LLC	BRL	985,840	USD	(203,678)	09/05/2023	(257)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,411,013	BRL	(7,137,821)	09/05/2023	(61,831)	-0.018%
STATE STREET GLOBAL MARKETS LLC	COP	603,895,155	USD	(140,539)	09/08/2023	1,451	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	65,126	COP	(276,959,000)	09/08/2023	7	0.000%
STATE STREET GLOBAL MARKETS LLC	BRL	2,033,000	USD	(417,831)	10/03/2023	(291)	0.000%
STATE STREET GLOBAL MARKETS LLC	IDR	514,450,181	USD	(34,511)	10/06/2023	(360)	0.000%
STATE STREET GLOBAL MARKETS LLC	KRW	493,430,000	USD	(377,586)	10/06/2023	(1,061)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	38,736	INR	(3,188,743)	10/06/2023	7	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	36,830	KRW	(48,383,000)	10/06/2023	(90)	0.000%
STATE STREET GLOBAL MARKETS LLC	MXN	577,723	USD	(33,095)	10/13/2023	(1)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	210,258	MXN	(3,668,581)	10/13/2023	109	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	210,290	MXN	(3,669,132)	10/13/2023	109	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	986,193	MXN	(17,207,100)	10/13/2023	509	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	986,045	MXN	(17,204,519)	10/13/2023	509	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,266,919	MXN	(22,122,308)	10/13/2023	(326)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	270,150	MXN	(4,717,219)	10/13/2023	(69)	0.000%
STANDARD CHARTERED SECURITIES	AUD	4,330,000	USD	(2,860,332)	07/05/2023	24,549	0.007%
STANDARD CHARTERED SECURITIES	USD	6,629,171	CHF	(6,012,300)	07/05/2023	(91,742)	-0.027%
STANDARD CHARTERED SECURITIES	ZAR	7,440,000	USD	(400,668)	07/14/2023	(5,953)	-0.002%
STANDARD CHARTERED SECURITIES	USD	1,964,789	JPY	(275,655,000)	07/21/2023	47,985	0.014%
STANDARD CHARTERED SECURITIES	USD	93,859	NZD	(155,000)	07/21/2023	(1,256)	0.000%
STANDARD CHARTERED SECURITIES	USD	2,862,589	AUD	(4,330,000)	08/02/2023	(24,785)	-0.007%
STANDARD CHARTERED SECURITIES	EUR	366,325	USD	(394,845)	08/25/2023	6,001	0.002%
STANDARD CHARTERED SECURITIES	USD	404,442	GBP	(325,000)	08/25/2023	(8,410)	-0.002%
STANDARD CHARTERED SECURITIES	BRL	2,940,000	USD	(595,021)	09/05/2023	11,629	0.003%
STANDARD CHARTERED SECURITIES	MYR	339,334	USD	(74,139)	09/08/2023	(789)	0.000%
UBS SECURITIES LLC	BRL	6,749,000	USD	(1,400,440)	07/05/2023	7,748	0.002%
UBS SECURITIES LLC	USD	1,402,176	BRL	(6,749,000)	07/05/2023	(6,012)	-0.002%
UBS SECURITIES LLC	USD	308,181	EUR	(288,282)	07/05/2023	(6,475)	-0.002%
UBS SECURITIES LLC	USD	76,622	EUR	(71,674)	07/05/2023	(1,610)	0.000%
UBS SECURITIES LLC	USD	751,747	KRW	(988,537,000)	07/05/2023	1,345	0.000%

UBS SECURITIES LLC	IDR	1,048,362,300	USD	(69,887)	07/07/2023	(21)	0.000%
UBS SECURITIES LLC	INR	97,985,000	USD	(1,193,774)	07/07/2023	233	0.000%
UBS SECURITIES LLC	USD	570,967	INR	(46,865,000)	07/07/2023	(112)	0.000%
UBS SECURITIES LLC	USD	563,613	KRW	(738,661,000)	07/07/2023	2,841	0.001%
UBS SECURITIES LLC	CNH	4,095,000	USD	(576,771)	07/14/2023	(12,836)	-0.004%
UBS SECURITIES LLC	CZK	2,674,538	USD	(121,153)	07/14/2023	1,533	0.000%
UBS SECURITIES LLC	HUF	148,173,000	USD	(427,407)	07/14/2023	4,877	0.001%
UBS SECURITIES LLC	MXN	15,482,711	USD	(895,384)	07/14/2023	6,559	0.002%
UBS SECURITIES LLC	USD	28,603	CZK	(623,000)	07/14/2023	25	0.000%
UBS SECURITIES LLC	USD	510,373	ZAR	(9,408,207)	07/14/2023	11,239	0.003%
UBS SECURITIES LLC	USD	2,196,824	ZAR	(40,496,254)	07/14/2023	48,375	0.014%
UBS SECURITIES LLC	USD	116,315	ZAR	(2,210,130)	07/14/2023	(939)	0.000%
UBS SECURITIES LLC	ZAR	6,903,042	USD	(353,093)	07/14/2023	13,134	0.004%
UBS SECURITIES LLC	ZAR	611,000	USD	(32,666)	07/14/2023	(250)	0.000%
UBS SECURITIES LLC	JPY	290,780,000	USD	(2,157,904)	07/21/2023	(135,927)	-0.040%
UBS SECURITIES LLC	NZD	94,295	USD	(57,220)	07/21/2023	643	0.000%
UBS SECURITIES LLC	NZD	55,000	USD	(34,179)	07/21/2023	(429)	0.000%
UBS SECURITIES LLC	USD	274,070	AUD	(414,480)	07/21/2023	(2,217)	-0.001%
UBS SECURITIES LLC	USD	171,268	CLP	(138,769,493)	08/11/2023	(828)	0.000%
UBS SECURITIES LLC	PLN	243,000	USD	(58,928)	08/18/2023	688	0.000%
UBS SECURITIES LLC	GBP	114,103	USD	(141,291)	08/25/2023	3,656	0.001%
UBS SECURITIES LLC	USD	298,022	EUR	(275,000)	08/25/2023	(2,893)	-0.001%
UBS SECURITIES LLC	USD	992,893	EUR	(912,000)	08/25/2023	(5,050)	-0.001%
UBS SECURITIES LLC	BRL	2,630,639	USD	(516,419)	09/05/2023	26,397	0.008%
UBS SECURITIES LLC	COP	582,341,000	USD	(136,796)	09/08/2023	125	0.000%
UBS SECURITIES LLC	THB	3,172,486	USD	(92,084)	09/08/2023	(1,991)	-0.001%
UBS SECURITIES LLC	USD	157,563	COP	(714,231,480)	09/08/2023	(10,369)	-0.003%
UBS SECURITIES LLC	USD	33,513	COP	(153,042,000)	09/08/2023	(2,471)	-0.001%
UBS SECURITIES LLC	USD	409,457	PHP	(23,054,000)	09/08/2023	(6,868)	-0.002%
UBS SECURITIES LLC	USD	398,132	THB	(13,716,444)	09/08/2023	8,608	0.003%
UBS SECURITIES LLC	INR	49,626,000	USD	(602,671)	10/06/2023	56	0.000%
UBS SECURITIES LLC	USD	1,189,954	INR	(97,985,000)	10/06/2023	(110)	0.000%
WELLS FARGO SECURITIES, LLC.	USD	778,453	AUD	(1,200,000)	07/05/2023	(21,052)	-0.006%
WELLS FARGO SECURITIES, LLC.	PEN	2,582,000	USD	(710,121)	07/07/2023	1,128	0.000%
WELLS FARGO SECURITIES, LLC.	USD	393,362	CAD	(535,000)	07/21/2023	(10,622)	-0.003%
WELLS FARGO SECURITIES, LLC.	USD	78,935	COP	(338,396,000)	09/08/2023	(629)	0.000%
WELLS FARGO SECURITIES, LLC.	USD	705,561	PEN	(2,582,000)	10/06/2023	(1,023)	0.000%

Total Forward Currency Exchange Contracts

(873,857)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S40 PAY 99.5 08/16/2023	99.50	8/16/2023	3,400,000	7,447	0.002%
CDX HY S40 REC 103 07/19/2023	103.00	7/19/2023	365,000	795	0.000%
CDX HY S40 REC 103 07/19/2023	103.00	7/19/2023	1,465,000	3,191	0.001%
CDX IG S40 PAY 75 08/16/2023	75.00	8/16/2023	6,720,000	6,216	0.002%
CDX IG S40 PAY 80 07/19/2023	80.00	7/19/2023	37,475,000	3,622	0.001%
CDX IG S40 PAY 82.5 08/16/2023	82.50	8/16/2023	17,065,000	5,839	0.002%
CMA 01/19/2024 P 20 OTC	20.00	1/19/2024	150	12,375	0.004%
EU/SX5E 09/15/2023 P 3850 OTC	3,850.00	9/15/2023	265	39,616	0.012%
EU/SX5E 09/15/2023 P 4375 OTC	4,375.00	9/15/2023	(50)	(43,948)	(0.013%)
FXO GBP PUT/USD CALL 1.2 01/31/2024	1.20	1/31/2024	3,400,000	33,553	0.010%
FXO USD CALL/CNH PUT 7.368 01/15/2024	7.37	1/15/2024	1,360,000	10,944	0.003%
FXO USD PUT/JPY CALL 127 07/06/2023	127.00	7/6/2023	2,060,000	0	0.000%
FXO USD PUT/JPY CALL 141 10/03/2023	141.00	10/3/2023	680,000	11,795	0.003%
HYG 08/18/2023 C 75 OTC	75.00	8/18/2023	(843)	(49,316)	(0.015%)
HYG 08/18/2023 P 75 OTC	75.00	8/18/2023	(1,868)	(159,714)	(0.047%)
JPY IRS OPT 1Y/10Y 0.649 9/27/23 PAY	0.65	9/27/2023	529,000,000	27,947	0.008%
MTB 12/15/2023 P 70 OTC	70.00	12/15/2023	108	11,610	0.003%
Norwegian Cruise Line Holdings	10.00	1/19/2024	59	826	0.000%
SPX 08/18/2023 C 4475 OTC	4,475.00	8/18/2023	(115)	(802,700)	(0.236%)
SPXW 08/18/2023 P 3950 OTC	3,950.00	8/18/2023	27	18,900	0.006%
SYNH 12/15/2023 P 40 OTC	40.00	12/15/2023	167	5,428	0.002%
USD IRS OPT 1Y/30Y 2.66 7/6/23 PAY	2.66	7/6/2023	625,000	61,255	0.018%
ZION 01/19/2024 P 15 OTC	15.00	1/19/2024	189	25,515	0.008%

Total Options

(768,804)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
EGYPT CDS 12/20/2024	(345,000)	59,339	0.017%
ARCELORMITTAL CDS 12/20/2025	345,000	34,159	0.010%
CMBX BBB- CDSI S15 11/18/2064	(110,000)	31,831	0.009%

OCCIDENTAL PETROLEUM CDS 06/20/2027	(320,000)	163	0.000%
TRS SE/KINVB 2Y 01/17/2024	(25,839)	3,234	0.001%
CDX HY CDST S39 V2 5Y 25-35 12/20/2027	(224,000)	(20,316)	(0.006%)
TRS CH/ROG 2Y 01/17/2024	4,185	(9,351)	(0.003%)
PLN IRS 05/30/2028 PAY FIX	(934,000)	(5,751)	(0.002%)
JPY IRS TONA 5/1/2033 PAY FIX	(56,700,000)	(3,863)	(0.001%)
TRS DK/NZYMB 2Y 01/17/2024	6,903	(20,941)	(0.006%)
TRS GB/KGF 2Y 01/17/2024	(283,933)	15,506	0.005%
TRS FR/RCO 2Y 01/17/2024	3,354	1,098	0.000%
TRS TXN 2Y 01/18/2024	(4,387)	(8,467)	(0.002%)
TRS NL/MT 2Y 01/17/2024	19,620	(17,770)	(0.005%)
TRS HK/1876 2Y 01/17/2024	1,873	(341)	0.000%
TRS JP/8630 2Y 01/17/2024	(57,900)	(129,206)	(0.038%)
TRS JP/6503 2Y 01/17/2024	62,800	(7,181)	(0.002%)
MACY'S INC CDS 12/20/2027	(255,000)	24,076	0.007%
TRS NO/EQNR 2Y 01/17/2024	(8,897)	(3,771)	(0.001%)
TRS LOW 2Y 01/18/2024	(1,836)	(12,430)	(0.004%)
NZD IRS 02/28/2025 REC FIX	253,000	(567)	0.000%
AVIS BUDGET GROUP INC CDS 12/20/2027	(580,000)	(45,325)	(0.013%)
TRS CH/HOLN 2Y 01/17/2024	(4,640)	(4,147)	(0.001%)
TRS IGV 2Y 01/18/2024	(700)	2,443	0.001%
PLN IRS 05/30/2028 PAY FIX	(934,000)	(5,799)	(0.002%)
SANOFI CDS 12/20/2027	(150,000)	(4,357)	(0.001%)
TRS BIIB 2Y 01/18/2024	2,544	(33,021)	(0.010%)
TRS ALLK 2Y 01/18/2024	4,649	(2,046)	(0.001%)
NZD IRS 06/01/2025 REC FIX	14,000,000	(49,016)	(0.014%)
TRS SGEN 2Y 01/18/2024	1,026	(5,212)	(0.002%)
TRS SE/SCAB 2Y 01/17/2024	58,762	(49,035)	(0.014%)
TRS NFLX 2Y 01/18/2024	1,566	(7,485)	(0.002%)
TRS ADBE 2Y 01/18/2024	1,420	(2,726)	(0.001%)
TRS HII 2Y 01/18/2024	49	441	0.000%
BOMBARDIER INC CDS 06/20/2028	(1,895,000)	(82,766)	(0.024%)
TRS MS 2Y 01/18/2024	10,410	(37,997)	(0.011%)
TRS A 2Y 01/18/2024	6,319	(6,193)	(0.002%)
TRS JP/5108 2Y 01/17/2024	(54,100)	52,865	0.016%
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(250,000)	(29,136)	(0.009%)
USD ZCIS 3/27/33 REC CPI	444,000	769	0.000%
TRS BR/MGLU3 2Y 01/18/2024	70,700	(5,312)	(0.002%)
TRS MORF 2Y 01/18/2024	1,429	(2,858)	(0.001%)
TRS XLU 2Y 01/18/2024	2,300	(3,450)	(0.001%)
TRS CA/SLF 2Y 01/17/2024	(11,729)	(16,114)	(0.005%)
NZD IRS 03/01/2025 REC FIX	2,314,000	(4,067)	(0.001%)
TRS AU/NWL 2Y 01/17/2024	(17,768)	(11,955)	(0.004%)
TRS AT/OMV 2Y 01/17/2024	20,325	(7,763)	(0.002%)
TRS IHF 2Y 01/18/2024	600	3,162	0.001%
TRS CF 2Y 01/18/2024	2,875	(1,898)	(0.001%)
TRS X 2Y 01/18/2024	(11,900)	(13,685)	(0.004%)
TRS OKTA 2Y 01/18/2024	(2,207)	15,074	0.004%
TRS MTD 2Y 01/18/2024	(1,202)	29,629	0.009%
DELTA AIR LINES INC CDS 06/20/2027	(420,000)	(52,928)	(0.016%)
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(260,000)	(30,302)	(0.009%)
TRS CSX 2Y 01/18/2024	10,734	5,796	0.002%
TRS WRK 2Y 01/18/2024	7,964	(5,814)	(0.002%)
TRS BK 2Y 01/18/2024	6,795	(2,378)	(0.001%)
TRS SGEN 2Y 01/18/2024	1,904	(9,672)	(0.003%)
TRS FR/TTE 2Y 01/17/2024	5,859	(15,855)	(0.005%)
TRS APLS 2Y 01/18/2024	478	717	0.000%
TRS CA/SHOP 2Y 01/17/2024	4,494	(6,174)	(0.002%)
CMBX BBB- CDSI S15 11/18/2064	(115,000)	33,278	0.010%
TRS KBE 2Y 01/18/2024	(4,500)	8,010	0.002%
HYBB CDSI S39 5Y 12/20/2027	(242,000)	(22,056)	(0.006%)
TRS JP/5233 2Y 01/17/2024	8,400	(204)	0.000%
TRS JPM 2Y 01/18/2024	7,661	36,083	0.011%
TRS JP/9843 2Y 01/17/2024	13,800	(95,637)	(0.028%)
TRS JP/6752 2Y 01/17/2024	42,800	42,416	0.012%
TRS JP/6098 2Y 01/17/2024	8,600	(19,191)	(0.006%)
TRS SGEN 2Y 01/18/2024	1,876	(9,530)	(0.003%)
TRS FITB 2Y 01/18/2024	8,448	(4,646)	(0.001%)
TRS PAYC 2Y 01/18/2024	(2,538)	6,878	0.002%
TRS JP/6146 2Y 01/17/2024	(13,100)	4,539	0.001%
TRS MAA 2Y 01/18/2024	(1,678)	3,876	0.001%
TRS MSCI 2Y 01/18/2024	(906)	16,544	0.005%
METLIFE INC CDS 06/20/2028	190,000	(615)	0.000%
TRS GB/JD/ 2Y 01/17/2024	(185,998)	11,811	0.003%
TRS GLOB 2Y 01/18/2024	6,629	41,365	0.012%
TRS KR/011170 2Y 01/18/2024	516	(9,617)	(0.003%)
POST HOLDINGS INC CDS 12/20/2027	(80,000)	(12,056)	(0.004%)
TRS JP/7309 2Y 01/17/2024	(2,000)	(10,049)	(0.003%)
TRS QCOM 2Y 01/18/2024	721	(3,295)	(0.001%)
TRS ROST 2Y 01/18/2024	5,688	24,174	0.007%
TRS CRWD 2Y 01/18/2024	(1,250)	16,175	0.005%
NZD IRS 05/09/2025 REC FIX	17,970,000	(102,297)	(0.030%)
TRS CH/NESN 2Y 01/17/2024	(9,777)	(6,554)	(0.002%)
TRS NOW 2Y 01/18/2024	(1,904)	(50,704)	(0.015%)
TRS CA/BN 2Y 01/17/2024	4,125	1,339	0.000%
TRS JP/6723 2Y 01/17/2024	(15,700)	(20,613)	(0.006%)
TRS FR/BNP 2Y 01/17/2024	(17,541)	(27,371)	(0.008%)
TRS HII 2Y 01/18/2024	98	883	0.000%
TRS PWR 2Y 01/18/2024	(4,015)	(42,760)	(0.013%)
CONOCOPHILLIPS CDS 06/20/2027	(800,000)	(17,755)	(0.005%)
TRS IT/ENEL 2Y 01/17/2024	50,975	3,894	0.001%
TRS EFX 2Y 01/18/2024	(7,288)	(21,135)	(0.006%)
TRS TXN 2Y 01/18/2024	(4,266)	(8,233)	(0.002%)
TRS ENTG 2Y 01/18/2024	(1,449)	(1,724)	(0.001%)
TRS BEKE 2Y 01/18/2024	16,190	(36,104)	(0.011%)
TRS FICO 2Y 01/18/2024	(1,290)	(9,159)	(0.003%)
TRS XLP 2Y 01/18/2024	2,100	(861)	0.000%
TRS BX 2Y 01/18/2024	(1,184)	(379)	0.000%
TRS PFE 2Y 01/18/2024	(48,018)	163,343	0.048%
CDX HY CDST S39 V2 5Y 25-35 12/20/2027	(226,000)	(20,498)	(0.006%)

TRS CA/BN 2Y 01/17/2024	9,169	2,976	0.001%
TRS KR/011170 2Y 01/18/2024	555	(10,344)	(0.003%)
TRS NXPI 2Y 01/18/2024	(3,097)	(27,656)	(0.008%)
TRS TSN 2Y 01/18/2024	8,232	1,482	0.000%
TRS KIM 2Y 01/18/2024	(16,276)	(5,534)	(0.002%)
TRS DK/CARLB 2Y 01/17/2024	2,235	4,422	0.001%
TRS ADI 2Y 01/18/2024	(2,744)	(14,132)	(0.004%)
TRS JP/9984 2Y 01/17/2024	(2,700)	(5,258)	(0.002%)
TRS ACN 2Y 01/18/2024	2,173	(33,008)	(0.010%)
TRS CA/ERO 2Y 01/17/2024	126	1	0.000%
TRS BX 2Y 01/18/2024	(2,340)	(749)	0.000%
TRS IBB 2Y 01/18/2024	(1,180)	5,723	0.002%
TRS ULTA 2Y 01/18/2024	(334)	(6,498)	(0.002%)
TRS NVDA 2Y 01/18/2024	1,119	(3,928)	(0.001%)
TRS GB/SGRO 2Y 01/17/2024	108,002	(51,847)	(0.015%)
TRS AU/SUN 2Y 01/17/2024	71,121	14,213	0.004%
CDX HY CDSI S40 5Y 06/20/2028	(1,655,000)	(46,224)	(0.014%)
TRS DE/KGX 2Y 01/17/2024	7,646	23,778	0.007%
TRS IT/BC 2Y 01/17/2024	(1,797)	5,785	0.002%
ROYAL CARIBBEAN CRUISES CDS 12/20/2023	23,000	409	0.000%
TRS ISRG 2Y 01/18/2024	3,870	52,903	0.016%
TRS JNJ 2Y 01/18/2024	(4,029)	(7,212)	(0.002%)
TRS KR 2Y 01/18/2024	(7,270)	(7,706)	(0.002%)
TRS ALLK 2Y 01/18/2024	1,707	(751)	0.000%
TRS CA/CP 2Y 01/17/2024	4,358	11,514	0.003%
TRS DE/MRK 2Y 01/17/2024	3,104	(42,847)	(0.013%)
TRS FR/ORR 2Y 01/17/2024	(60,951)	(22,879)	(0.007%)
TRS JP/3092 2Y 01/17/2024	(12,500)	(7,537)	(0.002%)
TRS CH/CFR 2Y 01/17/2024	6,701	42,674	0.013%
TRS IT/SRG 2Y 01/17/2024	(150,831)	42,474	0.013%
TRS DVN 2Y 01/18/2024	(6,893)	8,685	0.003%
TRS CA/BMO 2Y 01/17/2024	(2,234)	(1,737)	(0.001%)
TRS ALB 2Y 01/18/2024	(1,777)	13,896	0.004%
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(260,000)	(30,302)	(0.009%)
TRS JP/7269 2Y 01/17/2024	9,800	6,860	0.002%
TRS VTRS 2Y 01/18/2024	67,842	2,714	0.001%
TRS CPNG 2Y 01/18/2024	573	246	0.000%
TRS GEHC 2Y 01/18/2024	(4,994)	(10,687)	(0.003%)
TRS MRNA 2Y 01/18/2024	(1,675)	14,204	0.004%
TRS AU/WDS 2Y 01/17/2024	(84,048)	19,596	0.006%
MURPHY OIL CORP CDS 06/20/2027	(83,000)	2,541	0.001%
TRS GB/BRBY 2Y 01/17/2024	(5,693)	9,761	0.003%
TRS CH/KNIN 2Y 01/17/2024	(922)	(5,975)	(0.002%)
TRS ILMN 2Y 01/18/2024	5,409	(121,405)	(0.036%)
TRS CPNG 2Y 01/18/2024	476	205	0.000%
TRS CH/SGSN 2Y 01/17/2024	(2,475)	1,051	0.000%
USD ZCIS 3/27/33 REC CPI	423,000	891	0.000%
TRS UNP 2Y 01/18/2024	269	(350)	0.000%
TRS ELV 2Y 01/18/2024	1,229	(9,144)	(0.003%)
TRS ZBH 2Y 01/18/2024	2,652	8,009	0.002%
CDX IG CDSI S39 5Y 12/20/2027	927,000	13,525	0.004%
TRS GS 2Y 01/18/2024	(305)	5,246	0.002%
CMBX BBB- CDSI S15 11/18/2064	(115,000)	33,278	0.010%
HYBB CDSI S39 5Y 12/20/2027	(324,000)	(29,529)	(0.009%)
TRS DE/ZAL 2Y 01/17/2024	9,728	6,475	0.002%
TRS DE 2Y 01/18/2024	(3,124)	4,155	0.001%
TRS CCL 2Y 01/18/2024	17,280	46,829	0.014%
ROYAL CARIBBEAN CRUISES CDS 12/20/2023	23,000	409	0.000%
TRS UDR 2Y 01/18/2024	(5,818)	407	0.000%
TRS LLY 2Y 01/18/2024	4,876	73,384	0.022%
TRS GB/BRBY 2Y 01/17/2024	(8,503)	11,231	0.003%
TRS INCY 2Y 01/18/2024	(9,199)	3,036	0.001%
USD SOFR IRS 3/1/53 PAY FIX	(500,000)	(7,720)	(0.002%)
TRS TFX 2Y 01/18/2024	2,378	8,252	0.002%
TRS VOX 2Y 01/18/2024	1,500	(945)	0.000%
TRS FR/DSY 2Y 01/17/2024	(6,659)	1,417	0.000%
TRS FTI 2Y 01/18/2024	14,706	28,088	0.008%
TRS LUV 2Y 01/18/2024	25,408	56,914	0.017%
TRS DE/DHER 2Y 01/17/2024	(9,553)	(61,190)	(0.018%)
TRS CERE 2Y 01/18/2024	263	(944)	0.000%
TRS JP/9433 2Y 01/17/2024	(9,200)	(2,933)	(0.001%)
NZD IRS 06/02/2025 REC FIX	8,000,000	(28,927)	(0.009%)
TRS PCVX 2Y 01/18/2024	603	(1,327)	0.000%
TRS KVUE 2Y 01/18/2024	9,239	6,190	0.002%
TRS CA/CNQ 2Y 01/17/2024	6,844	4,960	0.001%
TRS MNST 2Y 01/18/2024	5,767	(7,843)	(0.002%)
PLN IRS 05/30/2028 PAY FIX	(934,000)	(5,799)	(0.002%)
TRS NWSA 2Y 01/18/2024	66,895	(669)	0.000%
TRS FR/KER 2Y 01/17/2024	(272)	3,206	0.001%
TRS WY 2Y 01/18/2024	10,372	28,523	0.008%
TRS X 2Y 01/18/2024	(23,799)	(27,369)	(0.008%)
TRS BALL 2Y 01/18/2024	7,153	26,609	0.008%
TRS CMCSA 2Y 01/18/2024	(61,239)	(4,899)	(0.001%)
TRS ULTA 2Y 01/18/2024	(159)	(3,093)	(0.001%)
TRS HK/1876 2Y 01/17/2024	72,100	(14,722)	(0.004%)
TRS HII 2Y 01/18/2024	3,539	31,886	0.009%
TRS CA/ENB 2Y 01/17/2024	(19,884)	(150)	0.000%
TRS HK/1876 2Y 01/17/2024	14,500	(1,096)	0.000%
TRS AT/EBS 2Y 01/17/2024	(13,739)	(6,596)	(0.002%)
TRS GB/MNDI 2Y 01/17/2024	(103,324)	93,167	0.027%
PLN IRS 06/02/2028 PAY FIX	(634,000)	(3,126)	(0.001%)
TRS SJM 2Y 01/18/2024	(8,077)	42,081	0.012%
TRS GB/MRO 2Y 01/17/2024	82,623	(16,789)	(0.005%)
MARRIOTT INTERNATIONAL CDS 12/20/2026	(1,995,000)	(33,305)	(0.010%)
TRS SE/INDUC 2Y 01/17/2024	(42,686)	(13,852)	(0.004%)
TRS JP/5802 2Y 01/17/2024	(4,438)	(156)	0.000%
TRS C 2Y 01/18/2024	11,522	(29,035)	(0.009%)
TRS FR/LR 2Y 01/17/2024	2,801	(2,262)	(0.001%)
TRS JP/4911 2Y 01/17/2024	6,200	2,191	0.001%
GLENCORE INTERNATIONAL CDS 12/20/2026	(85,000)	(11,419)	(0.003%)

TRS MCK 2Y 01/18/2024	768	20,920	0.006%
TRS HK/1876 2Y 01/17/2024	21,002	(3,446)	(0.001%)
AVIS BUDGET CAR RENTAL CDS 12/20/2027	(640,000)	(48,568)	(0.014%)
TRS GB/AAL 2Y 01/17/2024	31,469	(90,522)	(0.027%)
FI TRS PAY MPW 4.625 29 09/20/23	(995,000)	11,258	0.003%
TRS MX/ALFAA 2Y 01/17/2024	439,400	(16,942)	(0.005%)
FI TRS PAY CCL 6 29 09/20/23	(2,490,000)	(47,011)	(0.014%)
TRS TSN 2Y 01/18/2024	2,866	2,129	0.001%
JPY IRS TONA 5/1/2033 PAY FIX	(28,350,000)	(1,943)	(0.001%)
TRS CA/ERO 2Y 01/17/2024	1,805	764	0.000%
TRS SAIA 2Y 01/18/2024	1,285	29,054	0.009%
TRS HK/1876 2Y 01/17/2024	13,509	(2,548)	(0.001%)
PLN IRS 05/30/2028 PAY FIX	(934,000)	(5,751)	(0.002%)
CDX HY CDSI S39 V2 5Y PRC 12/20/2027	2,395,800	76,277	0.022%
TRS AMN 2Y 01/18/2024	(2,391)	(2,056)	(0.001%)
TRS IT 2Y 01/18/2024	(5,558)	32,681	0.010%
TRS VCR 2Y 01/18/2024	(300)	(1,593)	0.000%
TRS CNC 2Y 01/18/2024	(5,638)	958	0.000%
HYBB CDSI S39 5Y 12/20/2027	(242,000)	(22,056)	(0.006%)
TRS ICE 2Y 01/18/2024	3,257	2,280	0.001%
TRS CA/BN 2Y 01/17/2024	2,060	669	0.000%
GBP SONIA IRS 6/21/28 PAY FIX	(1,555,000)	10,109	0.003%
USD ZCIS 1/25/33 REC CPI	208,000	1,323	0.000%
TRS BHVN 2Y 01/18/2024	4,496	(2,338)	(0.001%)
TRS CA/ERO 2Y 01/17/2024	262	(32)	0.000%
TRS JP/6645 2Y 01/17/2024	5,600	(17,464)	(0.005%)
TRS CA/EFN 2Y 01/17/2024	11,804	(356)	0.000%
TRS ES/AMS 2Y 01/17/2024	5,107	0	0.000%
TRS KR/011170 2Y 01/18/2024	564	(10,512)	(0.003%)
TRS IT/FBK 2Y 01/17/2024	(115,500)	35,920	0.011%
TRS GB/LGEN 2Y 01/17/2024	(203,174)	27,609	0.008%
TRS DE/IFX 2Y 01/17/2024	(14,857)	15,726	0.005%
TRS CH/SREN 2Y 01/17/2024	(2,842)	(5,652)	(0.002%)
MURPHY OIL CORP CDS 12/20/2027	(870,000)	35,251	0.010%
TRS NFLX 2Y 01/18/2024	996	19,941	0.006%
USD ZCIS 1/25/33 REC CPI	208,000	1,323	0.000%
TRS JP/7201 2Y 01/17/2024	(185,100)	(58,367)	(0.017%)
INR IRS 6/22/2027 PAY FAX	(44,500,000)	(14,216)	(0.004%)
SOUTH AFRICA CDS 12/20/2027	(740,000)	43,158	0.013%
TRS GS 2Y 01/18/2024	(618)	10,630	0.003%
TRS VFC 2Y 01/18/2024	(30,898)	8,033	0.002%
TRS CA/ABX 2Y 01/17/2024	(7,941)	(3,716)	(0.001%)
TRS GB/NXT 2Y 01/17/2024	5,856	34,211	0.010%
TRS HK/27 2Y 01/17/2024	25,000	(6,700)	(0.002%)
TRS STRA 2Y 01/18/2024	2,517	(17,720)	(0.005%)
INR IRS 5/30/2024 REC FIX	45,000,000	(313)	0.000%
TRS AT/VOE 2Y 01/17/2024	8,100	0	0.000%
TRS KRTX 2Y 01/18/2024	358	(7,769)	(0.002%)
CARNIVAL CORP CDS 06/20/2029	1,245,000	(224,334)	(0.066%)
TRS CBZ 2Y 01/18/2024	(4,264)	3,024	0.001%
PLN IRS 05/30/2028 PAY FIX	(934,000)	(5,751)	(0.002%)
EUR ZCIS 8/15/27 REC CPI	798,000	4,539	0.001%
TRS RNR 2Y 01/18/2024	2,603	(5,805)	(0.002%)
TRS CA/ABX 2Y 01/17/2024	(14,845)	(6,948)	(0.002%)
USD SOFR IRS 3/3/33 PAY FIX	(256,000)	(3,550)	(0.001%)
USD SOFR IRS 4/6/53 PAY FIX	(668,000)	26,071	0.008%
FI TRS PAY M 6.125 32 09/20/23	(1,945,000)	6,963	0.002%
TRS CA/ERO 2Y 01/17/2024	2,499	(293)	0.000%
NZD IRS 02/21/2025 REC FIX	2,240,000	(11,877)	(0.003%)
TRS AYI 2Y 01/18/2024	(1,978)	(3,600)	(0.001%)
TRS DE/VNA 2Y 01/17/2024	(2,236)	854	0.000%
TRS FR/AIR 2Y 01/17/2024	2,127	5,710	0.002%
TRS SLB 2Y 01/18/2024	5,146	6,278	0.002%
TRS BURL 2Y 01/18/2024	2,078	8,499	0.003%
TRS JP/5802 2Y 01/17/2024	(4,003)	(1,428)	0.000%
TRS CA/EFN 2Y 01/17/2024	11,960	(361)	0.000%
TRS META 2Y 01/18/2024	1,628	8,384	0.002%
TRS BR/MGLU3 2Y 01/18/2024	39,300	(4,127)	(0.001%)
INR IRS 5/30/2027 PAY FIX	(45,000,000)	(9,796)	(0.003%)
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(300,000)	(34,964)	(0.010%)
USD SOFR IRS 3/3/53 PAY FIX	(553,000)	(11,172)	(0.003%)
USD SOFR IRS 3/6/33 PAY FIX	(425,000)	(8,774)	(0.003%)
TRS PFE 2Y 01/18/2024	(14,050)	43,134	0.013%
TRS AU/NST 2Y 01/17/2024	32,614	(23,029)	(0.007%)
HYBB CDSI S39 5Y 12/20/2027	(243,000)	(22,147)	(0.007%)
IRON MOUNTAIN INC CDS 12/20/2027	(762,000)	(97,259)	(0.029%)
TRS UPS 2Y 01/18/2024	(3,986)	(997)	0.000%
TRS JP/4519 2Y 01/17/2024	(11,300)	(17,307)	(0.005%)
TRS INVH 2Y 01/18/2024	(27,925)	(1,676)	0.000%
TRS CTLT 2Y 01/18/2024	9,485	(7,050)	(0.002%)
TRS FR/OR 2Y 01/17/2024	(3,639)	(68,696)	(0.020%)
TRS VIIAW 2Y 01/18/2024	3,646	57	0.000%
TRS BEAM 2Y 01/18/2024	(1,931)	3,997	0.001%
TRS CARR 2Y 01/18/2024	12,314	39,035	0.011%
TRS CRBG 2Y 01/18/2024	2,753	2,615	0.001%
TRS CRWD 2Y 01/18/2024	(615)	7,958	0.002%
TRS AEE 2Y 01/18/2024	2,933	(6,746)	(0.002%)
TRS FR/STMPA 2Y 01/17/2024	(11,204)	(978)	0.000%
TRS DE/HNR1 2Y 01/17/2024	5,189	20,950	0.006%
TRS HES 2Y 01/18/2024	1,937	271	0.000%
TRS JP/7203 2Y 01/17/2024	37,000	24,330	0.007%
TRS CTLT 2Y 01/18/2024	8,081	(7,436)	(0.002%)
TRS BAX 2Y 01/18/2024	14,085	15,494	0.005%
TRS ES/SAN 2Y 01/17/2024	73,036	15,222	0.004%
TRS CA/DFY 2Y 01/17/2024	4,199	964	0.000%
TRS QCOM 2Y 01/18/2024	1,961	(8,962)	(0.003%)
TRS HZNP 2Y 01/18/2024	5,156	7,940	0.002%
TRS BR 2Y 01/18/2024	1,831	21,313	0.006%
TRS KVUE 2Y 01/18/2024	157	105	0.000%
CDX HY CDST S39 V2 5Y 25-35 12/20/2027	(226,000)	(20,498)	(0.006%)

TRS EVRG 2Y 01/18/2024	27,378	(32,580)	(0.010%)
TRS CSGP 2Y 01/18/2024	(3,100)	1,930	0.001%
TRS TT 2Y 01/18/2024	(3,048)	(18,318)	(0.005%)
TRS HSIC 2Y 01/18/2024	(6,562)	(34,844)	(0.010%)
TRS JP/4188 2Y 01/17/2024	68,100	17,462	0.005%
TRS BPMC 2Y 01/18/2024	3,901	9,011	0.003%
TRS UNP 2Y 01/18/2024	1,392	(1,810)	(0.001%)
TRS XRAY 2Y 01/18/2024	20,033	32,654	0.010%
ALTICE FINCO SA CDS 12/20/2027	(865,000)	166,833	0.049%
TRS TT 2Y 01/18/2024	(3,694)	(22,201)	(0.007%)
TRS CA/BN 2Y 01/17/2024	1,484	482	0.000%
TRS CNSH1CNSH/600031 2Y 01/17/2024	56,200	7,545	0.002%
TRS SLB 2Y 01/18/2024	7,846	(4,070)	(0.001%)
TRS JP/7780 2Y 01/17/2024	(20,600)	1,285	0.000%
TRS AT/BG 2Y 01/17/2024	3,519	2,552	0.001%
USD ZCIS 3/27/33 REC CPI	423,000	1,155	0.000%
USD SOFR IRS 2/8/33 PAY FIX	(810,000)	14,271	0.004%
TRS AJRD 2Y 01/18/2024	(14,475)	(14,041)	(0.004%)
TRS NARI 2Y 01/18/2024	3,759	1,391	0.000%
POST HOLDINGS INC CDS 12/20/2027	(85,000)	(12,810)	(0.004%)
TRS DE/EVT 2Y 01/17/2024	9,009	(10,617)	(0.003%)
MXN IRS 04/15/2043 PAY FIX	(18,322,000)	(25,159)	(0.007%)
TRS CH/GEBN 2Y 01/17/2024	(513)	16,507	0.005%
TRS NEE 2Y 01/18/2024	(4,033)	645	0.000%
TRS MDT 2Y 01/18/2024	9,779	48,895	0.014%
TRS JP/6981 2Y 01/17/2024	8,700	(17,123)	(0.005%)
TRS ABC 2Y 01/18/2024	2,657	28,005	0.008%
ITRX EUR SUBFIN CDSI S39 5Y 06/20/2028	(1,890,000)	54,760	0.016%
TRS JP/6702 2Y 01/17/2024	(2,000)	6,792	0.002%
TRS JP/6902 2Y 01/17/2024	21,700	(2,256)	(0.001%)
TRS CNSZ1CNSZ/000338 2Y 01/17/2024	110,500	12,568	0.004%
TRS JP/3402 2Y 01/17/2024	(63,000)	(5,632)	(0.002%)
TRS IHI 2Y 01/18/2024	2,800	2,128	0.001%
TRS COP 2Y 01/18/2024	7,975	(7,417)	(0.002%)
TRS BAC 2Y 01/18/2024	(29,929)	20,352	0.006%
TRS FMC 2Y 01/18/2024	5,387	(8,404)	(0.002%)
FI TRS PAY HAL 5 45 09/20/23	(570,000)	3,039	0.001%
USD SOFR IRS 6/1/24 REC FIX	20,202,000	(48,162)	(0.014%)
TRS NSC 2Y 01/18/2024	1,214	4,200	0.001%
MURPHY OIL CORP CDS 06/20/2027	(21,000)	643	0.000%
TRS DFS 2Y 01/18/2024	(5,361)	(17,477)	(0.005%)
TRS JP/8136 2Y 01/17/2024	6,000	13,763	0.004%
TRS HST 2Y 01/18/2024	(23,196)	6,495	0.002%
TRS IP 2Y 01/18/2024	9,624	0	0.000%
TRS REGN 2Y 01/18/2024	381	(24,586)	(0.007%)
TRS RCL 2Y 01/18/2024	6,475	50,699	0.015%
TRS LIN 2Y 01/18/2024	3,016	13,994	0.004%
TRS IDXX 2Y 01/18/2024	(902)	(18,771)	(0.006%)
TRS JP/3064 2Y 01/17/2024	(6,200)	2,471	0.001%
TRS MX/CTAXTELA 2Y 1/17/2024	439,400	(1,155)	0.000%
TRS JP/2587 2Y 01/17/2024	9,200	(14,027)	(0.004%)
CARNIVAL CORP CDS 06/20/2024	82,000	(512)	0.000%
TRS PCVX 2Y 01/18/2024	904	(1,989)	(0.001%)
TRS JP/7202 2Y 01/17/2024	(24,300)	11,620	0.003%
XEROX CORP CDS 12/20/2027	(200,000)	18,385	0.005%
TRS POOL 2Y 01/18/2024	(770)	(13,190)	(0.004%)
TRS SWK 2Y 01/18/2024	3,695	8,240	0.002%
EUR ZCIS 8/15/27 REC CPI	798,000	634	0.000%
TRS CH/SCHN 2Y 01/17/2024	(1,441)	(18,515)	(0.005%)
AMERICAN AXLE & MANUFAC CDS 12/20/2027	(1,230,000)	(17,181)	(0.005%)
TRS ADSK 2Y 01/18/2024	(1,135)	19,091	0.006%
TRS AXP 2Y 01/18/2024	1,932	753	0.000%
ARCELORMITTAL SA CDS 06/20/2027	25,000	3,251	0.001%
TRS ALLK 2Y 01/18/2024	461	(203)	0.000%
TRS PYPL 2Y 01/18/2024	(3,621)	(3,186)	(0.001%)
CDX HY CDSI S33 V13 5Y PRC 12/20/2024	(2,332,000)	(73,339)	(0.022%)
COLOMBIA CDS 06/20/2028	(441,000)	25,388	0.007%
TRS LECO 2Y 01/18/2024	(1,097)	(2,792)	(0.001%)
TRS CA/ERO 2Y 01/17/2024	300	25	0.000%
FI TRS PAY GT 5 29 09/20/23	(975,000)	4,943	0.001%
TRS FCX 2Y 01/18/2024	(5,394)	432	0.000%
TRS JP/5802 2Y 01/17/2024	(1,392)	(310)	0.000%
TRS LRCX 2Y 01/18/2024	481	10,515	0.003%
TRS GM 2Y 01/18/2024	(12,817)	(6,793)	(0.002%)
PLN IRS 06/02/2028 PAY FIX	(1,987,000)	(9,687)	(0.003%)
TRS IYC 2Y 01/18/2024	(2,400)	(2,826)	(0.001%)
TRS FR/URW 2Y 01/17/2024	(5,670)	(10,209)	(0.003%)
CDX HY CDSI S40 5Y 06/20/2028	1,195,000	33,376	0.010%
TRS BR/MGLU3 2Y 01/18/2024	157,800	(11,856)	(0.003%)
MURPHY OIL CORP CDS 12/20/2023	190,000	331	0.000%
TRS KLAC 2Y 01/18/2024	3,136	39,012	0.011%
TRS JP/8035 2Y 01/17/2024	16,700	30,091	0.009%
TRS AU/PLS 2Y 01/17/2024	125,767	14,243	0.004%
TRS GB/MB 2Y 01/17/2024	37,999	(11,582)	(0.003%)
TRS CRWD 2Y 01/18/2024	(780)	10,093	0.003%
TRS FICO 2Y 01/18/2024	(278)	(1,974)	(0.001%)
TRS NL/AD 2Y 01/17/2024	(19,431)	(38,378)	(0.011%)
CITIGROUP INC CDS 12/20/2027	(822,000)	(8,929)	(0.003%)
USD ZCIS 1/25/33 REC CPI	655,000	3,727	0.001%
TRS ROK 2Y 01/18/2024	(888)	(13,119)	(0.004%)
NZD IRS 02/21/2025 REC FIX	3,245,000	(17,051)	(0.005%)
CMBX BBB- CDSI S15 11/18/2064	(90,000)	26,044	0.008%
TRS DE/PUM 2Y 01/17/2024	16,853	83,123	0.024%
TRS GLOB 2Y 01/18/2024	335	(2,693)	(0.001%)
TRS BR/MGLU3 2Y 01/18/2024	65,000	(4,883)	(0.001%)
TRS CPNG 2Y 01/18/2024	17,570	7,555	0.002%
TRS CH/ZURN 2Y 01/17/2024	1,352	(3,625)	(0.001%)
TRS IEX 2Y 01/18/2024	(1,310)	(6,367)	(0.002%)
TRS 715ESC01 2Y 01/18/2024	46,583	(47)	0.000%
TRS MU 2Y 01/18/2024	4,133	(23,599)	(0.007%)

TRS WAT 2Y 01/18/2024	(1,798)	2,787	0.001%
TRS JP/8306 2Y 01/17/2024	119,300	87,142	0.026%
TRS SGEN 2Y 01/18/2024	966	(4,907)	(0.001%)
TRS DIS 2Y 01/18/2024	(3,160)	(3,875)	(0.001%)
TRS BR/MGLU3 2Y 01/18/2024	132,300	(9,940)	(0.003%)
TRS HUM 2Y 01/18/2024	1,729	(28,909)	(0.009%)
TRS CA/ERO 2Y 01/17/2024	178	(21)	0.000%
TRS IYT 2Y 01/18/2024	676	4,232	0.001%
TRS RMD 2Y 01/18/2024	1,648	(791)	0.000%
TRS NO/STB 2Y 01/17/2024	62,854	6,793	0.002%
TRS SE/ESSITYB 2Y 01/17/2024	24,484	(1,362)	0.000%
AMERICAN AIRLINES GROUP CDS 12/20/2023	55,000	844	0.000%
TRS NO/EQNR 2Y 01/17/2024	(68,457)	(33,265)	(0.010%)
TRS NEM 2Y 01/18/2024	(5,903)	236	0.000%
TRS JP/5802 2Y 01/17/2024	(3,393)	(1,507)	0.000%
TRS MCHP 2Y 01/18/2024	(9,001)	(37,984)	(0.011%)
TRS CA/SLF 2Y 01/17/2024	(38,121)	(52,372)	(0.015%)
BRL IRS 01/04/2027 REC FIX	2,899,000	40,470	0.012%
TRS NO/DNB 2Y 01/17/2024	14,439	10,762	0.003%
TRS NL/ADYEN 2Y 01/17/2024	243	(8,856)	(0.003%)
FI TRS PAY AAPL 4.1 62 09/20/23	(1,885,000)	14,002	0.004%
TRS BK 2Y 01/18/2024	16,149	975	0.000%
TRS FR/RMS 2Y 01/17/2024	(318)	(13,811)	(0.004%)
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(4,150,000)	(483,662)	(0.142%)
JPY IRS TONA 5/1/2033 PAY FIX	(56,700,000)	(3,811)	(0.001%)
TRS BR/MGLU3 2Y 01/18/2024	60,200	(4,523)	(0.001%)
TRS GNRC 2Y 01/18/2024	(5,236)	(10,835)	(0.003%)
TRS ADBE 2Y 01/18/2024	893	(1,715)	(0.001%)
TRS DFS 2Y 01/18/2024	(1,224)	(1,119)	0.000%
TRS DE 2Y 01/18/2024	(1,644)	2,187	0.001%
TRS TDG 2Y 01/18/2024	876	76,361	0.022%
TRS ALLK 2Y 01/18/2024	7,846	(3,452)	(0.001%)
TRS EXR 2Y 01/18/2024	2,940	9,026	0.003%
TRS CA/TD 2Y 01/17/2024	(19,689)	(22,740)	(0.007%)
TRS PSA 2Y 01/18/2024	882	3,740	0.001%
TRS AU/IAG 2Y 01/17/2024	165,200	68,230	0.020%
PLN IRS 05/30/2028 PAY FIX	(934,000)	(5,751)	(0.002%)
TRS FLT 2Y 01/18/2024	1,406	9,322	0.003%
TRS FDY 2Y 01/18/2024	2,218	25,418	0.007%
BRL IRS 01/02/2025 REC FIX 11.4025	27,835,000	36,205	0.011%
TRS JP/4568 2Y 01/17/2024	6,600	(8,691)	(0.003%)
TRS DE/SAP 2Y 01/17/2024	6,006	2,359	0.001%
GOODYEAR TIRE & RUBBER CDS 06/20/2027	1,250,000	85,264	0.025%
TRS CERE 2Y 01/18/2024	6,580	(23,622)	(0.007%)
TRS GB/EXPN 2Y 01/17/2024	27,431	15,677	0.005%
TRS TXN 2Y 01/18/2024	(3,111)	(6,004)	(0.002%)
CDX HY CDST S39 V2 5Y 25-35 12/20/2027	(115,000)	(10,430)	(0.003%)
TRS PG 2Y 01/18/2024	15,242	50,146	0.015%
TRS APO 2Y 01/18/2024	9,288	(5,387)	(0.002%)
TRS DHR 2Y 01/18/2024	(7,832)	27,490	0.008%
USD ZCIS 7/5/24 REC CPI	16,040,000	0	0.000%
TRS ADP 2Y 01/18/2024	(2,284)	2,695	0.001%
TRS TSCO 2Y 01/18/2024	(2,341)	(936)	0.000%
TRS CA/AEM 2Y 01/17/2024	(8,923)	3,233	0.001%
HYBB CDSI S39 5Y 12/20/2027	(235,000)	(21,418)	(0.006%)
TRS DE/CBK 2Y 01/17/2024	(19,556)	(5,762)	(0.002%)
TRS XLB 2Y 01/18/2024	2,000	2,640	0.001%
TRS CNSH1CNSH/601100 2Y 01/17/2024	19,500	23,502	0.007%
TRS FTI 2Y 01/18/2024	4,870	3,243	0.001%
NZD IRS 04/11/2025 REC FIX	13,050,000	(60,298)	(0.018%)
PLN IRS 06/01/2028 PAY FIX	(934,000)	(4,691)	(0.001%)
TRS CERE 2Y 01/18/2024	1,053	(3,780)	(0.001%)
TRS GS 2Y 01/18/2024	(1,657)	28,500	0.008%
TRS JP/5802 2Y 01/17/2024	(2,958)	311	0.000%
TRS KDP 2Y 01/18/2024	7,026	(3,443)	(0.001%)
USD SOFR IRS 11/16/32 PAY FIX	(495,000)	(163)	0.000%
CDX HY CDST S39 V2 5Y 25-35 12/20/2027	(113,000)	(10,249)	(0.003%)
TRS OKTA 2Y 01/18/2024	(650)	4,440	0.001%
TRS CRSP 2Y 01/18/2024	(1,726)	4,833	0.001%
TRS CA/ERO 2Y 01/17/2024	278	152	0.000%
TRS FR/ALO 2Y 01/17/2024	17,301	16,425	0.005%
TRS PANW 2Y 01/18/2024	(2,984)	(27,360)	(0.008%)
TRS HCA 2Y 01/18/2024	(4,166)	(73,280)	(0.022%)
TRS DE/VNA 2Y 01/17/2024	(47,400)	11,120	0.003%
TRS ETRN 2Y 01/18/2024	21,051	2,947	0.001%
USD ZCIS 1/31/28 REC CPI	238,000	792	0.000%
TRS BR/MGLU3 2Y 01/18/2024	44,580	(3,349)	(0.001%)
TRS NOV 2Y 01/18/2024	6,736	1,280	0.000%
TRS UNP 2Y 01/18/2024	676	(879)	0.000%
TRS HAL 2Y 01/18/2024	(15,794)	(4,422)	(0.001%)
TRS CH/AERO 2Y 01/17/2024	20,056	4,482	0.001%
TRS AMD 2Y 01/18/2024	(5,052)	(17,215)	(0.005%)
TRS JP/7267 2Y 01/17/2024	(33,800)	39,821	0.012%
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(520,000)	(60,603)	(0.018%)
TRS BMY 2Y 01/18/2024	(15,820)	11,390	0.003%
TRS 021ESC01 2Y 01/18/2024	8,000	0	0.000%
GAP INC/THE CDS 12/20/2027	(240,000)	32,776	0.010%
TRS GB/OCDO 2Y 01/17/2024	(38,643)	(19,999)	(0.006%)
TRS CH/SCHN 2Y 01/17/2024	(1,470)	(10,675)	(0.003%)
CCO HOLDINGS LLC CDS 12/20/2023	80,000	1,543	0.000%
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(1,675,000)	(195,213)	(0.057%)
TRS IT/TEN 2Y 01/17/2024	93,064	70,071	0.021%
TRS ABT 2Y 01/18/2024	(5,657)	(22,628)	(0.007%)
TRS CA/BAM 2Y 01/17/2024	(8,238)	9,390	0.003%
TRS ROP 2Y 01/18/2024	680	13,369	0.004%
EUR ZCIS 8/15/27 REC CPI	804,000	5,446	0.002%
TRS KVUE 2Y 01/18/2024	1,586	1,063	0.000%
TRS DE/ICOV 2Y 01/17/2024	9,785	71,432	0.021%
TRS V 2Y 01/18/2024	1,721	19,465	0.006%
TRS MSCI 2Y 01/18/2024	(340)	6,208	0.002%

TRS AME 2Y 01/18/2024	3,980	20,616	0.006%
HYBB CDSI S39 5Y 12/20/2027	(237,000)	(21,600)	(0.006%)
TRS CA/BN 2Y 01/17/2024	2,638	856	0.000%
TRS JP/8308 2Y 01/17/2024	(50,900)	(15,274)	(0.004%)
CNY IRS 03/20/2028 PAY FIX	(10,360,000)	(28,781)	(0.008%)
CDX HY CDST S39 V2 5Y 25-35 12/20/2027	(157,000)	(14,239)	(0.004%)
TRS CA/CAR/U 2Y 01/17/2024	15,543	12,202	0.004%
TRS JP/2427 2Y 01/17/2024	24,300	(2,863)	(0.001%)
CDX HY CDSI S37 V3 5Y PRC 12/20/2026	6,100,500	296,606	0.087%
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(260,000)	(30,302)	(0.009%)
TRS JP/7532 2Y 01/17/2024	(29,900)	(11,397)	(0.003%)
TRS JP/2181 2Y 01/17/2024	13,900	(16,762)	(0.005%)
TRS A 2Y 01/18/2024	1,956	(1,917)	(0.001%)
TRS PCG 2Y 01/18/2024	48,572	13,600	0.004%
TRS AEP 2Y 01/18/2024	(11,526)	7,838	0.002%
TRS VCR 2Y 01/18/2024	(300)	(1,593)	0.000%
TRS CA/ERO 2Y 01/17/2024	916	187	0.000%
INR IRS 6/22/2024 REC FIX	44,500,000	1,175	0.000%
TRS CBOE 2Y 01/18/2024	5,191	(363)	0.000%
TRS CA/BMO 2Y 01/17/2024	(994)	(773)	0.000%
TRS SE/INVEA 2Y 01/17/2024	(25,183)	(1,401)	0.000%
TRS CE 2Y 01/18/2024	(17,675)	17,675	0.005%
HUF IRS 06/02/2025 REC FIX	2,211,997,000	102,880	0.030%
TRS SLB 2Y 01/18/2024	3,177	1,542	0.000%
TRS CMG 2Y 01/18/2024	176	15,372	0.005%
USD ZCIS 1/31/28 REC CPI	418,000	1,628	0.000%
TRS ON 2Y 01/18/2024	4,993	22,918	0.007%
TRS AU/CSL 2Y 01/17/2024	(1,449)	27,384	0.008%
TRS JP/9843 2Y 01/17/2024	1,800	(12,474)	(0.004%)
TRS AMAT 2Y 01/18/2024	2,013	17,741	0.005%
TRS SGEN 2Y 01/18/2024	1,979	(10,053)	(0.003%)
TRS LVS 2Y 01/18/2024	3,567	(2,354)	(0.001%)
MACYS INC CDS 06/20/2027	2,005,000	(142,686)	(0.042%)
TRS SWK 2Y 01/18/2024	10,782	79,571	0.023%
TRS DG 2Y 01/18/2024	970	5,917	0.002%
TRS GB/GSK 2Y 01/17/2024	60,480	10,753	0.003%
TRS JP/6465 2Y 01/17/2024	13,700	1,329	0.000%
TRS JP/4042 2Y 01/17/2024	(28,100)	9,640	0.003%
TRS INSM 2Y 01/18/2024	8,432	9,191	0.003%
TRS PFE 2Y 01/18/2024	(3,636)	6,299	0.002%
TRS NOV 2Y 01/18/2024	4,867	770	0.000%
TRS IT/ISP 2Y 01/17/2024	313,713	14,378	0.004%
TRS IQV 2Y 01/18/2024	(4,543)	(84,409)	(0.025%)
TRS JP/5802 2Y 01/17/2024	15,600	(1,081)	0.000%
USD SOFR IRS 3/7/33 PAY FIX	(2,350,000)	(34,590)	(0.010%)
DISH DBS CORP CDS 06/20/2026	250,000	(87,383)	(0.026%)
TRS HST 2Y 01/18/2024	(27,896)	7,811	0.002%
TRS IE/KSP 2Y 01/17/2024	(5,469)	13,726	0.004%
TRS JKHY 2Y 01/18/2024	(6,022)	(11,803)	(0.003%)
TRS AU/WTC 2Y 01/17/2024	(12,749)	(5,690)	(0.002%)
TRS SGEN 2Y 01/18/2024	1,001	(5,085)	(0.001%)
TRS CA/ERO 2Y 01/17/2024	833	(248)	0.000%
TRS PM 2Y 01/18/2024	7,053	20,383	0.006%
TRS SE/SAND 2Y 01/17/2024	33,186	(2,462)	(0.001%)
TRS RAPT 2Y 01/18/2024	8,961	(26,077)	(0.008%)
TRS JP/4568 2Y 01/17/2024	7,900	(13,687)	(0.004%)
TRS NU 2Y 01/18/2024	24,609	11,812	0.003%
TRS CA/BN 2Y 01/17/2024	12,467	4,047	0.001%
TRS AU/IEL 2Y 01/17/2024	52,647	(34,369)	(0.010%)
TRS AT/BG 2Y 01/17/2024	6,391	(10,740)	(0.003%)
TRS FR/AIR 2Y 01/17/2024	4,466	11,988	0.004%
TRS FR/MC 2Y 01/17/2024	591	12,447	0.004%
TRS CA/SU 2Y 01/17/2024	20,227	(17,253)	(0.005%)
CARNIVAL CORP CDS 12/20/2024	105,000	(2,416)	(0.001%)
TRS GB/PRU 2Y 01/17/2024	38,773	(13,049)	(0.004%)
TRS CAT 2Y 01/18/2024	(4,701)	7,616	0.002%
TRS DE 2Y 01/18/2024	(537)	714	0.000%
TRS HK/1876 2Y 01/17/2024	12,203	(2,099)	(0.001%)
TRS CE 2Y 01/18/2024	(1,538)	(10,772)	(0.003%)
TRS CSGP 2Y 01/18/2024	(5,280)	14,758	0.004%
TRS JP/3038 2Y 01/17/2024	(67,500)	14,133	0.004%
TRS KMX 2Y 01/18/2024	(5,170)	(14,735)	(0.004%)
CMBX BBB- CDSI S15 11/18/2064	(190,000)	54,981	0.016%
TRS OKTA 2Y 01/18/2024	(650)	4,440	0.001%
TRS JP/2229 2Y 01/17/2024	31,000	(9,023)	(0.003%)
TRS NATI 2Y 01/18/2024	13,493	(810)	0.000%
TRS JP/6861 2Y 01/17/2024	3,500	20,860	0.006%
TRS KYMR 2Y 01/18/2024	5,644	(26,414)	(0.008%)
TRS CVS 2Y 01/18/2024	(5,720)	2,116	0.001%
TRS F 2Y 01/18/2024	(64,777)	(44,048)	(0.013%)
TRS HII 2Y 01/18/2024	674	6,073	0.002%
TRS ES/AMS 2Y 01/17/2024	3,884	0	0.000%
TRS DE/ALV 2Y 01/17/2024	(4,807)	(17,834)	(0.005%)
TRS JBHT 2Y 01/18/2024	2,656	10,890	0.003%
CDX HY CDST S37 V3 5Y 25-35 12/20/2026	(260,000)	(30,302)	(0.009%)
APACHE CORP CDS 06/20/2027	(1,005,000)	18,845	0.006%
FEDEX CORP CDS 06/20/2027	305,000	6,027	0.002%
GBP SONIA IRS 10/11/72 PAY FIX	(104,000)	(16,446)	(0.005%)
TRS JP/5233 2Y 01/17/2024	35,800	81,750	0.024%
ITRX XOVER CDSI S39 5Y 06/20/2028	(72,000)	(3,111)	(0.001%)
TRS MX/ALPEKA 2Y 01/17/2024	(154,164)	5,314	0.002%
TRS CA/QSR 2Y 01/17/2024	(4,918)	(5,754)	(0.002%)
TRS UNP 2Y 01/18/2024	347	(223)	0.000%
TRS BMY 2Y 01/18/2024	(27,197)	46,327	0.014%
TRS LULU 2Y 01/18/2024	(675)	2,788	0.001%
CARNIVAL CORP CDS 06/20/2029	1,245,000	(224,334)	(0.066%)
TRS GNRC 2Y 01/18/2024	(2,384)	(64,606)	(0.019%)
TRS JP/7951 2Y 01/17/2024	(35,000)	79,559	0.023%
TRS DE/HEN3 2Y 01/17/2024	(14,120)	10,477	0.003%
NZD IRS 02/28/2025 REC FIX	1,958,000	(4,590)	(0.001%)

HYBB CDSI S39 5Y 12/20/2027	(324,000)	(29,529)	(0.009%)
TRS HAL 2Y 01/18/2024	(10,875)	(1,985)	(0.001%)
TRS WFG 2Y 01/18/2024	3,272	34,094	0.010%
TRS TGT 2Y 01/18/2024	2,965	(8,324)	(0.002%)
TRS SE/ASSAB 2Y 01/17/2024	16,564	3,686	0.001%
APACHE CORP CDS 12/20/2027	(45,000)	1,246	0.000%
TRS JP/3141 2Y 01/17/2024	(13,500)	(7,281)	(0.002%)
TRS APLS 2Y 01/18/2024	347	521	0.000%
TRS REXR 2Y 01/18/2024	4,295	(6,657)	(0.002%)
TRS JP/6367 2Y 01/17/2024	4,600	46,065	0.014%
TRS HK/1876 2Y 01/17/2024	23,613	(4,250)	(0.001%)
TRS CA/NA 2Y 01/17/2024	23,029	(14,602)	(0.004%)
GBP SONIA IRS 9/27/51 PAY FIX	(215,000)	133,780	0.039%
USD ZCIS 1/31/28 REC CPI	419,000	1,381	0.000%
TRS CA/ERO 2Y 01/17/2024	106	(26)	0.000%
CDX HY CDST S39 V2 5Y 25-35 12/20/2027	(113,000)	(10,249)	(0.003%)
TRS WELL 2Y 01/18/2024	13,452	9,954	0.003%
USD ZCIS 1/25/33 REC CPI	209,000	1,399	0.000%
TRS GB/BARC 2Y 01/17/2024	725,059	(3,867)	(0.001%)
TRS MSFT 2Y 01/18/2024	3,160	(23,890)	(0.007%)
TRS VTYX 2Y 01/18/2024	1,964	(1,198)	0.000%
TRS ES 2Y 01/18/2024	(26,846)	2,416	0.001%
TRS CPNG 2Y 01/18/2024	796	342	0.000%
TRS DE/DTE 2Y 01/17/2024	58,475	39,050	0.011%
TRS JP/6594 2Y 01/17/2024	5,300	24,022	0.007%
TRS FI/VALMT 2Y 01/17/2024	22,437	(85,691)	(0.025%)
CDX IG CDSI S40 5Y 06/20/2028	(8,460,000)	(126,570)	(0.037%)
TRS HII 2Y 01/18/2024	125	1,126	0.000%
TRS D 2Y 01/18/2024	4,240	(4,579)	(0.001%)
TRS VMC 2Y 01/18/2024	2,621	43,247	0.013%
TRS GB/TCS 2Y 01/18/2024	4,554	0	0.000%
CDX HY CDST S39 V2 5Y 25-35 12/20/2027	(226,000)	(20,498)	(0.006%)
TRS SNA 2Y 01/18/2024	(2,541)	(35,371)	(0.010%)
USD SOFR IRS 4/6/28 REC FIX	2,630,000	(68,903)	(0.020%)
TRS ALLK 2Y 01/18/2024	832	(366)	0.000%
TRS CL 2Y 01/18/2024	7,481	9,800	0.003%
FI TRS EUR PAY IBOXMJA 09/20/23	(1,900,000)	10,472	0.003%
TRS CAT 2Y 01/18/2024	(1,763)	2,856	0.001%
TRS CRWD 2Y 01/18/2024	(1,703)	22,037	0.006%
POST HOLDINGS INC CDS 12/20/2027	(85,000)	(12,810)	(0.004%)
TRS CA/ERO 2Y 01/17/2024	1,944	163	0.000%
TRS VICI 2Y 01/18/2024	(10,720)	11,899	0.004%
TRS AON 2Y 01/18/2024	(1,231)	(39,774)	(0.012%)

Total Swap Contracts

(1,118,276)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
3 MONTH SOFR FUT DEC 23	170	3/19/2024	40,222,000	(68,577)	11.845%
3 MONTH SOFR FUT DEC 24	(204)	3/18/2025	(48,947,250)	233,659	(14.414%)
BJU3 10YR MINI JGB FUT SEP 23	(41)	9/11/2023	(4,218,913)	133,084	(1.242%)
CAC40 10 EURO FUT 7/23	(22)	7/21/2023	(1,778,994)	(57,706)	(0.524%)
CNU3 CAN 10YR BOND FUT SEP 23	(54)	9/20/2023	(4,994,618)	(69,314)	(1.471%)
DUU3 EURO SCHATZ FUT SEP 23	(74)	9/7/2023	(8,466,512)	(63,592)	(2.493%)
EMINI S&P REAL ESTATE FUT 9/23	12	9/15/2023	558,900	12,125	0.165%
EURO STOXX 50 FUT 9/23	(68)	9/15/2023	(3,284,905)	(111,187)	(0.967%)
FTSE 100 IDX FUT 9/23	11	9/15/2023	1,053,548	6,679	0.310%
FTSE/MIB IDX FUT 9/23	12	9/15/2023	1,856,982	85,234	0.547%
FVU3 5YR US NOTE FUT SEP 23	(53)	9/29/2023	(5,675,969)	30,245	(1.672%)
G U3 LONG GILT FUT SEP 23	132	9/27/2023	15,976,092	138,532	4.705%
IKU3 EURO BTP FUT SEP 23	95	9/7/2023	12,036,427	209,100	3.545%
KAAU3 KOREA 10YR BND FUT SEP 23	48	9/19/2023	4,042,105	(119,168)	1.190%
MSCI EAFE FUT 9/23	(112)	9/15/2023	(12,070,800)	(23,941)	(3.555%)
MSCI EMGMKT FUT 9/23	(83)	9/15/2023	(4,141,285)	74,229	(1.220%)
NASDAQ 100 E-MINI FUT 9/23	(3)	9/15/2023	(920,220)	(32,103)	(0.271%)
OATU3 EURO OAT FUT SEP 23	26	9/7/2023	3,642,862	47,304	1.073%
OEU3 EURO BOBL FUT SEP 23	(162)	9/7/2023	(20,454,566)	(102,109)	(6.024%)
OMXS30 IND FUT 7/23	268	7/21/2023	5,755,539	69,419	1.695%
RXU3 EURO BUND FUT SEP 23	(67)	9/7/2023	(9,777,785)	(62,798)	(2.879%)
S&P500 EMINI FUT 9/23	66	9/15/2023	14,811,225	106,323	4.362%
S&P EMINI COM SER FUT 9/23	(16)	9/15/2023	(1,376,600)	(21,586)	(0.405%)
SPI 200 FUT 9/23	10	9/21/2023	1,192,575	(42,789)	0.351%
S&P/TSX 60 IX FUT 9/23	(14)	9/14/2023	(2,575,641)	(44,935)	(0.758%)
TOPIX INDX FUT 9/23	(30)	9/7/2023	(4,756,922)	44,073	(1.401%)
TUU3 2YR US NOTE FUT SEP 23	(26)	9/29/2023	(5,286,938)	14,008	(1.557%)
TYU3 UST 10YR FUT SEP 23	(122)	9/20/2023	(13,696,407)	146,858	(4.033%)
UBU3 EURO BUXL 30Y FUT SEP 23	20	9/7/2023	3,046,630	31,858	0.897%
USU3 UST 20YR FUT SEP 23	130	9/20/2023	16,497,813	(82,810)	4.858%
UXYU3 UST 10YR ULTRA FUT SEP 23	119	9/20/2023	14,094,063	(102,788)	4.151%
WNU3 ULTRA US BOND FUT SEP 23	(47)	9/20/2023	(6,402,281)	(69,862)	(1.885%)
XAB MATERIALS FUT 9/23	24	9/15/2023	2,127,840	103,749	0.627%
XAE ENERGY FUT 9/23	8	9/15/2023	685,680	3,110	0.202%
XAF FINANCIAL FUT 9/23	(38)	9/15/2023	(3,983,350)	(49,744)	(1.173%)
XAK TECHNOLOGY FUT 9/23	(12)	9/15/2023	(2,124,840)	(94,825)	(0.626%)
XAU UTILITIES FUT 9/23	(10)	9/15/2023	(666,200)	5,779	(0.196%)

XAY CONS DISCRET FUT 9/23	(8)	9/15/2023	(1,387,200)	(78,808)	(0.409%)
XMU3 AUST 10Y BOND FUT SEP 23	17	9/15/2023	1,315,599	(31,200)	0.387%

Total Futures Contracts **165,523**

NET ASSETS 339,570,641

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares 9.56

(\$31,423,464 / 3,286,371 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares 9.53

(\$308,147,177 / 32,337,762 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
TDFA	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	EER	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	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyan 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 Hryvni
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	Columbian 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.