Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A This return/report is for:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- ☐ a single-employer plan
- ☒ a DFE (specify) E

B This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

D Check box if filing under:
- ☐ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ ☐

Part II Basic Plan Information—enter all requested information

1a Name of plan
MARKET ADVANTAGE LTD

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

50 HUDSON YARDS
NEW YORK, NY 10001

2b Employer Identification Number (EIN)
98-0655535

2c Plan Sponsor's telephone number
415-670-2000

2d Business code (see instructions)
000000

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.		
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/07/2025	CHUCK PULSFORT
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:

a Sponsor's name

c Plan Name

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	0
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	0
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	0
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	0
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [ ] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- **(4)** [ ] **DCG** (Individual Plan Information) – Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached _____
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2024** **This Form is Open to Public Inspection.**

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan	**B** Three-digit plan number (PN) ▶
MARKET ADVANTAGE LTD	001

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.	98-0655535

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BLACKROCK INSTITUTIONAL TRUST CO NA

94-3112180

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BLACKROCK FINANCIAL MANAGEMENT INC

50 HUDSON YARDS
NEW YORK, NY 10001

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	8007	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BLACKROCK INSTITUTIONAL TRUST CO NA

50 HUDSON YARDS
NEW YORK, NY 10001

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	3649197	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CARNE GLOBAL FINANCIAL SERVICES

WINDWARD 3, REGATTA OFFICE PARK
GEORGE TOWN, GRAND CAYMAN KY1-1204 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50 55	NONE	8054	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

IAN PILGRIM

3RD FLOOR MINTFLOWER PLACE
PAR-LA-VILLE ROAD, HAMILTON HM08 BM

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 55	NONE	7895	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PARADIGM GOVERNANCE PARTNERS LTD

ONE CAPITAL PLACE SHEDDEN ROAD
GEORGE TOWN, GRAND CAYMAN 0000 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50 99	NONE	7895	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PWC US TAX LLP

4040 W BOY SCOUT BLVD
TAMPA, FL 33607

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	6066	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK & TRUST CO

1 CONGRESS STREET SUITE 1
BOSTON, MA 02114

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 18 50 55	NONE	665108	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK & TRUST CO BOSTON

1 LINCOLN STREET 6TH FL PO BOX 5501
BOSTON, MA 02206

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50 55	NONE	12588	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

STATE STREET CAYMAN TRUST COMPANY

PO BOX 31113 45 MARKET ST SUITE3307
GARDENIA COURT CAMANA, GRAND CAYMAN KY1 1205 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	200130	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
MARKET ADVANTAGE LTD

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

D Employer Identification Number (EIN)
98-0655535

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name PUERTO RICO TELEPHONE COMPANY MASTER TRUST

b Name of plan sponsor PUERTO RICO TELEPHONE COMPANY | **c** EIN-PN 66-0564397-001

a Plan name TARGET CORPORATION PENSION PLAN

b Name of plan sponsor TARGET CORPORATION | **c** EIN-PN 41-0215170-001

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
MARKET ADVANTAGE LTD

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

D Employer Identification Number (EIN)
98-0655535

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	756352968	394497057
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	5515097	9842898
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	198945501	247936689
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	226028777	215337688
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	10486489	6116303

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1197328832	873730635
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	31991151	14403412
k Total liabilities (add all amounts in lines 1g through1j)	1k	31991151	14403412
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1165337681	859327223

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	32636789	
(C) Corporate debt instruments	2b(1)(C)	11431516	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	4539219	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		48607524
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	4507676528	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	4398665781	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		109010747
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-67117995	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-67117995

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		-1626857
d Total income. Add all **income** amounts in column (b) and enter total	2d		88873419
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		311902
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)	878347	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	76550	
(5) Investment advisory and investment management fees	2i(5)	3286717	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	4361	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	23099	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		4269074
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		4580976
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		84292443
l Transfers of assets:			
(1) To this plan	2l(1)		13288501
(2) From this plan	2l(2)		403591402

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) [ ] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [X] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: PRICEWATERHOUSE COOPERS-CAYMAN **(2)** EIN: 13-4008324

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) [ ] This form is filed for a CCT, PSA, DCG or MTIA. **(2)** [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	**4a**			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**			
l Has the plan failed to provide any benefit when due under the plan?	**4l**			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ..... ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

BlackRock®

DECEMBER 31, 2024

2024 Audited Financial Statements

Market Advantage, Ltd.

BlackRock Institutional Trust Company, N.A., the commodity pool operator of Market Advantage, Ltd., has filed for an exemption pursuant to Section 4.7 of the General Regulations under the Commodity Exchange Act. Among other things, such exemption provides that certain of the information specified in Section 4.22 (c) and (d) of such regulations is not required in its reports.

BlackRock

Market Advantage, Ltd.
Oath of Commodity Pool Operator

To the best of my knowledge and belief, the information contained in the Annual Report for the period from January 1, 2024 to December 31, 2024 is accurate and complete.



Chuck Pulsfort
Managing Director
BlackRock Institutional Trust Company, N.A. (Commodity Pool Operator)
Market Advantage, Ltd. (Commodity Pool)

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Report of independent auditors

To the Board of Directors of Market Advantage, Ltd.

Opinion

We have audited the accompanying financial statements of Market Advantage, Ltd. (the "Fund"), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2024, and the related statements of operations and of changes in net assets and the financial highlights for the year then ended, including the related notes (collectively referred to as the "financial statements").

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2024, and the results of its operations, changes in its net assets and the financial highlights for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Basis for opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (US GAAS). Our responsibilities under those standards are further described in the *Auditors' responsibilities for the audit of the financial statements* section of our report. We are required to be independent of the Fund and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of management for the financial statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

Report of independent auditors (continued)

To the Board of Directors of Market Advantage, Ltd.

Auditors' responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with US GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with US GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

PricewaterhouseCoopers

March 10, 2025

Condensed Schedule of Investments

As of December 31, 2024

(Expressed in U.S. Dollars, unless otherwise indicated)

Market Advantage, Ltd.

(Percentages shown are based on Net Assets)

Investments	*Fair Value*
Corporate Bonds	
Australia – 0.1%	
Energy	$ 469,537
Industrial	782,528
Total Australia (Cost: $1,266,289)	1,252,065
Burkina Faso – 0.1%	
Basic Materials (Cost: $1,117,036)	1,172,964
Canada – 1.0%	
Basic Materials	2,899,206
Consumer, Cyclical	2,271,041
Energy	1,229,896
Financial	1,292,674
Industrial	468,406
Technology	639,745
Total Canada (Cost: $8,695,878)	8,800,968
Germany – 0.1%	
Consumer, Cyclical (Cost: $660,159)	657,259
India – 0.1%	
Consumer, Non-Cyclical (Cost: $996,484)	968,640
Italy – 0.2%	
Financial (Cost: $1,356,753)	1,390,990
Jersey – 0.1%	
Consumer, Cyclical (Cost: $1,268,564)	1,238,807
Luxembourg – 0.2%	
Communications (Cost: $1,469,868)	1,456,922
South Africa – 0.2%	
Basic Materials (Cost: $1,350,476)	1,362,795
Turkey – 0.1%	
Basic Materials (Cost: $584,509)	607,302
United Kingdom – 0.6%	
Communications	1,074,873
Consumer, Cyclical	1,254,908
Energy	1,449,698
Industrial	1,375,670
Total United Kingdom (Cost: $5,112,067)	5,155,149
United States – 15.5%	
Basic Materials	4,395,966
Communications	$ 22,593,319
Consumer, Cyclical	27,614,313
Consumer, Non-Cyclical	14,677,582
Energy	21,016,096
Financial	26,582,949
Industrial	9,719,090
Technology	3,077,305
Utilities	3,966,479
Total United States (Cost: $132,054,802)	133,643,099
Total Corporate Bonds — 18.3% (Cost: $155,932,885)	157,706,960

Investments	*Par (000)[a]*	*Fair Value*
Foreign Government Obligations		
Australia — 2.2% (Cost: $19,766,174)		18,928,581
France — 1.7% (Cost: $16,193,631)		14,697,108
Germany — 0.5% (Cost: $4,625,886)		4,406,822
United Kingdom — 2.3% (Cost: $21,101,625)		19,598,217
Total Foreign Government Obligations — 6.7% (Cost: $61,687,316)		57,630,728
Purchased Option and Swaption Contracts		
United States — 0.1%		
Interest Rate (Premiums Paid: $792,736)		602,253
U.S. Treasury Obligations		
United States — 28.9%		
U.S. Treasury Bills		
0.00%, 01/02/25 - 03/20/25	USD 159,500	158,575,274
U.S. Treasury Inflation Indexed Bonds		
0.13% - 3.88%, 10/15/24 - 02/15/54	USD 97,637	89,361,415
Total U.S. Treasury Obligations — 28.9% (Cost: $249,762,730)		247,936,689
Total Investments — 54.0% (Cost: $468,175,667)		$ 463,876,630

[a] Par amount is in local currency of the country of issue.

Derivative Financial Instruments Outstanding as of Year End

Credit Default Swap Contracts

Description	*Protection*	*Net Upfront Premium Paid (Received)*	*Unrealized Appreciation (Depreciation)*	*Percent of Net Assets*
Centrally Cleared - Credit Default Swap Contracts	Sell	$ 21,044,385	$ 667,095	0.1%
Centrally Cleared - Credit Default Swap Contracts	Sell	12,750,220	(2,458,887)	(0.3)

See notes to financial statements.

As of December 31, 2024

(Expressed in U.S. Dollars, unless otherwise indicated)

Derivative Financial Instruments Outstanding as of Year End (continued)

Forward Foreign Currency Exchange Contracts

Currency Purchased		Currency Sold		Settlement Date	Unrealized Appreciation (Depreciation)	Percent of Net Assets[a]
USD	46,347,812	AUD	72,791,640	01/03/2025 - 03/19/2025	$ 1,277,267	0.2%
USD	105,693,086	EUR	99,984,483	01/03/2025 - 03/19/2025	1,919,151	0.2
USD	60,061,797	GBP	47,461,227	01/03/2025 - 03/19/2025	637,340	0.1
JPY	203,268,596	USD	1,293,386	01/08/2025	154	0.0
USD	44,787,517	JPY	6,895,743,120	01/08/2025 - 03/19/2025	766,473	0.1
AUD	361,000	USD	223,523	02/04/2025	—	0.0
GBP	1,760,000	USD	2,199,437	03/19/2025	3,525	0.0
HKD	20,384,000	USD	2,626,000	03/19/2025	656	0.0
USD	8,930,782	CAD	12,483,671	03/19/2025	226,208	0.0
USD	5,484,525	CHF	4,764,000	03/19/2025	185,460	0.0
USD	5,984,564	SEK	64,556,143	03/19/2025	117,949	0.0
USD	1,873,800	SGD	2,497,502	03/19/2025	37,475	0.0
					5,171,658	0.6%
AUD	35,858,000	USD	22,282,377	01/03/2025 - 03/19/2025	(80,558)	(0.0)%
EUR	26,972,000	USD	28,104,539	01/03/2025 - 03/19/2025	(147,623)	(0.0)
GBP	19,178,000	USD	24,061,284	01/03/2025 - 03/19/2025	(44,399)	(0.0)
JPY	7,944,175,737	USD	51,967,368	01/08/2025 - 02/05/2025	(1,330,720)	(0.2)
USD	1,297,655	JPY	203,268,596	02/05/2025	(186)	(0.0)
USD	5,913,696	HKD	45,937,000	03/19/2025	(5,686)	(0.0)
					(1,609,172)	(0.2)%
					$ 3,562,486	0.4%

[a] 0.0% represents percentages rounded to less than 0.1%.

Futures Contracts

Description	Number of Contracts	Unrealized Appreciation (Depreciation)	Percent of Net Assets[a]
Long Contracts			
Commodity Contracts	349	$ (495,314)	(0.1)%
Equity Contracts	10,641	(5,818,546)	(0.7)
Interest Rate Contracts	6,900	(10,467,701)	(1.2)
		$ (16,781,561)	(2.0)%
Short Contracts			
Commodity Contracts	323	$ 734,100	0.1%
Equity Contracts	1	(314)	(0.0)
		$ 733,786	0.1%

[a] 0.0% represents percentages rounded to less than 0.1%.

Interest Rate Swap Contracts

Description	Net Upfront Premium Paid (Received)	Unrealized Appreciation (Depreciation)	Percent of Net Assets
Centrally Cleared - Interest Rate Swap Contracts	$ 1,838	$ 1,298,645	0.1%
Centrally Cleared - Interest Rate Swap Contracts	1,641	(2,938,440)	(0.3)

See notes to financial statements.

Derivative Financial Instruments Outstanding as of Year End (continued)

Total Return Swap Contracts

Description	*Net Upfront Premium Paid (Received)*	*Fair Value*	*Percent of Net Assets[a]*
Over-the-Counter - Total Return Swap Contracts	$ —	$ 333,258	0.0%
Over-the-Counter - Total Return Swap Contracts	—	(468,606)	(0.0)

[a] 0.0% represents percentages rounded to less than 0.1%.

Derivative Financial Instruments Categorized by Risk Exposure

The following table summarizes the fair value of the Fund's derivative financial instruments and the location in the Statement of Assets and Liabilities categorized by risk exposure as of December 31, 2024:

	Commodity Contracts	*Credit Contracts*	*Equity Contracts*	*Foreign Currency Exchange Contracts*	*Interest Rate Contracts*	*Other Contracts*	*Total*
Assets — Derivative Financial Instruments							
Centrally cleared swap contracts							
Variation margin receivable on centrally cleared swap contracts[a]	$ —	$ 667,095	$ —	$ —	$ 1,298,645	$ —	$ 1,965,740
Forward foreign currency exchange contracts							
Unrealized appreciation on forward foreign currency exchange contracts	—	—	—	5,171,658	—	—	5,171,658
Futures contracts							
Variation margin receivable on futures contracts[a]	734,748	—	3,688,839	—	740,636	—	5,164,223
Over-the-counter swap contracts							
Over-the-counter swap contracts, at fair value	69,341	—	263,917	—	—	—	333,258
Purchased option and swaption contracts							
Investments, at fair value[b]	—	—	—	—	602,253	—	602,253
	$ 804,089	$ 667,095	$ 3,952,756	$ 5,171,658	$ 2,641,534	$ —	$ 13,237,132
Liabilities — Derivative Financial Instruments							
Centrally cleared swap contracts							
Variation margin payable on centrally cleared swap contracts[a]	$ —	$ 2,458,887	$ —	$ —	$ 2,938,440	$ —	$ 5,397,327
Forward foreign currency exchange contracts							
Unrealized depreciation on forward foreign currency exchange contracts	—	—	—	1,609,172	—	—	1,609,172
Futures contracts							
Variation margin payable on futures contracts[a]	495,962	—	9,507,699	—	11,208,337	—	21,211,998
Over-the-counter swap contracts							
Over-the-counter swap contracts, at fair value	450,671	—	17,935	—	—	—	468,606
	$ 946,633	$ 2,458,887	$ 9,525,634	$ 1,609,172	$ 14,146,777	$ —	$ 28,687,103

[a] Includes cumulative unrealized appreciation (depreciation) on futures contracts and centrally cleared swap contracts as reported in the Condensed Schedule of Investments. In the Statement of Assets and Liabilities, only current day's variation margin is reported in receivables or payables.
[b] Includes option and swaption contracts at fair value as reported in the Condensed Schedule of Investments.

See notes to financial statements.

Derivative Financial Instruments Categorized by Risk Exposure (continued)

The following table summarizes the effect of derivative financial instruments in the Statement of Operations for the year ended December 31, 2024:

	Commodity Contracts	*Credit Contracts*	*Equity Contracts*	*Foreign Currency Exchange Contracts*	*Interest Rate Contracts*	*Other Contracts*	*Total*
Net Realized Gain (Loss) on							
Forward foreign currency exchange contracts	$ —	$ —	$ —	$ 2,214,677	$ —	$ —	$ 2,214,677
Futures contracts	5,563,240	—	63,518,904	—	(17,379,024)	—	51,703,120
Purchased option and swaption contracts[a]	—	—	—	—	(2,220,609)	—	(2,220,609)
Swap contracts	1,906,390	30,616,617	6,520,608	—	15,657,018	—	54,700,633
	$ 7,469,630	$ 30,616,617	$ 70,039,512	$ 2,214,677	$ (3,942,615)	$ —	$ 106,397,821
Net Change in Unrealized Appreciation (Depreciation) on							
Forward foreign currency exchange contracts	$ —	$ —	$ —	$ 9,596,216	$ —	$ —	$ 9,596,216
Futures contracts	(29,133)	—	(16,201,368)	—	(27,265,818)	—	(43,496,319)
Purchased option and swaption contracts[b]	—	—	—	—	903,746	—	903,746
Swap contracts	385,700	(12,172,875)	(6,914,047)	—	(8,111,191)	—	(26,812,413)
	$ 356,567	$ (12,172,875)	$ (23,115,415)	$ 9,596,216	$ (34,473,263)	$ —	$ (59,808,770)

[a] Purchased option and swaption contracts are included in net realized gain (loss) from investments in the Statement of Operations.

[b] Purchased option and swaption contracts are included in net change in unrealized appreciation (depreciation) on investments in the Statement of Operations.

Average Balances[a] of Derivative Financial Instruments

For the year ended December 31, 2024, the average balances[a] of derivative financial instruments during each month were as follows:

Credit default swap contracts	
Average notional value — sell protection	$ 1,318,147,332
Forward foreign currency exchange contracts	
Average U.S. Dollars amounts purchased	$ 233,836,140
Average U.S. Dollars amounts sold	$ 471,484,761
Futures contracts	
Average notional value of contracts — long	$ 1,206,520,663
Average notional value of contracts — short	$ 16,540,442
Interest rate swap contracts	
Average notional value — receives fixed rate	$ 399,191,230
Option and swaption contracts	
Average value of option contracts purchased	$ 932,930
Total return swap contracts	
Average notional value	$ 288,500,301

[a] The average notional amounts are representative of the average volume activity for the year ended December 31, 2024.

Derivative Financial Instruments — Offsetting as of Year End

As of December 31, 2024, the Fund's derivative assets and liabilities (by type) are as follows:

	Assets	*Liabilities*
Derivative Financial Instruments:		
Forward foreign currency exchange contracts	$ 5,171,658	$ 1,609,172
Over-the-counter swap contracts	333,258	468,606
Purchased option and swaption contracts	602,253	—
Variation margin payable on centrally cleared swap contracts	—	2,764,903
Variation margin receivable on futures contracts	231,299	—
Total derivative assets and liabilities in the Statement of Assets and Liabilities	6,338,468	4,842,681
Derivatives not subject to a Master Netting Agreement or similar agreement ("MNA")	(833,552)	(2,764,903)
Total derivative assets and liabilities subject to an MNA	$ 5,504,916	$ 2,077,778

See notes to financial statements.

Derivative Financial Instruments — Offsetting as of Year End (continued)

The following table summarizes the Fund's derivative assets and liabilities net of amounts available for offset under an MNA and net of the related collateral received or pledged by the Fund as of December 31, 2024:

Counterparty	*Gross Assets Subject to an MNA*	*Derivatives Available for Offset [a]*	*Non-Cash Collateral Received [b]*	*Cash Collateral Received [b]*	*Net Amount [c]*
Barclays Bank PLC	$ 2,773,114	$ (73,611)	$ —	$ (2,699,503)	$ —
Citibank, N.A.	110,597	—	—	—	110,597
Credit Agricole CIB	75,521	(74,023)	—	—	1,498
Deutsche Bank AG	526,267	—	—	(200,000)	326,267
J.P. Morgan Chase Bank, N.A.	313,422	(313,422)	—	—	—
NatWest Markets PLC	1,124,381	—	—	(1,124,381)	—
Standard Chartered Bank	452,625	(60,416)	—	(340,000)	52,209
UBS AG	128,989	(128,989)	—	—	—
	$ 5,504,916	$ (650,461)	$ —	$ (4,363,884)	$ 490,571

Counterparty	*Gross Liabilities Subject to an MNA*	*Derivatives Available for Offset[a]*	*Non-Cash Collateral Pledged [b]*	*Cash Collateral Pledged [b]*	*Net Amount [d]*
Barclays Bank PLC	$ 73,611	$ (73,611)	$ —	$ —	$ —
Credit Agricole CIB	74,023	(74,023)	—	—	—
J.P. Morgan Chase Bank, N.A.	515,513	(313,422)	—	(202,091)	—
Morgan Stanley & Co. International	17,623	—	—	—	17,623
Standard Chartered Bank	60,416	(60,416)	—	—	—
UBS AG	1,336,592	(128,989)	—	(1,207,603)	—
	$ 2,077,778	$ (650,461)	$ —	$ (1,409,694)	$ 17,623

[a] The amount of derivatives available for offset is limited to the amount of derivative assets and/or liabilities that are subject to an MNA.

[b] Excess collateral received or pledged is not shown for financial reporting purposes.

[c] Represents the net amount receivable from the counterparties in the event of default.

[d] Represents the net amount payable to the counterparties in the event of default.

See notes to financial statements.

As of December 31, 2024

(Expressed in U.S. Dollars, unless otherwise indicated)

Fair Value Hierarchy as of Year End

For information about the Fund's policy regarding valuation of investments and derivative financial instruments, refer to the Notes to Financial Statements.

As of December 31, 2024, the Fund's investments and derivative financial instruments were classified in the fair value hierarchy as follows:

	Level 1	*Level 2*	*Level 3*	*NAV as Practical Expedient*	*Total*
Assets					
Cash Equivalents	$ 250,020,159	$ —	$ —	$ —	$ 250,020,159
Investments					
Corporate Bonds	—	157,706,960	—	—	157,706,960
Foreign Government Obligations	—	57,630,728	—	—	57,630,728
U.S. Treasury Obligations	—	247,936,689	—	—	247,936,689
	$ 250,020,159	$ 463,274,377	$ —	$ —	$ 713,294,536
Derivative Financial Instruments[a]					
Assets					
Commodity Contracts	$ —	$ 804,089	$ —	$ —	$ 804,089
Credit Contracts	—	667,095	—	—	667,095
Equity Contracts	3,688,839	263,917	—	—	3,952,756
Foreign Currency Exchange Contracts	—	5,171,658	—	—	5,171,658
Interest Rate Contracts[b]	—	2,641,534	—	—	2,641,534
	$ 3,688,839	$ 9,548,293	$ —	$ —	$ 13,237,132
Liabilities					
Commodity Contracts	—	946,633	—	—	946,633
Credit Contracts	—	2,458,887	—	—	2,458,887
Equity Contracts	9,507,699	17,935	—	—	9,525,634
Foreign Currency Exchange Contracts	—	1,609,172	—	—	1,609,172
Interest Rate Contracts	—	14,146,777	—	—	14,146,777
	$ 9,507,699	$ 19,179,404	$ —	$ —	$ 28,687,103

[a] Derivative financial instruments are centrally cleared swap contracts, futures contracts, forward foreign currency exchange contracts, which are valued at the unrealized appreciation (depreciation) on the instrument, and over-the-counter swap contracts which are shown at fair value.

[b] Includes option and swaption contracts at fair value as reported in the Condensed Schedule of Investments.

See notes to financial statements.

Statement of Assets and Liabilities

Market Advantage, Ltd.

As of December 31, 2024

(Expressed in U.S. Dollars)

ASSETS	
Investments, at fair value (Cost: $468,175,667)	$ 463,876,630
Cash and cash equivalents	254,829,003
Foreign currencies, at fair value (Cost: $21,447,635)	21,726,054
Cash pledged:	
Collateral — centrally cleared swap contracts	65,414,000
Collateral — futures contracts	47,558,000
Collateral — over-the-counter derivatives contracts	4,970,000
Over-the-counter swap contracts, at fair value	333,258
Receivables:	
Investments sold	3,957,416
Interest	3,166,492
Due from brokers	2,487,691
Variation margin on futures contracts	231,299
Unrealized appreciation on:	
Forward foreign currency exchange contracts	5,171,658
Prepaid expenses	9,134
Total assets	873,730,635
LIABILITIES	
Cash received:	
Collateral — over-the-counter derivatives contracts	4,490,000
Over-the-counter swap contracts, at fair value	468,606
Payables:	
Investments purchased	3,337,143
Variation margin on centrally cleared swap contracts	2,764,903
Management fees	815,800
Administration fees	420,316
Swap contracts	390,110
Professional fees	106,832
Unrealized depreciation on:	
Forward foreign currency exchange contracts	1,609,172
Other accrued expenses and liabilities	530
Total liabilities	14,403,412
NET ASSETS	$ **859,327,223**

See notes to financial statements.

Statement of Operations

Market Advantage, Ltd.

For the Year Ended December 31, 2024

(Expressed in U.S. Dollars)

INVESTMENT INCOME	
Interest (net of withholding tax: $1,058)	$ 48,607,524
EXPENSES	
Management fees	3,262,928
Administration fees	878,347
Interest expense	311,902
Professional fees	92,251
Directors fees	23,789
Other expenses	11,759
Total expenses	4,580,976
Net investment income (loss)	44,026,548
REALIZED AND UNREALIZED GAIN (LOSS)	
Net realized gain (loss) on:	
Swap contracts	54,700,633
Futures contracts	51,703,120
Forward foreign currency exchange contracts	2,214,677
Investments	395,100
Investments sold short	(2,783)
Foreign currency transactions	(1,626,857)
Net realized gain (loss)	107,383,890
Net change in unrealized appreciation (depreciation) on:	
Forward foreign currency exchange contracts	9,596,216
Investments sold short	(49)
Foreign currency translations	(307,339)
Investments	(6,098,091)
Swap contracts	(26,812,413)
Futures contracts	(43,496,319)
Net change in unrealized appreciation (depreciation)	(67,117,995)
Net realized and change in unrealized gain (loss)	40,265,895
NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS	$ **84,292,443**

See notes to financial statements.

Statement of Changes in Net Assets

Market Advantage, Ltd.

For the Year Ended December 31, 2024

(Expressed in U.S. Dollars)

INCREASE (DECREASE) IN NET ASSETS

OPERATIONS	
Net investment income (loss)	$ 44,026,548
Net realized gain (loss)	107,383,890
Net change in unrealized appreciation (depreciation)	(67,117,995)
Net increase (decrease) in net assets resulting from operations	84,292,443
CAPITAL TRANSACTIONS	
Subscriptions	13,288,501
Redemptions	(403,591,402)
Net increase (decrease) in net assets resulting from capital transactions	(390,302,901)
NET ASSETS	
Net increase (decrease) in net assets	(306,010,458)
Net assets, beginning of year	1,165,337,681
Net assets, end of year	$ 859,327,223

See notes to financial statements.

For the Year Ended December 31, 2024

(Expressed in U.S. Dollars, unless otherwise indicated)

PER SHARE OPERATING PERFORMANCE	Class AA-USD	Class A-JPY Series 9	Class E-USD Series 1	Class F-USD Series 1
NET ASSET VALUE, BEGINNING OF YEAR	$ 1,957.54	JPY 120,857.41	$ 1,329.48	$ 1,223.27
Net investment income (loss)	87.82	5,077.47	60.35	57.13
Net realized and change in unrealized gain (loss)	63.64	(3,637.92)	43.67	38.22
Net increase (decrease) in net assets resulting from operations	151.46	1,439.55	104.02	95.35
NET ASSET VALUE, END OF YEAR	$ 2,109.00	JPY 122,296.96	$ 1,433.50	$ 1,318.62
TOTAL RETURN[a]				
Total return	7.74%	1.19%	7.82%	7.79%
RATIOS TO AVERAGE NET ASSETS[b]				
Net investment income (loss)	4.17%	4.11%	4.30%	3.87%
Total expenses before interest expense	0.47%	0.65%	0.40%	0.50%
Interest expense	0.03%	0.03%	0.03%	0.03%
Total expenses	0.50%	0.68%	0.43%	0.53%

[a] Where applicable, includes the effects of management fees.

[b] For the purpose of calculating these ratios, average net assets is calculated before December 31, 2024 shareholder redemptions, if any.

Per share operating performance is calculated using average shares outstanding during the year. Total returns are calculated assuming the purchase of shares at the prevailing net asset value on the first day of the year and a sale at the net asset value as of the last day of the year. Total returns and ratios are calculated for each permanent series taken as a whole. An individual investor's total return and ratios may vary based on timing of capital transactions and differing fee arrangements. Certain financial highlights data may vary from capital accounts statements due to rounding.

See notes to financial statements.

1. ORGANIZATION

Market Advantage, Ltd. (the "Fund") is an exempted company incorporated under the acts of the Cayman Islands on January 30, 2008, to operate as a private investment fund. BlackRock Institutional Trust Company, N.A., a national banking association chartered in the United States ("U.S.") and a wholly-owned subsidiary of BlackRock, Inc., is the appointed investment manager of the Fund (the "Investment Manager") and is responsible for its investment activities, subject to the policies and control of the Board of Directors of the Fund (the "Directors"). State Street Bank and Trust Company, a Massachusetts trust company, serves as the custodian for the Fund. State Street Cayman Trust Company, Ltd., an indirect wholly-owned subsidiary of State Street Bank and Trust Company, serves as the administrator (the "Administrator") and transfer agent for the Fund. The Fund is registered as a mutual fund for the purposes of the Mutual Funds Act of the Cayman Islands (the "Mutual Funds Act") and, accordingly, is regulated in terms of the Mutual Funds Act. As a regulated mutual fund, the Fund is subject to the supervision of the Cayman Islands Monetary Authority.

The Fund's investment objective is to realize long-term appreciation in the value of its assets. Through its investments, the Fund seeks exposure to risks that are systematic in nature, i.e., the risks that are intrinsic to the operation of the global markets and economies. Interest rates, recession and political conflicts all represent sources of systematic risk. The Investment Manager uses proprietary methods to quantify the relative and absolute value of these risks and Asset Classes (as defined below) and adjusts the Fund's portfolio to gain diversified exposure to these risks and Asset Classes and thereby capture the premia associated with these risks and Asset Classes in an effort to maximize total return per unit of risk. The Investment Manager seeks to achieve its investment objective by investing in financial instruments (including, but not limited to, equity, bond and commodity futures, interest rate, inflation and credit default swaps, total return swaps, options, exchange- traded funds and unlisted securities) that provide broad exposure to financial markets around the world as selected by the Investment Manager, such as cash, developed sovereign debt, investment grade debt, emerging sovereign debt, high yield debt, developed equity, developed small cap equity, emerging equity, private equity, infrastructure, property, commodities ex-energy and energy markets (each, an "Asset Class"). In cases where existing financial instruments do not provide direct or the desired exposure to a relevant risk premium, the Investment Manager in its discretion, may select instruments with approximated exposure to the risk premium in order to try to gain or create exposure to such risk premium. Subject to any applicable law (including the U.S. Employee Retirement Income Security Act of 1974, as amended ("ERISA"), the Fund may, from time to time, invest in funds which are advised by the Investment Manager or its affiliates (each, a "Manager Fund"). The Investment Manager has broad investment discretion in seeking to achieve the Fund's objective. There is no assurance that the investment objective of the Fund will be achieved.

Capitalized terms used throughout the notes without definition have the same meaning as set forth in the relevant offering documents.

2. SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting: The Fund's financial statements are expressed in U.S. Dollars ("USD" and/or "$"), unless otherwise indicated, and are prepared in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP"). The Fund is considered an investment company under U.S. GAAP and follows the accounting and reporting guidance applicable to investment companies in the Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC") 946, *Financial Services - Investment Companies* ("ASC 946").

Estimates: The preparation of financial statements in accordance with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts and disclosures in the financial statements and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates, and the differences could be material.

Investment Transactions, Investment Income and Expenses: Investment transactions are recorded on the date the transactions are entered into. Realized gains and losses on investment transactions are determined on an identified cost basis. The Fund's operating expenses are recorded on an accrual basis. Interest income and interest expenses, including amortization of premium and accretion of discount on debt securities are recognized on an accrual basis.

Cash, Cash Equivalents and Foreign Currencies: Cash and cash equivalents include cash and short-term investments with original maturities of three months or less (when acquired), which would be considered Level 1 investments. Short-term investment funds are valued at their reported net asset value ("NAV"). The Fund may maintain cash in one or more bank deposit accounts that, at times, may exceed U.S. federally insured limits. All cash is held with the Administrator, an affiliate to the custodian of the Fund. The Fund may hold foreign currencies and, thus, is subject to the risk associated with foreign currency exchange rate fluctuations. Foreign currencies are translated into USD amounts as of the valuation date.

Restricted Cash: As of December 31, 2024, the Fund had pledged cash of $117,942,000 with counterparties. Amounts pledged related to investments in centrally cleared swap contracts, futures contracts and over-the-counter ("OTC") derivatives contracts. Amounts pledged which are considered restricted cash, are included in cash pledged in the Statement of Assets and Liabilities.

Foreign Currency Translations and Transactions: Investments, at fair value, denominated in currencies other than USD are translated into USD at the appropriate rate of exchange in effect at the date of the financial statements. Purchases and sales of investments denominated in currencies other than USD have been translated into USD at the prevailing exchange rates on the dates of such transactions.

The Fund does not isolate that portion of the results of operations resulting from changes in foreign exchange rates on investments from the fluctuations arising from changes in market prices of investments held or sold for financial reporting purposes. Such currency fluctuations relative to the exchange rate on the trade date related to investments are included within net realized gain (loss) on investments and net change in unrealized appreciation (depreciation) on investments in the Statement of Operations, as applicable.

Non-investment related assets and non-investment related liabilities denominated in currencies other than USD are translated into USD at the appropriate rate of exchange in effect at the date of the financial statements. Such currency fluctuations not related to investments are included within net change in unrealized appreciation (depreciation) on foreign currency translations in the Statement of Operations. Purchases and sales of currencies, the realization of receivables, the settlement of liabilities, and the recognition

of income and expense transactions denominated in currencies other than USD have been translated into USD at the prevailing exchange rates on the dates of the transactions. Such reported realized foreign currency gains and losses from the aforementioned transactions are included within net realized gain (loss) on foreign currency transactions in the Statement of Operations.

The Fund may issue shares with different functional currencies (the "Non-USD Currency Shares"). The subscription amounts received by the Fund for Non-USD Currency Shares may be converted into USD at the relevant exchange rate obtained by the Fund on the relevant date. The holders of Non-USD Currency Shares are subject to the risk that the value of the USD would decrease against the relevant non-USD currency. The Fund may, in the discretion of the Investment Manager, attempt to reduce or minimize the effect of fluctuations in the exchange rates on the value of the Non-USD Currency Shares by entering into spot or forward contracts, currency options and currency futures contracts or other financial instruments to hedge such risks (a "Currency Hedge"). Typically, a Currency Hedge entitles the Fund to be paid, or requires the Fund to pay, periodically, the approximate amount of any gain or (loss) resulting from an increase or a decline in the value of the USD against the non-USD currency. Non-USD Currency Shares are allocated the Fund's expenses of currency conversions and the Fund's expenses, profits or losses of any Currency Hedge indirectly related to such classes or series of shares of the Fund and may, as a result, have different performance than the other classes or series of shares of the Fund.

Due from Brokers: Due from brokers in the Statement of Assets and Liabilities consists of $2,487,691 of unsettled trades on derivative contracts, including margin cash at brokers.

Income Taxes: ASC 740, *Income Taxes* ("ASC 740"), requires the evaluation of tax positions taken or expected to be taken to determine whether a tax position of the Fund is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position. The tax impact to be recognized is measured as the largest amount that is greater than 50% likely of being realized upon ultimate settlement, which could result in the Fund recording a tax liability that would reduce net assets.

Based on the Fund's organizational structure, anticipated methods of operation and features, the Fund generally does not expect to be subject to U.S. federal income tax on gains from trading in securities and commodities. In addition, interest income from U.S. sources earned on bank deposits and portfolio interest as defined under the U.S. Internal Revenue Code of 1986 (as amended) are not subject to withholding for U.S. federal income tax. However, certain other income, including dividend income, certain dividend equivalent payments and certain other interest income from U.S. sources may be subject to withholding. Interest, dividend and other income realized by the Fund from non-U.S. sources, and capital gains realized, or gross sale or disposition proceeds received, on the sale of securities of non-U.S. issuers, may be subject to withholding and other taxes levied by the jurisdiction in which the income is sourced.

The Fund is invested directly and indirectly in various jurisdictions and is therefore subject to varying policies and statutory time limitations with respect to examination of tax positions. The Investment Manager has reviewed its tax positions and does not believe that there are any uncertain tax positions that require recognition of a tax liability in the Fund's financial statements. Accordingly, no income tax liability for uncertain tax positions has been recorded in the accompanying financial statements.

The Fund has been registered as an exempted company pursuant to the Companies Act of the Cayman Islands. No local income, profits or capital gains taxes are levied in the Cayman Islands at the current time and the Fund has received an undertaking from the Cayman Islands government exempting the Fund from taxation in the Cayman Islands until March 25, 2028.

In October 2021, The Organization for Economic Cooperation and Development (the "OECD") introduced a 15% global minimum tax under the Pillar Two Global Anti-Base Erosion model rules. Key provisions are being phased in during 2024 and 2025. Several OECD member countries have enacted tax legislation effective January 1, 2024, and others have announced plans to implement similar laws. While the Fund does not expect Pillar Two to have a material impact to its provision for income taxes for 2024, the rules are subject to negotiation and change. The Fund will monitor developments as more countries enact legislation and new guidance is released.

Allocations of Operations and Distributions: Income, expenses, realized and unrealized gains and losses are allocated monthly to each class based on its relative net assets.

3. INVESTMENT VALUATION AND FAIR VALUE MEASUREMENTS

Investment Valuation Policies: The Fund accounts for its investments in accordance with relevant authoritative guidance, which defines fair value, establishes a framework for measuring fair value, and requires enhanced disclosures about fair value measurements. U.S. GAAP defines fair value as the price the Fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date.

- Fixed-income investments for which market quotations are readily available are generally valued on the last available bid prices or current market quotations provided by independent dealers or prices supplied by approved independent third-party pricing services. Pricing services generally value fixed-income securities assuming orderly transactions of an institutional round lot size, but a fund may hold or transact in such securities in smaller, odd lot sizes. Odd lots may trade at lower prices than institutional round lots. The pricing services may use matrix pricing or valuation models that utilize certain inputs and assumptions to derive values, including transaction data (e.g., recent representative bids and offers), market data, credit quality information, perceived market movements, news, and other relevant information.

- Exchange-traded option contracts are valued at the mean between the last bid and ask prices at the close of the option contracts market in which the option contracts trade. An exchange-traded option contract for which there is no mean price is valued at the last bid (long positions) or ask (short positions) price. If no bid or ask price is available, the prior day's price will be used, unless it is determined that the prior day's price no longer reflects the fair value of the option contract.

- Short-term securities purchased with remaining maturities of 60 days or less are valued at amortized cost, which approximates fair value.

- Interest rate and credit default swap contracts are valued utilizing price quotes received from approved pricing services, central clearinghouses or brokers, which are derived using swap curves and models that incorporate a number of market data factors, such as discounted cash flows, trades, values of the underlying reference

instruments, yield curves, credit curves, measures of volatility, prepayment rates and correlation of such inputs. Total return swap contracts are valued utilizing quotes received daily by independent pricing services or through brokers, which are derived using models that incorporate market trades and fair value of the underlying reference instruments.

- Forward foreign currency exchange contracts are valued at the mean between the bid and ask prices which are determined as of the close of trading based on that day's prevailing forward exchange rate for the underlying currencies. Interpolated values are derived when the settlement date of the contract is an interim date for which quotations are not available.

- Futures contracts are valued based on that day's last reported settlement price or trade price on the exchange where the contract is traded.

In the event that the application of a valuation approach results in a price for an investment that is deemed not to be representative of the fair value of such investment, or if a price is not available, the investment will be valued by the Global Valuation Committee, in accordance with policies approved by the Directors as reflecting fair value ("Fair Value Assets"). When determining the valuation of the Fair Value Assets, the Administrator, in consultation with the Global Valuation Committee and under the supervision of the Directors, seeks to determine the price that the Fund might reasonably expect to receive from the current sale of that asset in an arm's-length transaction. Fair value determinations shall be based upon all available factors that the Administrator, in consultation with the Global Valuation Committee and under the supervision of the Directors deems relevant, consistent with the principles of fair value measurement, which may include the market approach, income approach or a weighted combination of both and/or, in the case of recent investments, the recent transaction price approach, as appropriate.

The market approach generally consists of using comparable market transactions, by reference to a recent transaction price or by reference to observable valuation measures for companies that are determined by the Global Valuation Committee to be comparable ("Comparable Companies"), coupled with the use of unobservable inputs, which may include earnings before interest, taxes, depreciation and amortization ("EBITDA") multiple or earnings multiple. Observable inputs used in the market approach to derive a valuation multiple may include the public prices for securities issued by, and the relevant performance metrics of, Comparable Companies; and/or transaction prices involving securities of the Comparable Companies.

The income approach generally is used to discount future cash flows to present value. These factors include, but are not limited to (i) attributes specific to the investment or asset; (ii) the principal market for the investment or asset; (iii) the customary participants in the principal market for the investment or asset; (iv) data assumptions by market participants for the investment or asset, if reasonably available; (v) quoted prices for a similar investment or asset in active markets; and (vi) other factors, such as future cash flows, interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks, recovery rates, liquidation amounts and/or default rates.

Due to the inherent uncertainty of valuations of such investments, the fair values may differ from the values that would have been used had an active market existed.

Fair Value Measurements: ASC 820, *Fair Value Measurement* ("ASC 820"), provides a framework for measuring fair value and requires specific disclosures about financial instruments at the measurement date. Investments and derivative financial instruments measured and reported at fair value are classified and disclosed in one of the following categories:

- Level 1 - Unadjusted quoted prices in active markets/exchanges that are accessible at the measurement date for identical, unrestricted assets or liabilities;

- Level 2 - Inputs other than quoted prices included within level 1 that are observable for the asset or liability, either directly or indirectly; and

- Level 3 - Inputs that are unobservable and significant to the entire fair value measurement (including the Global Valuation Committee's assumptions used in determining the fair value of financial instruments).

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Changes in valuation techniques may result in transfers into or out of an assigned level within the fair value disclosure hierarchy. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investments and derivative financial instruments and is not necessarily an indication of liquidity or the risks associated with investing in those investments.

Investments classified within Level 3 have significant unobservable inputs used by the Global Valuation Committee in determining the price for fair valued investments. Level 3 investments include equity or debt issued by privately held companies or funds that may not have a secondary market and/or may have a limited number of investors. The categorization of a value determined for financial instruments is based on the pricing transparency of the financial instruments and is not necessarily an indication of the risks associated with investing in those securities.

4. SECURITIES AND OTHER INVESTMENTS

Inflation-Indexed Bonds: Inflation-indexed bonds are fixed income securities whose principal value is periodically adjusted according to the rate of inflation. If the index measuring inflation rises or falls, the principal value of inflation-indexed bonds will be adjusted upward or downward, and consequently the interest payable on these securities (calculated with respect to a larger or smaller principal amount) will be increased or reduced, respectively. Any upward or downward adjustment in the principal amount of an inflation-indexed bond will be included as interest income in the Statement of Operations, even though investors do not receive their principal until maturity (as adjusted for inflation), which is guaranteed in the case of U.S. Treasury inflation-indexed bonds. For bonds that do not provide a similar guarantee, the adjusted principal value of the bond repaid at maturity may be less than the original principal.

5. DERIVATIVE FINANCIAL INSTRUMENTS

The Fund may engage in various portfolio investment strategies using derivative contracts both to increase the returns of the Fund and/or to manage its exposure to certain risks, such as credit risk, equity risk, interest rate risk and foreign currency exchange rate risk. These contracts may be transacted on an exchange or OTC.

Forward Foreign Currency Exchange Contracts: The Fund enters into forward foreign currency exchange contracts as an economic hedge against either specific transactions or investments and/or share classes to gain or reduce exposure to foreign currencies (foreign currency exchange rate risk). A forward foreign currency exchange contract is an agreement between two parties to buy and sell currency at a set exchange rate on a specified date. When used by the Fund, these contracts may help to manage the overall exposure to the currencies (foreign currency exchange rate risk), in which some of the Fund's investments and/or share classes are denominated and in some cases, may be used to obtain exposure to a particular market. The contracts are traded OTC and not on an organized exchange. The Fund also hedges the non-USD currency exposure of any class of the Fund denominated in a foreign currency. Appreciation (depreciation) attributable to foreign currency class hedging are allocated solely to the applicable foreign currency class of the Fund.

The contract is marked-to-market and the change in market value is recorded as unrealized appreciation (depreciation) in the Statement of Operations. Appreciation (depreciation) on forward foreign currency exchange contracts is recorded for financial statement purposes as unrealized until the contract settlement date. Upon maturity or early settlement of the forward foreign currency exchange contracts, a realized gain or (loss) is recorded in the Statement of Operations equal to the difference between the value at the time it was opened and the value at the time it was closed. Cash amounts pledged for forward foreign currency exchange contracts, if any, are considered restricted and are included in cash pledged as collateral for OTC derivatives in the Statement of Assets and Liabilities.

Futures Contracts: The Fund may purchase or sell futures contracts to gain exposure to, or economically hedge against, changes in interest rates (interest rate risk), changes in the value of equity securities (equity risk), changes in commodity prices or changes in foreign currencies (foreign currency exchange rate risk). Futures contracts are exchange-traded agreements between the Fund and a counterparty to buy or sell a specific quantity of an underlying instrument at a specified price on a specified date. Depending on the terms of a contract, futures contracts are settled either through physical delivery of the underlying instrument on the settlement date or by payment of a cash amount on the settlement date. Upon entering into a futures contract, the Fund is required to deposit initial margin with the broker in the form of cash or securities in an amount that varies depending on a contract's size and risk profile. The initial margin deposit must then be maintained at an established level over the life of the contract. Amounts pledged, which are considered restricted, are included in cash pledged for futures contracts in the Statement of Assets and Liabilities.

Pursuant to the contract, the Fund agrees to receive from or pay to the broker an amount of cash equal to the fluctuation in market value of the contract ("variation margin"). Variation margin is recorded as unrealized appreciation (depreciation) and, if any, shown as variation margin receivable (or payable) on futures contracts in the Statement of Assets and Liabilities. When the contract is closed, the Fund records a realized gain or (loss) equal to the difference between the notional value of the contract at the time it was opened and the notional value at the time it was closed. The use of futures contracts involves the risk of an imperfect correlation in the movements in the price of futures contracts and interest rates, foreign currency exchange rates or the underlying assets.

Option Contracts: The Fund may purchase and write call and put option contracts to increase or decrease its exposure to underlying instruments including equity risk, interest rate risk and/or commodity price risk and/or, in the case of written option contracts, to generate gains from option contracts premiums.

A call option contract gives the purchaser (holder) of the option contract the right (but not the obligation) to buy, and obligates the seller (writer) to sell (when the option contract is exercised), the underlying instrument at the exercise or strike price at any time or at a specified time during the option contract period. A put option contract gives the holder the right to sell and obligates the writer to buy the underlying instrument at the exercise or strike price at any time or at a specified time during the option contract period.

When the Fund purchases (writes) an option contract, an amount equal to the premium paid (received) by the Fund is reflected as an asset (liability). The amount of the asset (liability) is subsequently marked-to-market to reflect the current market value of the option contract purchased (written). When an instrument is purchased or sold through an exercise of an option contract, the related premium paid (or received) is added to (or deducted from) the basis of the instrument acquired or deducted from (or added to) the proceeds of the instrument sold. When an option contract expires or the Fund enters into a closing transaction, the Fund realizes a gain or (loss) on the option contract to the extent of the premium received or paid or gain or (loss) to the extent the cost of the closing transaction exceeds the premium received or paid. In purchasing and writing option contracts, the Fund bears the risk of an unfavorable change in the value of the underlying instrument or the risk that the Fund may not be able to enter into a closing transaction due to an illiquid market. Exercise of a written option contract could result in the Fund purchasing or selling a security when the Fund otherwise would not, or at a price different from the current market value.

The Fund may purchase and write options on swaps ("swaption contract") primarily to preserve a return or spread on a particular investment or portion of the Fund's holdings, as a duration management technique or to protect against an increase in the price of securities it anticipates purchasing at a later date. The purchaser and writer of a swaption contract is buying or granting the right to enter into a previously agreed upon interest rate or credit default swap agreement (interest rate risk and/or credit risk) at any time before the expiration of the option.

The maximum financial exposure for swaption and written put options is limited to the number of contracts written and the related strike prices (assuming that the spot rate of underlying currency is zero). As of December 31, 2024, the Fund has a maximum financial exposure of $320,165,344 relating to swaption and written put option contracts. These swaption and written put option contracts have expirations of about five months as of December 31, 2024. The maximum financial exposure of swaption and written put options contracts can be reduced by the Fund's investment in purchased put options, the strike value of which is $320,958,080 as of December 31, 2024. The fair value of purchased put option contracts as of December 31, 2024 is $602,253.

Swap Contracts: Swap contracts are entered into to manage exposure to issuers, markets and securities. Such contracts are agreements between the Fund and a counterparty to make periodic net payments on a specified notional amount or a net payment upon termination. Swap contracts are privately negotiated in the OTC market and may be entered into as a bilateral contract ("OTC swap contracts") or centrally cleared ("centrally cleared swap contracts"). Swap contracts are marked-to-market and changes

in value are recorded as unrealized appreciation (depreciation).

For OTC swap contracts, any upfront premiums paid are recorded as assets and any upfront fees received are recorded as liabilities and are shown as swap contracts premiums paid and swap contracts premiums received, respectively, in the Statement of Assets and Liabilities and amortized over the term of the OTC swap contracts. The fluctuation in market value is recorded as unrealized appreciation (depreciation) on swap contracts in the Statement of Assets and Liabilities. Payments received or made by the Fund for OTC swap contracts are recorded in the Statement of Operations as realized gains or losses, respectively. When an OTC swap contract is terminated, the Fund will record a realized gain or (loss) equal to the difference between the proceeds from (or cost of) the closing transaction and the Fund's basis in the contract, if any. Generally, the basis of the contracts is the premium received or paid.

In a centrally cleared swap contract, immediately following execution of the swap contract, the swap contract is novated to a central counterparty (the "CCP") and the Fund faces the CCP through a broker. Upon entering into a centrally cleared swap contract, the Fund may be required to deposit initial margin with the broker in the form of cash or securities in an amount that varies depending on the size and risk profile of the particular swap contract. Amounts pledged, which are considered restricted cash, are included in cash pledged for centrally cleared swap contracts in the Statement of Assets and Liabilities. The change in valuation of centrally cleared swap contract is recorded as a receivable or payable for variation margin in the Statement of Assets and Liabilities until the centrally cleared swap contract is terminated at which time a realized gain or (loss) is recorded.

Swap contract transactions involve, to varying degrees, elements of interest rate, credit and market risk in excess of the amounts recognized in the Statement of Assets and Liabilities. Such risks involve the possibility that there will be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of the contractual terms in the agreements, and that there may be unfavorable changes in interest rates and/or market values associated with these transactions.

Credit Default Swap Contracts: Credit default swap contracts are entered into to manage exposure to the market or certain sectors of the market, to reduce risk exposure to defaults of corporate and/or sovereign issuers or to create exposure to corporate and/or sovereign issuers to which the Fund is not otherwise exposed (credit risk). The Fund enters into credit default swap contracts to provide a measure of protection against the default of an issuer (as buyer of protection) and/or gain credit exposure to an issuer to which it is not otherwise exposed (as seller of protection). The Fund may either buy or sell (write) credit default swap contracts on single-name issuers (corporate or sovereign), a combination or basket of single-name issuers or traded indexes. Credit default swap contracts on single-name issuers are agreements in which the protection buyer pays fixed periodic payments to the protection seller in consideration for a guarantee from the seller to make a specific payment should a negative credit event take place (e.g., bankruptcy, failure to pay, obligation accelerators, repudiation, moratorium or restructuring). Credit default swap contracts on traded indexes are agreements in which the protection buyer pays fixed periodic payments to the protection seller in consideration for a guarantee from the seller to make a specific payment should a write-down, principal or interest shortfall or default of all or individual underlying securities included in the index occurs. As a buyer, if an underlying credit event occurs, the Fund will either receive from the seller an amount equal to the notional amount of the swap contract and deliver the referenced security or underlying securities comprising of an index or receive a net settlement of cash equal to the notional amount of the swap contract less the recovery value of the security or underlying securities comprising of an index. As a seller (writer), if an underlying credit event occurs, the Fund will either pay the buyer an amount equal to the notional amount of the swap contract and take delivery of the referenced security or underlying securities comprising of an index or pay a net settlement of cash equal to the notional amount of the swap contract less the recovery value of the security or underlying securities comprising of an index.

The following table summarizes the Fund's exposure to credit default swaps as of December 31, 2024 where the Fund is acting as a seller or guarantor:

Reference Debt Obligation	*Expiration Dates*	*Credit Rating Range*	*Notional Sold[(a)]*	*Fair Value*	*Potential Recovery/Purchased Credit Protection*
Index Credit Default Swap Contracts:					
High yield debt	12/21/29	BB- - B+	$ 150,675,322	$ 11,983,026	$ —
Investment grade debt	12/21/29	BBB- - BBB+	1,525,138,234	20,780,671	—
			$ 1,675,813,556	$ 32,763,697	$ —

[(a)] The maximum potential amount the Fund may be required to pay should a negative credit event take place as defined under the terms of the agreement.

Interest Rate Swap Contracts: Interest rate swaps contracts are entered into to gain or reduce exposure to interest rates or to manage duration, the yield curve or interest rate risk by economically hedging the value of the fixed rate bonds which may decrease when interest rates rise (interest rate risk). Interest rate swap contracts are agreements in which one party pays a stream of interest payments, either fixed or floating rate, in exchange for another party's stream of interest payments, either fixed or floating rate, on the same notional amount for a specified period of time. Interest rate caps and floors, which are types of interest rate swap contracts, are agreements in which one party agrees to make payments to the other party to the extent that interest rates rise above a specified rate cap or fall below a specified rate floor in return for a premium. In more complex swap contracts, the notional principal amount may decline (or amortize) over time.

Total Return Swap Contracts: Total return swap contracts are entered into to gain exposure to a security or market without owning such security or investing directly in such market or to exchange the risk/return of one market (e.g., fixed-income) with another market (e.g., equity or commodity prices) (equity risk, commodity price risk and/or interest rate risk). Total return swap contracts are agreements in which there is an exchange of cash flows whereby one party commits to make payments based on the total return (e.g., coupons plus capital gains/losses and/or dividends) of an underlying instrument in exchange for fixed or floating rate interest payments. To the extent the total return of the instrument or index underlying the transaction exceeds or falls short of the offsetting interest rate obligation, the Fund will receive a payment from or make a payment to the counterparty.

Master Netting Arrangements: In order to better define contractual rights and to secure rights that will help the Fund mitigate its counterparty risk, the Fund may enter into an International Swaps and Derivatives Association, Inc. Master Agreement ("ISDA Master Agreement" or an "MNA") or a similar agreement with its derivative contract

counterparties. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs certain OTC derivatives and typically contains, among other things, collateral posting terms and netting provisions in the event of a default and/or termination event. Under an ISDA Master Agreement, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or receivables with collateral held and/or posted to create one single net payment.

The provisions of the ISDA Master Agreement typically permit a single net payment in the event of default including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency or other events. In addition, certain ISDA Master Agreements allow counterparties to OTC derivatives to terminate derivative contracts prior to maturity in the event the Fund's net assets decline by a stated percentage or the Fund fails to meet the terms of its ISDA Master Agreements, which would cause the Fund to accelerate payment of any net liability owed to the counterparty. To the extent amounts due to the Fund from its counterparties are not fully collateralized, contractually or otherwise, the Fund bears the risk of loss from counterparty non-performance. The Fund attempts to mitigate counterparty risk by only entering into agreements with counterparties that it believes have the financial resources to honor their obligations and by monitoring the financial stability of those counterparties.

Collateral Requirements: For derivatives traded under an ISDA Master Agreement, the collateral requirements are typically calculated by netting the mark-to-market amount for each transaction under such agreement and comparing that amount to the value of any collateral currently pledged by the Fund and the counterparty. A party to an ISDA Master Agreement may also require additional collateral from the other party to the ISDA Master Agreement should the other party fail to secure a certain credit rating on certain of its debt obligations.

Cash collateral that has been pledged to cover obligations of the Fund and cash collateral received from the counterparty, if any, is reported separately in the Statement of Assets and Liabilities as cash pledged as collateral and cash received as collateral, respectively. Non-cash collateral pledged by the Fund, if any, is noted in the Condensed Schedule of Investments. Generally, the amount of collateral due from or to a counterparty is subject to a certain minimum transfer amount threshold before a transfer is required, which is determined at the close of business of the Fund. Any additional required collateral may be delivered to/pledged by the Fund on the next business day. Pursuant to the terms of an MNA, the Fund and the counterparties may not be permitted to sell, re-pledge or use cash and non-cash collateral it receives. The Fund generally agrees not to use non-cash collateral that it receives but may, absent default or certain other circumstances defined in the underlying ISDA Master Agreement, be permitted to use cash collateral received. In such cases, interest may be paid pursuant to the collateral arrangement with the counterparty. To the extent amounts due to the Fund from its counterparties are not fully collateralized, contractually or otherwise, the Fund bears the risk of loss from counterparty non-performance. Likewise, to the extent the Fund has delivered collateral to a counterparty and stands ready to perform under the terms of its agreement with such counterparty, it bears the risk of loss from a counterparty in the amount of the value of the collateral in the event the counterparty fails to return such collateral. Based on the terms of agreements, collateral may not be required for all derivative contracts.

For financial reporting purposes, the Fund does not offset derivative assets and derivative liabilities that are subject to netting arrangements in the Statement of Assets and Liabilities.

6. RELATED PARTY TRANSACTIONS

Management Fees: The Fund has entered into an investment management agreement with the Investment Manager to provide investment management services to the Fund. Under this agreement, the Fund is charged a fixed monthly management fee which is paid monthly in arrears in respect of each series of class shares. The management fee is calculated based on NAV of each series of class shares as of the close of business on the last Business Day (as defined in Note 7) of each month (after deducting expenses).

Type of Shares	*Fee Terms*
Class A	A tiered annual fee the sum of: (i) 0.50% of the NAV of each series for that portion of the Fund investment amount equal to or less than $100 million, (ii) 0.45% of the NAV of each series for that portion of the Fund investment amount over $100 million but less than or equal to $500 million, and (iii) 0.40% of the NAV of each series for that portion of the Fund investment amount over $500 million.
Class AA	An annual fee of 0.38%.
Class B	Not subject to any management fee.
Class C	Not subject to any management fee.
Class D	Not subject to any management fee.
Class E	A tiered annual fee the sum of: (i) 0.30% of the NAV of each series for that portion of the Fund investment amount equal to or less than $1 billion, (ii) 0.25% of the NAV of each series for that portion of the Fund investment amount over $1 billion but less than or equal to $2 billion, and (iii) 0.22% of the NAV of each series for that portion of the Fund investment amount over $2 billion.
Class F	A tiered annual fee the sum of: (i) 0.42% of the NAV of each series for that portion of the Fund investment amount equal to or less than $200 million and (ii) 0.35% of the NAV of each series for that portion of the Fund investment amount over $200 million.

The management fee is calculated based on the NAV of each shareholder's series of shares in U.S. dollars, and is paid in U.S. dollars. If, as the result of an additional subscription, the Fund Investment Amount of a holder of Class A-USD, A-JPY, A-CAD, C-USD, D-USD, E-USD, F-USD and F-CAD shares, as applicable, exceeds the applicable Fund Investment Amount thresholds, such shareholder's management fee is adjusted at such time as the additional subscription becomes effective (unless otherwise agreed by the Directors in consultation with the Investment Manager), and is subject to the applicable management fee until the month during which the Fund Investment Amount falls below the applicable Fund Investment Amount thresholds described above. If, as the result of a redemption, the Fund Investment Amount of a holder of Class A-USD, A-JPY, A-CAD, C-USD, D-USD, E-USD, F-USD, and F-CAD shares, as applicable, falls below the applicable Fund Investment Amount thresholds, such shareholder's management fee is adjusted at such time (unless otherwise agreed by the Directors in consultation with the Investment Manager) into the applicable management fee until the month during which the Fund Investment Amount equals or exceeds the applicable Fund Investment Amount thresholds. A shareholder's Fund Investment Amount is the monthly calculated NAV per share multiplied by the number of Class A-USD, A-JPY, A-CAD, C-USD, D-USD, E-USD, F-USD, and F-CAD shares, as applicable, held by such shareholder. The Investment Manager may elect to reduce, waive or calculate differently the management fee with respect to certain shareholders. For the year ended December 31, 2024, the Fund incurred management fees totaling $3,262,928, of which $815,800 was payable as of December 31, 2024.

Board of Directors: The activities of the Fund are overseen by its Directors. As of December 31, 2024 the Fund's Directors are Noelle L'Heureux, Jennifer Collins (independent), Ian Pilgrim (independent) and W. William Woods (independent).

7. SHARE CAPITAL

The Fund has an authorized capital of U.S. $50,000 divided into 50 million participating shares with a par value of $0.001 per share, which shares may be issued as shares of any class. The Management Shares are voting shares and have been issued to MaplesFS Limited as trustee of BlackRock Offshore Funds STAR Trust.

Management Shares do not participate in the profits of the Fund. The Fund is offering Class A-USD, A-GBP, A-AUD, A-EUR, A-CAD, A-JPY, B-USD, B-GBP, B-AUD, B-EUR, B-CAD and B-JPY shares to investors. All classes of shares beginning with "A-" are subject to the management fee and all classes of shares beginning with "B-" are not subject to the management fee. The Fund is authorized to issue the shares in one or more different series or classes, as determined from time to time by the Directors in consultation with the Investment Manager, which may differ in terms of, among other things, the fees charged, functional currency, voting rights, redemption rights and minimum and additional subscription amounts. The Directors have also created Class AA-USD shares, Class BB-USD shares, Class C-USD shares, Class D-USD shares, Class E-USD shares, and Class F-USD shares. The Class AA-USD shares, Class BB-USD shares, Class D-USD shares, Class E-USD shares and Class F-USD shares have the rights, privileges and obligations identical to those of Class A-USD shares, except that Class AA-USD shares, Class BB-USD shares, Class E-USD shares, and Class F-USD shares are subject to different management fees. The Class C-USD shares have rights, privileges and obligations identical to those of Class B-USD, except that Class C-USD shares have voting rights. No Class A-GBP, A-AUD, A-EUR, BB-USD, B-GBP, B-AUD, B-EUR or B-JPY shares were issued or outstanding as of December 31, 2024.

Shares are offered from time to time in the discretion of the Directors, in consultation with the Investment Manager, subject to any restrictions under applicable law. Generally, the Fund accepts subscriptions for shares as of the close of business on the last day of any month (each, a "Dealing Day") on which banks are open for business in New York, New York (a "Business Day") or such other Business Day as may be determined in the discretion of the Directors (in consultation with the Investment Manager). Subscription documents with respect to any subscription for any Dealing Day must be received by 4:00 p.m. New York time on the Business Day at least 3 Business Days prior to the applicable Dealing Day. If subscription documents are not received by 4:00 p.m. New York time on the Business Day at least 3 Business Days prior to the applicable Dealing Day and cleared funds are not received by 4:00 p.m. New York time on the Business Day at least 2 Business Days prior to the applicable Dealing Day, such amounts are held by the Fund until the following Dealing Day, subject to the right of the Directors to waive such timing requirements in their absolute discretion. Shares are initially offered at a purchase price of $1,000 per share, or the relevant amount set forth in the "Functional Currency Table" (as defined in the confidential memorandum for the Fund) and at their net asset value ("NAV") thereafter, subject to the minimum initial subscription. Class A-USD, A-GBP, A-AUD, A-EUR, A-CAD, A-JPY, E-USD, and F-USD shares are offered in series and each shareholder is issued its own series. Class B-USD, B-GBP, B- AUD, B-EUR, B-CAD, B-JPY, AA-USD, BB-USD, C-USD and D-USD shares are not issued in series. The minimum initial subscription for shares in the Fund is $5 million, or the relevant amount set forth in the Functional Currency Table. The minimum subscription for additional shares is $1 million, or the relevant amount set forth in the Functional Currency Table. The Directors may, in their sole discretion, change the amount of the required minimum subscriptions, provided that at no time will the minimum initial subscription be less than $100,000, or its foreign currency equivalent, or such other amount as may be specified under Cayman Islands act from time to time.

Generally, shareholders have the right to redeem all or any portion of their shares as of the last day of any calendar month or such other Business Day as may be determined in the discretion of the Directors (in consultation with the Investment Manager). Each date as of which a share may be redeemed is herein referred to as a "Redemption Date". Written requests for redemptions must be received by 4:00 p.m. New York time by the Investment Manager on the Business Day at least 3 Business Days prior to the applicable Redemption Date, which notice period may be waived or reduced by the Directors in their absolute discretion. Shareholders may redeem shares in $1 million minimums or the relevant amount set forth in the Functional Currency Table. Partial redemptions which would have the effect of reducing a shareholder's remaining investment to less than $10 million, or the relevant amount set forth in the Functional Currency Table, are not permitted, subject to the right of the Directors to waive these minimums in their absolute discretion. For any Redemption Date on which the Fund receives redemption requests totaling in the aggregate more than $1 billion, the Directors, in their sole discretion, may reduce all or a portion of such redemption requests in excess of such amount, and all redemption requests received in respect of such Redemption Date will be reduced pro rata based on the redeeming shareholders' pro rata share of the NAV of the Fund as of the immediately prior Redemption Date. Redemption of any amounts not redeemed pursuant to the prior sentence will require an additional redemption request and, for the avoidance of doubt, will not be given priority to any other redemption requests received for any subsequent Redemption Date. The Directors may reduce or increase such amounts in their sole discretion. The Fund did not defer any redemption requests in the foregoing manner during the year ended December 31, 2024. Shares of a particular series are redeemed at their NAV per share price net of any applicable fees and costs. Payment of redemption proceeds is generally made within 5 Business Days of the Redemption Date.

The following table details the capital share activity for the year ended December 31, 2024 and displays the NAV per share for each outstanding class and series of shares as of December 31, 2024:

Type of Shares	*Opening Balance*	*Shares Issued*	*Shares Redeemed*	*Closing Balance*	*Net Assets*	*NAV Per Share*
Class AA-USD						
Series 1[(a)]	141,091	—	(26,449)	114,642	$ 241,779,990	$ 2,109.00
Class A-CAD						
Series 4	1,500	—	(1,500)	—	CAD —	CAD —
Class A-JPY						
Series 9[(a)]	20,246	—	—	20,246	JPY 2,476,024,288	JPY 122,296.96
Series 23	9,912	—	(9,912)	—	—	—
Series 24	8,158	3,087	—	11,245	1,375,258,678	122,299.57
	38,316	3,087	(9,912)	31,491	3,851,282,966	

Type of Shares	Opening Balance	Shares Issued	Shares Redeemed	Closing Balance	Net Assets	NAV Per Share
Class C-USD						
Series 1[(a)]	210,479	6,996	(217,475)	—	$ —	$ —
Class E-USD						
Series 1[(a)]	212,699	—	—	212,699	$ 304,903,644	$ 1,433.50
Class F-USD						
Series 1[(a)]	4,732	—	(4,508)	224	$ 295,371	$ 1,318.62
Series 9	55,875	—	—	55,875	65,288,129	1,168.47
Series 10	15,000	—	—	15,000	17,527,057	1,168.47
Series 11	187,260	—	—	187,260	205,027,541	1,094.88
	262,867	—	(4,508)	258,359	288,138,098	

[(a)] Permanent series

The following table details the capital share activity for the year ended December 31, 2024 and displays the NAV per share for each outstanding class and series of shares as of December 31, 2024:

Type of Shares	Subscriptions	Redemptions
Class AA-USD	$ —	$ (55,000,000)
Class A-CAD	—	(1,005,480)
Class A-JPY	2,796,420	(5,979,479)
Class C-USD	10,492,081	(335,606,443)
Class F-USD	—	(6,000,000)
	$ 13,288,501	$ (403,591,402)

8. PRINCIPAL RISKS

Commodity Risk: The Fund invests in commodity related investments. Events adversely impacting related commodities markets may have an adverse effect on the value of the Fund's portfolio. To the extent that the Fund invests a substantial portion of its assets in commodity related investments, the Fund may be more sensitive to adverse economic conditions impacting the commodities markets. Price movements for commodity interests are influenced by, among other things: changing supply and demand relationships; weather; agricultural, trade, fiscal, and monetary policies of governments; political and economic events and policies; changes in national and international interest rates and rates of inflation; currency devaluations and re-evaluations; and emotions of the marketplace. Additionally, the commodity markets are subject to temporary distortions or other disruptions due to various factors, including the lack of liquidity in the markets, the participation of speculators and government regulation and intervention. The risk of loss in trading commodities can be substantial. If the market moves against its position, the Fund may be called upon by its broker to deposit a substantial amount of additional margin, on short notice, in order to maintain its position. If it does not provide the requested amounts within the prescribed time, its position may be liquidated at a loss, and it will be liable for any resulting deficit in its account.

Concentration Risk: The Fund is subject to concentration risk by investing a significant portion of its assets in certain types of investments, which may include obligations of sovereign governments and other entities, issuers located in a particular country or geographic area, public and private issuers located in or significantly exposed to developing countries or issuers engaged in a particular industry. Positions taken and commitments made by the Fund often involve substantial amounts and significant exposure to individual issuers and businesses, including non-investment grade issuers. As a result, the investment performance of the Fund may be substantially adversely affected by the unfavorable performance of certain types of investments, which may adversely affect the value of its net assets.

Certain shareholders may own a substantial amount of fund shares and/or hold their fund investments for a limited period of time. Large redemptions by these shareholders may force the Fund to sell investments to satisfy redemption requests, which may negatively impact the fund's NAV and/or accelerate the realization of taxable income/gain, cause the Fund to make additional taxable distributions to shareholders and possibly wind up its operations.

The Fund invests a significant portion of its assets in investments of issuers located in the U.S. A decrease in imports or exports, changes in trade regulations, inflation and/or an economic recession in the U.S. may have a material adverse effect on the U.S. economy. Proposed and adopted policy and legislative changes in the U.S. may also have a significant effect on U.S. markets generally, as well as on the value of certain investments. Governmental agencies project that the U.S. will continue to maintain elevated public debt levels for the foreseeable future which may constrain future economic growth. Circumstances could arise that could prevent the timely payment of interest or principal on U.S. government debt, such as reaching the legislative "debt ceiling". Such non-payment would result in substantial negative consequences for the U.S. economy and the global financial system. If U.S. relations with certain countries deteriorate, it could adversely affect issuers that rely on the U.S. for trade. The U.S. has also experienced increased internal unrest and discord. If these trends were to continue, they may have an adverse impact on the U.S. economy and the issuers in which the Fund invests.

Counterparty Credit Risk: Counterparty credit risk is the risk of losses due to the failure of a counterparty to perform according to the terms of a contract. Many of the markets in which the Fund effects its transactions are not publicly traded. The participants in such markets are typically not subject to credit evaluation and regulatory oversight as are members of "exchange based" markets. This exposes the Fund to the risk that a counterparty may fail to settle open transactions or be unable to perform on its commitments.

For OTC option contracts purchased, the Fund bears the risk of loss of the amount of the premiums paid plus the positive change in market values net of any collateral held by the Fund should the counterparty fail to perform under the contracts. Option contracts written by the Fund do not typically give rise to counterparty credit risk, as option

contracts written generally obligate the Fund, and not the counterparty, to perform. The Fund may be exposed to counterparty credit risk with respect to options written to the extent the Fund deposits collateral with its counterparty to a written option.

With exchange-traded purchased option contracts and futures contracts and centrally cleared swap contracts, there is less counterparty credit risk to the Fund since the exchange or clearinghouse, as counterparty to such instruments, guarantees against a possible default. The clearinghouse stands between the buyer and the seller of the contract; therefore, the credit risk is limited to failure of the clearinghouse. While offset rights may exist under applicable law, the Fund does not have a contractual right of offset against a clearing broker or clearinghouse in the event of a default (including the bankruptcy or insolvency) of the clearing broker or clearinghouse. Additionally, counterparty credit risk exists in exchange-traded futures contracts and centrally cleared swap contracts with respect to initial and variation margin that is held in a clearing broker's customer accounts. While clearing brokers are required to segregate customer margin from their own assets, in the event that a clearing broker becomes insolvent or goes into bankruptcy and at that time there is a shortfall in the aggregate amount of margin held by the clearing broker for all its clients, typically the shortfall would be allocated on a pro rata basis across all the clearing broker's customers, potentially resulting in losses to the Fund.

The Fund manages counterparty credit risk by entering into transactions only with counterparties that it believes have the financial resources to honor their obligations and by monitoring the financial stability of those counterparties.

Currency Risk: The Fund may invest in financial instruments and may enter into transactions denominated in currencies other than its functional currency. Consequently, the Fund may be exposed to risks that the exchange rate of its currency relative to other foreign currencies may change in a manner that has an adverse effect on the value of that portion of the Fund's assets or liabilities denominated in currencies other than the functional currency. The Fund may enter into forward foreign currency exchange contracts to manage the risk associated with foreign currency exchange fluctuations. The use of forward foreign currency exchange contracts involves the risk that the value of a foreign currency rate decreases due to movements in the value of the referenced foreign currencies.

Indemnifications: In the normal course of business, the Fund enters into contracts that contain a variety of representations that provide general indemnification. The Fund's maximum exposure under these arrangements is unknown because it involves future potential claims that may be made against the Fund, which cannot be predicted with any certainty. However, based on past experience, the Fund expects the risk of material loss therefrom to be remote.

Interest Rate Risk: The Fund may invest a significant portion of its assets in fixed-income securities and/or use derivatives tied to the fixed-income markets. Changes in the market interest rates or economic condition may affect the value and/or liquidity of such investments. Interest rate risk is the risk that prices of bonds, debt securities and other fixed-income securities will increase as interest rates fall and decrease as interest rates rise. The Fund may be subject to a greater risk of rising interest rates during a period of historically low interest rates. Changing interest rates may have unpredictable effects on markets, may result in heightened market volatility, and could negatively impact the Fund's performance.

Leverage Risk: Various forms of leverage are used in the investment strategy of the Fund. While leverage presents opportunities for increasing the total return on investments, it has the effect of potentially increasing losses as well. Accordingly, any event which adversely affects the value of an investment could be magnified to the extent leverage is utilized. The cumulative effect of the use of leverage with respect to any investments in a market that moves adversely to such investments could result in a substantial loss that would be greater than if the investment were not leveraged.

Market Risk: In the normal course of its business, the Fund may invest in securities and/or other instruments and may enter into transactions where risks exist due to fluctuations in the market (market risk). The value of investments held by the Fund may decline in response to certain events, including those directly involving the issuers whose investments are owned by the Fund, whether caused by factors specific to an individual investment, its issuer or any factor affecting investments traded in the market; conditions affecting the general economy; the overall market as well as local, regional or global political and/or social instability; regulation, taxation or international tax treaties between various countries; or currency, interest rate and price fluctuations. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other public health issues, recessions, or other events could have a significant impact on the Fund and its investments. Such events are beyond the Fund's control, and the likelihood that they may occur cannot be predicted.

The Fund may invest in derivative financial instruments that involve varying degrees of off-balance sheet market risk, and changes in the market values of the financial instruments underlying such derivative financial instruments frequently result in changes in the Fund's unrealized appreciation (depreciation) on such derivative financial instruments as reflected in the Statement of Operations. Off-balance sheet market risk exists when the maximum potential loss on a particular financial instrument is greater than the carrying value of such financial instrument.

Non-U.S. Investments: Investments outside the U.S. or denominated in non-U.S. currencies pose currency exchange risks (including blockage, devaluation and non-exchangeability), as well as a range of other potential risks, which could include, depending on the country involved, expropriation, confiscatory taxation, political or social instability, illiquidity, price volatility and market manipulation. In addition, less information may be available regarding non-U.S. issuers and non-U.S. companies may not be subject to accounting, auditing and financial reporting standards and requirements comparable to or as uniform as those of U.S. companies following U.S. GAAP or a similar basis of accounting. Transaction costs of investing outside the U.S. are generally higher than in the U.S. There is generally less government supervision and regulation of exchanges, brokers and issuers than there is in the U.S. The Fund might have greater difficulty taking appropriate legal action in non-U.S. courts. Non-U.S. markets also have different clearance and settlement procedures, which in some markets have at times failed to keep pace with the volume of transactions; thereby creating substantial delays and settlement failures that could adversely affect the Fund's performance.

Prepayment Risk: The Fund may be exposed to prepayment risk, which is the risk that borrowers may exercise their option to prepay principal earlier than scheduled during periods of declining interest rates, which would force the Fund to reinvest in lower yielding securities.

Price Risk: Price risk is the risk that the value of an investment will fluctuate as a result of changes in market prices, whether caused by factors specific to an individual investment, its issuer or any factor affecting investments traded in the market. As the Fund's investments are carried at fair value with fair value changes recognized in the Statement of Operations, all changes in market conditions will directly affect net assets. A derivative contract may suffer a mark-to-market loss if the value of the contract

decreases due to an unfavorable change in the market rates or values of the underlying instrument.

9. SUBSEQUENT EVENTS

Management has evaluated the impact of all subsequent events on the Fund's financial statements through March 10, 2025, the date these financial statements were available to be issued, and has determined that there were no subsequent events requiring adjustment to or disclosure in these financial statements.

Market Advantage, Ltd.
FEIN: 98-0655535

Schedule H. Line 4i - Schedule of Assets (Acquired and/or Disposed of Within Year)

CUSIP Number	Security Name	Trade Date	Shares/Par Value	Base Original Identified Cost	Base Current ID Cost Amount	Base Net Proceed Amount	Base Currency Long Term Gain/Loss	Base Currency Short Term Gain/Loss	Base Short Term Gain/Loss Amount	Base Long Term Gain/Loss Amount
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/2/2024	14.4	18	18	18	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/2/2024	318641.4	397,924	396,102	352,307	-	-	46,137	(89,933)
'9128286L9	TSY INFL IX N/B 07/25 0.375	1/2/2024	500.32	500	500	500	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/1/2024	0.12	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/2/2024	0.49	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/1/2024	131.35	131	131	131	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/2/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/1/2024	121.04	121	121	121	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/2/2024	423.64	424	424	424	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/1/2024	45.63	46	46	46	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/2/2024	365.04	365	365	365	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/1/2024	107.02	107	107	107	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/2/2024	374.57	375	375	375	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/1/2024	44.32	44	44	44	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/2/2024	7.7	8	8	8	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/2/2024	113602.5	112,075	112,174	107,075	(5,100)	-	-	-
'B3SSHYI1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	1/2/2024	390000	412,890	395,884	402,601	25,356	(18,638)	-	-
'AC0110FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/2/2024	8.4	11	11	11	-	-	-	-
'AC0110FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/2/2024	192224.4	248,897	248,279	195,178	-	-	16,321	(69,423)
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/2/2024	354.56	355	355	355	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	1/1/2024	103.3	103	103	103	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	1/2/2024	413.2	413	413	413	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	1/1/2024	48.1	48	48	48	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	1/2/2024	384.8	385	385	385	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/1/2024	0.02	0	0	0	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/2/2024	0.21	0	0	0	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/1/2024	40.51	41	41	41	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/2/2024	324.08	324	324	324	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/1/2024	124.28	137	137	137	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/2/2024	745.65	824	824	824	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/2/2024	2350225.8	2,414,953	2,414,953	2,414,953	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/2/2024	178854	193,601	193,601	193,601	-	-	-	-
'31790BII4	UNITED KINGDOM I/L GILT BONDS REGS 01/35 2	1/2/2024	70000	187,065	170,720	221,665	-	-	24,057	26,888
'B4RNSX01	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	1/2/2024	660000	683,785	603,951	669,653	85,465	(26,809)	(72)	7,118
'912810SG4	TSY INFL IX N/B 02/49 1	1/2/2024	4.8	5	5	5	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/2/2024	73351.8	95,577	94,066	58,564	-	-	-	(35,502)
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/2/2024	190503.3	197,843	197,843	197,843	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/2/2024	2.7	3	3	3	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/2/2024	39599.1	37,988	38,032	35,158	(2,874)	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/2/2024	7.7	8	8	8	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/2/2024	126256.9	112,863	114,568	111,875	-	-	-	(2,693)
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/1/2024	54.6	70	70	70	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/2/2024	39	50	50	50	-	-	-	-
'AC0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/1/2024	70.05	77	77	77	-	-	-	-
'AC0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/2/2024	98.07	108	108	108	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/1/2024	66.92	74	74	74	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/2/2024	384.79	425	425	425	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/1/2024	72.41	80	80	80	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/2/2024	416.37	460	460	460	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/1/2024	58.03	74	74	74	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/2/2024	49.74	63	63	63	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/1/2024	33.21	37	37	37	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/2/2024	254.64	281	281	281	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/1/2024	48.09	61	61	61	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/2/2024	34.35	44	44	44	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/1/2024	49.02	54	54	54	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/2/2024	57.19	63	63	63	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/1/2024	58.14	74	74	74	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/2/2024	43.61	56	56	56	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/1/2024	0.65	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/2/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/1/2024	67.84	86	86	86	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/2/2024	50.88	65	65	65	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/1/2024	70.15	77	77	77	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/2/2024	98.21	108	108	108	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/1/2024	73.6	94	94	94	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/2/2024	64.4	82	82	82	-	-	-	-
'AC0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/1/2024	92.72	118	118	118	-	-	-	-
'AC0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/2/2024	81.13	103	103	103	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/1/2024	69.84	89	89	89	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/2/2024	52.38	67	67	67	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/1/2024	91.68	117	117	117	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/2/2024	80.22	102	102	102	-	-	-	-
'AC04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/1/2024	1.01	1	1	1	-	-	-	-
'AC04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/2/2024	6.09	7	7	7	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/1/2024	50.88	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/2/2024	203.52	204	204	204	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/1/2024	47.9	48	48	48	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/2/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/1/2024	19.97	20	20	20	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/2/2024	139.79	140	140	140	-	-	-	-
'AC08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/1/2024	34.11	38	38	38	-	-	-	-
'AC08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/2/2024	261.51	289	289	289	-	-	-	-
'AC0986LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/1/2024	101.44	112	112	112	-	-	-	-
'AC0986LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/2/2024	583.28	644	644	644	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/1/2024	39.36	43	43	43	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/2/2024	288.64	319	319	319	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/1/2024	32.04	35	35	35	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/2/2024	234.96	260	260	260	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/1/2024	38.85	43	43	43	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/2/2024	284.9	315	315	315	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/1/2024	36.75	41	41	41	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/2/2024	269.5	298	298	298	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/1/2024	45.82	46	46	46	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/2/2024	137.46	137	137	137	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/1/2024	32.93	33	33	33	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/2/2024	263.44	263	263	263	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/1/2024	115.3	115	115	115	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/2/2024	403.55	404	404	404	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/1/2024	40.62	41	41	41	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/2/2024	324.95	325	325	325	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/1/2024	62.32	62	62	62	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/2/2024	498.56	499	499	499	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/1/2024	56.91	57	57	57	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/2/2024	455.28	455	455	455	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/1/2024	38.08	49	49	49	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/2/2024	32.64	42	42	42	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/1/2024	13.08	14	14	14	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/2/2024	100.28	111	111	111	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/1/2024	66.29	85	85	85	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/2/2024	56.82	72	72	72	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/1/2024	78.54	100	100	100	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/2/2024	67.32	86	86	86	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/1/2024	62.23	79	79	79	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/1/2024	65.96	73	73	73	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/2/2024	362.78	401	401	401	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/1/2024	19.15	21	21	21	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/2/2024	22.98	25	25	25	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/1/2024	9.3	10	10	10	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/2/2024	62	68	68	68	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/1/2024	21.18	23	23	23	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/2/2024	148.26	164	164	164	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/1/2024	27	30	30	30	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/2/2024	189	209	209	209	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/1/2024	58.73	75	75	75	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/2/2024	58.73	75	75	75	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/1/2024	104.02	104	104	104	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/2/2024	364.07	364	364	364	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/2/2024	53.34	68	68	68	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/1/2024	65.6	84	84	84	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/2/2024	52.48	67	67	67	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/1/2024	50.94	65	65	65	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/2/2024	40.75	52	52	52	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/1/2024	62.2	69	69	69	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/2/2024	404.3	447	447	447	-	-	-	-
'B128DHI8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/1/2024	90.5	115	115	115	-	-	-	-
'B128DHI8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/2/2024	72.4	92	92	92	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/1/2024	59.5	66	66	66	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/2/2024	68	75	75	75	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/1/2024	79.7	88	88	88	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/1/2024	43.6	56	56	56	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/2/2024	32.7	42	42	42	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/1/2024	54.88	70	70	70	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/2/2024	47.04	60	60	60	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/1/2024	45.78	58	58	58	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/2/2024	45.78	58	58	58	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/1/2024	34.8	44	44	44	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/2/2024	23.2	30	30	30	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/1/2024	24.35	31	31	31	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/2/2024	24.35	31	31	31	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/1/2024	98.58	99	99	99	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/2/2024	345.03	345	345	345	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/2/2024	462.26	511	511	511	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/1/2024	69.84	89	89	89	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/2/2024	62.08	79	79	79	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/1/2024	88.47	113	113	113	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/2/2024	68.81	88	88	88	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/1/2024	99.45	127	127	127	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/2/2024	77.35	99	99	99	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/1/2024	78.12	100	100	100	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/2/2024	69.44	89	89	89	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/1/2024	77.58	99	99	99	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/2/2024	14.4	18	18	18	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/2/2024	314046	392,374	392,339	387,380	(9,993)	5,034	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/2/2024	1	1	1	1	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/2/2024	24505	34,877	34,768	23,739	-	-	997	(12,026)
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/4/2024	43.02	47	47	47	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/4/2024	50.88	64	64	64	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/4/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/4/2024	50.88	64	64	64	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/4/2024	32.64	41	41	41	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/4/2024	100.28	109	109	109	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/4/2024	56.82	72	72	72	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/4/2024	56.1	71	71	71	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/4/2024	44.45	56	56	56	-	-	-	-

'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/4/2024	52.48	66	66	66	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/4/2024	40.75	51	51	51	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/4/2024	391.3	427	427	427	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/2/2024	324.02	324	324	324	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/1/2024	66.66	67	67	67	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/2/2024	266.64	267	267	267	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/1/2024	13.34	13	13	13	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/2/2024	73.37	73	73	73	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/1/2024	85.23	85	85	85	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/2/2024	284.1	284	284	284	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/1/2024	59.72	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/2/2024	298.6	299	299	299	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/1/2024	32.62	33	33	33	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/2/2024	163.1	163	163	163	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/4/2024	81.45	103	103	103	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/4/2024	68	74	74	74	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/4/2024	446.32	487	487	487	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/4/2024	62.08	78	78	78	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/4/2024	68.81	87	87	87	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/4/2024	64.75	82	82	82	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/4/2024	69.44	88	88	88	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/4/2024	47.74	60	60	60	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/4/2024	65.38	83	83	83	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/4/2024	0.05	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/4/2024	0.14	0	0	0	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/5/2024	261.51	287	287	287	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/1/2024	50.63	51	51	51	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/2/2024	227.79	228	228	228	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/1/2024	30.36	30	30	30	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/2/2024	136.62	137	137	137	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/1/2024	42.95	43	43	43	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/2/2024	193.3	193	193	193	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/1/2024	51.6	52	52	52	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/2/2024	232.2	232	232	232	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/1/2024	47.08	47	47	47	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/2/2024	211.86	212	212	212	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/1/2024	31.08	31	31	31	-	-	-	-
'9128CCD66	TSY INFL IX N/B 01/32 0.125	1/3/2024	364.07	364	364	364	-	-	-	-
'9128CCEJ6	TSY INFL IX N/B 04/27 0.125	1/3/2024	345.03	345	345	345	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/3/2024	346.43	346	346	346	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/3/2024	285.18	285	285	285	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/5/2024	583.28	639	639	639	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/5/2024	288.64	316	316	316	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/5/2024	234.96	257	257	257	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/5/2024	284.9	312	312	312	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/5/2024	281.75	309	309	309	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/5/2024	395.78	434	434	434	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/5/2024	22.98	25	25	25	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/5/2024	58.9	65	65	65	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/5/2024	155.32	170	170	170	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/5/2024	198	217	217	217	-	-	-	-
'BD9BCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/5/2024	50.34	64	64	64	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/5/2024	32.7	42	42	42	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/2/2024	279.72	280	280	280	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/1/2024	65.22	65	65	65	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/2/2024	260.87	261	261	261	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/1/2024	51.82	52	52	52	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/2/2024	207.28	207	207	207	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/1/2024	41.5	42	42	42	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/2/2024	166	166	166	166	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/1/2024	19.07	19	19	19	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/2/2024	171.67	172	172	172	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/1/2024	38.04	38	38	38	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/2/2024	152.16	152	152	152	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/3/2024	445.2	445	445	445	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/3/2024	284.9	285	285	285	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/3/2024	348.18	348	348	348	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/3/2024	324.18	324	324	324	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	1/3/2024	388.8	389	389	389	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/3/2024	337.77	338	338	338	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/3/2024	84.06	92	92	92	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/3/2024	384.79	421	421	421	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/3/2024	349.02	349	349	349	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/3/2024	0.11	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/3/2024	562.86	563	563	563	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/5/2024	47.04	60	60	60	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/5/2024	45.78	58	58	58	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/5/2024	23.2	29	29	29	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/5/2024	24.35	31	31	31	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/5/2024	63.35	69	69	69	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/5/2024	14.6	19	19	19	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/5/2024	136.62	137	137	137	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/5/2024	214.77	215	215	215	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/5/2024	232.2	232	232	232	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/5/2024	211.86	212	212	212	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/5/2024	279.72	280	280	280	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/8/2024	445.2	445	445	445	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/6/2024	284.9	285	285	285	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/7/2024	23.2	30	30	30	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/8/2024	29	37	37	37	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/6/2024	19.48	25	25	25	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/7/2024	19.48	25	25	25	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/8/2024	24.35	31	31	31	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/6/2024	54.3	60	60	60	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/7/2024	63.35	70	70	70	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/8/2024	54.3	60	60	60	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/6/2024	14.6	19	19	19	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/7/2024	14.6	19	19	19	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/1/2024	19.31	19	19	19	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/2/2024	154.52	155	155	155	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/2/2024	4.9	6	6	6	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/2/2024	109249	133,984	133,998	111,351	(14,252)	1,538	1,955	(11,887)
'089326II5	UNITED KINGDOM I/L GILT BONDS REGS 07/30 4.125	1/2/2024	90000	329,800	270,983	396,693	-	-	41,608	84,102
'BDGM1W87	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	1/2/2024	240000	175,296	175,012	167,991	(275)	(4,260)	55	(2,541)
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/2/2024	13.5	15	15	15	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/2/2024	70940.5	84,958	83,957	91,437	-	-	8,874	(1,394)
'ACI06WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	1/2/2024	510000	490,602	481,376	479,467	19,986	(21,895)	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/3/2024	58.03	73	73	73	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/3/2024	416.37	456	456	456	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/3/2024	0.42	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/3/2024	525.41	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/3/2024	484.16	484	484	484	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/3/2024	365.04	365	365	365	-	-	-	-
'BNNGP5I02	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/3/2024	46.8	59	59	59	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/3/2024	41.22	52	52	52	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/3/2024	50.19	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/3/2024	43.61	55	55	55	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/3/2024	0.78	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/3/2024	50.88	64	64	64	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/3/2024	32.64	41	41	41	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/3/2024	95.92	105	105	105	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/5/2024	258.46	258	258	258	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/5/2024	233.19	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/5/2024	166	166	166	166	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/5/2024	152.59	153	153	153	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/5/2024	233.22	256	256	256	-	-	-	-
'BNNGP5I02	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/5/2024	46.8	59	59	59	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/5/2024	41.22	52	52	52	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/5/2024	50.19	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/5/2024	43.61	55	55	55	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/5/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/5/2024	76.26	97	97	97	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/5/2024	38.08	48	48	48	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/8/2024	17.52	22	22	22	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/6/2024	233.22	256	256	256	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/7/2024	223.08	245	245	245	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/8/2024	233.22	256	256	256	-	-	-	-
'BNNGP5I02	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/6/2024	39	50	50	50	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/7/2024	46.8	60	60	60	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/8/2024	39	50	50	50	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/6/2024	34.35	44	44	44	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/7/2024	41.22	53	53	53	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/8/2024	34.35	44	44	44	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/6/2024	43.02	47	47	47	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/7/2024	50.19	55	55	55	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	1/3/2024	428.08	428	428	428	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	1/3/2024	354.56	355	355	355	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	1/3/2024	413.2	413	413	413	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/3/2024	384.8	385	385	385	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	1/3/2024	0.2	0	0	0	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/3/2024	324.08	324	324	324	-	-	-	-
'983YNX82	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/3/2024	776.71	850	850	850	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/3/2024	243.56	267	267	267	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/3/2024	98.21	107	107	107	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/3/2024	56	71	71	71	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/3/2024	69.54	88	88	88	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/3/2024	66.29	84	84	84	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/3/2024	72.4	91	91	91	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/3/2024	76.5	84	84	84	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/3/2024	446.32	488	488	488	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/3/2024	62.08	78	78	78	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/3/2024	78.64	99	99	99	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/3/2024	74	93	93	93	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/3/2024	60.76	77	77	77	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/3/2024	54.56	69	69	69	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/3/2024	67.32	85	85	85	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/3/2024	53.34	67	67	67	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/3/2024	59.04	75	75	75	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/5/2024	100.28	110	110	110	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/5/2024	56.82	72	72	72	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/5/2024	67.32	85	85	85	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/5/2024	53.34	68	68	68	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/5/2024	152.16	152	152	152	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/5/2024	149.72	150	150	150	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/5/2024	203.52	204	204	204	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/5/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/5/2024	139.79	140	140	140	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/5/2024	160.37	160	160	160	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/5/2024	263.44	263	263	263	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/8/2024	43.02	47	47	47	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/6/2024	43.61	56	56	56	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/7/2024	50.87	65	65	65	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/8/2024	43.61	56	56	56	-	-	-	-

'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/6/2024	0.91	1	1	1	-	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/7/2024	0.91	1	1	1	-	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/8/2024	0.78	1	1	1	-	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/6/2024	58.68	75	75	75	-	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/7/2024	58.68	75	75	75	-	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/8/2024	58.68	75	75	75	-	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/6/2024	32.64	42	42	42	-	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/7/2024	32.64	42	42	42	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/3/2024	56.21	71	71	71	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/3/2024	80.22	101	101	101	-	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/3/2024	5.84	6	6	6	-	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/3/2024	261.51	286	286	286	-	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/3/2024	583.28	638	638	638	-	-	-	-	-	-
'ACI1N4669	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/3/2024	288.64	316	316	316	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/3/2024	224.28	245	245	245	-	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/3/2024	271.95	298	298	298	-	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/3/2024	281.75	308	308	308	-	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/3/2024	362.78	397	397	397	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/3/2024	22.98	25	25	25	-	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/3/2024	62	68	68	68	-	-	-	-	-	-
'ACI2369KP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/3/2024	155.32	170	170	170	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/3/2024	40.74	51	51	51	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/3/2024	406.35	445	445	445	-	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/3/2024	0.05	0	0	0	-	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/3/2024	1.89	1	1	1	-	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/3/2024	39.96	44	44	44	-	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/3/2024	299.1	299	299	299	-	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/3/2024	266.64	267	267	267	-	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/3/2024	80.04	80	80	80	-	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/3/2024	312.51	313	313	313	-	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/3/2024	328.46	328	328	328	-	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/3/2024	163.1	163	163	163	-	-	-	-	-	-
'B0CNHZ1I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/5/2024	52.48	67	67	67	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/5/2024	40.75	52	52	52	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/5/2024	391.3	429	429	429	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/5/2024	72.4	92	92	92	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/5/2024	76.5	84	84	84	-	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/5/2024	446.32	489	489	489	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/5/2024	54.32	69	69	69	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/5/2024	68.81	87	87	87	-	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/5/2024	244.44	244	244	244	-	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/5/2024	445.2	445	445	445	-	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/5/2024	244.2	244	244	244	-	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/5/2024	348.18	348	348	348	-	-	-	-	-	-
'91282KZ37	TSY INFL IX N/B 01/30 0.125	1/7/2024	374.57	375	375	375	-	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	1/8/2024	428.08	428	428	428	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/6/2024	354.56	355	355	355	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/7/2024	354.56	355	355	355	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/6/2024	67.32	86	86	86	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/7/2024	67.32	86	86	86	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/8/2024	56.1	72	72	72	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/6/2024	53.34	68	68	68	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/7/2024	53.34	68	68	68	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/8/2024	53.34	68	68	68	-	-	-	-	-	-
'B0CNHZ1I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/6/2024	59.04	75	75	75	-	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/3/2024	149.72	150	150	150	-	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/3/2024	178.08	178	178	178	-	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/3/2024	191.6	192	192	192	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/3/2024	139.79	140	140	140	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/3/2024	160.37	160	160	160	-	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/3/2024	263.44	263	263	263	-	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/3/2024	461.2	461	461	461	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/3/2024	324.94	325	325	325	-	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/3/2024	428.54	429	429	429	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/3/2024	376.67	377	377	377	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/2/2024	233745	267,963	267,658	250,116	-	-	32,391	(49,932)	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	1/3/2024	253.11	253	253	253	-	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/3/2024	151.8	152	152	152	-	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/3/2024	193.29	193	193	193	-	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/3/2024	232.2	232	232	232	-	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/3/2024	188.32	188	188	188	-	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/3/2024	279.72	280	280	280	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/3/2024	290.77	291	291	291	-	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/3/2024	233.18	233	233	233	-	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/3/2024	166	166	166	166	-	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/3/2024	152.59	153	153	153	-	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/3/2024	152.16	152	152	152	-	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/5/2024	163.8	164	164	164	-	-	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	1/5/2024	324.18	324	324	324	-	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	1/5/2024	388.8	389	389	389	-	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/5/2024	300.24	300	300	300	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/5/2024	310.24	310	310	310	-	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/5/2024	0.11	0	0	0	-	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	1/5/2024	500.32	500	500	500	-	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	1/5/2024	428.08	428	428	428	-	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 07/28 0.75	1/5/2024	525.41	525	525	525	-	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	1/5/2024	484.16	484	484	484	-	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	1/5/2024	365.04	365	365	365	-	-	-	-	-	-
'B0CNHZ1I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/7/2024	52.48	67	67	67	-	-	-	-	-	-
'B0CNHZ1I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/8/2024	59.04	75	75	75	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/6/2024	40.75	52	52	52	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/7/2024	40.75	52	52	52	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/8/2024	40.75	52	52	52	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/8/2024	354.56	355	355	355	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/6/2024	464.85	465	465	465	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/7/2024	413.2	413	413	413	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/8/2024	413.2	413	413	413	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	1/6/2024	384.8	385	385	385	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	1/7/2024	384.8	385	385	385	-	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/3/2024	198	217	217	217	-	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/3/2024	50.34	64	64	64	-	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/3/2024	32.7	41	41	41	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/3/2024	39.2	49	49	49	-	-	-	-	-	-
'BLH38Z8I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/3/2024	38.15	48	48	48	-	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/3/2024	29	37	37	37	-	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/3/2024	19.48	25	25	25	-	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/3/2024	63.35	69	69	69	-	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/3/2024	14.6	18	18	18	-	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/3/2024	233.22	255	255	255	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/3/2024	65.38	83	83	83	-	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/3/2024	0.05	0	0	0	-	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/3/2024	0.17	0	0	0	-	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/4/2024	406.21	406	406	406	-	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/4/2024	163.8	164	164	164	-	-	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	1/4/2024	288.16	288	288	288	-	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	1/4/2024	345.6	346	346	346	-	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/4/2024	300.24	300	300	300	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/4/2024	310.24	310	310	310	-	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/4/2024	0.09	0	0	0	-	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/4/2024	500.32	500	500	500	-	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	1/5/2024	428.08	428	428	428	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/5/2024	354.56	355	355	355	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/5/2024	413.2	413	413	413	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	1/5/2024	384.8	385	385	385	-	-	-	-	-	-
'912828N56	TSY INFL IX N/B 04/24 0.5	1/5/2024	0.2	0	0	0	-	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/5/2024	283.57	284	284	284	-	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/5/2024	776.71	851	851	851	-	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/5/2024	98.07	107	107	107	-	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/5/2024	384.79	422	422	422	-	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/5/2024	416.37	456	456	456	-	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/5/2024	49.74	63	63	63	-	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/8/2024	32.64	42	42	42	-	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/6/2024	100.28	110	110	110	-	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/7/2024	100.28	110	110	110	-	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/8/2024	95.92	105	105	105	-	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/6/2024	56.82	72	72	72	-	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/7/2024	66.29	85	85	85	-	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/8/2024	56.82	72	72	72	-	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	1/6/2024	319.41	319	319	319	-	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	1/7/2024	365.04	365	365	365	-	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	1/8/2024	365.04	365	365	365	-	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	1/6/2024	428.08	428	428	428	-	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/4/2024	98.07	107	107	107	-	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/4/2024	0.48	0	0	0	-	-	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	1/4/2024	525.42	525	525	525	-	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	1/4/2024	484.16	484	484	484	-	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	1/4/2024	365.04	365	365	365	-	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	1/4/2024	428.08	428	428	428	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/4/2024	398.88	399	399	399	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/4/2024	413.2	413	413	413	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	1/4/2024	384.8	385	385	385	-	-	-	-	-	-
'912828N56	TSY INFL IX N/B 04/24 0.5	1/4/2024	0.21	0	0	0	-	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/4/2024	324.08	324	324	324	-	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/5/2024	254.63	279	279	279	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/5/2024	98.21	108	108	108	-	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/5/2024	74	94	94	94	-	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/5/2024	60.76	77	77	77	-	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/5/2024	54.56	69	69	69	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/5/2024	65.38	83	83	83	-	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/5/2024	0.06	0	0	0	-	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/5/2024	0.18	0	0	0	-	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BOND 12/26 4.25	1/5/2024	0.04	0	0	0	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/5/2024	56	71	71	71	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/5/2024	81.13	103	103	103	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/5/2024	48.18	61	61	61	-	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/4/2024	745.64	813	813	813	-	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/4/2024	401.52	438	438	438	-	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/4/2024	434.47	474	474	474	-	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/4/2024	49.74	63	63	63	-	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/4/2024	254.64	278	278	278	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/4/2024	84.18	92	92	92	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/4/2024	56	71	71	71	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/4/2024	81.13	102	102	102	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/4/2024	56.21	71	71	71	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/4/2024	59.76	75	75	75	-	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/4/2024	5.84	6	6	6	-	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/4/2024	261.51	285	285	285	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/5/2024	69.72	89	89	89	-	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/5/2024	5.84	6	6	6	-	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/5/2024	1.89	1	1	1	-	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/5/2024	39.96	44	44	44	-	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/5/2024	324.03	324	324	324	-	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/5/2024	266.64	267	267	267	-	-	-	-	-	-

'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/5/2024	73.37	73	73	73	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/5/2024	312.51	313	313	313	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/5/2024	298.6	299	299	299	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/5/2024	163.1	163	163	163	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/5/2024	253.11	253	253	253	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/7/2024	376.67	377	377	377	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/8/2024	430.48	430	430	430	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/4/2024	136.62	137	137	137	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/4/2024	193.3	193	193	193	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/4/2024	258	258	258	258	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/4/2024	211.86	212	212	212	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/4/2024	248.64	249	249	249	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/4/2024	290.78	291	291	291	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/4/2024	207.27	207	207	207	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/4/2024	186.75	187	187	187	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/4/2024	152.59	153	153	153	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/4/2024	0.05	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/4/2024	1.89	1	1	1	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/5/2024	403.55	404	404	404	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/5/2024	324.94	325	325	325	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/5/2024	428.54	429	429	429	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/5/2024	430.48	430	430	430	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/5/2024	416.08	416	416	416	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/5/2024	345.03	345	345	345	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/5/2024	346.43	346	346	346	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/6/2024	345.6	346	346	346	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/6/2024	0.21	0	0	0	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/7/2024	0.21	0	0	0	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/8/2024	0.2	0	0	0	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/6/2024	364.07	364	364	364	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/7/2024	364.07	364	364	364	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/8/2024	364.07	364	364	364	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/6/2024	345.03	345	345	345	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/7/2024	345.03	345	345	345	-	-	-	-	-
'57951?I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/4/2024	35.52	39	39	39	-	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	1/4/2024	299.1	299	299	299	-	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	1/4/2024	266.64	267	267	267	-	-	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	1/4/2024	73.37	73	73	73	-	-	-	-	-
'91281OFR4	TSY INFL IX N/B 01/25 2.375	1/4/2024	284.1	284	284	284	-	-	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	1/4/2024	298.6	299	299	299	-	-	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	1/4/2024	163.1	163	163	163	-	-	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	1/4/2024	227.8	228	228	228	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/4/2024	58.73	74	74	74	-	-	-	-	-
'91281OSB5	TSY INFL IX N/B 02/48 1	1/4/2024	152.16	152	152	152	-	-	-	-	-
'91281OSG4	TSY INFL IX N/B 02/49 1	1/4/2024	149.72	150	150	150	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/6/2024	324.08	324	324	324	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/7/2024	324.08	324	324	324	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/8/2024	324.08	324	324	324	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/6/2024	745.65	819	819	819	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/7/2024	776.71	853	853	853	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/8/2024	745.64	819	819	819	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/6/2024	489.76	490	490	490	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/7/2024	428.54	429	429	429	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/8/2024	489.76	490	490	490	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/6/2024	376.67	377	377	377	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/8/2024	345.03	345	345	345	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/6/2024	346.43	346	346	346	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/7/2024	346.43	346	346	346	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/8/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/6/2024	285.18	285	285	285	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/7/2024	285.18	285	285	285	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/8/2024	285.18	285	285	285	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/6/2024	381.6	382	382	382	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/7/2024	445.2	445	445	445	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/4/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/4/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/4/2024	159.76	160	160	160	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/4/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/4/2024	230.51	231	231	231	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/4/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/4/2024	284.33	284	284	284	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/4/2024	489.76	490	490	490	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/4/2024	376.67	377	377	377	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/4/2024	364.07	364	364	364	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/4/2024	345.03	345	345	345	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/2/2024	285.18	285	285	285	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/1/2024	129.4	129	129	129	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/2/2024	388.2	388	388	388	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/1/2024	81.4	81	81	81	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/2/2024	244.2	244	244	244	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/1/2024	58.03	58	58	58	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/2/2024	406.21	406	406	406	-	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	1/1/2024	72.04	72	72	72	-	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	1/2/2024	288.16	288	288	288	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/2/2024	60.34	77	77	77	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/1/2024	84.06	107	107	107	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/4/2024	296.94	297	297	297	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/4/2024	285.18	285	285	285	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/4/2024	445.2	445	445	445	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/4/2024	284.9	285	285	285	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/4/2024	583.28	636	636	636	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/4/2024	275.52	300	300	300	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/4/2024	234.96	256	256	256	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/4/2024	284.9	311	311	311	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/4/2024	269.5	294	294	294	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/4/2024	395.78	432	432	432	-	-	-	-	-
'ACI2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/4/2024	22.98	25	25	25	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/4/2024	62	68	68	68	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/2/2024	65.38	83	83	83	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/1/2024	0.06	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/2/2024	0.06	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/1/2024	0.07	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/2/2024	0.18	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/1/2024	0.04	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/2/2024	0.05	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/1/2024	0.81	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/2/2024	1.89	1	1	1	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/2/2024	7	8	8	8	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/2/2024	112908	115,234	114,773	120,352	-	12,002	(6,423)	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/1/2024	86.4	86	86	86	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/4/2024	148.26	162	162	162	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/4/2024	189	206	206	206	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/4/2024	32.7	41	41	41	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/4/2024	47.04	59	59	59	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/4/2024	38.15	48	48	48	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/4/2024	23.2	29	29	29	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/4/2024	19.48	25	25	25	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/4/2024	54.3	59	59	59	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/4/2024	17.52	22	22	22	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/4/2024	233.22	254	254	254	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/4/2024	39	49	49	49	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/4/2024	34.35	43	43	43	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/2/2024	345.6	346	346	346	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/1/2024	75.06	75	75	75	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/2/2024	300.24	300	300	300	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/1/2024	38.78	39	39	39	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/2/2024	310.24	310	310	310	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/1/2024	0.02	0	0	0	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/2/2024	0.09	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/1/2024	125.08	125	125	125	-	-	-	-	-
'57951?I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/1/2024	31.08	34	34	34	-	-	-	-	-
'579517I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/2/2024	35.52	39	39	39	-	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	1/1/2024	49.85	50	50	50	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/11/2024	38.15	49	49	49	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/11/2024	39.2	50	50	50	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/11/2024	38.15	49	49	49	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/11/2024	23.2	30	30	30	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/11/2024	24.35	31	31	31	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/11/2024	63.35	69	69	69	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/11/2024	14.6	19	19	19	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/11/2024	233.22	256	256	256	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/11/2024	46.8	60	60	60	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/11/2024	41.22	53	53	53	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/11/2024	50.19	55	55	55	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/11/2024	50.88	65	65	65	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/6/2024	163.1	163	163	163	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/8/2024	446.32	490	490	490	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/6/2024	62.08	79	79	79	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/7/2024	62.08	79	79	79	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/8/2024	62.08	79	79	79	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/6/2024	78.64	100	100	100	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/7/2024	68.81	88	88	88	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/8/2024	78.64	100	100	100	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/6/2024	64.75	83	83	83	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/7/2024	64.75	83	83	83	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/8/2024	74	94	94	94	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/6/2024	69.44	89	89	89	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/7/2024	50.34	64	64	64	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/8/2024	58.73	75	75	75	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/6/2024	38.15	49	49	49	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/7/2024	32.7	42	42	42	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/8/2024	32.7	42	42	42	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/6/2024	47.04	60	60	60	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/7/2024	39.2	50	50	50	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/8/2024	47.04	60	60	60	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/6/2024	38.15	49	49	49	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/7/2024	45.78	58	58	58	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/8/2024	38.15	49	49	49	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/6/2024	29	37	37	37	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/11/2024	0.91	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/11/2024	58.68	75	75	75	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/11/2024	32.64	42	42	42	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/11/2024	100.28	110	110	110	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/11/2024	66.29	84	84	84	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/11/2024	67.32	86	86	86	-	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/11/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/11/2024	59.04	75	75	75	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/11/2024	40.75	52	52	52	-	-	-	-	-
'B1TXHHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/11/2024	391.3	429	429	429	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/11/2024	81.45	104	104	104	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/11/2024	76.5	84	84	84	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/7/2024	69.44	89	89	89	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/8/2024	60.76	77	77	77	-	-	-	-	-

'B421JZI11	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/6/2024	47.74	61	61	61	-	-	-	-
'B421JZI11	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/7/2024	54.56	70	70	70	-	-	-	-
'B421JZI11	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/8/2024	47.74	61	61	61	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/6/2024	65.38	83	83	83	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/7/2024	56.04	71	71	71	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/8/2024	65.38	83	83	83	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/6/2024	0.05	0	0	0	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/7/2024	0.05	0	0	0	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/8/2024	0.06	0	0	0	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/6/2024	0.14	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/6/2024	562.86	563	563	563	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/7/2024	500.32	500	500	500	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/8/2024	562.86	563	563	563	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/6/2024	0.48	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/7/2024	0.49	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/8/2024	0.42	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/6/2024	525.42	525	525	525	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/7/2024	525.42	525	525	525	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/8/2024	525.41	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/6/2024	423.64	424	424	424	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/7/2024	484.16	484	484	484	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/9/2024	324.08	324	324	324	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/11/2024	446.32	490	490	490	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/11/2024	62.08	79	79	79	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/11/2024	68.81	88	88	88	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/11/2024	64.75	82	82	82	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/11/2024	69.44	88	88	88	-	-	-	-
'B421JZI11	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/11/2024	47.74	61	61	61	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/11/2024	65.38	83	83	83	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/11/2024	0.06	0	0	0	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/11/2024	0.17	0	0	0	-	-	-	-
'1350874VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/11/2024	0.05	0	0	0	-	-	-	-
'1350874VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/11/2024	1.89	1	1	1	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/11/2024	39.96	44	44	44	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/7/2024	0.18	0	0	0	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/8/2024	0.17	0	0	0	-	-	-	-
'1350874VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/6/2024	0.06	0	0	0	-	-	-	-
'1350874VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/7/2024	0.05	0	0	0	-	-	-	-
'1350874VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/8/2024	0.04	0	0	0	-	-	-	-
'1350874VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/6/2024	2.16	2	2	2	-	-	-	-
'1350874VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/7/2024	1.89	1	1	1	-	-	-	-
'1350874VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/8/2024	1.89	1	1	1	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/6/2024	35.52	39	39	39	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/7/2024	39.96	44	44	44	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/8/2024	35.52	39	39	39	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/6/2024	98.07	108	108	108	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/7/2024	98.07	108	108	108	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/8/2024	484.16	484	484	484	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/7/2024	284.9	285	285	285	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/8/2024	244.2	244	244	244	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/6/2024	406.21	406	406	406	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/7/2024	406.21	406	406	406	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/8/2024	348.18	348	348	348	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/6/2024	140.4	140	140	140	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/7/2024	163.8	164	164	164	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/8/2024	140.4	140	140	140	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/6/2024	288.16	288	288	288	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/7/2024	324.18	324	324	324	-	-	-	-
'983YN0II2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/9/2024	745.65	818	818	818	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/9/2024	73.37	73	73	73	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/9/2024	284.1	284	284	284	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/9/2024	298.6	299	299	299	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/9/2024	163.1	163	163	163	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/9/2024	227.8	228	228	228	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/9/2024	151.8	152	152	152	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/9/2024	214.78	215	215	215	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/9/2024	232.2	232	232	232	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/9/2024	188.32	188	188	188	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/9/2024	279.72	280	280	280	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/11/2024	299.1	299	299	299	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/11/2024	266.64	267	267	267	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/11/2024	73.37	73	73	73	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/11/2024	312.51	313	313	313	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/11/2024	298.6	299	299	299	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/11/2024	146.79	147	147	147	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/11/2024	227.79	228	228	228	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/11/2024	136.62	137	137	137	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/11/2024	193.3	193	193	193	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/11/2024	258	258	258	258	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/11/2024	211.86	212	212	212	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/8/2024	84.06	92	92	92	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/6/2024	384.79	422	422	422	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/7/2024	384.79	422	422	422	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/8/2024	401.52	441	441	441	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/6/2024	416.37	457	457	457	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/7/2024	416.37	457	457	457	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/8/2024	416.37	457	457	457	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/6/2024	49.74	63	63	63	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/7/2024	49.74	63	63	63	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/6/2024	299.1	299	299	299	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/7/2024	324.02	324	324	324	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/8/2024	299.1	299	299	299	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/8/2024	288.16	288	288	288	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/9/2024	49.74	63	63	63	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/9/2024	254.64	279	279	279	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/9/2024	98.21	108	108	108	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/9/2024	56	71	71	71	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/9/2024	81.13	103	103	103	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/9/2024	56.21	72	72	72	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/9/2024	69.72	89	89	89	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/9/2024	5.84	6	6	6	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/9/2024	261.51	287	287	287	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/9/2024	583.28	640	640	640	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/9/2024	275.52	302	302	302	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/9/2024	258.47	258	258	258	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/9/2024	233.18	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/9/2024	166	166	166	166	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/9/2024	171.67	172	172	172	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/9/2024	152.16	152	152	152	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/9/2024	149.72	150	150	150	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/9/2024	203.52	204	204	204	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/9/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/9/2024	159.76	160	160	160	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/9/2024	137.46	137	137	137	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/9/2024	263.44	263	263	263	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/11/2024	248.64	249	249	249	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/11/2024	290.78	291	291	291	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/11/2024	233.18	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/11/2024	166	166	166	166	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/11/2024	152.59	153	153	153	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/11/2024	152.16	152	152	152	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/11/2024	149.72	150	150	150	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/11/2024	203.52	204	204	204	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/11/2024	191.6	192	192	192	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/11/2024	139.79	140	140	140	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/11/2024	160.37	160	160	160	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/6/2024	266.64	267	267	267	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/7/2024	288.86	289	289	289	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/8/2024	266.64	267	267	267	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/6/2024	80.04	80	80	80	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/7/2024	73.37	73	73	73	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/8/2024	73.37	73	73	73	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/6/2024	312.51	313	313	313	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/7/2024	284.1	284	284	284	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/8/2024	312.51	313	313	313	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/8/2024	58.03	74	74	74	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/6/2024	254.64	280	280	280	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/6/2024	224.28	246	246	246	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/9/2024	284.9	313	313	313	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/9/2024	281.75	309	309	309	-	-	-	-
'ACI195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/9/2024	395.78	434	434	434	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/9/2024	22.98	25	25	25	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/9/2024	62	68	68	68	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/9/2024	148.26	163	163	163	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/9/2024	189	207	207	207	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/9/2024	50.34	64	64	64	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/9/2024	32.7	42	42	42	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/9/2024	47.04	60	60	60	-	-	-	-
'BLH3828I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/9/2024	45.78	58	58	58	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/9/2024	403.55	404	404	404	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/9/2024	284.32	284	284	284	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/9/2024	428.54	429	429	429	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/9/2024	376.67	377	377	377	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/9/2024	364.07	364	364	364	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/9/2024	98.07	108	108	108	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/9/2024	384.79	422	422	422	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/10/2024	365.04	365	365	365	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/10/2024	428.08	428	428	428	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	1/10/2024	354.56	355	355	355	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/10/2024	562.86	563	563	563	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/11/2024	230.51	231	231	231	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/11/2024	461.2	461	461	461	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/11/2024	324.94	325	325	325	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/11/2024	489.76	490	490	490	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/11/2024	376.67	377	377	377	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/11/2024	364.07	364	364	364	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/11/2024	345.03	345	345	345	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/11/2024	346.43	346	346	346	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/11/2024	285.18	285	285	285	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/11/2024	445.2	445	445	445	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/11/2024	244.2	244	244	244	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/7/2024	254.64	280	280	280	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/8/2024	243.56	267	267	267	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/6/2024	98.21	108	108	108	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/7/2024	98.21	108	108	108	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/8/2024	84.18	92	92	92	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/6/2024	48	61	61	61	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/7/2024	56	71	71	71	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/8/2024	56	71	71	71	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/6/2024	81.13	103	103	103	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/6/2024	298.6	299	299	299	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/7/2024	298.6	299	299	299	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/8/2024	298.6	299	299	299	-	-	-	-

'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/9/2024	416.37	457	457	457	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/9/2024	23.2	30	30	30	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/9/2024	19.48	25	25	25	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/9/2024	63.35	70	70	70	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/9/2024	14.6	19	19	19	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/9/2024	233.22	256	256	256	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/9/2024	46.8	60	60	60	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/9/2024	41.22	53	53	53	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/9/2024	50.19	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/9/2024	43.61	56	56	56	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/9/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/9/2024	68.46	87	87	87	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/10/2024	0.48	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/10/2024	525.41	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/10/2024	423.64	424	424	424	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/10/2024	98.07	107	107	107	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/10/2024	384.79	420	420	420	-	-	-	-
'ACI0D37B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/10/2024	416.37	455	455	455	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/10/2024	49.74	63	63	63	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/10/2024	14.6	19	19	19	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/10/2024	233.22	255	255	255	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/10/2024	39	50	50	50	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/10/2024	34.35	44	44	44	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/10/2024	43.02	47	47	47	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/11/2024	406.21	406	406	406	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/11/2024	163.8	164	164	164	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/11/2024	288.16	288	288	288	-	-	-	-
'912828NY1	TSY INFL IX N/B 01/26 0.625	1/11/2024	345.6	346	346	346	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/11/2024	300.24	300	300	300	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/11/2024	98.07	108	108	108	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/11/2024	384.79	422	422	422	-	-	-	-
'ACI0D37B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/11/2024	416.36	457	457	457	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/11/2024	49.74	63	63	63	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/11/2024	254.64	279	279	279	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/11/2024	98.21	108	108	108	-	-	-	-
'ACI10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/11/2024	56	71	71	71	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/6/2024	290.78	291	291	291	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/7/2024	258.47	258	258	258	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/8/2024	290.77	291	291	291	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/6/2024	207.27	207	207	207	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/7/2024	233.19	233	233	233	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/8/2024	207.27	207	207	207	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/6/2024	186.75	187	187	187	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/7/2024	166	166	166	166	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/7/2024	69.54	89	89	89	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/8/2024	81.13	103	103	103	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/6/2024	56.21	72	72	72	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/9/2024	345.03	345	345	345	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/9/2024	346.43	346	346	346	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/9/2024	244.44	244	244	244	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/9/2024	381.6	382	382	382	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/9/2024	284.9	285	285	285	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/9/2024	406.21	406	406	406	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/9/2024	163.8	164	164	164	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/9/2024	324.18	324	324	324	-	-	-	-
'912828NY1	TSY INFL IX N/B 01/26 0.625	1/9/2024	345.6	346	346	346	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/9/2024	32.64	42	42	42	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/9/2024	100.28	110	110	110	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/10/2024	43.61	55	55	55	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/10/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/10/2024	58.68	75	75	75	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/10/2024	32.64	41	41	41	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/10/2024	100.28	109	109	109	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/10/2024	56.82	72	72	72	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/10/2024	67.32	86	86	86	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/10/2024	53.34	68	68	68	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/10/2024	52.48	67	67	67	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/10/2024	40.75	52	52	52	-	-	-	-
'B1TXTH87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/10/2024	391.3	427	427	427	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/10/2024	72.4	92	92	92	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/11/2024	81.13	103	103	103	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/11/2024	48.18	61	61	61	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/11/2024	69.72	89	89	89	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/11/2024	6.09	7	7	7	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/11/2024	261.51	287	287	287	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/11/2024	583.28	640	640	640	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/11/2024	288.64	317	317	317	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/11/2024	234.96	258	258	258	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/11/2024	284.9	312	312	312	-	-	-	-
'ACI11TPA3	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/11/2024	281.75	309	309	309	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/11/2024	500.32	500	500	500	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/11/2024	0.48	0	0	0	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/7/2024	56.21	72	72	72	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/8/2024	48.18	61	61	61	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/6/2024	69.72	89	89	89	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/7/2024	59.76	76	76	76	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/8/2024	69.72	89	89	89	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/6/2024	6.09	7	7	7	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/7/2024	5.84	6	6	6	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/8/2024	5.84	6	6	6	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/6/2024	261.51	287	287	287	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/8/2024	186.75	187	187	187	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/6/2024	171.67	172	172	172	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/7/2024	152.59	153	153	153	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/9/2024	56.82	72	72	72	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/9/2024	67.32	86	86	86	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/9/2024	53.34	68	68	68	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/9/2024	52.48	67	67	67	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/9/2024	40.75	52	52	52	-	-	-	-
'B1TXTH87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/9/2024	391.3	429	429	429	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/9/2024	72.4	92	92	92	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/9/2024	76.5	84	84	84	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/9/2024	446.32	490	490	490	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/9/2024	62.08	79	79	79	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/9/2024	337.77	338	338	338	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/9/2024	310.24	310	310	310	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/10/2024	68	74	74	74	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/10/2024	462.26	505	505	505	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/10/2024	54.32	69	69	69	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/10/2024	78.64	100	100	100	-	-	-	-
'B3LZ8F9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/10/2024	74	94	94	94	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/10/2024	60.76	77	77	77	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/10/2024	54.56	69	69	69	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/10/2024	65.38	83	83	83	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/10/2024	0.05	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/10/2024	0.18	0	0	0	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/10/2024	254.63	278	278	278	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/10/2024	98.21	107	107	107	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/11/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/11/2024	484.16	484	484	484	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/11/2024	319.41	319	319	319	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/11/2024	374.57	375	375	375	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/11/2024	354.56	355	355	355	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/11/2024	413.2	413	413	413	-	-	-	-
'912828W46	TSY INFL IX N/B 01/29 0.875	1/11/2024	384.8	385	385	385	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/11/2024	0.21	0	0	0	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/11/2024	324.08	324	324	324	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/11/2024	745.64	818	818	818	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/12/2024	0.42	0	0	0	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/8/2024	152.59	153	153	153	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/6/2024	171.18	171	171	171	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/7/2024	152.16	152	152	152	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/8/2024	152.16	152	152	152	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/6/2024	149.72	150	150	150	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/7/2024	149.72	150	150	150	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/8/2024	149.72	150	150	150	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/6/2024	203.52	204	204	204	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/7/2024	250.14	275	275	275	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/8/2024	261.51	287	287	287	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/6/2024	583.28	640	640	640	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/9/2024	0.1	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/9/2024	500.32	500	500	500	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/9/2024	0.48	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/9/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/9/2024	484.16	484	484	484	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/9/2024	365.04	365	365	365	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/9/2024	428.08	428	428	428	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/9/2024	398.88	399	399	399	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/9/2024	413.2	413	413	413	-	-	-	-
'912828W46	TSY INFL IX N/B 01/29 0.875	1/9/2024	384.8	385	385	385	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/9/2024	68.81	88	88	88	-	-	-	-
'135087V50	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/10/2024	0.04	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/10/2024	1.89	1	1	1	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/10/2024	35.52	39	39	39	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/10/2024	324.03	324	324	324	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/10/2024	266.64	267	267	267	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/10/2024	80.04	80	80	80	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/10/2024	312.51	313	313	313	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/10/2024	298.6	299	299	299	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/10/2024	163.1	163	163	163	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/10/2024	253.11	253	253	253	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/10/2024	395.78	432	432	432	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/12/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/12/2024	484.16	484	484	484	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/12/2024	365.04	365	365	365	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/12/2024	428.08	428	428	428	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/12/2024	354.56	355	355	355	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/12/2024	413.2	413	413	413	-	-	-	-
'912828W46	TSY INFL IX N/B 01/29 0.875	1/12/2024	336.7	337	337	337	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/12/2024	0.2	0	0	0	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/12/2024	324.08	324	324	324	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/12/2024	776.71	850	850	850	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/12/2024	163.1	163	163	163	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/7/2024	608.64	668	668	668	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/8/2024	583.28	640	640	640	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/6/2024	288.64	317	317	317	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/7/2024	288.64	317	317	317	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/8/2024	288.64	317	317	317	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/8/2024	234.96	258	258	258	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/7/2024	234.96	258	258	258	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/8/2024	234.96	258	258	258	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/7/2024	203.52	204	204	204	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/8/2024	178.08	178	178	178	-	-	-	-

'912810SV1	TSY INFL IX N/B 02/51 0.125	1/6/2024	191.6	192	192	192	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/7/2024	191.6	192	192	192	-	-	-	-	-
'B3LZBF89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/9/2024	64.75	83	83	83	-	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/9/2024	69.44	89	89	89	-	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/9/2024	54.56	70	70	70	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/9/2024	65.38	83	83	83	-	-	-	-	-
'B855FQI94	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/9/2024	0.05	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/9/2024	0.14	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/9/2024	0.06	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/9/2024	1.89	1	1	1	-	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/9/2024	39.96	44	44	44	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/9/2024	299.1	299	299	299	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/9/2024	266.64	267	267	267	-	-	-	-	-
'912828NN5	TSY INFL IX N/B 04/24 0.5	1/9/2024	0.21	0	0	0	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/10/2024	22.98	25	25	25	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/10/2024	62	68	68	68	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/10/2024	155.32	170	170	170	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/10/2024	136.62	137	137	137	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/10/2024	193.29	193	193	193	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/10/2024	232.2	232	232	232	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/10/2024	211.86	212	212	212	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/10/2024	279.72	280	280	280	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/10/2024	290.77	291	291	291	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/10/2024	198	216	216	216	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/10/2024	58.73	75	75	75	-	-	-	-	-
'ACI3SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/12/2024	84.18	92	92	92	-	-	-	-	-
'ACI310FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/12/2024	48	61	61	61	-	-	-	-	-
'ACI3016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/12/2024	69.54	88	88	88	-	-	-	-	-
'ACI32HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/12/2024	56.21	71	71	71	-	-	-	-	-
'ACI328NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/12/2024	69.72	89	89	89	-	-	-	-	-
'ACI34Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/12/2024	5.84	6	6	6	-	-	-	-	-
'ACI38MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/12/2024	261.51	286	286	286	-	-	-	-	-
'ACI3B6LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/12/2024	583.28	638	638	638	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/12/2024	288.64	316	316	316	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/12/2024	234.96	257	257	257	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/12/2024	284.9	312	312	312	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/12/2024	269.5	295	295	295	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/8/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/6/2024	139.79	140	140	140	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/7/2024	139.79	140	140	140	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/8/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/6/2024	137.46	137	137	137	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/7/2024	163.1	163	163	163	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/8/2024	163.1	163	163	163	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/6/2024	253.11	253	253	253	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/7/2024	227.8	228	228	228	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/8/2024	253.11	253	253	253	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/6/2024	151.8	152	152	152	-	-	-	-	-
'BD9MZZ60	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/10/2024	32.7	42	42	42	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/10/2024	47.04	60	60	60	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/10/2024	38.15	48	48	48	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/10/2024	29	37	37	37	-	-	-	-	-
'BMF9LJI83	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/10/2024	19.48	25	25	25	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/10/2024	54.3	59	59	59	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/10/2024	207.28	207	207	207	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/10/2024	186.75	187	187	187	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/10/2024	152.59	153	153	153	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/10/2024	152.16	152	152	152	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/10/2024	149.72	150	150	150	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/12/2024	395.78	433	433	433	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/12/2024	22.98	25	25	25	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/12/2024	62	68	68	68	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/12/2024	155.32	170	170	170	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/12/2024	198	217	217	217	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/12/2024	50.34	64	64	64	-	-	-	-	-
'BD9MZZ60	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/12/2024	32.7	42	42	42	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/12/2024	47.04	60	60	60	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/12/2024	45.78	58	58	58	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/12/2024	23.2	29	29	29	-	-	-	-	-
'BMF9LJI83	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/12/2024	19.48	25	25	25	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/12/2024	54.3	59	59	59	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/7/2024	136.62	137	137	137	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/8/2024	136.62	137	137	137	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/6/2024	193.29	193	193	193	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/7/2024	193.3	193	193	193	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/8/2024	193.29	193	193	193	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/6/2024	284.9	313	313	313	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/7/2024	284.9	313	313	313	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/8/2024	284.9	313	313	313	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/6/2024	269.5	296	296	296	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/7/2024	281.75	309	309	309	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/8/2024	269.5	296	296	296	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/6/2024	395.78	435	435	435	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/10/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/10/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/10/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/10/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/10/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/10/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/10/2024	324.95	325	325	325	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/10/2024	428.54	429	429	429	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/10/2024	376.67	377	377	377	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/10/2024	416.08	416	416	416	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/10/2024	345.03	345	345	345	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/12/2024	17.52	22	22	22	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/12/2024	233.22	255	255	255	-	-	-	-	-
'BNNGP5I02	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/12/2024	39	50	50	50	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/12/2024	34.35	44	44	44	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/12/2024	43.02	47	47	47	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/12/2024	43.61	55	55	55	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/12/2024	0.91	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/12/2024	58.68	75	75	75	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/12/2024	32.64	41	41	41	-	-	-	-	-
'BYXAZ3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/12/2024	100.28	110	110	110	-	-	-	-	-
'BYY5FTI0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/12/2024	56.82	72	72	72	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/12/2024	67.32	86	86	86	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/7/2024	395.78	435	435	435	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/8/2024	395.78	435	435	435	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/6/2024	22.98	25	25	25	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/7/2024	160.37	160	160	160	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/8/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/6/2024	263.44	263	263	263	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/7/2024	263.44	263	263	263	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/8/2024	230.51	231	231	231	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/6/2024	461.2	461	461	461	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/7/2024	461.2	461	461	461	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/8/2024	461.2	461	461	461	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/10/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/10/2024	285.18	285	285	285	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/10/2024	445.2	445	445	445	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/10/2024	284.9	285	285	285	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/10/2024	348.18	348	348	348	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/10/2024	140.4	140	140	140	-	-	-	-	-
'912828HA5	TSY INFL IX N/B 01/25 0.25	1/10/2024	288.16	288	288	288	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/10/2024	388.8	389	389	389	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/10/2024	300.24	300	300	300	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/10/2024	349.02	349	349	349	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/10/2024	0.1	0	0	0	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/12/2024	44.45	57	57	57	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/12/2024	52.48	67	67	67	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/12/2024	40.75	52	52	52	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/12/2024	391.3	428	428	428	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/12/2024	72.4	92	92	92	-	-	-	-	-
'B2PJ1QI80	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/12/2024	68	74	74	74	-	-	-	-	-
'B2PJ3TI72	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/12/2024	446.32	489	489	489	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/12/2024	62.08	79	79	79	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/12/2024	68.81	87	87	87	-	-	-	-	-
'B3LZBF89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/12/2024	74	94	94	94	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/12/2024	69.44	88	88	88	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/12/2024	253.11	253	253	253	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/6/2024	324.95	325	325	325	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/7/2024	284.32	284	284	284	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/8/2024	324.95	325	325	325	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/6/2024	232.2	232	232	232	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/7/2024	232.2	232	232	232	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/8/2024	232.2	232	232	232	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/6/2024	211.86	212	212	212	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/7/2024	211.86	212	212	212	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/8/2024	211.86	212	212	212	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/6/2024	279.72	280	280	280	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/7/2024	248.64	249	249	249	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/10/2024	56	71	71	71	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/10/2024	81.13	103	103	103	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/10/2024	56.21	71	71	71	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/10/2024	59.76	76	76	76	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/10/2024	5.84	6	6	6	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/10/2024	261.51	286	286	286	-	-	-	-	-
'ACI08BLD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/10/2024	583.28	637	637	637	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/10/2024	288.64	315	315	315	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/10/2024	234.96	257	257	257	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/10/2024	284.9	311	311	311	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/10/2024	269.5	294	294	294	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/10/2024	413.2	413	413	413	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/1/2024	45.25	50	50	50	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/2/2024	54.3	60	60	60	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/1/2024	18.72	24	24	24	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/2/2024	15.6	20	20	20	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/1/2024	30.42	34	34	34	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/2/2024	233.22	258	258	258	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/2/2024	21.7	22	22	22	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/2/2024	348994.9	353,668	351,966	330,945	-	-	-	-	(21,021)
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/1/2024	98.98	99	99	99	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/2/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/1/2024	40.74	41	41	41	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/8/2024	279.72	280	280	280	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/7/2024	22.98	25	25	25	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/8/2024	22.98	25	25	25	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/6/2024	62	68	68	68	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/7/2024	62	68	68	68	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/8/2024	62	68	68	68	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/6/2024	148.26	163	163	163	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/7/2024	155.32	171	171	171	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/8/2024	148.26	163	163	163	-	-	-	-	-

'AC/25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/6/2024	189	207	207	207	-	-	-	-
'AC/25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/7/2024	198	217	217	217	-	-	-	-
'AC/25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/8/2024	189	207	207	207	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/6/2024	58.73	75	75	75	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/10/2024	384.8	385	385	385	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/10/2024	0.2	0	0	0	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/10/2024	283.57	284	284	284	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/10/2024	776.71	848	848	848	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/11/2024	310.24	310	310	310	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/11/2024	0.09	0	0	0	-	-	-	-
'AC/19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/11/2024	395.78	434	434	434	-	-	-	-
'AC/2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/11/2024	22.98	25	25	25	-	-	-	-
'AC/2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/11/2024	58.9	65	65	65	-	-	-	-
'AC/2369KP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/11/2024	148.26	163	163	163	-	-	-	-
'AC/25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/11/2024	189	207	207	207	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/11/2024	50.34	64	64	64	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/8/2024	384.8	385	385	385	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/6/2024	391.3	430	430	430	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/7/2024	391.3	430	430	430	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/8/2024	406.35	446	446	446	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/6/2024	72.4	92	92	92	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/7/2024	72.4	92	92	92	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/8/2024	81.45	104	104	104	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/6/2024	68	75	75	75	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/7/2024	76.5	84	84	84	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/8/2024	68	75	75	75	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/6/2024	462.26	507	507	507	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/7/2024	446.32	490	490	490	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/7/2024	345.6	346	346	346	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/8/2024	388.8	389	389	389	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/6/2024	337.77	338	338	338	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/7/2024	300.24	300	300	300	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/8/2024	300.24	300	300	300	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/6/2024	349.02	349	349	349	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/7/2024	310.24	310	310	310	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/8/2024	310.24	310	310	310	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/6/2024	0.09	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/7/2024	0.1	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/8/2024	0.1	0	0	0	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/16/2024	45.78	58	58	58	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/13/2024	29	37	37	37	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/14/2024	23.2	30	30	30	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/15/2024	0.06	0	0	0	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/13/2024	348.18	348	348	348	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/16/2024	300.24	300	300	300	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/13/2024	428.08	428	428	428	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/14/2024	428.08	428	428	428	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/15/2024	374.57	375	375	375	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/16/2024	428.08	428	428	428	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/16/2024	285.18	285	285	285	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/12/2024	0.1	0	0	0	-	-	-	-
'912828NL9	TSY INFL IX N/B 07/25 0.375	1/12/2024	500.32	500	500	500	-	-	-	-
'AC/DBTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/12/2024	98.07	107	107	107	-	-	-	-
'AC/DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/12/2024	384.79	421	421	421	-	-	-	-
'AC/I0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/12/2024	416.37	456	456	456	-	-	-	-
'AC/L3L9L9	UNITED KINGDOM I/L CILT BONDS REGS 11/36 0.125	1/12/2024	49.74	63	63	63	-	-	-	-
'AC/I0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/12/2024	254.63	279	279	279	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/15/2024	0.91	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/16/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/13/2024	68.46	87	87	87	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/14/2024	58.68	75	75	75	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/15/2024	58.68	75	75	75	-	-	-	-
'9128103SM1	TSY INFL IX N/B 02/50 0.25	1/14/2024	203.52	204	204	204	-	-	-	-
'9128103SM1	TSY INFL IX N/B 02/50 0.25	1/15/2024	203.52	204	204	204	-	-	-	-
'9128103SM1	TSY INFL IX N/B 02/50 0.25	1/16/2024	203.52	204	204	204	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/14/2024	406.35	446	446	446	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/15/2024	391.3	429	429	429	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/16/2024	391.3	429	429	429	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/13/2024	72.4	92	92	92	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/14/2024	81.45	104	104	104	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/15/2024	72.4	92	92	92	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/16/2024	72.4	92	92	92	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/13/2024	76.5	84	84	84	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/14/2024	68	75	75	75	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/13/2024	381.6	382	382	382	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/14/2024	445.2	445	445	445	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/15/2024	445.2	445	445	445	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/16/2024	381.6	382	382	382	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/13/2024	284.9	285	285	285	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/14/2024	244.2	244	244	244	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/15/2024	284.9	285	285	285	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/16/2024	284.9	285	285	285	-	-	-	-
'9128285S0	TSY INFL IX N/B 07/26 0.125	1/15/2024	337.77	338	338	338	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/15/2024	263.44	263	263	263	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/16/2024	263.44	263	263	263	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/16/2024	58.68	75	75	75	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/13/2024	32.64	42	42	42	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/14/2024	32.64	42	42	42	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/13/2024	290.77	291	291	291	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/15/2024	32.64	42	42	42	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/16/2024	38.08	49	49	49	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/13/2024	100.28	110	110	110	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/14/2024	95.92	105	105	105	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/15/2024	100.28	110	110	110	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/16/2024	100.28	110	110	110	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/13/2024	56.82	73	73	73	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/14/2024	56.82	73	73	73	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/15/2024	68	75	75	75	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/16/2024	76.5	84	84	84	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/13/2024	446.32	489	489	489	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/16/2024	39.96	44	44	44	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/13/2024	324.02	324	324	324	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/14/2024	299.1	299	299	299	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/15/2024	299.1	299	299	299	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/16/2024	324.03	324	324	324	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/13/2024	288.86	289	289	289	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/14/2024	266.64	267	267	267	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/15/2024	266.64	267	267	267	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/13/2024	461.2	461	461	461	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/14/2024	461.2	461	461	461	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/15/2024	403.55	404	404	404	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/16/2024	461.2	461	461	461	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/13/2024	324.94	325	325	325	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/14/2024	324.95	325	325	325	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/15/2024	284.33	284	284	284	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/16/2024	0.1	0	0	0	-	-	-	-
'912828NL9	TSY INFL IX N/B 07/25 0.375	1/13/2024	562.86	563	563	563	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/14/2024	500.32	500	500	500	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/13/2024	346.43	346	346	346	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/14/2024	258.47	258	258	258	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/15/2024	290.77	291	291	291	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/16/2024	290.78	291	291	291	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/13/2024	233.18	233	233	233	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/14/2024	207.28	207	207	207	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/15/2024	233.18	233	233	233	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/16/2024	207.27	207	207	207	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/13/2024	186.75	187	187	187	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/14/2024	166	166	166	166	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/15/2024	66.29	85	85	85	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/16/2024	56.82	73	73	73	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/16/2024	266.64	267	267	267	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/13/2024	73.37	73	73	73	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/14/2024	80.04	80	80	80	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/13/2024	191.6	192	192	192	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/14/2024	191.6	192	192	192	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/15/2024	167.65	168	168	168	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/16/2024	191.6	192	192	192	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/13/2024	139.79	140	140	140	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/14/2024	139.79	140	140	140	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/15/2024	159.76	160	160	160	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/16/2024	139.79	140	140	140	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/13/2024	1.89	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/14/2024	1.89	1	1	1	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/13/2024	136.62	137	137	137	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/14/2024	136.62	137	137	137	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/15/2024	136.62	137	137	137	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/16/2024	151.8	152	152	152	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/13/2024	214.77	215	215	215	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/14/2024	193.3	193	193	193	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/15/2024	193.3	193	193	193	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/16/2024	193.29	193	193	193	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/13/2024	232.2	232	232	232	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/13/2024	56.1	72	72	72	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/14/2024	67.32	86	86	86	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/15/2024	67.32	86	86	86	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/16/2024	67.32	86	86	86	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/13/2024	53.34	68	68	68	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/14/2024	53.34	68	68	68	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/15/2024	53.34	68	68	68	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/16/2024	53.34	68	68	68	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/13/2024	59.04	75	75	75	-	-	-	-
'9128107P3	TSY INFL IX N/B 02/53 1.5	1/13/2024	137.46	137	137	137	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/15/2024	310.24	310	310	310	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/14/2024	462.26	507	507	507	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/15/2024	446.32	489	489	489	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/16/2024	446.32	489	489	489	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/13/2024	62.08	79	79	79	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/14/2024	54.32	69	69	69	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/15/2024	62.08	79	79	79	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/16/2024	62.08	79	79	79	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/13/2024	78.64	100	100	100	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/14/2024	68.81	88	88	88	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/15/2024	78.64	100	100	100	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/14/2024	232.2	232	232	232	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/15/2024	232.2	232	232	232	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/16/2024	232.2	232	232	232	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/13/2024	211.86	212	212	212	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/14/2024	211.86	212	212	212	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/15/2024	211.86	212	212	212	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/16/2024	188.32	188	188	188	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/13/2024	279.72	280	280	280	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/14/2024	248.64	249	249	249	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/15/2024	279.72	280	280	280	-	-	-	-

'912810RA8	TSY INFL IX N/B 02/43 0.625	1/16/2024	279.72	280	280	280	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/15/2024	73.37	73	73	73	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/16/2024	73.37	73	73	73	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/13/2024	312.51	313	313	313	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/14/2024	284.1	284	284	284	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/15/2024	312.51	313	313	313	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/16/2024	312.51	313	313	313	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/13/2024	298.6	299	299	299	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/14/2024	298.6	299	299	299	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/15/2024	298.6	299	299	299	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/16/2024	328.46	328	328	328	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/16/2024	310.24	310	310	310	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/13/2024	81.13	104	104	104	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/14/2024	81.13	104	104	104	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/13/2024	349.02	349	349	349	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/14/2024	310.24	310	310	310	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/15/2024	745.64	818	818	818	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/16/2024	776.71	852	852	852	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/15/2024	81.13	104	104	104	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/13/2024	288.16	288	288	288	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/14/2024	324.18	324	324	324	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/15/2024	288.16	288	288	288	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/16/2024	324.18	324	324	324	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/13/2024	0.1	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/14/2024	0.1	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/15/2024	0.1	0	0	0	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/14/2024	354.56	355	355	355	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/15/2024	398.88	399	399	399	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/16/2024	354.56	355	355	355	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/13/2024	413.2	413	413	413	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/14/2024	413.2	413	413	413	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/15/2024	464.85	465	465	465	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/13/2024	284.9	312	312	312	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/14/2024	284.9	312	312	312	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/17/2024	56.1	71	71	71	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/17/2024	53.34	68	68	68	-	-	-	-
'B0ONHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/17/2024	52.48	66	66	66	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/17/2024	35.66	45	45	45	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/17/2024	391.3	426	426	426	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/17/2024	81.45	103	103	103	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/17/2024	68	74	74	74	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/17/2024	462.26	503	503	503	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/17/2024	62.08	79	79	79	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/17/2024	78.64	100	100	100	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/17/2024	74	94	94	94	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/17/2024	69.44	88	88	88	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/15/2024	284.9	312	312	312	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/16/2024	271.95	298	298	298	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/16/2024	233.22	256	256	256	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/13/2024	46.8	60	60	60	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/14/2024	406.21	406	406	406	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/15/2024	348.18	348	348	348	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/13/2024	84.06	92	92	92	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/14/2024	98.07	108	108	108	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/15/2024	98.07	108	108	108	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/14/2024	346.43	346	346	346	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/15/2024	346.43	346	346	346	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/16/2024	346.43	346	346	346	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/17/2024	54.56	69	69	69	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/17/2024	65.38	83	83	83	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/17/2024	0.05	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/17/2024	0.14	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/17/2024	0.04	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/17/2024	1.89	1	1	1	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/17/2024	35.52	39	39	39	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/17/2024	299.1	299	299	299	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/17/2024	266.64	267	267	267	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/17/2024	80.04	80	80	80	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/17/2024	284.1	284	284	284	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/17/2024	298.6	299	299	299	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/13/2024	244.44	244	244	244	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/16/2024	98.07	108	108	108	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/13/2024	401.52	440	440	440	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/14/2024	384.79	422	422	422	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/15/2024	384.79	422	422	422	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/16/2024	384.79	422	422	422	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/13/2024	416.37	457	457	457	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/14/2024	416.37	457	457	457	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/15/2024	416.37	457	457	457	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/16/2024	416.37	457	457	457	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/13/2024	58.03	74	74	74	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/14/2024	49.74	63	63	63	-	-	-	-
'AC2H JQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/15/2024	62	68	68	68	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/16/2024	62	68	68	68	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/16/2024	324.94	325	325	325	-	-	-	-
'91282KZJ7	TSY INFL IX N/B 04/25 0.125	1/16/2024	484.16	484	484	484	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/13/2024	365.04	365	365	365	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/14/2024	365.04	365	365	365	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/15/2024	365.04	365	365	365	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/16/2024	319.41	319	319	319	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/13/2024	324.08	324	324	324	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/14/2024	324.08	324	324	324	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/15/2024	324.08	324	324	324	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/16/2024	283.57	284	284	284	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/17/2024	100.28	109	109	109	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/17/2024	56.82	72	72	72	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/16/2024	81.13	104	104	104	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/13/2024	56.21	72	72	72	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/14/2024	48.18	61	61	61	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/15/2024	56.21	72	72	72	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/16/2024	56.21	72	72	72	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/13/2024	59.76	76	76	76	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/15/2024	261.51	287	287	287	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/16/2024	261.51	287	287	287	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/13/2024	583.28	640	640	640	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/14/2024	583.28	640	640	640	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/15/2024	583.28	640	640	640	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/13/2024	395.78	434	434	434	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/13/2024	489.76	490	490	490	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/14/2024	428.54	429	429	429	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/15/2024	489.76	490	490	490	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/16/2024	428.54	429	429	429	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/13/2024	376.67	377	377	377	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/14/2024	69.72	89	89	89	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/15/2024	69.72	89	89	89	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/16/2024	59.76	76	76	76	-	-	-	-
'ACI04ZB88	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/13/2024	5.84	6	6	6	-	-	-	-
'ACI04ZB88	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/14/2024	5.84	6	6	6	-	-	-	-
'ACI04ZB88	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/15/2024	6.09	7	7	7	-	-	-	-
'ACI04ZB88	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/16/2024	5.84	6	6	6	-	-	-	-
'912828NY1	TSY INFL IX N/B 01/26 0.625	1/15/2024	388.8	389	389	389	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/15/2024	29	37	37	37	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/16/2024	23.2	30	30	30	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/13/2024	19.48	25	25	25	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/14/2024	24.35	31	31	31	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/16/2024	0.05	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/13/2024	0.18	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/14/2024	0.14	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/15/2024	0.18	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/16/2024	0.17	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/13/2024	0.05	0	0	0	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/15/2024	19.48	25	25	25	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/14/2024	395.78	434	434	434	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/15/2024	395.78	434	434	434	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/16/2024	395.78	434	434	434	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/13/2024	22.98	25	25	25	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/14/2024	22.98	25	25	25	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/15/2024	22.98	25	25	25	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/16/2024	22.98	25	25	25	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/13/2024	148.26	163	163	163	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/14/2024	155.32	170	170	170	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/15/2024	148.26	163	163	163	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/16/2024	148.26	163	163	163	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/13/2024	189	207	207	207	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/14/2024	198	217	217	217	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/13/2024	261.51	287	287	287	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/14/2024	261.51	287	287	287	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/15/2024	58.73	75	75	75	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/16/2024	50.34	64	64	64	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/13/2024	32.7	42	42	42	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/14/2024	32.7	42	42	42	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/15/2024	32.7	42	42	42	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/16/2024	38.15	49	49	49	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/13/2024	47.04	60	60	60	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/14/2024	47.04	60	60	60	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/15/2024	39.2	50	50	50	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/16/2024	47.04	60	60	60	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/16/2024	19.48	25	25	25	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/13/2024	63.35	69	69	69	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/14/2024	54.3	60	60	60	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/15/2024	63.35	69	69	69	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/16/2024	54.3	60	60	60	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/13/2024	14.6	19	19	19	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/14/2024	233.22	256	256	256	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/13/2024	354.56	355	355	355	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/13/2024	745.65	818	818	818	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/14/2024	776.71	852	852	852	-	-	-	-
'9128283L9	TSY INFL IX N/B 07/25 0.375	1/15/2024	562.86	563	563	563	-	-	-	-
'9128283L9	TSY INFL IX N/B 07/25 0.375	1/16/2024	500.32	500	500	500	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/15/2024	189	207	207	207	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/16/2024	189	207	207	207	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/13/2024	58.73	75	75	75	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/14/2024	50.34	64	64	64	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/16/2024	68.81	88	88	88	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/13/2024	64.75	83	83	83	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/14/2024	74	94	94	94	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/15/2024	64.75	83	83	83	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/16/2024	64.75	83	83	83	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/13/2024	60.76	78	78	78	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/14/2024	69.44	89	89	89	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/15/2024	60.76	78	78	78	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/13/2024	38.15	49	49	49	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/14/2024	45.78	58	58	58	-	-	-	-

'B421JZI11	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/13/2024	47.74	61	61	61	-	-	-	-
'B421JZI11	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/14/2024	54.56	70	70	70	-	-	-	-
'B421JZI11	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/15/2024	47.74	61	61	61	-	-	-	-
'B421JZI11	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/16/2024	54.56	70	70	70	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/13/2024	65.38	83	83	83	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/14/2024	65.38	83	83	83	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/15/2024	65.38	83	83	83	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/16/2024	65.38	83	83	83	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/13/2024	0.05	0	0	0	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/14/2024	0.05	0	0	0	-	-	-	-
'9128287L8	TSY INFL IX N/B 10/24 0.125	1/13/2024	0.49	0	0	0	-	-	-	-
'9128287L8	TSY INFL IX N/B 10/24 0.125	1/14/2024	0.48	0	0	0	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/14/2024	0.21	0	0	0	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/13/2024	50.19	55	55	55	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/14/2024	43.02	47	47	47	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/15/2024	50.19	55	55	55	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/16/2024	43.02	47	47	47	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/13/2024	43.61	56	56	56	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/13/2024	345.6	346	346	346	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/14/2024	345.6	346	346	346	-	-	-	-
'BN87RZ0I7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/15/2024	233.22	256	256	256	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/14/2024	39	50	50	50	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/16/2024	69.44	89	89	89	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/13/2024	163.1	163	163	163	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/14/2024	163.1	163	163	163	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/15/2024	163.1	163	163	163	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/16/2024	163.1	163	163	163	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/13/2024	227.8	228	228	228	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/14/2024	253.11	253	253	253	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/15/2024	227.8	228	228	228	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/16/2024	253.11	253	253	253	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	1/16/2024	413.2	413	413	413	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/13/2024	384.8	385	385	385	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/13/2024	525.41	525	525	525	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/14/2024	525.42	525	525	525	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/15/2024	525.41	525	525	525	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/16/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/13/2024	484.16	484	484	484	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/14/2024	423.64	424	424	424	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/15/2024	484.16	484	484	484	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/15/2024	0.2	0	0	0	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/16/2024	0.21	0	0	0	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/14/2024	285.18	285	285	285	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/15/2024	285.18	285	285	285	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/15/2024	46.8	60	60	60	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/16/2024	39	50	50	50	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/13/2024	41.22	53	53	53	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/14/2024	34.35	44	44	44	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/15/2024	41.22	53	53	53	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/16/2024	34.35	44	44	44	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/16/2024	43.61	56	56	56	-	-	-	-
'BW4Q27I12	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/13/2024	0.78	1	1	1	-	-	-	-
'BW4Q27I12	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/14/2024	0.91	1	1	1	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/14/2024	0.05	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/15/2024	0.05	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/16/2024	0.05	0	0	0	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/14/2024	52.48	67	67	67	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/15/2024	186.75	187	187	187	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/16/2024	166	166	166	166	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/13/2024	171.66	172	172	172	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/14/2024	152.59	153	153	153	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/14/2024	384.8	385	385	385	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/15/2024	384.8	385	385	385	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/16/2024	384.8	385	385	385	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/13/2024	0.18	0	0	0	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/16/2024	406.21	406	406	406	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/13/2024	163.8	164	164	164	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/14/2024	140.4	140	140	140	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/15/2024	163.8	164	164	164	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/16/2024	140.4	140	140	140	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	1/15/2024	0.48	0	0	0	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	1/16/2024	0.48	0	0	0	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/16/2024	345.6	346	346	346	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/13/2024	300.24	300	300	300	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/14/2024	300.24	300	300	300	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/16/2024	98.21	108	108	108	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/13/2024	56	71	71	71	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/14/2024	56	71	71	71	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/15/2024	56	71	71	71	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/16/2024	56	71	71	71	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/15/2024	14.6	19	19	19	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/16/2024	14.6	19	19	19	-	-	-	-
'BN87RZ0I7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/13/2024	233.22	256	256	256	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/14/2024	50.87	65	65	65	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/12/2024	0.05	0	0	0	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/12/2024	0.14	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/12/2024	0.05	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/12/2024	1.89	1	1	1	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/12/2024	35.52	39	39	39	-	-	-	-
'9128210FD5	TSY INFL IX N/B 04/28 3.625	1/12/2024	299.1	299	299	299	-	-	-	-
'91282I0FH6	TSY INFL IX N/B 04/29 3.875	1/12/2024	266.64	267	267	267	-	-	-	-
'9128210FQ6	TSY INFL IX N/B 04/32 3.375	1/12/2024	73.37	73	73	73	-	-	-	-
'9128210FR4	TSY INFL IX N/B 01/25 2.375	1/12/2024	284.1	284	284	284	-	-	-	-
'91282I0FS2	TSY INFL IX N/B 01/26 2	1/12/2024	298.6	299	299	299	-	-	-	-
'9128210SB5	TSY INFL IX N/B 02/48 1	1/12/2024	152.16	152	152	152	-	-	-	-
'91282I0RW0	TSY INFL IX N/B 02/47 0.875	1/15/2024	152.6	153	153	153	-	-	-	-
'91282I0RW0	TSY INFL IX N/B 02/47 0.875	1/16/2024	171.66	172	172	172	-	-	-	-
'9128210SB5	TSY INFL IX N/B 02/48 1	1/13/2024	152.16	152	152	152	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/15/2024	52.48	67	67	67	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/16/2024	59.04	75	75	75	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/13/2024	40.75	52	52	52	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/14/2024	40.75	52	52	52	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/15/2024	40.74	52	52	52	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/16/2024	40.75	52	52	52	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/13/2024	391.3	429	429	429	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/15/2024	1.89	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/16/2024	1.89	1	1	1	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/15/2024	49.74	63	63	63	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/16/2024	49.74	63	63	63	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/13/2024	254.64	279	279	279	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/14/2024	243.57	267	267	267	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/15/2024	254.63	279	279	279	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/16/2024	254.64	279	279	279	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/13/2024	98.21	108	108	108	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/14/2024	98.21	108	108	108	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/15/2024	98.21	108	108	108	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/16/2024	583.28	640	640	640	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/13/2024	288.64	317	317	317	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/14/2024	275.52	302	302	302	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/15/2024	43.61	56	56	56	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/14/2024	160.37	160	160	160	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/15/2024	160.37	160	160	160	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/16/2024	160.37	160	160	160	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/13/2024	263.44	263	263	263	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/14/2024	230.51	231	231	231	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/14/2024	376.67	377	377	377	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/15/2024	430.48	430	430	430	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/16/2024	376.67	377	377	377	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/13/2024	364.07	364	364	364	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/14/2024	364.07	364	364	364	-	-	-	-
'9128210SG4	TSY INFL IX N/B 02/49 1	1/12/2024	149.72	150	150	150	-	-	-	-
'9128210SM1	TSY INFL IX N/B 02/50 0.25	1/12/2024	178.08	178	178	178	-	-	-	-
'9128210SV1	TSY INFL IX N/B 02/51 0.125	1/12/2024	167.65	168	168	168	-	-	-	-
'91281I0TE8	TSY INFL IX N/B 02/52 0.125	1/12/2024	139.79	140	140	140	-	-	-	-
'91281I0TP3	TSY INFL IX N/B 02/53 1.5	1/12/2024	160.37	160	160	160	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/12/2024	263.44	263	263	263	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/12/2024	403.55	404	404	404	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/12/2024	284.33	284	284	284	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/12/2024	428.54	429	429	429	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/12/2024	430.48	430	430	430	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/12/2024	364.07	364	364	364	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/13/2024	39.96	44	44	44	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/14/2024	35.52	39	39	39	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/15/2024	35.52	39	39	39	-	-	-	-
'9128210SB5	TSY INFL IX N/B 02/48 1	1/14/2024	152.16	152	152	152	-	-	-	-
'9128210SB5	TSY INFL IX N/B 02/48 1	1/15/2024	171.18	171	171	171	-	-	-	-
'9128210SB5	TSY INFL IX N/B 02/48 1	1/16/2024	152.16	152	152	152	-	-	-	-
'9128210SG4	TSY INFL IX N/B 02/49 1	1/13/2024	149.72	150	150	150	-	-	-	-
'9128210SG4	TSY INFL IX N/B 02/49 1	1/14/2024	149.72	150	150	150	-	-	-	-
'9128210SG4	TSY INFL IX N/B 02/49 1	1/15/2024	149.72	150	150	150	-	-	-	-
'9128210SG4	TSY INFL IX N/B 02/49 1	1/16/2024	149.72	150	150	150	-	-	-	-
'9128210SM1	TSY INFL IX N/B 02/50 0.25	1/13/2024	203.52	204	204	204	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/15/2024	288.64	317	317	317	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/16/2024	288.64	317	317	317	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/13/2024	234.96	258	258	258	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/14/2024	224.28	246	246	246	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/15/2024	234.96	258	258	258	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/16/2024	234.96	258	258	258	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/14/2024	14.6	19	19	19	-	-	-	-
'ACI2HUQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/13/2024	62	68	68	68	-	-	-	-
'ACI2HUQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/14/2024	62	68	68	68	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/15/2024	416.08	416	416	416	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/16/2024	364.07	364	364	364	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/13/2024	345.03	345	345	345	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/14/2024	345.03	345	345	345	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/15/2024	345.03	345	345	345	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/16/2024	345.03	345	345	345	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/13/2024	281.75	309	309	309	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/14/2024	269.5	296	296	296	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/15/2024	281.75	309	309	309	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/16/2024	269.5	296	296	296	-	-	-	-
'BL4J0II28	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/15/2024	38.15	49	49	49	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/12/2024	394.32	394	394	394	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/12/2024	296.94	297	297	297	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/12/2024	285.18	285	285	285	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/12/2024	445.2	445	445	445	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/12/2024	284.9	285	285	285	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/12/2024	406.21	406	406	406	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/12/2024	140.4	140	140	140	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/12/2024	324.18	324	324	324	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/12/2024	388.8	389	389	389	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/12/2024	337.77	338	338	338	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/12/2024	310.24	310	310	310	-	-	-	-

'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/19/2024	46.8	59	59	59	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/19/2024	41.22	52	52	52	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/19/2024	50.19	54	54	54	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/19/2024	98.07	106	106	106	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/19/2024	500.32	500	500	500	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/19/2024	43.61	55	55	55	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/19/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/19/2024	58.68	74	74	74	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/19/2024	32.64	41	41	41	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/19/2024	95.92	104	104	104	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/19/2024	66.29	84	84	84	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/19/2024	67.32	85	85	85	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/20/2024	56.21	71	71	71	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/21/2024	56.21	71	71	71	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/21/2024	233.22	254	254	254	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/22/2024	233.22	254	254	254	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/20/2024	39	49	49	49	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/21/2024	46.8	59	59	59	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/22/2024	39	49	49	49	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/20/2024	34.35	44	44	44	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/21/2024	41.22	52	52	52	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/17/2024	49.74	63	63	63	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/17/2024	254.63	277	277	277	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/17/2024	84.18	92	92	92	-	-	-	-
'ACI0105FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/17/2024	56	71	71	71	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/17/2024	69.54	88	88	88	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/17/2024	48.18	61	61	61	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/17/2024	69.72	88	88	88	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/17/2024	5.84	6	6	6	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/17/2024	261.51	284	284	284	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/17/2024	608.64	662	662	662	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/17/2024	288.64	314	314	314	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/17/2024	234.96	256	256	256	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/18/2024	56.21	71	71	71	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/18/2024	69.72	88	88	88	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/18/2024	5.84	6	6	6	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/18/2024	261.51	284	284	284	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/18/2024	583.28	633	633	633	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/18/2024	275.52	299	299	299	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/18/2024	234.96	255	255	255	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/18/2024	284.9	309	309	309	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/18/2024	269.5	292	292	292	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/18/2024	395.78	429	429	429	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/18/2024	22.98	25	25	25	-	-	-	-
'AC2H4JQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/18/2024	62	67	67	67	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/18/2024	148.26	161	161	161	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/19/2024	53.34	68	68	68	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/19/2024	52.48	67	67	67	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/19/2024	40.75	52	52	52	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/19/2024	406.35	441	441	441	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/19/2024	72.4	92	92	92	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/19/2024	68	74	74	74	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/19/2024	446.32	484	484	484	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/19/2024	62.08	79	79	79	-	-	-	-
'B3D4VD0I0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/19/2024	68.81	87	87	87	-	-	-	-
'B3LZ8F9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/19/2024	74	94	94	94	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/19/2024	69.44	88	88	88	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/19/2024	54.56	69	69	69	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/22/2024	34.35	44	44	44	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/20/2024	166	166	166	166	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/21/2024	166	166	166	166	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/22/2024	186.75	187	187	187	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/20/2024	171.66	172	172	172	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/21/2024	152.6	153	153	153	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/22/2024	152.59	153	153	153	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/17/2024	284.9	310	310	310	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/17/2024	281.75	306	306	306	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/17/2024	395.78	430	430	430	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/17/2024	22.98	25	25	25	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/17/2024	489.76	490	490	490	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/17/2024	376.67	377	377	377	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/17/2024	364.07	364	364	364	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/17/2024	345.03	345	345	345	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/17/2024	346.43	346	346	346	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/17/2024	244.44	244	244	244	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/17/2024	445.2	445	445	445	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/18/2024	189	205	205	205	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/18/2024	50.34	64	64	64	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/18/2024	32.7	41	41	41	-	-	-	-
'BGDYHF9I6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/18/2024	47.04	60	60	60	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/18/2024	38.15	48	48	48	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/18/2024	23.2	29	29	29	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/18/2024	19.48	25	25	25	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/18/2024	54.3	59	59	59	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/18/2024	14.6	18	18	18	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/18/2024	233.22	253	253	253	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/18/2024	39	49	49	49	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/18/2024	34.35	43	43	43	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/19/2024	65.38	83	83	83	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/19/2024	525.42	525	525	525	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	1/19/2024	484.16	484	484	484	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	1/19/2024	365.04	365	365	365	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	1/19/2024	428.08	428	428	428	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	1/19/2024	354.56	355	355	355	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/19/2024	0.21	0	0	0	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/19/2024	324.08	324	324	324	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/19/2024	776.71	843	843	843	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/22/2024	299.1	299	299	299	-	-	-	-
'91210FH6	TSY INFL IX N/B 04/29 3.875	1/20/2024	266.64	267	267	267	-	-	-	-
'91281 0SB5	TSY INFL IX N/B 02/48 1	1/20/2024	152.16	152	152	152	-	-	-	-
'91281 0SB5	TSY INFL IX N/B 02/48 1	1/21/2024	152.16	152	152	152	-	-	-	-
'91281 0SB5	TSY INFL IX N/B 02/48 1	1/22/2024	152.16	152	152	152	-	-	-	-
'91281 0SG4	TSY INFL IX N/B 02/49 1	1/20/2024	131.01	131	131	131	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/17/2024	244.2	244	244	244	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/17/2024	406.21	406	406	406	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/17/2024	163.8	164	164	164	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	1/17/2024	288.16	288	288	288	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	1/17/2024	388.8	389	389	389	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/17/2024	337.77	338	338	338	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	1/17/2024	349.02	349	349	349	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	1/17/2024	0.1	0	0	0	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	1/17/2024	562.86	563	563	563	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	1/17/2024	0.42	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	1/17/2024	459.74	460	460	460	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/18/2024	43.02	47	47	47	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/18/2024	43.61	55	55	55	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/18/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/18/2024	58.68	74	74	74	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/18/2024	32.64	41	41	41	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/18/2024	100.28	109	109	109	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/18/2024	56.82	72	72	72	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/18/2024	67.32	85	85	85	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/18/2024	98.07	106	106	106	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/18/2024	401.52	436	436	436	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/18/2024	416.37	452	452	452	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/18/2024	53.34	68	68	68	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/20/2024	299.1	299	299	299	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/20/2024	39.96	43	43	43	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/22/2024	39.96	43	43	43	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/22/2024	284.1	284	284	284	-	-	-	-
'91281 0FS2	TSY INFL IX N/B 01/26 2	1/20/2024	298.6	299	299	299	-	-	-	-
'91281 0FS2	TSY INFL IX N/B 01/26 2	1/21/2024	298.6	299	299	299	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/20/2024	98.07	107	107	107	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/21/2024	98.07	107	107	107	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/21/2024	324.03	324	324	324	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/22/2024	48.18	61	61	61	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/20/2024	69.72	88	88	88	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/21/2024	59.76	76	76	76	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/21/2024	149.72	150	150	150	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/22/2024	149.72	150	150	150	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/20/2024	43.02	47	47	47	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/21/2024	50.19	55	55	55	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/22/2024	43.02	47	47	47	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/20/2024	50.87	65	65	65	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	1/17/2024	423.64	424	424	424	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	1/17/2024	365.04	365	365	365	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	1/17/2024	428.08	428	428	428	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	1/17/2024	354.56	355	355	355	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/17/2024	413.2	413	413	413	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	1/17/2024	384.8	385	385	385	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/17/2024	0.21	0	0	0	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	1/17/2024	324.08	324	324	324	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/17/2024	745.65	811	811	811	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/17/2024	233.19	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/17/2024	186.75	187	187	187	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/18/2024	59.04	75	75	75	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/18/2024	40.75	52	52	52	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/18/2024	193.3	193	193	193	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/18/2024	232.2	232	232	232	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/18/2024	211.86	212	212	212	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/18/2024	279.72	280	280	280	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/18/2024	290.78	291	291	291	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/18/2024	207.27	207	207	207	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/18/2024	166	166	166	166	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/18/2024	152.6	153	153	153	-	-	-	-
'91281 0SB5	TSY INFL IX N/B 02/48 1	1/18/2024	152.16	152	152	152	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/22/2024	69.72	88	88	88	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/20/2024	6.09	7	7	7	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/21/2024	5.84	6	6	6	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/22/2024	5.84	6	6	6	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/20/2024	250.14	272	272	272	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/21/2024	261.51	285	285	285	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/22/2024	261.51	285	285	285	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/20/2024	583.28	635	635	635	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/21/2024	583.28	635	635	635	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/22/2024	583.28	635	635	635	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/20/2024	288.64	314	314	314	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/21/2024	288.64	314	314	314	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/22/2024	288.64	314	314	314	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/21/2024	43.61	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/22/2024	43.61	55	55	55	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/20/2024	0.91	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/21/2024	0.91	1	1	1	-	-	-	-

'912810RW0	TSY INFL IX N/B 02/47 0.875	1/17/2024	152.59	153	153	153	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/17/2024	152.16	152	152	152	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/17/2024	149.72	150	150	150	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/17/2024	178.08	178	178	178	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/17/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/17/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/17/2024	137.46	137	137	137	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/17/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/17/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/17/2024	284.33	284	284	284	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/17/2024	58.9	64	64	64	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/18/2024	149.72	150	150	150	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/18/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/18/2024	167.65	168	168	168	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/18/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/18/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/18/2024	230.51	231	231	231	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/18/2024	403.55	404	404	404	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/18/2024	324.94	325	325	325	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/18/2024	428.54	429	429	429	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/18/2024	430.48	430	430	430	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/18/2024	364.07	364	364	364	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/20/2024	224.28	244	244	244	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/21/2024	234.96	256	256	256	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/22/2024	234.96	256	256	256	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/20/2024	284.9	310	310	310	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/21/2024	284.9	310	310	310	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/22/2024	284.9	310	310	310	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/20/2024	269.5	293	293	293	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/21/2024	281.75	307	307	307	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/22/2024	269.5	293	293	293	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/20/2024	395.78	431	431	431	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/21/2024	395.78	431	431	431	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/22/2024	395.78	431	431	431	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/20/2024	22.98	25	25	25	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/22/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/20/2024	58.68	74	74	74	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/21/2024	68.46	87	87	87	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/22/2024	58.68	74	74	74	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/20/2024	203.52	204	204	204	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/21/2024	178.08	178	178	178	-	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/18/2024	745.64	809	809	809	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/18/2024	345.03	345	345	345	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/18/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/18/2024	285.18	285	285	285	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/18/2024	445.2	445	445	445	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/18/2024	284.9	285	285	285	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/18/2024	348.18	348	348	348	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/18/2024	140.4	140	140	140	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/18/2024	324.18	324	324	324	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/18/2024	345.6	346	346	346	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/18/2024	300.24	300	300	300	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/21/2024	22.98	25	25	25	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/22/2024	22.98	25	25	25	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/20/2024	62	67	67	67	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/21/2024	62	67	67	67	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/22/2024	58.9	64	64	64	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/20/2024	148.26	161	161	161	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/21/2024	155.32	169	169	169	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/22/2024	148.26	161	161	161	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/20/2024	189	206	206	206	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/21/2024	198	215	215	215	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/22/2024	189	206	206	206	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/20/2024	50.34	64	64	64	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/21/2024	58.73	74	74	74	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/22/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/20/2024	191.6	192	192	192	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/21/2024	167.65	168	168	168	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/22/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/20/2024	159.76	160	160	160	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/21/2024	139.79	140	140	140	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/22/2024	139.79	140	140	140	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	1/18/2024	310.24	310	310	310	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/18/2024	0.09	0	0	0	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/18/2024	391.3	425	425	425	-	-	-	-	-
'B128DHW8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/18/2024	72.4	92	92	92	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/18/2024	76.5	83	83	83	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/18/2024	446.32	484	484	484	-	-	-	-	-
'B24FFM85	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/18/2024	54.32	69	69	69	-	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/18/2024	68.81	87	87	87	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/18/2024	64.75	82	82	82	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/18/2024	60.76	77	77	77	-	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/18/2024	47.74	60	60	60	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/18/2024	65.38	83	83	83	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/22/2024	50.34	64	64	64	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/20/2024	32.7	41	41	41	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/21/2024	38.15	48	48	48	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/22/2024	32.7	41	41	41	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/20/2024	39.2	50	50	50	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/21/2024	47.04	60	60	60	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/22/2024	47.04	60	60	60	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/20/2024	38.15	48	48	48	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/21/2024	45.78	58	58	58	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/22/2024	38.15	48	48	48	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/20/2024	29	37	37	37	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/21/2024	23.2	29	29	29	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/20/2024	137.46	137	137	137	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/21/2024	160.37	160	160	160	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/20/2024	32.64	41	41	41	-	-	-	-	-
'B95SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/18/2024	0.05	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/18/2024	0.18	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/18/2024	0.06	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/18/2024	1.89	1	1	1	-	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/18/2024	39.96	43	43	43	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/18/2024	324.02	324	324	324	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/18/2024	266.64	267	267	267	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/18/2024	73.37	73	73	73	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/18/2024	312.51	313	313	313	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/18/2024	298.6	299	299	299	-	-	-	-	-
'912810FS1	TSY INFL IX N/B 01/27 2.375	1/18/2024	163.1	163	163	163	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/22/2024	254.63	277	277	277	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/20/2024	98.21	107	107	107	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/21/2024	84.18	92	92	92	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/22/2024	98.21	107	107	107	-	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/20/2024	56	71	71	71	-	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/21/2024	56	71	71	71	-	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/22/2024	56	71	71	71	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/20/2024	81.13	103	103	103	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/22/2024	73.37	73	73	73	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/20/2024	312.51	313	313	313	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/21/2024	312.51	313	313	313	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/22/2024	29	37	37	37	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/21/2024	32.64	41	41	41	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/22/2024	32.64	41	41	41	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/20/2024	100.28	109	109	109	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/21/2024	100.28	109	109	109	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/22/2024	100.28	109	109	109	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/18/2024	227.8	228	228	228	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/18/2024	136.62	137	137	137	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/18/2024	500.32	500	500	500	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/18/2024	0.49	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/18/2024	525.41	525	525	525	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/18/2024	484.16	484	484	484	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/18/2024	365.04	365	365	365	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/18/2024	428.08	428	428	428	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/18/2024	354.56	355	355	355	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/18/2024	413.2	413	413	413	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	1/18/2024	384.8	385	385	385	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/20/2024	24.35	31	31	31	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/21/2024	19.48	25	25	25	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/22/2024	19.48	25	25	25	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/20/2024	54.3	59	59	59	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/21/2024	63.35	69	69	69	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/22/2024	54.3	59	59	59	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/20/2024	365.04	365	365	365	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/21/2024	319.41	319	319	319	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/22/2024	365.04	365	365	365	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/20/2024	374.57	375	375	375	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/21/2024	428.08	428	428	428	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/20/2024	56.82	72	72	72	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/21/2024	56.82	72	72	72	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/22/2024	56.82	72	72	72	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/20/2024	67.32	85	85	85	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/21/2024	56.1	71	71	71	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/22/2024	67.32	85	85	85	-	-	-	-	-
'912828B56	TSY INFL IX N/B 04/24 0.5	1/18/2024	0.2	0	0	0	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/18/2024	324.08	324	324	324	-	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/19/2024	56	71	71	71	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/19/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/19/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/19/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/19/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/19/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/19/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/19/2024	324.95	325	325	325	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/19/2024	489.76	490	490	490	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/22/2024	428.08	428	428	428	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/20/2024	354.56	355	355	355	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/21/2024	398.88	399	399	399	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/22/2024	354.56	355	355	355	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/20/2024	413.2	413	413	413	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/21/2024	413.2	413	413	413	-	-	-	-	-
'AC0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/22/2024	84.06	91	91	91	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/20/2024	384.79	419	419	419	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/21/2024	384.79	419	419	419	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/22/2024	384.79	419	419	419	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/20/2024	416.37	453	453	453	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/21/2024	416.36	453	453	453	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/22/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/20/2024	263.44	263	263	263	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/21/2024	230.51	231	231	231	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/22/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/20/2024	461.2	461	461	461	-	-	-	-	-

'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/19/2024	376.67	377	377	377	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/19/2024	416.08	416	416	416	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/19/2024	345.03	345	345	345	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/19/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/19/2024	285.18	285	285	285	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/19/2024	0.06	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/19/2024	0.17	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/19/2024	0.04	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/19/2024	1.89	1	1	1	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/19/2024	445.2	445	445	445	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/19/2024	284.9	285	285	285	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/22/2024	416.37	453	453	453	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/20/2024	49.74	63	63	63	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/21/2024	49.74	63	63	63	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/22/2024	49.74	63	63	63	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/20/2024	254.64	277	277	277	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/20/2024	14.6	19	19	19	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/21/2024	17.52	22	22	22	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/22/2024	14.6	19	19	19	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/20/2024	223.08	243	243	243	-	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/21/2024	35.52	39	39	39	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/22/2024	298.6	299	299	299	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/20/2024	163.1	163	163	163	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/21/2024	403.55	404	404	404	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/22/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/20/2024	284.32	284	284	284	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/21/2024	324.95	325	325	325	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/22/2024	324.94	325	325	325	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/19/2024	406.21	406	406	406	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/19/2024	163.8	164	164	164	-	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	1/19/2024	288.16	288	288	288	-	-	-	-	-
'91282BM71	TSY INFL IX N/B 01/26 0.625	1/19/2024	345.6	346	346	346	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/19/2024	300.24	300	300	300	-	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/19/2024	35.52	39	39	39	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/19/2024	299.1	299	299	299	-	-	-	-	-
'91210FFH6	TSY INFL IX N/B 04/29 3.875	1/19/2024	288.86	289	289	289	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/19/2024	73.37	73	73	73	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	1/19/2024	310.24	310	310	310	-	-	-	-	-
'9128284WU0	TSY INFL IX N/B 07/24 0.125	1/19/2024	0.1	0	0	0	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/21/2024	163.1	163	163	163	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/22/2024	163.1	163	163	163	-	-	-	-	-
'91210FPV4	TSY INFL IX N/B 01/28 1.75	1/20/2024	227.79	228	228	228	-	-	-	-	-
'91210FPV4	TSY INFL IX N/B 01/28 1.75	1/21/2024	253.11	253	253	253	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/22/2024	413.2	413	413	413	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/20/2024	384.8	385	385	385	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/21/2024	384.8	385	385	385	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/22/2024	384.8	385	385	385	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/20/2024	0.2	0	0	0	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/21/2024	0.21	0	0	0	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/22/2024	0.2	0	0	0	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/20/2024	44.45	56	56	56	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/21/2024	53.34	68	68	68	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/22/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/20/2024	52.48	67	67	67	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/21/2024	59.04	75	75	75	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/22/2024	52.48	67	67	67	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/19/2024	284.1	284	284	284	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/19/2024	298.6	299	299	299	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/19/2024	163.1	163	163	163	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/19/2024	253.11	253	253	253	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/19/2024	151.8	152	152	152	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/19/2024	193.29	193	193	193	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/19/2024	258	258	258	258	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/19/2024	211.86	212	212	212	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/19/2024	279.72	280	280	280	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/19/2024	258.47	258	258	258	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/19/2024	233.19	233	233	233	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/20/2024	324.08	324	324	324	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/21/2024	283.57	284	284	284	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/22/2024	324.08	324	324	324	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/20/2024	745.65	811	811	811	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/21/2024	776.71	845	845	845	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/21/2024	254.64	277	277	277	-	-	-	-	-
'91210FFH6	TSY INFL IX N/B 04/29 3.875	1/21/2024	266.64	267	267	267	-	-	-	-	-
'91210FFH6	TSY INFL IX N/B 04/29 3.875	1/22/2024	266.64	267	267	267	-	-	-	-	-
'91210FPV4	TSY INFL IX N/B 01/28 1.75	1/22/2024	227.8	228	228	228	-	-	-	-	-
'91210PZ5	TSY INFL IX N/B 01/29 2.5	1/20/2024	136.62	137	137	137	-	-	-	-	-
'91210PZ5	TSY INFL IX N/B 01/29 2.5	1/21/2024	136.62	137	137	137	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/20/2024	40.75	52	52	52	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/21/2024	40.75	52	52	52	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/22/2024	40.75	52	52	52	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/19/2024	186.75	187	187	187	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/19/2024	152.59	153	153	153	-	-	-	-	-
'91210SB5	TSY INFL IX N/B 02/48 1	1/19/2024	152.16	152	152	152	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/19/2024	149.72	150	150	150	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	1/19/2024	0.48	0	0	0	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/19/2024	413.2	413	413	413	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	1/19/2024	384.8	385	385	385	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/19/2024	81.13	103	103	103	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/19/2024	48.18	61	61	61	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/19/2024	59.76	76	76	76	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/19/2024	5.84	6	6	6	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/22/2024	151.8	152	152	152	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/20/2024	193.3	193	193	193	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/21/2024	214.77	215	215	215	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/22/2024	193.3	193	193	193	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/20/2024	232.2	232	232	232	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/21/2024	232.2	232	232	232	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/22/2024	232.2	232	232	232	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/20/2024	211.86	212	212	212	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/22/2024	745.64	811	811	811	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/21/2024	211.86	212	212	212	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/22/2024	211.86	212	212	212	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/12/2024	151.8	152	152	152	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/12/2024	193.29	193	193	193	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/12/2024	232.2	232	232	232	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/12/2024	211.86	212	212	212	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/12/2024	279.72	280	280	280	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/12/2024	258.47	258	258	258	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/12/2024	207.28	207	207	207	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/12/2024	166	166	166	166	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/12/2024	152.6	153	153	153	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/12/2024	54.56	69	69	69	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/12/2024	65.38	83	83	83	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/17/2024	155.32	169	169	169	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/17/2024	198	215	215	215	-	-	-	-	-
'BD9RCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/17/2024	58.73	74	74	74	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/17/2024	32.7	41	41	41	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/17/2024	47.04	60	60	60	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/17/2024	38.15	48	48	48	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/17/2024	29	37	37	37	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/17/2024	24.35	31	31	31	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/17/2024	63.35	69	69	69	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/17/2024	17.52	22	22	22	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/17/2024	233.22	254	254	254	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/19/2024	261.51	284	284	284	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/19/2024	583.28	633	633	633	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/19/2024	288.64	313	313	313	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/19/2024	234.96	255	255	255	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/19/2024	284.9	309	309	309	-	-	-	-	-
'ACI111FP4	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/19/2024	281.75	306	306	306	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/19/2024	384.79	418	418	418	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/19/2024	416.37	452	452	452	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/19/2024	49.74	63	63	63	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/19/2024	243.56	264	264	264	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/19/2024	98.21	107	107	107	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/19/2024	395.78	429	429	429	-	-	-	-	-
'ACI2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/19/2024	22.98	25	25	25	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/20/2024	248.64	249	249	249	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/21/2024	279.72	280	280	280	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/22/2024	279.72	280	280	280	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/20/2024	290.77	291	291	291	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/21/2024	258.47	258	258	258	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/22/2024	290.77	291	291	291	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/20/2024	207.27	207	207	207	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/21/2024	233.18	233	233	233	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/22/2024	207.28	207	207	207	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/21/2024	81.13	103	103	103	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/22/2024	69.54	88	88	88	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/17/2024	163.1	163	163	163	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/17/2024	253.11	253	253	253	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/17/2024	136.62	137	137	137	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/17/2024	214.77	215	215	215	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/17/2024	232.2	232	232	232	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/17/2024	211.86	212	212	212	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/17/2024	248.64	249	249	249	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/17/2024	258.46	258	258	258	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/17/2024	84.06	91	91	91	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/17/2024	384.79	419	419	419	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/17/2024	416.37	453	453	453	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/17/2024	46.8	59	59	59	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/17/2024	41.22	52	52	52	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/17/2024	50.19	55	55	55	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/17/2024	50.88	64	64	64	-	-	-	-	-
'BW4Q27I02	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/17/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/17/2024	68.46	87	87	87	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/17/2024	32.64	41	41	41	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/18/2024	58.03	73	73	73	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/18/2024	254.64	276	276	276	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/18/2024	98.21	107	107	107	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/18/2024	48	61	61	61	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/18/2024	81.13	103	103	103	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/19/2024	62	67	67	67	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/19/2024	155.32	169	169	169	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/19/2024	198	215	215	215	-	-	-	-	-
'BD9RCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/19/2024	58.73	74	74	74	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/19/2024	32.7	41	41	41	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/19/2024	47.04	60	60	60	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/19/2024	45.78	58	58	58	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/19/2024	23.2	29	29	29	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/19/2024	19.48	25	25	25	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/19/2024	63.35	69	69	69	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/19/2024	14.6	19	19	19	-	-	-	-	-

'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/19/2024	233.22	253	253	253	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/25/2024	279.72	280	280	280	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/25/2024	290.77	291	291	291	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/25/2024	233.18	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/25/2024	166	166	166	166	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/25/2024	152.59	153	153	153	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/25/2024	152.16	152	152	152	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/25/2024	149.72	150	150	150	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/25/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/25/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/25/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/25/2024	160.37	160	160	160	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/27/2024	47.04	60	60	60	-	-	-	-	-
'BYVP46I99	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/29/2024	32.64	42	42	42	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/27/2024	100.28	109	109	109	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/28/2024	100.28	109	109	109	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/29/2024	100.28	109	109	109	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/27/2024	56.82	72	72	72	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/28/2024	66.29	84	84	84	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/29/2024	56.82	72	72	72	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/29/2024	56.21	72	72	72	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/27/2024	59.76	76	76	76	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/28/2024	69.72	89	89	89	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/29/2024	69.72	89	89	89	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/22/2024	345.03	345	345	345	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/20/2024	346.43	346	346	346	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/21/2024	296.94	297	297	297	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/22/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/20/2024	285.18	285	285	285	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/21/2024	244.44	244	244	244	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/22/2024	285.18	285	285	285	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/20/2024	381.6	382	382	382	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/21/2024	445.2	445	445	445	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/22/2024	445.2	445	445	445	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/20/2024	244.2	244	244	244	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/23/2024	324.08	324	324	324	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/23/2024	776.71	845	845	845	-	-	-	-	-
'ACI08TYW87	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/23/2024	98.07	107	107	107	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/23/2024	401.52	437	437	437	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/23/2024	416.37	453	453	453	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/23/2024	58.03	74	74	74	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/23/2024	254.64	277	277	277	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/23/2024	98.21	107	107	107	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/23/2024	56	71	71	71	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/23/2024	152.16	152	152	152	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/23/2024	149.72	150	150	150	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/23/2024	203.52	204	204	204	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/25/2024	230.51	231	231	231	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/25/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/25/2024	284.33	284	284	284	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/25/2024	428.54	429	429	429	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/25/2024	376.67	377	377	377	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/25/2024	69.72	89	89	89	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/25/2024	5.84	6	6	6	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/25/2024	261.51	285	285	285	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/25/2024	583.28	636	636	636	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/25/2024	288.64	315	315	315	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/25/2024	224.28	245	245	245	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/27/2024	5.84	6	6	6	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/28/2024	5.84	6	6	6	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/29/2024	6.09	7	7	7	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/27/2024	261.51	284	284	284	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/28/2024	261.51	284	284	284	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/29/2024	261.51	284	284	284	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/28/2024	39.2	50	50	50	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/29/2024	47.04	60	60	60	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/27/2024	67.32	86	86	86	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/28/2024	67.32	86	86	86	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/29/2024	67.32	86	86	86	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/27/2024	44.45	57	57	57	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/20/2024	78.64	100	100	100	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/21/2024	68.81	87	87	87	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/22/2024	78.64	100	100	100	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/20/2024	64.75	82	82	82	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/21/2024	74	94	94	94	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/22/2024	64.75	82	82	82	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/20/2024	60.76	77	77	77	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/21/2024	69.44	88	88	88	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/22/2024	60.76	77	77	77	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/20/2024	47.74	61	61	61	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/21/2024	54.56	69	69	69	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/22/2024	47.74	61	61	61	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/23/2024	191.6	192	192	192	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/24/2024	745.65	808	808	808	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/24/2024	258.47	258	258	258	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/24/2024	207.28	207	207	207	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/24/2024	186.75	187	187	187	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/24/2024	152.6	153	153	153	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/24/2024	171.18	171	171	171	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/24/2024	149.72	150	150	150	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/24/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/24/2024	167.65	168	168	168	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/24/2024	139.79	140	140	140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/25/2024	364.07	364	364	364	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/25/2024	345.03	345	345	345	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/25/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/25/2024	244.44	244	244	244	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/25/2024	445.2	445	445	445	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/25/2024	284.9	285	285	285	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/25/2024	348.18	348	348	348	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/25/2024	140.4	140	140	140	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/25/2024	284.9	311	311	311	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/25/2024	269.5	294	294	294	-	-	-	-	-
'AC1165SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/25/2024	395.78	431	431	431	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/28/2024	53.34	68	68	68	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/29/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/27/2024	52.48	67	67	67	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/28/2024	52.48	67	67	67	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/29/2024	59.04	75	75	75	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/27/2024	40.75	52	52	52	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/28/2024	40.75	52	52	52	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/29/2024	40.75	52	52	52	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/27/2024	391.3	425	425	425	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/28/2024	391.3	425	425	425	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/29/2024	391.3	425	425	425	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/27/2024	81.45	104	104	104	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/21/2024	284.9	285	285	285	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/22/2024	284.9	285	285	285	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/20/2024	348.18	348	348	348	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/21/2024	406.21	406	406	406	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/22/2024	348.18	348	348	348	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/20/2024	140.4	140	140	140	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/21/2024	163.8	164	164	164	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/22/2024	163.8	164	164	164	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/20/2024	288.16	288	288	288	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/21/2024	324.18	324	324	324	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/22/2024	288.16	288	288	288	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/24/2024	137.46	137	137	137	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/24/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/24/2024	403.55	404	404	404	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/24/2024	324.94	325	325	325	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/24/2024	428.54	429	429	429	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/24/2024	430.48	430	430	430	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/24/2024	416.08	416	416	416	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/24/2024	394.32	394	394	394	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/24/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/24/2024	285.18	285	285	285	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/24/2024	445.2	445	445	445	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/25/2024	22.98	25	25	25	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/25/2024	62	68	68	68	-	-	-	-	-
'ACI2W6KP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.5	1/25/2024	148.26	162	162	162	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/25/2024	189	206	206	206	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/25/2024	50.34	64	64	64	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/25/2024	32.7	42	42	42	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/25/2024	47.04	60	60	60	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/25/2024	45.78	58	58	58	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/25/2024	23.2	30	30	30	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/25/2024	324.18	324	324	324	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/25/2024	345.6	346	346	346	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/25/2024	300.24	300	300	300	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/28/2024	72.4	92	92	92	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/29/2024	72.4	92	92	92	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/27/2024	68	74	74	74	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/28/2024	76.5	83	83	83	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/29/2024	68	74	74	74	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/27/2024	446.32	485	485	485	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/28/2024	446.32	485	485	485	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/27/2024	211.86	212	212	212	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/28/2024	211.86	212	212	212	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/29/2024	188.32	188	188	188	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/27/2024	248.64	249	249	249	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/28/2024	279.72	280	280	280	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/20/2024	65.38	83	83	83	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/21/2024	65.38	83	83	83	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/22/2024	65.38	83	83	83	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/20/2024	0.05	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/21/2024	0.05	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/22/2024	0.06	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/20/2024	0.14	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/21/2024	0.18	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/22/2024	0.14	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/20/2024	0.06	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/21/2024	0.04	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/22/2024	0.05	0	0	0	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/24/2024	284.9	285	285	285	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/24/2024	406.21	406	406	406	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/24/2024	163.8	164	164	164	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/24/2024	288.16	288	288	288	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/24/2024	388.8	389	389	389	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/24/2024	300.24	300	300	300	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/24/2024	349.02	349	349	349	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/24/2024	1.89	1	1	1	-	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/24/2024	39.96	43	43	43	-	-	-	-	-

'912810FD5	TSY INFL IX N/B 04/28 3.625	1/24/2024	324.02	324	324	324	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/24/2024	266.64	267	267	267	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/25/2024	310.24	310	310	310	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/25/2024	0.1	0	0	0	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/25/2024	19.48	25	25	25	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/25/2024	63.35	69	69	69	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/25/2024	17.52	22	22	22	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/25/2024	233.22	254	254	254	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/25/2024	46.8	60	60	60	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/25/2024	41.22	53	53	53	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/25/2024	50.19	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/25/2024	43.61	56	56	56	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/25/2024	500.32	500	500	500	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/25/2024	0.48	0	0	0	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/29/2024	279.72	280	280	280	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/27/2024	290.77	291	291	291	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/29/2024	49.74	63	63	63	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/27/2024	254.63	277	277	277	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/29/2024	81.13	103	103	103	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/27/2024	56.21	72	72	72	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/28/2024	48.18	61	61	61	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/27/2024	525.42	525	525	525	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/28/2024	525.41	525	525	525	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/29/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/27/2024	484.16	484	484	484	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/20/2024	388.8	389	389	389	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/21/2024	345.6	346	346	346	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/22/2024	388.8	389	389	389	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/20/2024	337.77	338	338	338	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/21/2024	300.24	300	300	300	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/22/2024	300.24	300	300	300	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/20/2024	349.02	349	349	349	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/21/2024	310.24	310	310	310	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/22/2024	310.24	310	310	310	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/20/2024	0.1	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/21/2024	0.1	0	0	0	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/24/2024	73.37	73	73	73	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/24/2024	312.51	313	313	313	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/24/2024	298.6	299	299	299	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/24/2024	163.1	163	163	163	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/24/2024	227.8	228	228	228	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/24/2024	136.62	137	137	137	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/24/2024	193.3	193	193	193	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/24/2024	232.2	232	232	232	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/24/2024	59.76	76	76	76	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/24/2024	6.09	7	7	7	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/24/2024	261.51	283	283	283	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/25/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/25/2024	423.64	424	424	424	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/25/2024	365.04	365	365	365	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/25/2024	428.08	428	428	428	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	1/25/2024	354.56	355	355	355	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/26/2024	155.32	168	168	168	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/26/2024	198	214	214	214	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/26/2024	58.73	75	75	75	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/26/2024	38.15	48	48	48	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/26/2024	47.04	60	60	60	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/26/2024	38.15	48	48	48	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/28/2024	258.47	258	258	258	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/29/2024	290.77	291	291	291	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/27/2024	233.18	233	233	233	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/28/2024	207.27	207	207	207	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/29/2024	233.19	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/27/2024	166	166	166	166	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/28/2024	484.16	484	484	484	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/29/2024	462.26	502	502	502	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/27/2024	62.08	79	79	79	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/28/2024	62.08	79	79	79	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/29/2024	62.08	79	79	79	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/22/2024	0.1	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/20/2024	1.89	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/21/2024	1.89	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/22/2024	1.89	1	1	1	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/20/2024	562.86	563	563	563	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/21/2024	500.32	500	500	500	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/22/2024	562.86	563	563	563	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/20/2024	0.48	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/21/2024	0.48	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/22/2024	0.42	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/20/2024	525.42	525	525	525	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/24/2024	583.28	632	632	632	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/24/2024	288.64	313	313	313	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/24/2024	234.96	255	255	255	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/24/2024	284.9	309	309	309	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/24/2024	269.5	292	292	292	-	-	-	-
'ACI1955C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/24/2024	395.78	429	429	429	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/24/2024	22.98	25	25	25	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/24/2024	62	67	67	67	-	-	-	-
'ACI0BTW67	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/24/2024	98.07	106	106	106	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/24/2024	384.79	417	417	417	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/24/2024	416.37	451	451	451	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/24/2024	49.74	63	63	63	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/26/2024	23.2	29	29	29	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/26/2024	24.35	31	31	31	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/26/2024	54.3	59	59	59	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/26/2024	207.28	207	207	207	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/26/2024	186.75	187	187	187	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/26/2024	152.59	153	153	153	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/26/2024	14.6	19	19	19	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/26/2024	233.22	253	253	253	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/26/2024	39	50	50	50	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/26/2024	34.35	44	44	44	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/26/2024	43.02	47	47	47	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/26/2024	43.6	55	55	55	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/27/2024	78.64	100	100	100	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/28/2024	68.81	88	88	88	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/29/2024	78.64	100	100	100	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/27/2024	64.75	82	82	82	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/28/2024	74	94	94	94	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/29/2024	64.75	82	82	82	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/27/2024	60.76	77	77	77	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/28/2024	166	166	166	166	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/29/2024	186.75	187	187	187	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/27/2024	171.67	172	172	172	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/28/2024	152.59	153	153	153	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/21/2024	525.41	525	525	525	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/22/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/20/2024	484.16	484	484	484	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/21/2024	423.64	424	424	424	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/22/2024	484.16	484	484	484	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/23/2024	81.13	103	103	103	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/23/2024	0.05	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/23/2024	0.18	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/23/2024	0.05	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/23/2024	2.16	2	2	2	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/23/2024	35.52	39	39	39	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/23/2024	136.62	137	137	137	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/24/2024	0.1	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/24/2024	562.86	563	563	563	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/24/2024	0.49	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/24/2024	525.42	525	525	525	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/24/2024	484.16	484	484	484	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/24/2024	365.04	365	365	365	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/24/2024	374.57	375	375	375	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/24/2024	155.32	168	168	168	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/24/2024	198	214	214	214	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/24/2024	50.34	64	64	64	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/24/2024	32.7	41	41	41	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/26/2024	0.78	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/26/2024	58.68	75	75	75	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/26/2024	32.64	41	41	41	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/26/2024	100.28	109	109	109	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/26/2024	56.82	72	72	72	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/26/2024	56.1	71	71	71	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/26/2024	152.16	152	152	152	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/26/2024	149.72	150	150	150	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/26/2024	178.08	178	178	178	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/26/2024	191.6	192	192	192	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/26/2024	159.76	160	160	160	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/29/2024	152.59	153	153	153	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/27/2024	152.16	152	152	152	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/28/2024	152.16	152	152	152	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/29/2024	152.16	152	152	152	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/27/2024	149.72	150	150	150	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/28/2024	149.72	150	150	150	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/28/2024	69.44	88	88	88	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/29/2024	69.44	88	88	88	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/27/2024	47.74	61	61	61	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/28/2024	54.56	69	69	69	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/29/2024	47.74	61	61	61	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/23/2024	193.29	193	193	193	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/23/2024	232.2	232	232	232	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/23/2024	188.32	188	188	188	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/23/2024	279.72	280	280	280	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/23/2024	290.78	291	291	291	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/23/2024	233.18	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/23/2024	166	166	166	166	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	1/23/2024	171.66	172	172	172	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/23/2024	58.68	75	75	75	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/23/2024	32.64	42	42	42	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/23/2024	100.28	109	109	109	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/24/2024	39.2	50	50	50	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/24/2024	38.15	48	48	48	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/24/2024	29	37	37	37	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/24/2024	19.48	25	25	25	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/24/2024	54.3	59	59	59	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/24/2024	14.6	18	18	18	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/24/2024	233.22	253	253	253	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/24/2024	254.64	276	276	276	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/24/2024	98.21	106	106	106	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/24/2024	56	71	71	71	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/24/2024	81.13	103	103	103	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/24/2024	56.21	71	71	71	-	-	-	-

'912810TP3	TSY INFL IX N/B 02/53 1.5	1/26/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/26/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/26/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/26/2024	324.94	325	325	325	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/26/2024	489.76	490	490	490	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/26/2024	376.67	377	377	377	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/26/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/26/2024	59.04	75	75	75	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/26/2024	40.75	52	52	52	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/26/2024	391.3	424	424	424	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/26/2024	72.4	92	92	92	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/27/2024	65.38	83	83	83	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/28/2024	65.38	83	83	83	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/29/2024	65.38	83	83	83	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/27/2024	0.05	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/28/2024	0.06	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/29/2024	0.05	0	0	0	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/29/2024	149.72	150	150	150	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/29/2024	423.64	424	424	424	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/27/2024	365.04	365	365	365	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/28/2024	365.04	365	365	365	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/29/2024	365.04	365	365	365	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/23/2024	56.82	72	72	72	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/23/2024	67.32	86	86	86	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/23/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/23/2024	59.04	75	75	75	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/23/2024	40.74	52	52	52	-	-	-	-	-
'AC3028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/23/2024	69.72	89	89	89	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/23/2024	299.1	299	299	299	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/23/2024	266.64	267	267	267	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/23/2024	73.37	73	73	73	-	-	-	-	-
'91281OFR4	TSY INFL IX N/B 01/25 2.375	1/23/2024	312.51	313	313	313	-	-	-	-	-
'AC25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/23/2024	189	206	206	206	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/24/2024	39	49	49	49	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/24/2024	34.35	44	44	44	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/24/2024	43.02	47	47	47	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/24/2024	50.88	64	64	64	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/24/2024	0.91	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/24/2024	68.46	87	87	87	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/24/2024	32.64	41	41	41	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/24/2024	100.28	109	109	109	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/24/2024	66.29	84	84	84	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/24/2024	67.32	85	85	85	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/24/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/24/2024	52.48	66	66	66	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/26/2024	76.5	83	83	83	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/26/2024	446.32	483	483	483	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/26/2024	54.32	69	69	69	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/26/2024	68.81	87	87	87	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/26/2024	64.75	82	82	82	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/26/2024	69.44	88	88	88	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/26/2024	54.56	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/26/2024	364.07	364	364	364	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/26/2024	345.03	345	345	345	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/26/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/26/2024	285.18	285	285	285	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/27/2024	428.08	428	428	428	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/28/2024	428.08	428	428	428	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/29/2024	374.57	375	375	375	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/27/2024	398.88	399	399	399	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/28/2024	354.56	355	355	355	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/29/2024	354.56	355	355	355	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/27/2024	0.14	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/28/2024	0.17	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/29/2024	0.18	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/27/2024	0.05	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/28/2024	0.04	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/29/2024	0.06	0	0	0	-	-	-	-	-
'BD08CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/23/2024	58.73	75	75	75	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/23/2024	32.7	42	42	42	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/23/2024	47.04	60	60	60	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/23/2024	45.78	58	58	58	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/23/2024	23.2	30	30	30	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/23/2024	24.35	31	31	31	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/23/2024	63.35	69	69	69	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/23/2024	14.6	19	19	19	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/23/2024	233.22	254	254	254	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/23/2024	46.8	60	60	60	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/23/2024	41.22	52	52	52	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/23/2024	50.19	55	55	55	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/24/2024	354.56	355	355	355	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/24/2024	464.85	465	465	465	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	1/24/2024	336.7	337	337	337	-	-	-	-	-
'91282868N5	TSY INFL IX N/B 04/24 0.5	1/24/2024	0.21	0	0	0	-	-	-	-	-
'9128100V3	TSY INFL IX N/B 02/42 0.75	1/24/2024	211.86	212	212	212	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	1/24/2024	248.64	249	249	249	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/24/2024	40.75	52	52	52	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/24/2024	391.3	424	424	424	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/24/2024	81.45	103	103	103	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/24/2024	76.5	83	83	83	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/24/2024	446.32	483	483	483	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/26/2024	445.2	445	445	445	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/26/2024	244.2	244	244	244	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/26/2024	406.21	406	406	406	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/26/2024	163.8	164	164	164	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/26/2024	288.16	288	288	288	-	-	-	-	-
'912828M71	TSY INFL IX N/B 01/26 0.625	1/26/2024	345.6	346	346	346	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/26/2024	337.77	338	338	338	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/26/2024	65.38	83	83	83	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/26/2024	0.05	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/26/2024	0.18	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/26/2024	0.05	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/27/2024	1.89	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/28/2024	1.89	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/29/2024	1.89	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/27/2024	35.52	39	39	39	-	-	-	-	-
'57951716	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/28/2024	39.96	43	43	43	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/27/2024	413.2	413	413	413	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/28/2024	413.2	413	413	413	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/29/2024	413.2	413	413	413	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	1/27/2024	384.8	385	385	385	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	1/28/2024	384.8	385	385	385	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	1/29/2024	384.8	385	385	385	-	-	-	-	-
'91282868N5	TSY INFL IX N/B 04/24 0.5	1/27/2024	0.18	0	0	0	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/23/2024	43.61	55	55	55	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/23/2024	0.91	1	1	1	-	-	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	1/23/2024	298.6	299	299	299	-	-	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	1/23/2024	146.79	147	147	147	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/23/2024	253.11	253	253	253	-	-	-	-	-
'AC104Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/23/2024	5.84	6	6	6	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/23/2024	261.51	285	285	285	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/23/2024	583.28	635	635	635	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/23/2024	446.32	486	486	486	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/23/2024	62.08	79	79	79	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/23/2024	68.81	88	88	88	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/23/2024	74	94	94	94	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/24/2024	62.08	79	79	79	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/24/2024	78.64	100	100	100	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/24/2024	64.75	82	82	82	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/24/2024	69.44	88	88	88	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/24/2024	47.74	60	60	60	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/24/2024	65.38	83	83	83	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/24/2024	0.05	0	0	0	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/24/2024	324.08	324	324	324	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/24/2024	0.17	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/24/2024	0.05	0	0	0	-	-	-	-	-
'AC108TW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/25/2024	98.07	107	107	107	-	-	-	-	-
'AC40CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/25/2024	384.79	419	419	419	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/26/2024	1.89	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/26/2024	39.96	43	43	43	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/26/2024	299.1	299	299	299	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/26/2024	266.64	267	267	267	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/26/2024	73.37	73	73	73	-	-	-	-	-
'91281OFR4	TSY INFL IX N/B 01/25 2.375	1/26/2024	312.51	313	313	313	-	-	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	1/26/2024	298.6	299	299	299	-	-	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	1/26/2024	163.1	163	163	163	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/26/2024	310.24	310	310	310	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/26/2024	0.09	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/26/2024	500.32	500	500	500	-	-	-	-	-
'91282868N5	TSY INFL IX N/B 04/24 0.5	1/28/2024	0.2	0	0	0	-	-	-	-	-
'91282868N5	TSY INFL IX N/B 04/24 0.5	1/29/2024	0.21	0	0	0	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/27/2024	283.57	284	284	284	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/28/2024	324.08	324	324	324	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	1/29/2024	324.08	324	324	324	-	-	-	-	-
'57951716	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/29/2024	35.52	39	39	39	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/27/2024	324.03	324	324	324	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/28/2024	299.1	299	299	299	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/29/2024	324.02	324	324	324	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/27/2024	266.64	267	267	267	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/28/2024	266.64	267	267	267	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/23/2024	69.44	88	88	88	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/23/2024	54.56	69	69	69	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/23/2024	65.38	83	83	83	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/23/2024	56.21	71	71	71	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/23/2024	275.52	300	300	300	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/23/2024	234.96	256	256	256	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/23/2024	284.9	310	310	310	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/23/2024	281.75	307	307	307	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/23/2024	395.78	431	431	431	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/23/2024	22.98	25	25	25	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/23/2024	62	67	67	67	-	-	-	-	-
'ACI2369KP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/23/2024	148.26	161	161	161	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/25/2024	416.37	454	454	454	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/25/2024	49.74	63	63	63	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/25/2024	243.56	266	266	266	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/25/2024	98.21	107	107	107	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/25/2024	48	61	61	61	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/25/2024	81.13	103	103	103	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/25/2024	48.18	61	61	61	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/25/2024	0.91	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/25/2024	58.68	75	75	75	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/25/2024	413.2	413	413	413	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	1/25/2024	384.8	385	385	385	-	-	-	-	-

'912828N5	TSY INFL IX N/B 04/24 0.5	1/25/2024	0.2	0	0	0	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/26/2024	0.48	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/26/2024	525.41	525	525	525	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/26/2024	484.16	484	484	484	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/26/2024	319.41	319	319	319	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/26/2024	428.08	428	428	428	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/26/2024	354.56	355	355	355	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	1/26/2024	413.2	413	413	413	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	1/26/2024	384.8	385	385	385	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	1/26/2024	0.21	0	0	0	-	-	-	-	-
'91281 0PV4	TSY INFL IX N/B 01/28 1.75	1/26/2024	253.11	253	253	253	-	-	-	-	-
'91281 0PZ5	TSY INFL IX N/B 01/29 2.5	1/26/2024	136.62	137	137	137	-	-	-	-	-
'91281 0FH6	TSY INFL IX N/B 04/29 3.875	1/29/2024	266.64	267	267	267	-	-	-	-	-
'91281 0FQ6	TSY INFL IX N/B 04/32 3.375	1/27/2024	73.37	73	73	73	-	-	-	-	-
'91281 0FQ6	TSY INFL IX N/B 04/32 3.375	1/28/2024	73.37	73	73	73	-	-	-	-	-
'91281 0FQ6	TSY INFL IX N/B 04/32 3.375	1/29/2024	80.04	80	80	80	-	-	-	-	-
'91281 0FR4	TSY INFL IX N/B 01/25 2.375	1/27/2024	284.1	284	284	284	-	-	-	-	-
'91281 0SM1	TSY INFL IX N/B 02/50 0.25	1/27/2024	203.52	204	204	204	-	-	-	-	-
'91281 0SM1	TSY INFL IX N/B 02/50 0.25	1/28/2024	203.52	204	204	204	-	-	-	-	-
'91281 0SM1	TSY INFL IX N/B 02/50 0.25	1/29/2024	203.52	204	204	204	-	-	-	-	-
'91281 0SV1	TSY INFL IX N/B 02/51 0.125	1/27/2024	167.65	168	168	168	-	-	-	-	-
'91281 0SV1	TSY INFL IX N/B 02/51 0.125	1/28/2024	191.6	192	192	192	-	-	-	-	-
'91281 0SV1	TSY INFL IX N/B 02/51 0.125	1/29/2024	191.6	192	192	192	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/23/2024	391.3	426	426	426	-	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/23/2024	72.4	92	92	92	-	-	-	-	-
B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/23/2024	68	74	74	74	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/23/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/23/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/23/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/23/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/23/2024	284.33	284	284	284	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/23/2024	489.76	490	490	490	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/23/2024	376.67	377	377	377	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/23/2024	364.07	364	364	364	-	-	-	-	-
'91282CDZ1	TSY INFL IX N/B 01/26 0.125	1/23/2024	364.07	364	364	364	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/25/2024	745.64	813	813	813	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/25/2024	32.64	42	42	42	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/25/2024	95.92	105	105	105	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/25/2024	56.82	72	72	72	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/25/2024	67.32	86	86	86	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/25/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/25/2024	52.48	67	67	67	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/25/2024	40.75	52	52	52	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/25/2024	406.35	443	443	443	-	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/25/2024	72.4	92	92	92	-	-	-	-	-
B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/25/2024	68	74	74	74	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/26/2024	193.29	193	193	193	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/26/2024	258	258	258	258	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/26/2024	211.86	212	212	212	-	-	-	-	-
'912810RA6	TSY INFL IX N/B 02/43 0.625	1/26/2024	279.72	280	280	280	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/26/2024	258.47	258	258	258	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/26/2024	324.08	324	324	324	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/26/2024	776.71	841	841	841	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/26/2024	84.06	91	91	91	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/26/2024	384.79	417	417	417	-	-	-	-	-
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/26/2024	416.37	451	451	451	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/26/2024	49.74	63	63	63	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/21/2024	489.76	490	490	490	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/22/2024	428.54	429	429	429	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/20/2024	376.67	377	377	377	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/21/2024	430.48	430	430	430	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/22/2024	376.67	377	377	377	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/20/2024	364.07	364	364	364	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/23/2024	345.03	345	345	345	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/23/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/23/2024	285.18	285	285	285	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/23/2024	381.6	382	382	382	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/23/2024	244.2	244	244	244	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/23/2024	406.21	406	406	406	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/23/2024	140.4	140	140	140	-	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	1/23/2024	324.18	324	324	324	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/23/2024	345.6	346	346	346	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/23/2024	337.77	338	338	338	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/23/2024	310.24	310	310	310	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/25/2024	462.26	504	504	504	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/25/2024	62.08	79	79	79	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/25/2024	68.81	88	88	88	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/25/2024	74	94	94	94	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/25/2024	60.76	78	78	78	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/25/2024	54.56	70	70	70	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/25/2024	56.04	71	71	71	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/25/2024	0.06	0	0	0	-	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/25/2024	0.14	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/25/2024	0.05	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/25/2024	1.89	1	1	1	-	-	-	-	-
'5795-1798	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/25/2024	35.52	39	39	39	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/26/2024	254.64	276	276	276	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/26/2024	84.18	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/26/2024	56	71	71	71	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/26/2024	81.13	103	103	103	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/26/2024	56.21	71	71	71	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/26/2024	69.72	89	89	89	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/26/2024	5.84	6	6	6	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/26/2024	261.51	283	283	283	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/26/2024	583.28	632	632	632	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/26/2024	288.64	313	313	313	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/26/2024	234.96	254	254	254	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/26/2024	284.9	309	309	309	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/21/2024	364.07	364	364	364	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/22/2024	364.07	364	364	364	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/20/2024	345.03	345	345	345	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/21/2024	345.03	345	345	345	-	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/20/2024	81.45	103	103	103	-	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/21/2024	72.4	92	92	92	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/23/2024	0.1	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/23/2024	500.32	500	500	500	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/23/2024	0.48	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/23/2024	525.41	525	525	525	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/23/2024	484.16	484	484	484	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/23/2024	365.04	365	365	365	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/23/2024	428.08	428	428	428	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	1/23/2024	354.56	355	355	355	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	1/23/2024	413.2	413	413	413	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	1/23/2024	384.8	385	385	385	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	1/23/2024	0.21	0	0	0	-	-	-	-	-
'91281 0FD5	TSY INFL IX N/B 04/28 3.625	1/25/2024	299.1	299	299	299	-	-	-	-	-
'91281 0FH6	TSY INFL IX N/B 04/29 3.875	1/25/2024	288.86	289	289	289	-	-	-	-	-
'91281 0FQ6	TSY INFL IX N/B 04/32 3.375	1/25/2024	80.04	80	80	80	-	-	-	-	-
'91281 0FR4	TSY INFL IX N/B 01/25 2.375	1/25/2024	284.1	284	284	284	-	-	-	-	-
'91281 0FS2	TSY INFL IX N/B 01/26 2	1/25/2024	298.6	299	299	299	-	-	-	-	-
'91281 0PS1	TSY INFL IX N/B 01/27 2.375	1/25/2024	163.1	163	163	163	-	-	-	-	-
'91281 0PV4	TSY INFL IX N/B 01/28 1.75	1/25/2024	253.11	253	253	253	-	-	-	-	-
'91281 0PZ5	TSY INFL IX N/B 01/29 2.5	1/25/2024	151.8	152	152	152	-	-	-	-	-
'91281 0QF8	TSY INFL IX N/B 02/40 2.125	1/25/2024	214.77	215	215	215	-	-	-	-	-
'91281 0QP6	TSY INFL IX N/B 02/41 2.125	1/25/2024	232.2	232	232	232	-	-	-	-	-
'91281 0QV3	TSY INFL IX N/B 02/42 0.75	1/25/2024	211.86	212	212	212	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/26/2024	281.75	305	305	305	-	-	-	-	-
'AC1195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/26/2024	395.78	429	429	429	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/26/2024	22.98	25	25	25	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/26/2024	62	67	67	67	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/27/2024	58.68	75	75	75	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/28/2024	68.46	87	87	87	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/29/2024	58.68	75	75	75	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/27/2024	32.64	42	42	42	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/28/2024	38.08	48	48	48	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/27/2024	32.7	42	42	42	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/28/2024	32.7	42	42	42	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/29/2024	32.7	42	42	42	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/22/2024	72.4	92	92	92	-	-	-	-	-
B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/20/2024	76.5	83	83	83	-	-	-	-	-
B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/21/2024	68	74	74	74	-	-	-	-	-
B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/22/2024	76.5	83	83	83	-	-	-	-	-
B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/20/2024	446.32	486	486	486	-	-	-	-	-
B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/21/2024	462.26	503	503	503	-	-	-	-	-
B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/22/2024	446.32	486	486	486	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/20/2024	62.08	79	79	79	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/21/2024	62.08	79	79	79	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/22/2024	54.32	69	69	69	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/30/2024	233.22	252	252	252	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/30/2024	39	49	49	49	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/30/2024	34.35	44	44	44	-	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/30/2024	43.02	46	46	46	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/30/2024	50.88	65	65	65	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/30/2024	0.91	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/30/2024	58.68	74	74	74	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/30/2024	32.64	41	41	41	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/30/2024	95.92	104	104	104	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/31/2024	14.6	18	18	18	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/31/2024	233.22	253	253	253	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/31/2024	46.8	59	59	59	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/27/2024	263.44	263	263	263	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/28/2024	230.51	231	231	231	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/29/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/27/2024	403.55	404	404	404	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/27/2024	608.64	681	681	681	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/28/2024	583.28	634	634	634	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/29/2024	583.28	634	634	634	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/27/2024	288.64	314	314	314	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/28/2024	275.52	299	299	299	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/29/2024	288.64	314	314	314	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/27/2024	234.96	255	255	255	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/28/2024	234.96	255	255	255	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/31/2024	34.35	44	44	44	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/31/2024	50.19	54	54	54	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/31/2024	43.6	55	55	55	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/31/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	1/31/2024	58.68	74	74	74	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	1/31/2024	32.64	41	41	41	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/31/2024	100.28	109	109	109	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/31/2024	56.82	72	72	72	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/31/2024	67.32	85	85	85	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/31/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/31/2024	59.04	75	75	75	-	-	-	-	-

'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/31/2024	40.75	52	52	52	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/29/2024	234.96	255	255	255	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/27/2024	284.9	309	309	309	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/28/2024	284.9	309	309	309	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/29/2024	271.95	295	295	295	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/27/2024	269.5	293	293	293	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/28/2024	281.75	306	306	306	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/29/2024	269.5	293	293	293	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/27/2024	395.78	430	430	430	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/28/2024	395.78	430	430	430	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/29/2024	395.78	430	430	430	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/27/2024	22.98	25	25	25	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/28/2024	22.98	25	25	25	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/29/2024	22.98	25	25	25	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/31/2024	406.35	440	440	440	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/31/2024	72.4	92	92	92	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/31/2024	68	74	74	74	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/31/2024	446.32	484	484	484	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/31/2024	54.32	69	69	69	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/31/2024	78.64	100	100	100	-	-	-	-
'83LZ8IFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/31/2024	64.75	82	82	82	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/31/2024	69.44	88	88	88	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/31/2024	47.74	60	60	60	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/31/2024	65.38	83	83	83	-	-	-	-
'B8S5FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/31/2024	0.06	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/31/2024	0.18	0	0	0	-	-	-	-
'BLH38218	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/27/2024	38.15	49	49	49	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/28/2024	461.2	461	461	461	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/29/2024	461.2	461	461	461	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/27/2024	324.95	325	325	325	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/28/2024	284.33	284	284	284	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/29/2024	324.94	325	325	325	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/27/2024	428.54	429	429	429	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/28/2024	489.76	490	490	490	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/29/2024	428.54	429	429	429	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/27/2024	430.48	430	430	430	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/28/2024	376.67	377	377	377	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/27/2024	324.18	324	324	324	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/28/2024	288.16	288	288	288	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/29/2024	288.16	288	288	288	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/27/2024	388.8	389	389	389	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/28/2024	345.6	346	346	346	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/31/2024	0.05	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/31/2024	1.89	1	1	1	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/31/2024	35.52	38	38	38	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/31/2024	299.1	299	299	299	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/31/2024	288.86	289	289	289	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/31/2024	73.37	73	73	73	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/31/2024	312.51	313	313	313	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/31/2024	298.6	299	299	299	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/31/2024	163.1	163	163	163	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/31/2024	227.8	228	228	228	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/31/2024	151.8	152	152	152	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/1/2024	364.07	364	364	364	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/1/2024	345.03	345	345	345	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/1/2024	346.43	346	346	346	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/1/2024	285.18	285	285	285	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/1/2024	445.2	445	445	445	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/1/2024	1.89	1	1	1	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/27/2024	62	67	67	67	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/28/2024	58.9	64	64	64	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/29/2024	62	67	67	67	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/27/2024	148.26	161	161	161	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/28/2024	155.32	169	169	169	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/29/2024	148.26	161	161	161	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/27/2024	189	205	205	205	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/28/2024	198	215	215	215	-	-	-	-
'BLH38218	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/28/2024	45.78	58	58	58	-	-	-	-
'BLH38218	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/29/2024	38.15	49	49	49	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/27/2024	29	37	37	37	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/28/2024	23.2	30	30	30	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/29/2024	388.8	389	389	389	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/27/2024	300.24	300	300	300	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/28/2024	300.24	300	300	300	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/29/2024	337.77	338	338	338	-	-	-	-
'91282W49	TSY INFL IX N/B 01/27 0.375	1/27/2024	310.24	310	310	310	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/28/2024	58.03	74	74	74	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/27/2024	298.6	299	299	299	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/28/2024	298.6	299	299	299	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/29/2024	328.46	328	328	328	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/27/2024	163.1	163	163	163	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/28/2024	163.1	163	163	163	-	-	-	-
'91282WU0	TSY INFL IX N/B 07/24 0.125	1/31/2024	0.1	0	0	0	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	1/31/2024	562.86	563	563	563	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	1/31/2024	0.48	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	1/31/2024	525.41	525	525	525	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	1/31/2024	484.16	484	484	484	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	1/31/2024	319.41	319	319	319	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	1/31/2024	428.08	428	428	428	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	1/31/2024	354.56	355	355	355	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/31/2024	413.2	413	413	413	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	1/31/2024	384.8	385	385	385	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	1/31/2024	0.21	0	0	0	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/29/2024	29	37	37	37	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/27/2024	19.48	25	25	25	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/28/2024	19.48	25	25	25	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/29/2024	376.67	377	377	377	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/27/2024	364.07	364	364	364	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/28/2024	364.07	364	364	364	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/29/2024	416.08	416	416	416	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/27/2024	345.03	345	345	345	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/28/2024	345.03	345	345	345	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/29/2024	345.03	345	345	345	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/27/2024	346.43	346	346	346	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/29/2024	163.1	163	163	163	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/27/2024	227.8	228	228	228	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/28/2024	253.1	253	253	253	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	1/28/2024	349.02	349	349	349	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	1/29/2024	310.24	310	310	310	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	1/27/2024	0.1	0	0	0	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	1/28/2024	0.1	0	0	0	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	1/29/2024	0.1	0	0	0	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	1/27/2024	562.86	563	563	563	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	1/28/2024	500.32	500	500	500	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	1/29/2024	562.86	563	563	563	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/31/2024	324.08	324	324	324	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/31/2024	376.67	377	377	377	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/31/2024	364.07	364	364	364	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/31/2024	345.03	345	345	345	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/31/2024	346.43	346	346	346	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/31/2024	285.18	285	285	285	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/31/2024	445.2	445	445	445	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/31/2024	284.9	285	285	285	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/31/2024	406.21	406	406	406	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/31/2024	745.65	808	808	808	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/31/2024	140.4	140	140	140	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/28/2024	346.43	346	346	346	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/29/2024	296.94	297	297	297	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/27/2024	285.18	285	285	285	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/29/2024	189	205	205	205	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/27/2024	50.34	64	64	64	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/28/2024	58.73	75	75	75	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/29/2024	24.35	31	31	31	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/27/2024	63.35	69	69	69	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/28/2024	54.3	59	59	59	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/29/2024	63.35	69	69	69	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/27/2024	14.6	19	19	19	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/28/2024	14.6	19	19	19	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/27/2024	0.42	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/28/2024	0.48	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/29/2024	0.49	0	0	0	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/29/2024	227.8	228	228	228	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/27/2024	136.62	137	137	137	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/28/2024	151.8	152	152	152	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/29/2024	136.62	137	137	137	-	-	-	-
'91282QQF8	TSY INFL IX N/B 02/40 2.125	1/27/2024	193.3	193	193	193	-	-	-	-
'91282QQF8	TSY INFL IX N/B 02/40 2.125	1/28/2024	193.3	193	193	193	-	-	-	-
'91282QQF8	TSY INFL IX N/B 02/40 2.125	1/29/2024	214.77	215	215	215	-	-	-	-
'91282QPK6	TSY INFL IX N/B 02/41 2.125	1/27/2024	232.2	232	232	232	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	1/31/2024	288.16	288	288	288	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/31/2024	388.8	389	389	389	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	1/31/2024	300.24	300	300	300	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	1/31/2024	349.02	349	349	349	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/31/2024	84.06	91	91	91	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/31/2024	384.79	417	417	417	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/31/2024	434.47	471	471	471	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/31/2024	288.64	313	313	313	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/31/2024	224.28	243	243	243	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/31/2024	284.9	309	309	309	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/31/2024	269.5	292	292	292	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/31/2024	49.74	63	63	63	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/29/2024	14.6	19	19	19	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/28/2024	285.18	285	285	285	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/29/2024	244.44	244	244	244	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/27/2024	381.6	382	382	382	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/28/2024	445.2	445	445	445	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/29/2024	445.2	445	445	445	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/27/2024	284.9	285	285	285	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/28/2024	284.9	285	285	285	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/29/2024	244.2	244	244	244	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/27/2024	348.18	348	348	348	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/29/2024	50.34	64	64	64	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/28/2024	232.2	232	232	232	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/29/2024	232.2	232	232	232	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/28/2024	254.64	277	277	277	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/29/2024	254.63	277	277	277	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/27/2024	98.21	107	107	107	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/28/2024	98.21	107	107	107	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/29/2024	98.21	107	107	107	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/27/2024	56	71	71	71	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/28/2024	56	71	71	71	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/29/2024	56	71	71	71	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/27/2024	69.54	88	88	88	-	-	-	-

'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/28/2024	81.13	103	103	103	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/31/2024	254.64	276	276	276	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/31/2024	98.21	106	106	106	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/31/2024	48	61	61	61	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/31/2024	81.13	103	103	103	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/31/2024	48.18	61	61	61	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/31/2024	69.72	88	88	88	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/31/2024	178.08	178	178	178	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/31/2024	167.65	168	168	168	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/31/2024	159.76	160	160	160	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/31/2024	395.78	429	429	429	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/31/2024	22.98	25	25	25	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/31/2024	62	67	67	67	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/27/2024	233.22	253	253	253	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/28/2024	233.22	253	253	253	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/29/2024	233.22	253	253	253	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/27/2024	46.8	60	60	60	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/28/2024	39	50	50	50	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	1/29/2024	46.8	60	60	60	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/27/2024	41.22	52	52	52	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/27/2024	98.07	107	107	107	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/28/2024	98.07	107	107	107	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/29/2024	98.07	107	107	107	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/27/2024	401.52	436	436	436	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/28/2024	384.79	418	418	418	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	1/30/2024	56	71	71	71	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	1/30/2024	81.13	103	103	103	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	1/30/2024	74	94	94	94	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	1/30/2024	60.76	77	77	77	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	1/30/2024	310.24	310	310	310	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	1/30/2024	0.1	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	1/30/2024	500.32	500	500	500	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	1/30/2024	0.48	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	1/30/2024	525.42	525	525	525	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	1/30/2024	484.16	484	484	484	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	1/30/2024	365.04	365	365	365	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/31/2024	155.32	168	168	168	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/31/2024	198	215	215	215	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/31/2024	50.34	64	64	64	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/31/2024	38.15	48	48	48	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/31/2024	47.04	60	60	60	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/31/2024	38.15	48	48	48	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/31/2024	19.48	25	25	25	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/31/2024	63.35	69	69	69	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/31/2024	137.46	137	137	137	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/31/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/31/2024	403.55	404	404	404	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/28/2024	406.21	406	406	406	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/29/2024	406.21	406	406	406	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/27/2024	140.4	140	140	140	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/28/2024	163.8	164	164	164	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/28/2024	34.35	44	44	44	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	1/29/2024	41.22	52	52	52	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/27/2024	50.19	55	55	55	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/28/2024	43.02	47	47	47	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	1/29/2024	50.19	55	55	55	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/27/2024	50.88	65	65	65	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/28/2024	43.61	55	55	55	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	1/29/2024	43.61	55	55	55	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	1/30/2024	428.08	428	428	428	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	1/30/2024	354.56	355	355	355	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	1/30/2024	413.2	413	413	413	-	-	-	-	-
'91282854W6	TSY INFL IX N/B 01/29 0.875	1/30/2024	384.8	385	385	385	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	1/30/2024	0.2	0	0	0	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	1/30/2024	324.08	324	324	324	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/30/2024	776.71	839	839	839	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	1/30/2024	58.73	74	74	74	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	1/30/2024	32.7	41	41	41	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	1/30/2024	47.04	60	60	60	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	1/30/2024	45.78	58	58	58	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/31/2024	284.32	284	284	284	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/31/2024	428.54	429	429	429	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/31/2024	261.51	283	283	283	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/31/2024	583.28	632	632	632	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/31/2024	193.3	193	193	193	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/31/2024	232.2	232	232	232	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/31/2024	211.86	212	212	212	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/31/2024	279.72	280	280	280	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/31/2024	258.47	258	258	258	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/31/2024	233.19	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/31/2024	186.75	187	187	187	-	-	-	-	-
'BW4Q27I62	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/27/2024	0.91	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/28/2024	0.91	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/29/2024	0.91	1	1	1	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/29/2024	384.79	418	418	418	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/27/2024	416.37	452	452	452	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/28/2024	416.37	452	452	452	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/29/2024	416.37	452	452	452	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/27/2024	49.74	63	63	63	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/29/2024	140.4	140	140	140	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	1/30/2024	56.21	71	71	71	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	1/30/2024	59.76	76	76	76	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/30/2024	5.84	6	6	6	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	1/30/2024	261.51	282	282	282	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	1/30/2024	583.28	630	630	630	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	1/30/2024	288.64	312	312	312	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	1/30/2024	234.96	254	254	254	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	1/30/2024	284.9	308	308	308	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	1/30/2024	281.75	304	304	304	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	1/30/2024	395.78	427	427	427	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	1/30/2024	22.98	25	25	25	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	1/30/2024	98.07	106	106	106	-	-	-	-	-
'91281RRW0	TSY INFL IX N/B 02/47 0.875	1/31/2024	152.59	153	153	153	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/31/2024	152.16	152	152	152	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/31/2024	149.72	150	150	150	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	1/31/2024	5.84	6	6	6	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/1/2024	136.62	137	137	137	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/1/2024	214.77	215	215	215	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/1/2024	232.2	232	232	232	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/1/2024	211.86	212	212	212	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/1/2024	279.72	280	280	280	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/1/2024	43.02	47	47	47	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/1/2024	43.61	56	56	56	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/1/2024	446.32	485	485	485	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	1/30/2024	384.79	416	416	416	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	1/30/2024	416.37	450	450	450	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	1/30/2024	49.74	63	63	63	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	1/30/2024	243.57	263	263	263	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	1/30/2024	84.18	91	91	91	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	1/30/2024	62	67	67	67	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	1/30/2024	148.26	160	160	160	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	1/30/2024	189	204	204	204	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	1/30/2024	136.62	137	137	137	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	1/30/2024	193.29	193	193	193	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	1/30/2024	232.2	232	232	232	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	1/30/2024	211.86	212	212	212	-	-	-	-	-
'BW4Q27I62	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/1/2024	0.91	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/1/2024	68.46	87	87	87	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/1/2024	32.64	42	42	42	-	-	-	-	-
'BYWZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/1/2024	100.28	109	109	109	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/1/2024	66.29	84	84	84	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/1/2024	67.32	86	86	86	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/1/2024	53.34	68	68	68	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/1/2024	52.48	67	67	67	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/1/2024	40.75	52	52	52	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/1/2024	391.3	425	425	425	-	-	-	-	-
'91281RRF7	TSY INFL IX N/B 02/44 1.375	2/1/2024	290.77	291	291	291	-	-	-	-	-
'91281RRL4	TSY INFL IX N/B 02/45 0.75	2/1/2024	207.27	207	207	207	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/1/2024	62.08	79	79	79	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/1/2024	68.81	88	88	88	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/1/2024	74	94	94	94	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/1/2024	60.76	77	77	77	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/1/2024	54.56	69	69	69	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	1/30/2024	248.64	249	249	249	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	1/30/2024	290.78	291	291	291	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	1/30/2024	207.27	207	207	207	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	1/30/2024	166	166	166	166	-	-	-	-	-
'91281RRW0	TSY INFL IX N/B 02/47 0.875	1/30/2024	171.67	172	172	172	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	1/30/2024	152.16	152	152	152	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	1/30/2024	149.72	150	150	150	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	1/30/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	1/30/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/30/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/30/2024	160.37	160	160	160	-	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	2/1/2024	166	166	166	166	-	-	-	-	-
'91281RW0	TSY INFL IX N/B 02/47 0.875	2/1/2024	152.59	153	153	153	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/1/2024	152.16	152	152	152	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/1/2024	149.72	150	150	150	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/1/2024	203.52	204	204	204	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/1/2024	191.6	192	192	192	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/1/2024	139.79	140	140	140	-	-	-	-	-
'B128DNII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/1/2024	72.4	92	92	92	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/1/2024	76.5	83	83	83	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/1/2024	65.38	83	83	83	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/1/2024	0.05	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/1/2024	0.17	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/1/2024	0.05	0	0	0	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/1/2024	39.2	42	42	42	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/1/2024	174354.6	197,930	195,658	192,152	-	-	5,184	-	(8,689)
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	1/30/2024	263.44	263	263	263	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	1/30/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	1/30/2024	324.95	325	325	325	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/30/2024	489.76	490	490	490	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	1/30/2024	430.48	430	430	430	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	1/30/2024	364.07	364	364	364	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	1/30/2024	345.03	345	345	345	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	1/30/2024	56.82	72	72	72	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	1/30/2024	56.1	71	71	71	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	1/30/2024	346.43	346	346	346	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	1/30/2024	285.18	285	285	285	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/1/2024	160.37	160	160	160	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/1/2024	230.51	231	231	231	-	-	-	-	-

'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/1/2024	461.2	461	461	461	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/1/2024	324.95	325	325	325	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/1/2024	489.76	490	490	490	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/1/2024	376.67	377	377	377	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	1/30/2024	381.6	382	382	382	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	1/30/2024	284.9	285	285	285	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	1/30/2024	348.18	348	348	348	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	1/30/2024	163.8	164	164	164	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	1/30/2024	324.18	324	324	324	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	1/30/2024	345.6	346	346	346	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	1/30/2024	300.24	300	300	300	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	1/30/2024	54.56	69	69	69	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	1/30/2024	65.38	83	83	83	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/30/2024	0.05	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	1/30/2024	0.14	0	0	0	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/20/2024	391.3	426	426	426	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/21/2024	391.3	426	426	426	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/22/2024	391.3	426	426	426	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/20/2024	73.37	73	73	73	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/21/2024	80.04	80	80	80	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	1/20/2024	428.54	429	429	429	-	-	-	-	-
'1350875VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/30/2024	0.04	0	0	0	-	-	-	-	-
'1350879VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	1/30/2024	1.89	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/30/2024	39.96	43	43	43	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	1/30/2024	299.1	299	299	299	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	1/30/2024	266.64	267	267	267	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	1/30/2024	73.37	73	73	73	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/30/2024	284.1	284	284	284	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	1/30/2024	298.6	299	299	299	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	1/30/2024	163.1	163	163	163	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	1/30/2024	253.11	253	253	253	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	1/30/2024	53.34	68	68	68	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/27/2024	139.79	140	140	140	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/27/2024	745.65	810	810	810	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/28/2024	776.71	844	844	844	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	1/29/2024	745.64	810	810	810	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/28/2024	312.51	313	313	313	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	1/29/2024	312.51	313	313	313	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/28/2024	139.79	140	140	140	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	1/29/2024	139.79	140	140	140	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/27/2024	160.37	160	160	160	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/28/2024	137.46	137	137	137	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	1/29/2024	160.37	160	160	160	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	1/30/2024	52.48	67	67	67	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	1/30/2024	40.75	52	52	52	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	1/30/2024	391.3	423	423	423	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	1/30/2024	81.45	103	103	103	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	1/30/2024	76.5	83	83	83	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	1/30/2024	446.32	482	482	482	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	1/30/2024	62.08	79	79	79	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	1/30/2024	68.81	87	87	87	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	1/30/2024	23.2	29	29	29	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	1/30/2024	19.48	25	25	25	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	1/30/2024	54.3	59	59	59	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	1/30/2024	17.52	22	22	22	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/5/2024	280.55	355	355	355	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/3/2024	190.67	241	241	241	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/4/2024	182.38	231	231	231	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/5/2024	190.67	241	241	241	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/3/2024	77.49	84	84	84	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/4/2024	77.5	84	84	84	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/3/2024	45.92	50	50	50	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/4/2024	45.92	50	50	50	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/5/2024	52.48	57	57	57	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/3/2024	143.46	155	155	155	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/4/2024	127.52	138	138	138	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/5/2024	143.46	155	155	155	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/1/2024	337.77	338	338	338	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	2/1/2024	310.24	310	310	310	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/1/2024	0.1	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/1/2024	500.32	500	500	500	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/1/2024	0.42	0	0	0	-	-	-	-	-
'91282BYX8	TSY INFL IX N/B 07/28 0.75	2/1/2024	525.42	525	525	525	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/1/2024	484.16	484	484	484	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/1/2024	261.51	284	284	284	-	-	-	-	-
'AC0086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/1/2024	583.28	634	634	634	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/3/2024	217.28	275	275	275	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/4/2024	225.04	285	285	285	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/5/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/3/2024	77.92	99	99	99	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/4/2024	77.92	99	99	99	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/5/2024	73.05	92	92	92	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/3/2024	54.3	59	59	59	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/4/2024	54.3	59	59	59	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/5/2024	45.25	49	49	49	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/3/2024	55.48	70	70	70	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/4/2024	55.48	70	70	70	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/5/2024	55.48	70	70	70	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/1/2024	275.52	299	299	299	-	-	-	-	-
'AC11VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/1/2024	234.96	255	255	255	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/1/2024	284.9	309	309	309	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/1/2024	281.75	306	306	306	-	-	-	-	-
'AC1165SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/1/2024	395.78	430	430	430	-	-	-	-	-
'AC12GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/1/2024	22.98	25	25	25	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/1/2024	62	67	67	67	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/1/2024	365.04	365	365	365	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/1/2024	428.08	428	428	428	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/1/2024	398.88	399	399	399	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/1/2024	413.2	413	413	413	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	2/1/2024	394.8	385	385	385	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/3/2024	53.69	58	58	58	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/4/2024	53.69	58	58	58	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/5/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/3/2024	144	182	182	182	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/4/2024	144	182	182	182	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/5/2024	144	182	182	182	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/3/2024	137.4	174	174	174	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/4/2024	137.4	174	174	174	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/5/2024	137.4	174	174	174	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/3/2024	43.02	46	46	46	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/5/2024	126.9	161	161	161	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/3/2024	0.78	1	1	1	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/4/2024	147.87	148	148	148	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/5/2024	197.16	197	197	197	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/3/2024	148.47	148	148	148	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/4/2024	197.96	198	198	198	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/5/2024	197.96	198	198	198	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/3/2024	162.96	163	163	163	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/4/2024	122.22	122	122	122	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/5/2024	162.96	163	163	163	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/3/2024	254.4	254	254	254	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/4/2024	190.8	191	191	191	-	-	-	-	-
'912828N55	TSY INFL IX N/B 04/24 0.5	2/1/2024	0.2	0	0	0	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/1/2024	283.57	284	284	284	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/1/2024	745.64	810	810	810	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/1/2024	148.26	161	161	161	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/1/2024	189	205	205	205	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/1/2024	58.73	75	75	75	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/1/2024	32.7	42	42	42	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/1/2024	39.2	50	50	50	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/1/2024	45.78	58	58	58	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/1/2024	23.2	30	30	30	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/1/2024	24.35	31	31	31	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/1/2024	54.3	59	59	59	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/4/2024	0.65	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/5/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/3/2024	224.94	285	285	285	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/4/2024	224.94	285	285	285	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/5/2024	215.16	272	272	272	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/3/2024	119.68	151	151	151	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/4/2024	119.68	151	151	151	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/5/2024	125.12	158	158	158	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/3/2024	20.72	22	22	22	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/4/2024	20.72	22	22	22	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/5/2024	217.28	275	275	275	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/3/2024	265.41	336	336	336	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/5/2024	254.4	254	254	254	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/3/2024	122.1	122	122	122	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/4/2024	162.8	163	163	163	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/5/2024	122.1	122	122	122	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/3/2024	174.09	174	174	174	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/4/2024	232.12	232	232	232	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/5/2024	174.09	174	174	174	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/3/2024	93.6	94	94	94	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/4/2024	70.2	70	70	70	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/5/2024	93.6	94	94	94	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/3/2024	216	216	216	216	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/1/2024	14.6	19	19	19	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/1/2024	233.22	253	253	253	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/1/2024	39	50	50	50	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/1/2024	41.22	52	52	52	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/1/2024	69.16	75	75	75	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/1/2024	305274.71	347,818	343,805	337,918	-	9,109	-	(14,997)	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/1/2024	168.12	168	168	168	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/1/2024	1574037.51	1,595,159	1,587,029	1,506,219	-	-	-	(80,811)	-
'912828H45	TSY INFL IX N/B 01/25 0.25	2/1/2024	504.28	504	504	504	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/1/2024	401.52	402	402	402	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/1/2024	3976955.22	3,788,520	3,876,834	3,861,064	3,362	-	-	(19,132)	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/4/2024	265.41	336	336	336	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/5/2024	265.41	336	336	336	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/3/2024	249.75	316	316	316	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/4/2024	259	328	328	328	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/5/2024	249.75	316	316	316	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/3/2024	187.04	237	237	237	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/4/2024	180.36	228	228	228	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/5/2024	187.04	237	237	237	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/3/2024	184.14	233	233	233	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/4/2024	190.96	242	242	242	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/5/2024	184.14	233	233	233	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/3/2024	233.5	296	296	296	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/4/2024	172.8	173	173	173	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/5/2024	216	216	216	216	-	-	-	-	-
'1350879VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/3/2024	5.13	4	4	4	-	-	-	-	-

'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/4/2024	5.13	4	4	4	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/5/2024	4.86	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/3/2024	31.08	34	34	34	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/4/2024	31.08	34	34	34	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/5/2024	35.52	38	38	38	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/3/2024	174.47	174	174	174	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/4/2024	149.55	150	150	150	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/5/2024	174.48	174	174	174	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/3/2024	155.54	156	156	156	-	-	-	-	-
'AC106WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	1/31/2024	610000	554,835	554,835	554,835	-	-	-	-	-
'BDGM19I67	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	2/1/2024	-510000	(375,032)	(374,600)	(332,217)	-	-	28,355	-	14,028
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/1/2024	28	30	30	30	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/1/2024	172212.6	174,492	174,639	157,522	-	-	9,073	-	(26,190)
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	2/1/2024	-750000	(793,490)	(757,670)	(746,637)	(436)	168	58,774	-	(47,473)
'BDGM19I87	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	1/31/2024	261000	172,258	172,258	172,258	-	-	-	-	-
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	2/1/2024	750000	793,490	757,670	746,637	436	(168)	(58,774)	-	47,473
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/1/2024	285059.72	390,883	368,020	359,023	-	-	21,999	-	(30,996)
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/1/2024	1520112.72	1,529,495	1,529,495	1,529,495	-	-	-	-	-
'912828H45	TSY INFL IX N/B 01/25 0.25	2/1/2024	4668876.38	4,606,708	4,639,358	4,564,191	-	-	-	-	(75,167)
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/1/2024	8.7	9	9	9	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/4/2024	242.84	307	307	307	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/5/2024	233.5	296	296	296	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/3/2024	0.19	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/4/2024	0.19	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/5/2024	0.19	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/3/2024	0.42	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/4/2024	0.42	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/5/2024	0.46	0	0	0	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/5/2024	119.9	152	152	152	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/3/2024	156.8	198	198	198	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/4/2024	164.64	208	208	208	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/5/2024	164.64	208	208	208	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/3/2024	150.12	150	150	150	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/4/2024	187.65	188	188	188	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/5/2024	150.12	150	150	150	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/3/2024	193.9	194	194	194	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/4/2024	155.12	155	155	155	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/5/2024	155.12	155	155	155	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/3/2024	0.06	0	0	0	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/4/2024	0.05	0	0	0	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/5/2024	0.06	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/3/2024	250.16	250	250	250	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/4/2024	250.16	250	250	250	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/1/2024	89855.34	89,109	89,124	81,035	(8,089)	-	-	-	-
'B4RNSXII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	2/1/2024	864000	897,775	784,075	846,122	-	-	(62,512)	-	124,560
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	2/1/2024	750000	793,490	757,670	746,637	436	(168)	(58,774)	-	47,473
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/1/2024	44.54	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/1/2024	421864.74	460,442	458,911	436,004	(22,908)	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/1/2024	724515	694,980	695,896	654,809	(41,088)	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/2/2024	107.94	117	117	117	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/1/2024	162.84	163	163	163	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/1/2024	1600405.09	1,468,321	1,484,053	1,444,116	58	-	-	-	(39,996)
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/1/2024	36	46	46	46	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/1/2024	77152.2	96,660	96,538	97,555	-	-	2,496	-	(1,478)
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/3/2024	132.6	168	168	168	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/4/2024	132.6	168	168	168	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/5/2024	125.97	159	159	159	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/3/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/4/2024	89.6	113	113	113	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/4/2024	43.02	46	46	46	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/5/2024	35.85	39	39	39	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/3/2024	132.65	168	168	168	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/4/2024	132.67	168	168	168	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/5/2024	17.76	19	19	19	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/3/2024	187.91	238	238	238	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/4/2024	179.74	228	228	228	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/5/2024	312.7	313	313	313	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/4/2024	133.32	133	133	133	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/5/2024	133.32	133	133	133	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	2/3/2024	40.02	40	40	40	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/4/2024	40.02	40	40	40	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/5/2024	40.02	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/3/2024	149.3	149	149	149	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/4/2024	179.16	179	179	179	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/5/2024	149.3	149	149	149	-	-	-	-	-
'91281QPS1	TSY INFL IX N/B 01/27 2.375	2/3/2024	81.55	82	82	82	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/3/2024	0.3	0	0	0	-	-	-	-	-
'91281QQF8	TSY INFL IX N/B 02/40 2.125	2/1/2024	421864.74	461,057	459,485	436,004	(23,482)	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/2/2024	22.98	25	25	25	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/2/2024	18.6	20	20	20	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/2/2024	42.36	46	46	46	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/1/2024	88.4	112	112	112	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/1/2024	190052.2	235,483	235,954	239,153	(845)	4,143	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/1/2024	76.99	77	77	77	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/1/2024	724515	694,974	695,891	654,809	(41,082)	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/2/2024	380996.84	368,882	368,882	368,882	-	-	-	-	-
'91281QFR4	TSY INFL IX N/B 01/25 2.375	2/1/2024	482.97	483	483	483	-	-	-	-	-
'91281QFR4	TSY INFL IX N/B 01/25 2.375	2/1/2024	4627193.52	5,205,212	4,813,840	4,614,541	-	-	-	-	(199,299)
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/5/2024	187.91	238	238	238	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/3/2024	235.62	298	298	298	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/4/2024	235.62	298	298	298	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/5/2024	235.62	298	298	298	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/3/2024	163.59	207	207	207	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/4/2024	163.59	207	207	207	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/5/2024	171.38	217	217	217	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/3/2024	203.36	257	257	257	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/4/2024	196.8	249	249	249	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/5/2024	203.36	257	257	257	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/3/2024	147.71	187	187	187	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/4/2024	147.72	187	187	187	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/4/2024	0.24	0	0	0	-	-	-	-	-
'91281QPS1	TSY INFL IX N/B 01/27 2.375	2/4/2024	81.55	82	82	82	-	-	-	-	-
'91281QPS1	TSY INFL IX N/B 01/27 2.375	2/5/2024	97.86	98	98	98	-	-	-	-	-
'91281QPV4	TSY INFL IX N/B 01/28 1.75	2/3/2024	126.56	127	127	127	-	-	-	-	-
'91281QPV4	TSY INFL IX N/B 01/28 1.75	2/4/2024	126.55	127	127	127	-	-	-	-	-
'91281QPV4	TSY INFL IX N/B 01/28 1.75	2/5/2024	126.56	127	127	127	-	-	-	-	-
'91281QPZ5	TSY INFL IX N/B 01/29 2.5	2/3/2024	75.9	76	76	76	-	-	-	-	-
'91281QPZ5	TSY INFL IX N/B 01/29 2.5	2/4/2024	75.9	76	76	76	-	-	-	-	-
'91281QPZ5	TSY INFL IX N/B 01/29 2.5	2/5/2024	60.72	61	61	61	-	-	-	-	-
'91281QQF8	TSY INFL IX N/B 02/40 2.125	2/3/2024	77.7	78	78	78	-	-	-	-	-
'91281QQF8	TSY INFL IX N/B 02/40 2.125	2/4/2024	77.68	78	78	78	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/1/2024	282.47	282	282	282	-	-	-	-	-
'AC102HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/1/2024	29.2	37	37	37	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/1/2024	2657709.38	2,569,267	2,586,760	2,562,302	-	-	-	-	(24,458)
'AC102HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/1/2024	62389.6	76,957	76,963	59,457	-	-	1,988	-	(19,493)
'91281OTP3	TSY INFL IX N/B 02/53 1.5	2/1/2024	8.7	9	9	9	-	-	-	-	-
'91281OTP3	TSY INFL IX N/B 02/53 1.5	2/1/2024	89855.34	89,109	89,124	81,035	(8,089)	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/1/2024	26	28	28	28	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/1/2024	153657.4	157,536	156,831	164,777	-	-	14,655	-	(6,709)
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/1/2024	166	211	211	211	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/1/2024	355386	440,553	440,642	415,406	(32,982)	7,746	-	-	-
'AC0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	2/1/2024	440000	366,332	363,211	339,209	-	-	(25,056)	-	1,053
'91281QQP6	TSY INFL IX N/B 02/41 2.125	2/2/2024	129	129	129	129	-	-	-	-	-
'91281QQV3	TSY INFL IX N/B 02/42 0.75	2/2/2024	117.7	118	118	118	-	-	-	-	-
'91281QRA8	TSY INFL IX N/B 02/43 0.625	2/2/2024	124.32	124	124	124	-	-	-	-	-
'91281QRF7	TSY INFL IX N/B 02/44 1.375	2/2/2024	206.24	206	206	206	-	-	-	-	-
'91281QRL4	TSY INFL IX N/B 02/45 0.75	2/2/2024	129.55	130	130	130	-	-	-	-	-
'91281QRR1	TSY INFL IX N/B 02/46 1	2/2/2024	103.75	104	104	104	-	-	-	-	-
'91281QRW0	TSY INFL IX N/B 02/47 0.875	2/2/2024	76.3	76	76	76	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/5/2024	147.72	187	187	187	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/3/2024	110.88	120	120	120	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/4/2024	110.88	120	120	120	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/5/2024	110.88	120	120	120	-	-	-	-	-
'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/3/2024	271.5	344	344	344	-	-	-	-	-
'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/4/2024	271.5	344	344	344	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/3/2024	0.13	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/4/2024	0.13	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/5/2024	0.13	0	0	0	-	-	-	-	-
'AC0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/3/2024	84.06	91	91	91	-	-	-	-	-
'AC0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/4/2024	70.05	76	76	76	-	-	-	-	-
'AC0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/5/2024	84.06	91	91	91	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/3/2024	109.41	118	118	118	-	-	-	-	-
'91281QQF8	TSY INFL IX N/B 02/40 2.125	2/5/2024	77.69	78	78	78	-	-	-	-	-
'91281QQP6	TSY INFL IX N/B 02/41 2.125	2/3/2024	129	129	129	129	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/5/2024	0.24	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/3/2024	175.8	176	176	176	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/4/2024	219.74	220	220	220	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/5/2024	175.79	176	176	176	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/3/2024	108.24	108	108	108	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/4/2024	108.24	108	108	108	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/5/2024	108.24	108	108	108	-	-	-	-	-
'91281QQP6	TSY INFL IX N/B 02/41 2.125	2/4/2024	129	129	129	129	-	-	-	-	-
'91281QQP6	TSY INFL IX N/B 02/41 2.125	2/5/2024	129	129	129	129	-	-	-	-	-
'AC106WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	2/1/2024	640000	597,100	585,900	576,442	4,272	(6,524)	(12,619)	-	5,413
'B4RNSXII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	2/1/2024	864000	897,775	784,075	846,122	-	-	(62,512)	-	124,560
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/1/2024	1520112.72	1,529,495	1,529,495	1,529,495	-	-	-	-	-
'B4RNSXII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	2/1/2024	-864000	(897,775)	(784,075)	(846,122)	-	-	62,512	-	(124,560)
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/1/2024	74.04	74	74	74	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/1/2024	736790.55	529,686	534,567	480,756	(53,812)	-	-	-	(26,811)
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/1/2024	162.84	163	163	163	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/1/2024	1600405.09	1,449,623	1,470,927	1,444,116	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	2/2/2024	214.04	214	214	214	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	2/2/2024	177.28	177	177	177	-	-	-	-	-
'912828R99	TSY INFL IX N/B 01/28 0.5	2/2/2024	258.25	258	258	258	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/2/2024	95.1	95	95	95	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/2/2024	74.86	75	75	75	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/2/2024	101.76	102	102	102	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/2/2024	95.8	96	96	96	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/2/2024	79.88	80	80	80	-	-	-	-	-
'AC25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/2/2024	54	58	58	58	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/2/2024	235.62	299	299	299	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/2/2024	195.58	248	248	248	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/2/2024	196.8	250	250	250	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/2/2024	147.72	187	187	187	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/2/2024	120.4	130	130	130	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/4/2024	109.41	118	118	118	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/5/2024	109.41	118	118	118	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/3/2024	106.43	115	115	115	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/4/2024	106.42	115	115	115	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/5/2024	106.42	115	115	115	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/3/2024	94.16	94	94	94	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/4/2024	117.7	118	118	118	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/5/2024	117.7	118	118	118	-	-	-	-	-

'912810RA8	TSY INFL IX N/B 02/43 0.625	2/3/2024	155.4	155	155	155	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/4/2024	155.4	155	155	155	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/5/2024	124.32	124	124	124	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/3/2024	106.55	107	107	107	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/4/2024	85.23	85	85	85	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/5/2024	106.54	107	107	107	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/3/2024	103.63	104	104	104	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/4/2024	129.55	130	130	130	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/2/2024	192.4	192	192	192	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/2/2024	0.11	0	0	0	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/2/2024	202.55	203	203	203	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/2/2024	217.48	236	236	236	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/1/2024	102.02	129	129	129	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/1/2024	221308.5	218,162	219,141	190,907	(27,333)	(901)	-	-
'ACIDBTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/2/2024	84.06	91	91	91	-	-	-	-
'ACIDCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/2/2024	117.11	127	127	127	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/2/2024	126.72	137	137	137	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/2/2024	182.38	231	231	231	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/2/2024	77.5	84	84	84	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/2/2024	84.18	91	91	91	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/2/2024	271.5	344	344	344	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/2/2024	68	74	74	74	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/2/2024	127.52	138	138	138	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/2/2024	217.28	276	276	276	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/2/2024	265.41	337	337	337	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/2/2024	201.36	255	255	255	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/2/2024	125.35	159	159	159	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/2/2024	164.64	209	209	209	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/2/2024	152.6	194	194	194	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/2/2024	92.8	118	118	118	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/2/2024	77.92	99	99	99	-	-	-	-
'BMWY3HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/2/2024	45.25	49	49	49	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/5/2024	103.64	104	104	104	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/3/2024	83	83	83	83	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/4/2024	103.75	104	104	104	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/5/2024	83	83	83	83	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/3/2024	95.37	95	95	95	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/4/2024	76.29	76	76	76	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/5/2024	95.37	95	95	95	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/3/2024	76.08	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/4/2024	76.08	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/5/2024	95.1	95	95	95	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/3/2024	74.86	75	75	75	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/2/2024	200	254	254	254	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/2/2024	278.16	353	353	353	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/2/2024	192.72	244	244	244	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/2/2024	239.04	303	303	303	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/2/2024	1.78	2	2	2	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/2/2024	79.59	86	86	86	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/2/2024	167.72	182	182	182	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/2/2024	78.72	85	85	85	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/2/2024	64.08	69	69	69	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/2/2024	77.7	84	84	84	-	-	-	-
'ACI06WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	2/1/2024	640000	597,100	585,900	576,442	4,272	(6,524)	(12,619)	5,413
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/1/2024	59	75	75	75	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/2/2024	55.48	70	70	70	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/2/2024	53.69	58	58	58	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/2/2024	233.5	296	296	296	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/2/2024	0.2	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/2/2024	0.46	0	0	0	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/1/2024	103.6	131	131	131	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/1/2024	222621	280,710	280,821	281,932	335	776	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	2/1/2024	510000	375,032	374,600	332,217	-	-	(28,355)	(14,028)
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/2/2024	249.75	317	317	317	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/2/2024	91.64	92	92	92	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/2/2024	131.72	132	132	132	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/2/2024	230.6	231	231	231	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/2/2024	201218.58	214,153	214,153	214,153	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/1/2024	127233	207,432	201,820	142,723	-	-	(1,306)	(57,792)
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/2/2024	156	198	198	198	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/2/2024	137.4	174	174	174	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/2/2024	85.75	93	93	93	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/2/2024	234.36	297	297	297	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/2/2024	190.96	242	242	242	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/2/2024	35.85	39	39	39	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/2/2024	167.16	212	212	212	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/2/2024	0.78	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/2/2024	224.94	285	285	285	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/2/2024	119.68	152	152	152	-	-	-	-
'BYWZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/2/2024	30.52	33	33	33	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/2/2024	0.13	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/2/2024	5.13	4	4	4	-	-	-	-
'5795179I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/2/2024	35.52	38	38	38	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/2/2024	149.55	150	150	150	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/2/2024	133.32	133	133	133	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/2/2024	33.35	33	33	33	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	2/2/2024	170.46	170	170	170	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/2/2024	149.3	149	149	149	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/2/2024	81.55	82	82	82	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/1/2024	74.04	74	74	74	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/1/2024	736790.55	528,446	533,256	480,756	(52,500)	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/4/2024	74.86	75	75	75	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/5/2024	93.57	94	94	94	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/3/2024	52.4	52	52	52	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/2/2024	217.81	276	276	276	-	-	-	-
'ACI0X6LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	2/1/2024	850000	676,054	655,254	670,007	-	-	(31,515)	46,268
'ACIDCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/1/2024	25	23.1	25	25	-	-	-	-
'ACIDCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/1/2024	137656.2	174,226	172,634	142,692	-	-	4,575	(34,518)
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/1/2024	60.9	66	66	66	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/1/2024	360206.1	390,161	386,592	384,333	-	-	10,206	(12,464)
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/1/2024	168.12	168	168	168	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/1/2024	1574037.51	1,494,266	1,519,976	1,506,219	-	-	-	(13,758)
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/1/2024	70.4	89	89	89	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/1/2024	151127.9	321,521	310,893	144,868	-	-	(7,107)	(158,918)
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/1/2024	28.56	31	31	31	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/1/2024	167973.26	221,562	218,354	209,620	-	-	9,578	(18,312)
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/1/2024	9.6	12	12	12	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/1/2024	20747	24,851	24,884	23,435	(1,789)	340	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/2/2024	162.47	162	162	162	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/2/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/2/2024	215.24	215	215	215	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/2/2024	208.04	208	208	208	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/2/2024	197.16	197	197	197	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/2/2024	197.96	198	198	198	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/2/2024	122.22	122	122	122	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/2/2024	190.8	191	191	191	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/2/2024	162.8	163	163	163	-	-	-	-
'91210PS1	TSY INFL IX N/B 01/27 2.375	2/1/2024	163.1	163	163	163	-	-	-	-
'91210PV4	TSY INFL IX N/B 01/28 1.75	2/1/2024	253.11	253	253	253	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/1/2024	98.07	107	107	107	-	-	-	-
'ACIDCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/1/2024	401.52	436	436	436	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/1/2024	416.37	452	452	452	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/1/2024	49.74	63	63	63	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/1/2024	8.2	9	9	9	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/1/2024	47359.1	50,965	50,899	42,139	-	-	2,042	(10,802)
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/2/2024	126.55	127	127	127	-	-	-	-
'91210PZ5	TSY INFL IX N/B 01/29 2.5	2/2/2024	75.9	76	76	76	-	-	-	-
'91210QF8	TSY INFL IX N/B 02/40 2.125	2/2/2024	130.46	130	130	130	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/1/2024	56	71	71	71	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/1/2024	120956	126,372	126,742	97,650	(31,310)	2,218	-	-
'31790BII4	UNITED KINGDOM I/L GILT BONDS REGS 01/35 2	2/1/2024	70000	187,065	169,540	218,381	-	-	24,969	23,871
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/2/2024	232.12	232	232	232	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/2/2024	70.2	70	70	70	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	2/2/2024	144.08	144	144	144	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	2/2/2024	172.8	173	173	173	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	2/2/2024	150.12	150	150	150	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	2/2/2024	155.12	155	155	155	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	2/2/2024	0.04	0	0	0	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	2/2/2024	312.7	313	313	313	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/1/2024	254.63	277	277	277	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/1/2024	98.21	107	107	107	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/1/2024	56	71	71	71	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/1/2024	69.54	89	89	89	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/1/2024	56.21	72	72	72	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/1/2024	69.72	89	89	89	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/2/2024	0.24	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	2/2/2024	262.71	263	263	263	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/2/2024	242.08	242	242	242	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	2/2/2024	182.52	183	183	183	-	-	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	2/1/2024	510000	375,032	374,600	332,217	-	-	(28,355)	(14,028)
'AC1200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	2/1/2024	650000	399,938	402,461	436,774	-	-	4,562	29,752
'B4RNSJII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	1/31/2024	537000	531,528	531,528	531,528	-	-	-	-
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	1/31/2024	410000	411,920	411,920	411,920	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/1/2024	105.6	114	114	114	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/1/2024	63249.2	694,126	674,392	722,274	-	-	64,657	(16,776)
'ACI06WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	2/1/2024	-640000	(597,100)	(585,900)	(576,442)	(4,272)	6,524	12,619	(5,413)
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/1/2024	5.84	6	6	6	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/1/2024	244.2	244	244	244	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/1/2024	348.18	348	348	348	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/1/2024	163.8	164	164	164	-	-	-	-
'91282BH45	TSY INFL IX N/B 01/25 0.25	2/1/2024	324.18	324	324	324	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	2/1/2024	345.6	346	346	346	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/4/2024	79.88	80	80	80	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/5/2024	79.88	80	80	80	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/3/2024	63.51	64	64	64	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/4/2024	84.68	85	85	85	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/5/2024	63.51	64	64	64	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/3/2024	131.72	132	132	132	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/4/2024	131.72	132	132	132	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/6/2024	20.72	22	22	22	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/6/2024	187.91	235	235	235	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/6/2024	235.62	295	295	295	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/6/2024	163.59	205	205	205	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/6/2024	196.8	246	246	246	-	-	-	-
'B1L8W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/6/2024	147.71	185	185	185	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/6/2024	110.88	119	119	119	-	-	-	-
'ACIDCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/6/2024	109.41	117	117	117	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/6/2024	117.76	126	126	126	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/6/2024	182.38	228	228	228	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/6/2024	77.5	83	83	83	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/6/2024	70.15	75	75	75	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/5/2024	131.72	132	132	132	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/3/2024	122.04	122	122	122	-	-	-	-

'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/4/2024	122.04	122	122	122	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/5/2024	122.04	122	122	122	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/3/2024	182.52	183	183	183	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/4/2024	228.15	228	228	228	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/6/2024	200	250	250	250	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/6/2024	271.5	340	340	340	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/6/2024	45.92	49	49	49	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/6/2024	127.52	137	137	137	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/6/2024	217.28	272	272	272	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/6/2024	265.41	332	332	332	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/6/2024	249.75	313	313	313	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/6/2024	187.04	234	234	234	-	-	-	-
'B42TJZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/6/2024	184.14	231	231	231	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/6/2024	233.5	292	292	292	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/6/2024	0.19	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/6/2024	0.42	0	0	0	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/5/2024	182.52	183	183	183	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/3/2024	214.04	214	214	214	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/4/2024	214.04	214	214	214	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/5/2024	214.04	214	214	214	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	2/3/2024	177.28	177	177	177	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/6/2024	0.14	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/6/2024	5.13	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/6/2024	31.08	33	33	33	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/6/2024	149.55	150	150	150	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/6/2024	155.54	156	156	156	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/6/2024	40.02	40	40	40	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/6/2024	149.3	149	149	149	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/6/2024	81.55	82	82	82	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/6/2024	126.55	127	127	127	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/6/2024	75.9	76	76	76	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/6/2024	77.68	78	78	78	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/4/2024	177.28	177	177	177	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/5/2024	221.6	222	222	222	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	2/3/2024	206.6	207	207	207	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	2/4/2024	206.6	207	207	207	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	2/5/2024	206.6	207	207	207	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	2/3/2024	192.4	192	192	192	-	-	-	-
'91281 0QP6	TSY INFL IX N/B 02/41 2.125	2/6/2024	103.2	103	103	103	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/6/2024	94.16	94	94	94	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/6/2024	155.4	155	155	155	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/6/2024	85.24	85	85	85	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/6/2024	103.64	104	104	104	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/6/2024	83	83	83	83	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/6/2024	76.3	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/6/2024	76.08	76	76	76	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/6/2024	74.86	75	75	75	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/6/2024	65.5	66	66	66	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/6/2024	95.8	96	96	96	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	2/4/2024	192.4	192	192	192	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	2/5/2024	192.4	192	192	192	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	2/3/2024	0.1	0	0	0	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	2/4/2024	0.13	0	0	0	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	2/5/2024	0.1	0	0	0	-	-	-	-
'91281 0TE8	TSY INFL IX N/B 02/52 0.125	2/6/2024	79.88	80	80	80	-	-	-	-
'91281 0TP3	TSY INFL IX N/B 02/53 1.5	2/6/2024	84.68	85	85	85	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/6/2024	144.6	145	145	145	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/6/2024	122.04	122	122	122	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/6/2024	162.47	162	162	162	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/6/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/6/2024	77.37	77	77	77	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/6/2024	156.03	156	156	156	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/6/2024	197.16	197	197	197	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/6/2024	148.47	148	148	148	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/6/2024	254.75	319	319	319	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/3/2024	162.04	162	162	162	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/4/2024	162.04	162	162	162	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/5/2024	162.04	162	162	162	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/3/2024	183.88	199	199	199	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/5/2024	66.43	72	72	72	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/3/2024	84.18	91	91	91	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/6/2024	183.12	229	229	229	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/6/2024	239.04	299	299	299	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/6/2024	1.78	2	2	2	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/6/2024	79.59	85	85	85	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/6/2024	167.72	180	180	180	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/6/2024	122.22	122	122	122	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/6/2024	254.4	254	254	254	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/6/2024	162.8	163	163	163	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/6/2024	232.12	232	232	232	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/6/2024	70.2	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/6/2024	121.76	122	122	122	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/4/2024	84.18	91	91	91	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/5/2024	84.18	91	91	91	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/3/2024	192	243	243	243	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/4/2024	200	253	253	253	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/5/2024	200	253	253	253	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/3/2024	254.75	322	322	322	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/4/2024	254.75	322	322	322	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/6/2024	172.8	173	173	173	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/6/2024	187.65	188	188	188	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/6/2024	193.9	194	194	194	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/6/2024	0.04	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/6/2024	250.16	250	250	250	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/6/2024	0.25	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/6/2024	175.79	176	176	176	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/6/2024	108.24	108	108	108	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/6/2024	182.52	183	183	183	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/6/2024	214.04	214	214	214	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/6/2024	177.28	177	177	177	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/5/2024	244.56	310	310	310	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/3/2024	183.12	232	232	232	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/4/2024	190.75	241	241	241	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/4/2024	210.15	227	227	227	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/5/2024	183.87	199	199	199	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/5/2024	183.12	232	232	232	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	2/6/2024	258.25	258	258	258	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	2/6/2024	240.5	241	241	241	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	2/6/2024	0.1	0	0	0	-	-	-	-
'912828T26	TSY INFL IX N/B 07/29 0.25	2/6/2024	162.04	162	162	162	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/6/2024	183.88	197	197	197	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/6/2024	84.06	90	90	90	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/6/2024	78.72	84	84	84	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/6/2024	74.76	80	80	80	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/6/2024	81.55	87	87	87	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/6/2024	85.75	92	92	92	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/6/2024	125.93	135	135	135	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/6/2024	19.15	21	21	21	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/3/2024	249	315	315	315	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/4/2024	239.04	303	303	303	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/5/2024	239.04	303	303	303	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/3/2024	1.78	2	2	2	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/4/2024	1.77	2	2	2	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/5/2024	1.78	2	2	2	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/6/2024	18.6	20	20	20	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/6/2024	39.9	43	43	43	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/6/2024	54	58	58	58	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/6/2024	182.16	228	228	228	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/6/2024	125.35	157	157	157	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/6/2024	164.64	206	206	206	-	-	-	-
'BLH36ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/6/2024	132.6	166	166	166	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/6/2024	89.6	112	112	112	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/6/2024	77.92	98	98	98	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/6/2024	54.3	58	58	58	-	-	-	-
'BM8ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/6/2024	55.48	69	69	69	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/6/2024	53.69	58	58	58	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/3/2024	79.59	86	86	86	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/4/2024	79.59	86	86	86	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/5/2024	79.59	86	86	86	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/3/2024	167.72	181	181	181	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/4/2024	167.72	181	181	181	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/5/2024	167.72	181	181	181	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/6/2024	144	180	180	180	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/6/2024	137.4	172	172	172	-	-	-	-
'91281 0TP3	TSY INFL IX N/B 02/53 1.5	2/7/2024	63.51	64	64	64	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/7/2024	180.75	181	181	181	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/7/2024	122.04	122	122	122	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/7/2024	162.47	162	162	162	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/7/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/7/2024	103.16	103	103	103	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/7/2024	208.04	208	208	208	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/7/2024	197.16	197	197	197	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/7/2024	197.96	198	198	198	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/3/2024	91.84	99	99	99	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/4/2024	78.72	85	85	85	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/5/2024	91.84	99	99	99	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/3/2024	74.76	81	81	81	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/4/2024	74.76	81	81	81	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/5/2024	64.08	69	69	69	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/7/2024	162.96	163	163	163	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/7/2024	190.8	191	191	191	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/7/2024	0.24	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/7/2024	175.78	176	176	176	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/7/2024	108.24	108	108	108	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/7/2024	182.52	183	183	183	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/7/2024	214.04	214	214	214	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/7/2024	177.28	177	177	177	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	2/7/2024	206.6	207	207	207	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	2/7/2024	192.4	192	192	192	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/7/2024	122.1	122	122	122	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/3/2024	81.55	88	88	88	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/4/2024	81.55	88	88	88	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/5/2024	69.9	76	76	76	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/3/2024	85.75	93	93	93	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/4/2024	73.5	79	79	79	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/5/2024	85.75	93	93	93	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/3/2024	125.93	136	136	136	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/7/2024	174.09	174	174	174	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/7/2024	70.2	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/7/2024	91.32	91	91	91	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/7/2024	172.8	173	173	173	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/7/2024	150.12	150	150	150	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/7/2024	155.12	155	155	155	-	-	-	-

'912828WU0	TSY INFL IX N/B 07/24 0.125	2/7/2024	0.06	0	0	0	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/7/2024	249.75	314	314	314	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/7/2024	180.36	227	227	227	-	-	-	-	-
'B42YLZFI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/7/2024	190.96	240	240	240	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/7/2024	233.5	294	294	294	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/4/2024	107.94	117	117	117	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/5/2024	125.93	136	136	136	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/3/2024	19.15	21	21	21	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/4/2024	19.15	21	21	21	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/5/2024	19.15	21	21	21	-	-	-	-	-
'B855FQW4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/7/2024	0.19	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/7/2024	0.42	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/7/2024	0.12	0	0	0	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/7/2024	1.77	2	2	2	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/7/2024	79.59	86	86	86	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/7/2024	167.72	180	180	180	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/7/2024	91.84	99	99	99	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/7/2024	64.08	69	69	69	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/7/2024	69.9	75	75	75	-	-	-	-	-
'ACI1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/7/2024	85.75	92	92	92	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/7/2024	107.94	116	116	116	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/7/2024	19.15	21	21	21	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/7/2024	18.6	20	20	20	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/3/2024	18.6	20	20	20	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/4/2024	18.6	20	20	20	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/5/2024	18.6	20	20	20	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/3/2024	46.55	50	50	50	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/4/2024	39.9	43	43	43	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/5/2024	46.55	50	50	50	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/3/2024	63	68	68	68	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/4/2024	54	58	58	58	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/5/2024	63	68	68	68	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/3/2024	174.57	221	221	221	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/7/2024	46.55	50	50	50	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/7/2024	63	68	68	68	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/7/2024	174.57	220	220	220	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/7/2024	119.9	151	151	151	-	-	-	-	-
'912828BN5	TSY INFL IX N/B 04/24 0.5	2/7/2024	0.11	0	0	0	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/7/2024	162.04	162	162	162	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/7/2024	210.15	226	226	226	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/7/2024	164.64	207	207	207	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/7/2024	132.6	167	167	167	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/7/2024	95.2	120	120	120	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/7/2024	77.92	98	98	98	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/7/2024	54.3	58	58	58	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/1/2024	39.96	43	43	43	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/1/2024	324.03	324	324	324	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/1/2024	266.64	267	267	267	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/1/2024	80.04	80	80	80	-	-	-	-	-
'912810FR4	TSY INFL IX N/B 01/25 2.375	2/1/2024	284.1	284	284	284	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/1/2024	298.6	299	299	299	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/4/2024	182.16	231	231	231	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/5/2024	174.57	221	221	221	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/3/2024	119.9	152	152	152	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/4/2024	125.35	159	159	159	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/3/2024	162.47	162	162	162	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/4/2024	162.47	162	162	162	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/5/2024	162.48	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/3/2024	244.88	245	245	245	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/4/2024	183.66	184	184	184	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/5/2024	244.88	245	245	245	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/3/2024	103.16	103	103	103	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/7/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/7/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/7/2024	144	181	181	181	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/7/2024	137.4	173	173	173	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/7/2024	43.02	46	46	46	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/7/2024	132.66	167	167	167	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/7/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/7/2024	224.94	283	283	283	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/7/2024	119.68	151	151	151	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/7/2024	20.72	22	22	22	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/7/2024	179.74	226	226	226	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/7/2024	235.62	296	296	296	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/4/2024	52.4	52	52	52	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/5/2024	52.4	52	52	52	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/3/2024	95.8	96	96	96	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/4/2024	95.8	96	96	96	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/5/2024	95.8	96	96	96	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/3/2024	59.91	60	60	60	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/4/2024	103.16	103	103	103	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/5/2024	103.16	103	103	103	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/3/2024	208.04	208	208	208	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/4/2024	208.04	208	208	208	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/5/2024	208.04	208	208	208	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/3/2024	197.16	197	197	197	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/6/2024	43.02	46	46	46	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/6/2024	132.67	166	166	166	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/6/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/6/2024	224.94	282	282	282	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/6/2024	119.68	150	150	150	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/7/2024	163.59	206	206	206	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/7/2024	203.36	256	256	256	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/7/2024	147.72	186	186	186	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/7/2024	97.02	104	104	104	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/7/2024	271.5	341	341	341	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/7/2024	45.92	49	49	49	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/7/2024	143.46	154	154	154	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/7/2024	217.28	273	273	273	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/8/2024	224.94	284	284	284	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/6/2024	-84.68	(85)	(85)	(85)	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/7/2024	66.12	66	66	66	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/6/2024	96.35	96	96	96	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/8/2024	119.68	151	151	151	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/8/2024	20.72	22	22	22	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/8/2024	122.22	122	122	122	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/8/2024	254.4	254	254	254	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/8/2024	162.8	163	163	163	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/8/2024	232.12	232	232	232	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/8/2024	93.6	94	94	94	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/8/2024	121.76	122	122	122	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/8/2024	216	216	216	216	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/8/2024	150.12	150	150	150	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/8/2024	84.06	90	90	90	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/7/2024	-63.51	(64)	(64)	(64)	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/3/2024	-63.51	(64)	(64)	(64)	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/7/2024	265.41	334	334	334	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/7/2024	81.55	82	82	82	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/7/2024	126.56	127	127	127	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/7/2024	75.9	76	76	76	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/8/2024	187.91	237	237	237	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/8/2024	235.62	298	298	298	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/8/2024	171.38	216	216	216	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/8/2024	196.8	249	249	249	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/8/2024	147.71	187	187	187	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/1/2024	-89855.34	(89,109)	(89,124)	(81,035)	8,089	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/5/2024	-63.51	(64)	(64)	(64)	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/4/2024	-84.68	(85)	(85)	(85)	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/4/2024	88.16	88	88	88	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/5/2024	77.08	77	77	77	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/8/2024	77.08	77	77	77	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/6/2024	-122.04	(122)	(122)	(122)	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/5/2024	-122.04	(122)	(122)	(122)	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/4/2024	-122.04	(122)	(122)	(122)	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/1/2024	-1600405.09	(1,468,321)	(1,484,053)	(1,444,116)	(58)	-	-	-	39,996
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/7/2024	77.69	78	78	78	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/7/2024	129	129	129	129	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/7/2024	117.7	118	118	118	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/7/2024	124.32	124	124	124	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/7/2024	106.54	107	107	107	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/7/2024	84.06	90	90	90	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/7/2024	109.41	118	118	118	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/7/2024	117.76	127	127	127	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/7/2024	190.67	240	240	240	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/7/2024	77.5	83	83	83	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/7/2024	84.18	90	90	90	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/7/2024	200	252	252	252	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/8/2024	110.88	119	119	119	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/8/2024	271.5	343	343	343	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/8/2024	52.48	56	56	56	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/8/2024	127.52	137	137	137	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/1/2024	-8.7	(9)	(9)	(9)	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/1/2024	-162.84	(163)	(163)	(163)	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/3/2024	356.84	357	357	357	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/5/2024	176.32	176	176	176	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/8/2024	217.28	274	274	274	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/8/2024	265.41	335	335	335	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/8/2024	249.75	315	315	315	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/7/2024	-52.4	(52)	(52)	(52)	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/4/2024	77.08	77	77	77	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/2/2024	-127.52	(138)	(138)	(138)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/7/2024	154.17	166	166	166	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/5/2024	-143.46	(155)	(155)	(155)	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/7/2024	254.75	320	320	320	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/7/2024	183.12	230	230	230	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/7/2024	239.04	301	301	301	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/7/2024	5.13	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/7/2024	31.08	33	33	33	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/7/2024	174.47	174	174	174	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/7/2024	133.32	133	133	133	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/7/2024	40.02	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/7/2024	179.16	179	179	179	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/7/2024	129.54	130	130	130	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/7/2024	103.75	104	104	104	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/6/2024	176.32	176	176	176	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/7/2024	-91.32	(91)	(91)	(91)	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/6/2024	-121.76	(122)	(122)	(122)	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/4/2024	-103.16	(103)	(103)	(103)	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/7/2024	45.66	46	46	46	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/4/2024	159.2	159	159	159	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/9/2024	95.8	96	96	96	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/9/2024	79.88	80	80	80	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/9/2024	66.12	66	66	66	-	-	-	-	-

'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/9/2024	144.6	145	145	145	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/9/2024	176.32	176	176	176	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/7/2024	76.29	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/7/2024	76.08	76	76	76	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/7/2024	74.86	75	75	75	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/7/2024	52.4	52	52	52	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/7/2024	95.8	96	96	96	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/7/2024	59.91	60	60	60	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/7/2024	312.7	313	313	313	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/3/2024	-122.04	(122)	(122)	(122)	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/7/2024	176.32	176	176	176	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/5/2024	159.2	159	159	159	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/8/2024	159.2	159	159	159	-	-	-	-
'91810RF7	TSY INFL IX N/B 02/44 1.375	2/2/2024	70.98	71	71	71	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/3/2024	269.3	269	269	269	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/7/2024	134.04	134	134	134	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/8/2024	107.23	107	107	107	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/4/2024	-77.68	(78)	(78)	(78)	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/5/2024	-106.54	(107)	(107)	(107)	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/7/2024	-77.69	(78)	(78)	(78)	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/8/2024	-77.68	(78)	(78)	(78)	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/2/2024	-130.46	(130)	(130)	(130)	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/8/2024	-84.68	(85)	(85)	(85)	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/5/2024	66.12	66	66	66	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/5/2024	-52.4	(52)	(52)	(52)	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/4/2024	-52.4	(52)	(52)	(52)	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/3/2024	-52.4	(52)	(52)	(52)	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/2/2024	33.24	33	33	33	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/1/2024	-421864.74	(460,442)	(458,911)	(436,004)	22,908	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/1/2024	-44.54	(45)	(45)	(45)	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/3/2024	171.51	172	172	172	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/4/2024	92.54	93	93	93	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/8/2024	109.41	118	118	118	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/8/2024	117.76	127	127	127	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/8/2024	182.38	230	230	230	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/7/2024	-122.04	(122)	(122)	(122)	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/8/2024	-103.16	(103)	(103)	(103)	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/1/2024	-1520112.72	(1,529,495)	(1,529,495)	(1,529,495)	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/3/2024	-103.16	(103)	(103)	(103)	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/2/2024	-91.64	(92)	(92)	(92)	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/3/2024	77.72	78	78	78	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/8/2024	88.16	88	88	88	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/8/2024	-52.4	(52)	(52)	(52)	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/6/2024	-65.5	(66)	(66)	(66)	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/2/2024	-230.6	(231)	(231)	(231)	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/8/2024	77.49	83	83	83	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/8/2024	84.18	91	91	91	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/8/2024	200	253	253	253	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/8/2024	254.75	322	322	322	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/8/2024	187.04	236	236	236	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/8/2024	184.14	233	233	233	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/7/2024	106.54	(107)	(107)	(107)	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/3/2024	-106.55	(107)	(107)	(107)	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/5/2024	134.04	134	134	134	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/6/2024	88.16	88	88	88	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/4/2024	-85.23	(85)	(85)	(85)	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/5/2024	-77.69	(78)	(78)	(78)	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/8/2024	92.54	93	93	93	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/2/2024	80.04	80	80	80	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/1/2024	-736790.55	(528,446)	(533,256)	(480,756)	52,500	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/1/2024	-74.04	(74)	(74)	(74)	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/8/2024	242.84	307	307	307	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/8/2024	0.2	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/8/2024	0.46	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/8/2024	0.14	0	0	0	-	-	-	-
'1350878V2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/8/2024	5.13	4	4	4	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/7/2024	77.08	77	77	77	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/7/2024	92.54	93	93	93	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/4/2024	176.32	176	176	176	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/8/2024	60.88	61	61	61	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/3/2024	277.28	277	277	277	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/6/2024	-85.24	(85)	(85)	(85)	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/1/2024	-724515	(694,974)	(695,891)	(654,809)	41,082	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/1/2024	-76.99	(77)	(77)	(77)	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/6/2024	107.24	107	107	107	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/8/2024	-77.69	(78)	(78)	(78)	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/8/2024	35.52	38	38	38	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/8/2024	149.55	150	150	150	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/8/2024	155.54	156	156	156	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/8/2024	40.02	40	40	40	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/8/2024	149.3	149	149	149	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/8/2024	81.55	82	82	82	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/8/2024	-122.04	(122)	(122)	(122)	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/2/2024	-215.24	(215)	(215)	(215)	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/6/2024	119.4	119	119	119	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/4/2024	107.23	107	107	107	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/6/2024	92.53	93	93	93	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/8/2024	176.32	176	176	176	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/7/2024	-103.16	(103)	(103)	(103)	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/2/2024	97.16	97	97	97	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/2/2024	-206.24	(206)	(206)	(206)	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/3/2024	-77.7	(78)	(78)	(78)	-	-	-	-
'91281PV4	TSY INFL IX N/B 01/28 1.75	2/8/2024	126.55	127	127	127	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/8/2024	75.9	76	76	76	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/8/2024	77.69	78	78	78	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/8/2024	129	129	129	129	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/8/2024	117.7	118	118	118	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/9/2024	130.53	165	165	165	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/9/2024	43.02	46	46	46	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/9/2024	132.67	167	167	167	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/9/2024	0.78	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/9/2024	215.16	271	271	271	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/9/2024	119.68	151	151	151	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/9/2024	20.72	22	22	22	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/9/2024	187.91	237	237	237	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/9/2024	235.62	297	297	297	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/9/2024	163.59	206	206	206	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/9/2024	203.36	256	256	256	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/9/2024	147.72	186	186	186	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/2/2024	51.49	51	51	51	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	2/8/2024	155.12	155	155	155	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/8/2024	0.05	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/8/2024	250.16	250	250	250	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	2/8/2024	0.24	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	2/8/2024	175.79	176	176	176	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/8/2024	108.24	108	108	108	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	2/8/2024	182.52	183	183	183	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	2/8/2024	214.04	214	214	214	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/8/2024	221.6	222	222	222	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/8/2024	206.6	207	207	207	-	-	-	-
'91281RA8	TSY INFL IX N/B 02/43 0.625	2/8/2024	155.4	155	155	155	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/2/2024	-101.76	(102)	(102)	(102)	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/3/2024	143.92	144	144	144	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/8/2024	-121.76	(122)	(122)	(122)	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/6/2024	-77.37	(77)	(77)	(77)	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/9/2024	110.88	119	119	119	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/9/2024	271.5	342	342	342	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/9/2024	45.92	49	49	49	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/9/2024	143.46	154	154	154	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/9/2024	225.04	284	284	284	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/9/2024	265.41	335	335	335	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/9/2024	249.75	315	315	315	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/9/2024	180.36	227	227	227	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/9/2024	190.96	241	241	241	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/9/2024	233.5	294	294	294	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/9/2024	0.2	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/9/2024	0.42	0	0	0	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	2/8/2024	192.4	192	192	192	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/8/2024	85.23	85	85	85	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	2/8/2024	103.64	104	104	104	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	2/8/2024	83	83	83	83	-	-	-	-
'91281RW0	TSY INFL IX N/B 02/47 0.875	2/8/2024	95.37	95	95	95	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/8/2024	76.08	76	76	76	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/3/2024	-143.46	(155)	(155)	(155)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/9/2024	0.12	0	0	0	-	-	-	-
'1350878V2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/9/2024	5.13	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/9/2024	31.08	33	33	33	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/9/2024	174.48	174	174	174	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/9/2024	133.32	133	133	133	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/9/2024	40.02	40	40	40	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/9/2024	149.3	149	149	149	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/9/2024	81.55	82	82	82	-	-	-	-
'91281PV4	TSY INFL IX N/B 01/28 1.75	2/9/2024	126.56	127	127	127	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/9/2024	75.9	76	76	76	-	-	-	-
'912828N55	TSY INFL IX N/B 04/24 0.5	2/8/2024	0.1	0	0	0	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/5/2024	-103.16	(103)	(103)	(103)	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/6/2024	60.88	61	61	61	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/9/2024	74.03	74	74	74	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/9/2024	129	129	129	129	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/9/2024	94.16	94	94	94	-	-	-	-
'91281RA8	TSY INFL IX N/B 02/43 0.625	2/9/2024	124.32	124	124	124	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	2/9/2024	134.04	134	134	134	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	2/9/2024	129.55	130	130	130	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	2/9/2024	103.75	104	104	104	-	-	-	-
'91281RW0	TSY INFL IX N/B 02/47 0.875	2/9/2024	76.3	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/9/2024	95.1	95	95	95	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/9/2024	74.86	75	75	75	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/9/2024	77.08	77	77	77	-	-	-	-
'91282BTD6	TSY INFL IX N/B 07/29 0.25	2/8/2024	162.04	162	162	162	-	-	-	-
'983YNKII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/8/2024	183.88	198	198	198	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/8/2024	183.12	231	231	231	-	-	-	-
'ACI028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/8/2024	249	315	315	315	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/8/2024	1.78	2	2	2	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/8/2024	79.59	86	86	86	-	-	-	-
'ACI08LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/8/2024	167.72	180	180	180	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/8/2024	78.72	85	85	85	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/8/2024	74.76	80	80	80	-	-	-	-
'ACI1VSXD4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/8/2024	81.55	88	88	88	-	-	-	-
'ACI111FP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/8/2024	85.75	92	92	92	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/8/2024	125.93	135	135	135	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/8/2024	22.98	25	25	25	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/8/2024	18.6	20	20	20	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/8/2024	39.9	43	43	43	-	-	-	-

'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/8/2024	54	58	58	58	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/8/2024	182.16	230	230	230	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/8/2024	125.35	158	158	158	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/8/2024	164.64	208	208	208	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/5/2024	92.54	93	93	93	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/8/2024	132.6	167	167	167	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/8/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/8/2024	77.92	98	98	98	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/8/2024	45.25	49	49	49	-	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	2/1/2024	-1574037.51	(1,494,266)	(1,519,976)	(1,506,219)	-	-	-	-	13,758
'912828CDC2	TSY INFL IX N/B 10/26 0.125	2/1/2024	-168.12	(168)	(168)	(168)	-	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	2/7/2024	159.2	159	159	159	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/8/2024	-85.23	(85)	(85)	(85)	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/8/2024	74.86	75	75	75	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/8/2024	52.4	52	52	52	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/8/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/8/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/8/2024	144	182	182	182	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/8/2024	137.4	174	174	174	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/8/2024	35.85	39	39	39	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/8/2024	132.67	168	168	168	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/8/2024	0.78	1	1	1	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/8/2024	95.8	96	96	96	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/8/2024	79.88	80	80	80	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/8/2024	84.68	85	85	85	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/8/2024	144.6	145	145	145	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/8/2024	122.04	122	122	122	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/8/2024	162.47	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/8/2024	244.88	245	245	245	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/8/2024	103.16	103	103	103	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/8/2024	208.04	208	208	208	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/8/2024	147.87	148	148	148	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/8/2024	148.47	148	148	148	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/9/2024	162.47	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/9/2024	244.88	245	245	245	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/9/2024	159.2	159	159	159	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/9/2024	208.04	208	208	208	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/9/2024	197.16	197	197	197	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/9/2024	-143.46	(154)	(154)	(154)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/7/2024	-143.46	(154)	(154)	(154)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/1/2024	181334.58	239,415	239,415	239,415	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/2/2024	127.52	138	138	138	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/9/2024	197.96	198	198	198	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/9/2024	162.96	163	163	163	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/9/2024	190.8	191	191	191	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/9/2024	122.1	122	122	122	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/9/2024	174.09	174	174	174	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/9/2024	70.2	70	70	70	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	2/9/2024	45.66	46	46	46	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/9/2024	172.8	173	173	173	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/9/2024	187.65	188	188	188	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/9/2024	193.9	194	194	194	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/9/2024	0.05	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/9/2024	312.7	313	313	313	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/9/2024	0.24	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/9/2024	219.74	220	220	220	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/9/2024	108.24	108	108	108	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/9/2024	182.52	183	183	183	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/9/2024	214.04	214	214	214	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/9/2024	177.28	177	177	177	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/9/2024	206.6	207	207	207	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/3/2024	143.46	155	155	155	-	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	2/9/2024	192.4	192	192	192	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/9/2024	0.1	0	0	0	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/9/2024	162.04	162	162	162	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/12/2024	125.35	158	158	158	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/10/2024	164.64	208	208	208	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/10/2024	129	129	129	129	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/11/2024	103.2	103	103	103	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/12/2024	129	129	129	129	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/11/2024	129.55	130	130	130	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/12/2024	103.64	104	104	104	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/10/2024	83	83	83	83	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/11/2024	103.75	104	104	104	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/12/2024	83	83	83	83	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/9/2024	183.88	198	198	198	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/8/2024	-127.52	(137)	(137)	(137)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/6/2024	137.04	147	147	147	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/9/2024	137.04	147	147	147	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/9/2024	154.17	166	166	166	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/9/2024	84.06	90	90	90	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/9/2024	109.41	118	118	118	-	-	-	-	-
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/9/2024	117.76	127	127	127	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/9/2024	190.67	240	240	240	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/9/2024	77.5	83	83	83	-	-	-	-	-
'ACI09K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/9/2024	84.18	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/9/2024	200	252	252	252	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/10/2024	76.3	76	76	76	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/11/2024	95.37	95	95	95	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/12/2024	76.29	76	76	76	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/10/2024	76.08	76	76	76	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/11/2024	76.08	76	76	76	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/12/2024	76.08	76	76	76	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/10/2024	74.86	75	75	75	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/11/2024	164.64	208	208	208	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/12/2024	164.64	208	208	208	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/10/2024	132.6	168	168	168	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/11/2024	132.6	168	168	168	-	-	-	-	-
'ACI0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/9/2024	244.56	308	308	308	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/9/2024	190.75	240	240	240	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/9/2024	239.04	301	301	301	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/9/2024	1.78	2	2	2	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/9/2024	79.59	86	86	86	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/9/2024	167.72	181	181	181	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/9/2024	91.84	99	99	99	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/9/2024	64.08	69	69	69	-	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/9/2024	81.55	88	88	88	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/9/2024	73.5	79	79	79	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/9/2024	107.94	116	116	116	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/9/2024	19.15	21	21	21	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/12/2024	132.6	168	168	168	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/10/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/11/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/12/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/10/2024	77.92	98	98	98	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/11/2024	77.92	98	98	98	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/12/2024	77.92	98	98	98	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/10/2024	45.25	49	49	49	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/10/2024	117.7	118	118	118	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/11/2024	117.7	118	118	118	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/12/2024	94.16	94	94	94	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/9/2024	18.6	20	20	20	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/9/2024	39.9	43	43	43	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/9/2024	54	58	58	58	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/9/2024	174.57	220	220	220	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/9/2024	119.9	151	151	151	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/9/2024	164.64	208	208	208	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/9/2024	125.97	159	159	159	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/9/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/9/2024	73.05	92	92	92	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/9/2024	54.3	58	58	58	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/9/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/9/2024	53.69	58	58	58	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/10/2024	155.4	155	155	155	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/11/2024	155.4	155	155	155	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/12/2024	124.32	124	124	124	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/10/2024	107.24	107	107	107	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/11/2024	93.58	94	94	94	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/12/2024	74.86	75	75	75	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/10/2024	77.08	77	77	77	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/11/2024	77.08	77	77	77	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/12/2024	77.08	77	77	77	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/10/2024	95.8	96	96	96	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/11/2024	95.8	96	96	96	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/9/2024	136.8	172	172	172	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/6/2024	-127.52	(137)	(137)	(137)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/4/2024	-127.52	(138)	(138)	(138)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/5/2024	270.98	291	291	291	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/10/2024	163.59	207	207	207	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/11/2024	171.38	217	217	217	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/12/2024	163.59	207	207	207	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/10/2024	196.8	249	249	249	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/11/2024	203.36	257	257	257	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/12/2024	196.8	249	249	249	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/10/2024	147.72	187	187	187	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/11/2024	147.71	187	187	187	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/12/2024	95.8	96	96	96	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/10/2024	79.88	80	80	80	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/11/2024	79.88	80	80	80	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/12/2024	59.91	60	60	60	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/10/2024	88.16	88	88	88	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/11/2024	54.3	59	59	59	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/12/2024	54.3	59	59	59	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/10/2024	55.48	70	70	70	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/11/2024	55.48	70	70	70	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/12/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/10/2024	53.69	58	58	58	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/11/2024	46.02	50	50	50	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/12/2024	147.72	187	187	187	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/10/2024	110.88	120	120	120	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/11/2024	110.88	120	120	120	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/11/2024	190.96	241	241	241	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/12/2024	184.14	233	233	233	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/10/2024	233.5	295	295	295	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/10/2024	175.78	176	176	176	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/11/2024	175.79	176	176	176	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/12/2024	175.79	176	176	176	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/7/2024	-154.17	(166)	(166)	(166)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/5/2024	-270.98	(291)	(291)	(291)	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/12/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/10/2024	144	182	182	182	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/11/2024	144	182	182	182	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/12/2024	144	182	182	182	-	-	-	-	-

'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/10/2024	137.4	174	174	174	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/11/2024	88.16	88	88	88	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/12/2024	66.12	66	66	66	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/10/2024	144.6	145	145	145	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/11/2024	144.6	145	145	145	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/12/2024	144.6	145	145	145	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/10/2024	176.32	176	176	176	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	2/12/2024	107.23	107	107	107	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/10/2024	103.63	104	104	104	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/10/2024	108.24	108	108	108	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/11/2024	108.24	108	108	108	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/10/2024	84.06	91	91	91	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/11/2024	84.06	91	91	91	-	-	-	-
'BDX8CXI44	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/12/2024	182.16	230	230	230	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/10/2024	125.35	158	158	158	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/11/2024	119.9	151	151	151	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/20/2024	254.4	254	254	254	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/17/2024	122.1	122	122	122	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/18/2024	162.8	163	163	163	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/19/2024	122.1	122	122	122	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/20/2024	162.8	163	163	163	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/17/2024	232.12	232	232	232	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/18/2024	174.09	174	174	174	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/19/2024	232.12	232	232	232	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/20/2024	174.09	174	174	174	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/17/2024	93.6	94	94	94	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/18/2024	70.2	70	70	70	-	-	-	-
'9128210QP6	TSY INFL IX N/B 02/41 2.125	2/17/2024	129	129	129	129	-	-	-	-
'9128210QP6	TSY INFL IX N/B 02/41 2.125	2/18/2024	129	129	129	129	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/20/2024	172.8	173	173	173	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/17/2024	187.65	188	188	188	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/18/2024	150.12	150	150	150	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/19/2024	187.65	188	188	188	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/20/2024	150.12	150	150	150	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/17/2024	193.9	194	194	194	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/18/2024	155.12	155	155	155	-	-	-	-
'ACI1TTP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/17/2024	73.5	79	79	79	-	-	-	-
'ACI1TTP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/18/2024	85.75	92	92	92	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/15/2024	280.55	352	352	352	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/15/2024	45.92	49	49	49	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/15/2024	132.75	142	142	142	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/15/2024	217.28	273	273	273	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/15/2024	265.41	333	333	333	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/15/2024	249.75	313	313	313	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/15/2024	187.04	235	235	235	-	-	-	-
'BDX8CXI44	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/15/2024	174.57	219	219	219	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/15/2024	119.9	150	150	150	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/15/2024	164.64	207	207	207	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/15/2024	132.6	166	166	166	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/15/2024	89.6	112	112	112	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/20/2024	54.3	58	58	58	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/17/2024	55.48	70	70	70	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/18/2024	55.48	70	70	70	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/19/2024	55.48	70	70	70	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/20/2024	55.48	70	70	70	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/17/2024	53.69	58	58	58	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/18/2024	53.69	58	58	58	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/19/2024	53.69	58	58	58	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/20/2024	53.69	58	58	58	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/17/2024	144	181	181	181	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/18/2024	144	181	181	181	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/19/2024	144	181	181	181	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/19/2024	93.6	94	94	94	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/20/2024	70.2	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/17/2024	45.66	46	46	46	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/18/2024	60.88	61	61	61	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/19/2024	45.66	46	46	46	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/20/2024	60.88	61	61	61	-	-	-	-
'9128210QP6	TSY INFL IX N/B 02/41 2.125	2/19/2024	129	129	129	129	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/19/2024	0.24	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/20/2024	0.24	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/17/2024	175.79	176	176	176	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/18/2024	175.79	176	176	176	-	-	-	-
'ACI1TTP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/19/2024	85.75	92	92	92	-	-	-	-
'ACI1TTP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/20/2024	85.75	92	92	92	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/17/2024	107.94	116	116	116	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/18/2024	125.93	136	136	136	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/19/2024	125.93	136	136	136	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/20/2024	107.94	116	116	116	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/17/2024	19.15	21	21	21	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/18/2024	19.15	21	21	21	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/19/2024	19.15	21	21	21	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/20/2024	22.98	25	25	25	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/19/2024	149.3	149	149	149	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/20/2024	149.3	149	149	149	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/15/2024	0.43	0	0	0	-	-	-	-
'1350875VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/15/2024	0.12	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/15/2024	5.13	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/15/2024	31.08	33	33	33	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/15/2024	239.04	300	300	300	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/15/2024	174.47	174	174	174	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/15/2024	133.32	133	133	133	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/15/2024	33.35	33	33	33	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/15/2024	149.3	149	149	149	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/15/2024	97.86	98	98	98	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/15/2024	126.55	127	127	127	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/20/2024	144	181	181	181	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/17/2024	137.4	173	173	173	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/18/2024	137.4	173	173	173	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/19/2024	137.4	173	173	173	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/20/2024	137.4	173	173	173	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/17/2024	43.02	46	46	46	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/18/2024	43.02	46	46	46	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/17/2024	129.54	130	130	130	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/18/2024	103.64	104	104	104	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/19/2024	129.55	130	130	130	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/20/2024	103.63	104	104	104	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/19/2024	175.78	176	176	176	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/20/2024	219.74	220	220	220	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/17/2024	108.24	108	108	108	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/18/2024	108.24	108	108	108	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/19/2024	108.24	108	108	108	-	-	-	-
'BDX8CXI44	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/17/2024	182.16	229	229	229	-	-	-	-
'BDX8CXI44	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/18/2024	174.57	220	220	220	-	-	-	-
'BDX8CXI44	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/19/2024	182.16	229	229	229	-	-	-	-
'BDX8CXI44	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/20/2024	174.57	220	220	220	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/17/2024	119.9	151	151	151	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/18/2024	125.35	158	158	158	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	2/19/2024	192.4	192	192	192	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	2/20/2024	192.4	192	192	192	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	2/17/2024	0.11	0	0	0	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	2/18/2024	0.1	0	0	0	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	2/19/2024	0.1	0	0	0	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	2/20/2024	0.11	0	0	0	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	2/17/2024	162.04	162	162	162	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	2/18/2024	162.04	162	162	162	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	2/19/2024	162.04	162	162	162	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/19/2024	155.12	155	155	155	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/20/2024	193.9	194	194	194	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/15/2024	60.72	61	61	61	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/15/2024	190.96	240	240	240	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/15/2024	233.5	293	293	293	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/15/2024	0.19	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/15/2024	0.24	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/15/2024	219.73	220	220	220	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/15/2024	108.24	108	108	108	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/15/2024	182.52	183	183	183	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/15/2024	214.04	214	214	214	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	2/15/2024	221.6	222	222	222	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/15/2024	206.6	207	207	207	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	2/17/2024	83	83	83	83	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	2/18/2024	103.75	104	104	104	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	2/19/2024	83	83	83	83	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	2/20/2024	103.75	104	104	104	-	-	-	-
'91281RW0	TSY INFL IX N/B 02/47 0.875	2/17/2024	95.37	95	95	95	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/20/2024	108.24	108	108	108	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/17/2024	182.52	183	183	183	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/18/2024	182.52	183	183	183	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/19/2024	35.85	39	39	39	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/20/2024	43.02	46	46	46	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/17/2024	132.67	167	167	167	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/19/2024	119.9	151	151	151	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/20/2024	125.35	158	158	158	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/17/2024	164.64	207	207	207	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/18/2024	156.8	197	197	197	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/18/2024	239.04	301	301	301	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/19/2024	249	313	313	313	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/20/2024	239.04	301	301	301	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/19/2024	164.64	207	207	207	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/20/2024	164.64	207	207	207	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/17/2024	132.6	167	167	167	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/18/2024	125.97	159	159	159	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/19/2024	132.6	167	167	167	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/17/2024	0.06	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/18/2024	0.04	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/19/2024	0.06	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/20/2024	0.05	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/17/2024	250.16	250	250	250	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/18/2024	250.16	250	250	250	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/19/2024	312.7	313	313	313	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/20/2024	250.16	250	250	250	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/17/2024	0.25	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/18/2024	0.24	0	0	0	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/17/2024	18.6	20	20	20	-	-	-	-
'912885W6	TSY INFL IX N/B 01/29 0.875	2/15/2024	192.4	192	192	192	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	2/15/2024	0.11	0	0	0	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	2/15/2024	162.04	162	162	162	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/15/2024	210.15	225	225	225	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/16/2024	84.06	90	90	90	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/16/2024	76.08	76	76	76	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/16/2024	93.57	94	94	94	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/16/2024	77.08	77	77	77	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/16/2024	95.8	96	96	96	-	-	-	-

'912810TE8	TSY INFL IX N/B 02/52 0.125	2/16/2024	59.91	60	60	60	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/16/2024	66.12	66	66	66	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/18/2024	132.67	167	167	167	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/19/2024	132.66	167	167	167	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/20/2024	132.67	167	167	167	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/17/2024	0.78	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/18/2024	0.78	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/19/2024	0.65	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/20/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/17/2024	215.16	271	271	271	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/19/2024	182.52	183	183	183	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/20/2024	182.52	183	183	183	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/17/2024	214.04	214	214	214	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/18/2024	214.04	214	214	214	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/20/2024	132.6	167	167	167	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/17/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/18/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/19/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/20/2024	89.6	113	113	113	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/17/2024	1.78	2	2	2	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/18/2024	1.77	2	2	2	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/19/2024	1.78	2	2	2	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/20/2024	1.78	2	2	2	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/17/2024	79.59	86	86	86	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/17/2024	81.55	82	82	82	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/18/2024	81.55	82	82	82	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/18/2024	18.6	20	20	20	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/19/2024	18.6	20	20	20	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/20/2024	18.6	20	20	20	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/17/2024	39.9	43	43	43	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/18/2024	39.9	43	43	43	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/19/2024	46.55	50	50	50	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/20/2024	39.9	43	43	43	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/17/2024	54	58	58	58	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/18/2024	54	58	58	58	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/19/2024	63	68	68	68	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/20/2024	54	58	58	58	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/20/2024	202.55	203	203	203	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/17/2024	183.88	198	198	198	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/16/2024	144.6	145	145	145	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/16/2024	220.4	220	220	220	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/16/2024	162.47	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/16/2024	244.88	245	245	245	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/16/2024	159.2	159	159	159	-	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	2/16/2024	208.04	208	208	208	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/16/2024	197.16	197	197	197	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/16/2024	148.47	148	148	148	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/16/2024	162.96	163	163	163	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/16/2024	254.4	254	254	254	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/16/2024	162.8	163	163	163	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/19/2024	214.04	214	214	214	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/20/2024	214.04	214	214	214	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/17/2024	177.28	177	177	177	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/18/2024	221.6	222	222	222	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/19/2024	177.28	177	177	177	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/20/2024	177.28	177	177	177	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/17/2024	258.25	258	258	258	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/18/2024	206.6	207	207	207	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/18/2024	224.94	283	283	283	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/19/2024	224.94	283	283	283	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/20/2024	215.16	271	271	271	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/19/2024	97.86	98	98	98	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/20/2024	81.55	82	82	82	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/17/2024	73.05	92	92	92	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/18/2024	77.92	98	98	98	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/19/2024	77.92	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/17/2024	126.55	127	127	127	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/18/2024	126.56	127	127	127	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/19/2024	126.55	127	127	127	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/20/2024	126.56	127	127	127	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/17/2024	75.9	76	76	76	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/18/2024	75.9	76	76	76	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/18/2024	210.15	226	226	226	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/19/2024	183.88	198	198	198	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/20/2024	183.88	198	198	198	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/21/2024	174.48	174	174	174	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/21/2024	155.54	156	156	156	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/21/2024	40.02	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/21/2024	179.16	179	179	179	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/21/2024	81.55	82	82	82	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/21/2024	126.55	127	127	127	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/21/2024	75.9	76	76	76	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/21/2024	92.53	93	93	93	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/16/2024	174.09	174	174	174	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/16/2024	70.2	70	70	70	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/16/2024	45.66	46	46	46	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/16/2024	172.8	173	173	173	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/16/2024	150.12	150	150	150	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/16/2024	155.12	155	155	155	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/16/2024	0.05	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/16/2024	312.7	313	313	313	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/16/2024	0.24	0	0	0	-	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	2/16/2024	175.79	176	176	176	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/16/2024	108.24	108	108	108	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/17/2024	119.68	151	151	151	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/18/2024	119.68	151	151	151	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/19/2024	119.68	151	151	151	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/20/2024	125.12	157	157	157	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/17/2024	20.72	22	22	22	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/18/2024	20.72	22	22	22	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/19/2024	20.72	22	22	22	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/20/2024	17.76	19	19	19	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/17/2024	179.74	226	226	226	-	-	-	-	-
'AC40CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/17/2024	109.41	118	118	118	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/19/2024	206.6	207	207	207	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/20/2024	206.6	207	207	207	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/19/2024	75.9	76	76	76	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/20/2024	75.9	76	76	76	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/17/2024	92.54	93	93	93	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/18/2024	92.54	93	93	93	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/19/2024	92.53	93	93	93	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/18/2024	235.62	297	297	297	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/19/2024	235.62	297	297	297	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/20/2024	235.62	297	297	297	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/17/2024	171.38	216	216	216	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/18/2024	163.59	206	206	206	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/19/2024	163.59	206	206	206	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/21/2024	103.2	103	103	103	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/21/2024	117.7	118	118	118	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/21/2024	124.32	124	124	124	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/21/2024	107.23	107	107	107	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/21/2024	103.64	104	104	104	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/21/2024	83	83	83	83	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/21/2024	76.3	76	76	76	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/21/2024	95.1	95	95	95	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/21/2024	74.86	75	75	75	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/21/2024	77.08	77	77	77	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/21/2024	95.8	96	96	96	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	2/16/2024	182.52	183	183	183	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/16/2024	214.04	214	214	214	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/16/2024	177.28	177	177	177	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/16/2024	206.6	207	207	207	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	2/16/2024	192.4	192	192	192	-	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	2/16/2024	0.12	0	0	0	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/16/2024	162.04	162	162	162	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/16/2024	183.88	198	198	198	-	-	-	-	-
'AC40CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/16/2024	109.41	118	118	118	-	-	-	-	-
'AC40C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/16/2024	117.76	127	127	127	-	-	-	-	-
'AC40L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/16/2024	190.67	240	240	240	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	2/17/2024	192.4	192	192	192	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	2/18/2024	240.5	241	241	241	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/18/2024	187.91	237	237	237	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/19/2024	187.91	237	237	237	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/20/2024	187.91	237	237	237	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/17/2024	235.62	297	297	297	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/18/2024	31.08	33	33	33	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/19/2024	31.08	33	33	33	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/20/2024	35.52	38	38	38	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/17/2024	174.48	174	174	174	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/18/2024	149.55	150	150	150	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/20/2024	171.38	216	216	216	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/17/2024	203.36	256	256	256	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/18/2024	196.8	248	248	248	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/19/2024	203.36	256	256	256	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/20/2024	196.8	248	248	248	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/17/2024	147.72	186	186	186	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/18/2024	147.71	186	186	186	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/19/2024	147.72	186	186	186	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/20/2024	147.71	186	186	186	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/17/2024	110.88	119	119	119	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/18/2024	192	242	242	242	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/19/2024	200	252	252	252	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/21/2024	59.91	60	60	60	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/21/2024	45.92	50	50	50	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/21/2024	132.75	144	144	144	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/21/2024	217.28	275	275	275	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/21/2024	265.41	336	336	336	-	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/21/2024	249.75	316	316	316	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/21/2024	180.36	228	228	228	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/21/2024	190.96	242	242	242	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/21/2024	233.5	296	296	296	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/21/2024	0.19	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/21/2024	0.42	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/21/2024	0.13	0	0	0	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/16/2024	77.5	83	83	83	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/16/2024	84.18	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/16/2024	200	252	252	252	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/16/2024	254.75	321	321	321	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/16/2024	183.12	230	230	230	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/16/2024	239.04	301	301	301	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/16/2024	1.78	2	2	2	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/16/2024	79.59	86	86	86	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/16/2024	167.72	181	181	181	-	-	-	-	-

'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/16/2024	91.84	99	99	99	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/16/2024	64.08	69	69	69	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/16/2024	81.55	88	88	88	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/19/2024	174.47	174	174	174	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/20/2024	149.55	150	150	150	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/18/2024	109.41	118	118	118	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/19/2024	109.41	118	118	118	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/20/2024	109.41	118	118	118	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/17/2024	100.94	109	109	109	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/18/2024	117.76	127	127	127	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/19/2024	117.76	127	127	127	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/20/2024	117.76	127	127	127	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/17/2024	182.38	230	230	230	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/18/2024	190.67	240	240	240	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/19/2024	182.38	230	230	230	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/20/2024	200	252	252	252	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/17/2024	254.75	321	321	321	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/18/2024	244.56	308	308	308	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/19/2024	254.75	321	321	321	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/20/2024	254.75	321	321	321	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/17/2024	183.12	230	230	230	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/18/2024	190.75	240	240	240	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/19/2024	183.12	230	230	230	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/20/2024	183.12	230	230	230	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/17/2024	239.04	301	301	301	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/18/2024	110.88	119	119	119	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/19/2024	110.88	119	119	119	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/21/2024	5.13	4	4	4	-	-	-	-
'57951718	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/21/2024	31.08	34	34	34	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/21/2024	88.16	88	88	88	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/21/2024	144.6	145	145	145	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/21/2024	176.32	176	176	176	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/21/2024	162.47	162	162	162	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/21/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/21/2024	159.2	159	159	159	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/21/2024	208.04	208	208	208	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/21/2024	197.16	197	197	197	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/21/2024	197.96	198	198	198	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/16/2024	85.75	92	92	92	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/16/2024	125.93	136	136	136	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/16/2024	19.15	21	21	21	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/16/2024	18.6	20	20	20	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/16/2024	46.55	50	50	50	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/16/2024	63	68	68	68	-	-	-	-
'BD39CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/16/2024	174.57	220	220	220	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/16/2024	125.35	158	158	158	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/16/2024	164.64	207	207	207	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/16/2024	132.6	167	167	167	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/16/2024	95.2	120	120	120	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/16/2024	77.92	98	98	98	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/20/2024	190.67	240	240	240	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/17/2024	133.32	133	133	133	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/18/2024	133.32	133	133	133	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/18/2024	76.3	76	76	76	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/19/2024	95.37	95	95	95	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/20/2024	76.29	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/17/2024	95.1	95	95	95	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/18/2024	76.08	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/19/2024	76.08	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/20/2024	76.08	76	76	76	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/17/2024	74.86	75	75	75	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/20/2024	110.88	119	119	119	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/17/2024	271.5	342	342	342	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/18/2024	271.5	342	342	342	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/19/2024	271.5	342	342	342	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/20/2024	280.55	353	353	353	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/17/2024	52.48	57	57	57	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/18/2024	45.92	49	49	49	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/19/2024	45.92	49	49	49	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/20/2024	184.14	232	232	232	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/17/2024	233.5	294	294	294	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/18/2024	233.5	294	294	294	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/19/2024	233.5	294	294	294	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/21/2024	162.96	163	163	163	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/21/2024	190.8	191	191	191	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/21/2024	162.8	163	163	163	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/21/2024	84.06	91	91	91	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/21/2024	109.41	118	118	118	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/21/2024	117.76	127	127	127	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/21/2024	182.38	231	231	231	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/21/2024	77.49	84	84	84	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/21/2024	84.18	91	91	91	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/21/2024	200	253	253	253	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/21/2024	254.75	323	323	323	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/21/2024	183.12	232	232	232	-	-	-	-
'BMY13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/16/2024	54.3	58	58	58	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/16/2024	55.48	70	70	70	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/16/2024	53.69	58	58	58	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/16/2024	144	181	181	181	-	-	-	-
'BNNGPB8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/16/2024	137.4	173	173	173	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/16/2024	35.85	39	39	39	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/16/2024	126.9	160	160	160	-	-	-	-
'BW4G27I12	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/16/2024	0.78	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/16/2024	224.94	283	283	283	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/16/2024	119.68	151	151	151	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/16/2024	20.72	22	22	22	-	-	-	-
'BYY5F1I00	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/16/2024	187.91	237	237	237	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/18/2024	74.86	75	75	75	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/19/2024	74.86	75	75	75	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/17/2024	77.49	83	83	83	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/18/2024	77.5	83	83	83	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/19/2024	77.5	83	83	83	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/20/2024	66.43	72	72	72	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/17/2024	84.18	91	91	91	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/18/2024	84.18	91	91	91	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/19/2024	84.18	91	91	91	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/20/2024	70.15	76	76	76	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/17/2024	200	252	252	252	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/20/2024	74.86	75	75	75	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/20/2024	242.84	306	306	306	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/17/2024	0.19	0	0	0	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/18/2024	0.19	0	0	0	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/19/2024	0.2	0	0	0	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/20/2024	0.19	0	0	0	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/17/2024	0.42	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/18/2024	0.43	0	0	0	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/19/2024	0.45	0	0	0	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/20/2024	52.48	57	57	57	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/17/2024	132.75	143	143	143	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/18/2024	118	127	127	127	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/19/2024	132.75	143	143	143	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/21/2024	239.04	303	303	303	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/21/2024	1.77	2	2	2	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/21/2024	68.22	74	74	74	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/21/2024	232.12	232	232	232	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/21/2024	70.2	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/21/2024	45.66	46	46	46	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	2/21/2024	172.8	173	173	173	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/21/2024	150.12	150	150	150	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/21/2024	155.12	155	155	155	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/21/2024	0.06	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/21/2024	312.7	313	313	313	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/16/2024	235.62	297	297	297	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/16/2024	163.59	206	206	206	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/16/2024	196.8	248	248	248	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/16/2024	147.72	186	186	186	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/16/2024	97.02	104	104	104	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/16/2024	271.5	342	342	342	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/16/2024	45.92	49	49	49	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/16/2024	118	127	127	127	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/16/2024	217.28	273	273	273	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/16/2024	265.41	334	334	334	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/16/2024	249.75	314	314	314	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/16/2024	180.36	227	227	227	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/17/2024	96.36	96	96	96	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/18/2024	77.08	77	77	77	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/19/2024	77.08	77	77	77	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/20/2024	77.08	77	77	77	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/17/2024	119.75	120	120	120	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/18/2024	95.8	96	96	96	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/19/2024	95.8	96	96	96	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/20/2024	95.8	96	96	96	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/17/2024	79.88	80	80	80	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/18/2024	79.88	80	80	80	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/19/2024	79.88	80	80	80	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/20/2024	118	127	127	127	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/17/2024	217.28	273	273	273	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/18/2024	225.04	283	283	283	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/19/2024	217.28	273	273	273	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/20/2024	217.28	273	273	273	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/17/2024	265.41	334	334	334	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/20/2024	0.42	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/17/2024	0.12	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/18/2024	0.14	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/19/2024	0.13	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/20/2024	0.13	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/17/2024	5.13	4	4	4	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/21/2024	0.24	0	0	0	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	2/21/2024	175.79	176	176	176	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/21/2024	108.24	108	108	108	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/21/2024	182.52	183	183	183	-	-	-	-
'912828ZS7	TSY INFL IX N/B 01/30 0.125	2/21/2024	214.04	214	214	214	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/21/2024	221.6	222	222	222	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/21/2024	258.25	258	258	258	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/21/2024	192.4	192	192	192	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/21/2024	167.72	182	182	182	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/21/2024	91.84	99	99	99	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/21/2024	64.08	69	69	69	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/16/2024	184.14	232	232	232	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/16/2024	242.84	306	306	306	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/16/2024	0.2	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/16/2024	0.45	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/16/2024	0.14	0	0	0	-	-	-	-

'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/16/2024	5.13	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/16/2024	31.08	33	33	33	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/16/2024	149.55	150	150	150	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/16/2024	155.54	156	156	156	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/16/2024	40.02	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/16/2024	149.3	149	149	149	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/16/2024	81.55	82	82	82	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/20/2024	79.88	80	80	80	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/17/2024	88.16	88	88	88	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/18/2024	66.12	66	66	66	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/19/2024	88.16	88	88	88	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/20/2024	66.12	66	66	66	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/17/2024	144.6	145	145	145	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/18/2024	144.6	145	145	145	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/19/2024	144.6	145	145	145	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/20/2024	144.6	145	145	145	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/17/2024	176.32	176	176	176	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/18/2024	176.32	176	176	176	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/18/2024	5.13	4	4	4	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/19/2024	5.13	4	4	4	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/20/2024	4.86	4	4	4	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/18/2024	79.59	86	86	86	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/19/2024	79.59	86	86	86	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/20/2024	79.59	86	86	86	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/17/2024	167.72	181	181	181	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/18/2024	167.72	181	181	181	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/19/2024	167.72	181	181	181	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/20/2024	167.72	181	181	181	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/18/2024	265.41	334	334	334	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/19/2024	265.41	334	334	334	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/21/2024	81.55	88	88	88	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/21/2024	85.75	93	93	93	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/21/2024	125.93	136	136	136	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/21/2024	19.15	21	21	21	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/21/2024	18.6	20	20	20	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/21/2024	46.55	50	50	50	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/21/2024	63	68	68	68	-	-	-	-	-
'BD39CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/21/2024	182.16	231	231	231	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/21/2024	119.9	152	152	152	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/21/2024	0.12	0	0	0	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/16/2024	126.56	127	127	127	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/16/2024	75.9	76	76	76	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/16/2024	74.03	74	74	74	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/16/2024	103.2	103	103	103	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/16/2024	117.7	118	118	118	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/16/2024	155.4	155	155	155	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/16/2024	134.04	134	134	134	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/16/2024	103.64	104	104	104	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/16/2024	103.75	104	104	104	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/16/2024	76.3	76	76	76	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/17/2024	216	216	216	216	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/19/2024	176.32	176	176	176	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/20/2024	176.32	176	176	176	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/17/2024	162.47	162	162	162	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/18/2024	162.48	162	162	162	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/19/2024	162.47	162	162	162	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/20/2024	162.47	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/17/2024	183.66	184	184	184	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/18/2024	244.88	245	245	245	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/19/2024	244.88	245	245	245	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/20/2024	244.88	245	245	245	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/17/2024	159.2	159	159	159	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/20/2024	265.41	334	334	334	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/17/2024	259	326	326	326	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/18/2024	249.75	314	314	314	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/19/2024	249.75	314	314	314	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/20/2024	249.75	314	314	314	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/17/2024	187.04	235	235	235	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/18/2024	187.04	235	235	235	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/19/2024	180.36	227	227	227	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/17/2024	35.52	38	38	38	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/19/2024	155.54	156	156	156	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/20/2024	133.32	133	133	133	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/15/2024	232.12	232	232	232	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/15/2024	93.6	94	94	94	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/15/2024	60.88	61	61	61	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/15/2024	216	216	216	216	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/15/2024	150.12	150	150	150	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/15/2024	193.9	194	194	194	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/15/2024	0.04	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/15/2024	250.16	250	250	250	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/15/2024	84.06	90	90	90	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/15/2024	109.41	117	117	117	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/15/2024	117.76	126	126	126	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/18/2024	172.8	173	173	173	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/19/2024	216	216	216	216	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/20/2024	129	129	129	129	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/17/2024	117.7	118	118	118	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/18/2024	94.16	94	94	94	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/19/2024	117.7	118	118	118	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/20/2024	94.16	94	94	94	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/17/2024	124.32	124	124	124	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/18/2024	155.4	155	155	155	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/19/2024	124.32	124	124	124	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/20/2024	155.4	155	155	155	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/18/2024	159.2	159	159	159	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/19/2024	119.4	119	119	119	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/20/2024	159.2	159	159	159	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/17/2024	208.04	208	208	208	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/18/2024	208.04	208	208	208	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/19/2024	208.04	208	208	208	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/20/2024	156.03	156	156	156	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/17/2024	197.16	197	197	197	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/18/2024	197.16	197	197	197	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/19/2024	147.87	148	148	148	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/20/2024	197.16	197	197	197	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/17/2024	40.02	40	40	40	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/18/2024	40.02	40	40	40	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/17/2024	91.84	99	99	99	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/18/2024	78.72	85	85	85	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/19/2024	91.84	99	99	99	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/20/2024	78.72	85	85	85	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/17/2024	74.76	81	81	81	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/18/2024	64.08	69	69	69	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/19/2024	74.76	81	81	81	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/20/2024	74.76	81	81	81	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/17/2024	69.9	75	75	75	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/18/2024	81.55	88	88	88	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/15/2024	182.38	229	229	229	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/15/2024	77.5	83	83	83	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/15/2024	84.18	90	90	90	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/15/2024	200	251	251	251	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/15/2024	244.56	307	307	307	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/15/2024	183.12	230	230	230	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/15/2024	77.92	98	98	98	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/15/2024	45.25	49	49	49	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/15/2024	55.48	70	70	70	-	-	-	-	-
'BNB57KZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/15/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/15/2024	144	181	181	181	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/15/2024	137.4	172	172	172	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/17/2024	107.23	107	107	107	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/18/2024	134.04	134	134	134	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/17/2024	84.06	91	91	91	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/18/2024	84.06	91	91	91	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/19/2024	70.05	75	75	75	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/20/2024	84.06	91	91	91	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/19/2024	107.24	107	107	107	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/20/2024	134.04	134	134	134	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/20/2024	77.92	98	98	98	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/17/2024	54.3	58	58	58	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/18/2024	45.25	49	49	49	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/19/2024	54.3	58	58	58	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/17/2024	197.96	198	198	198	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/18/2024	197.96	198	198	198	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/19/2024	148.47	148	148	148	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/20/2024	197.96	198	198	198	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/17/2024	122.22	122	122	122	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/18/2024	162.96	163	163	163	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/19/2024	162.96	163	163	163	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/20/2024	122.22	122	122	122	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/17/2024	190.8	191	191	191	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/18/2024	254.4	254	254	254	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/19/2024	190.8	191	191	191	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/19/2024	81.55	88	88	88	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/20/2024	69.9	75	75	75	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/20/2024	187.04	235	235	235	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/17/2024	190.96	240	240	240	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/18/2024	184.14	232	232	232	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/19/2024	190.96	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/17/2024	179.16	179	179	179	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/18/2024	149.3	149	149	149	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/19/2024	40.02	40	40	40	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/20/2024	40.02	40	40	40	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/20/2024	92.54	93	93	93	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/15/2024	43.02	46	46	46	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/15/2024	132.66	166	166	166	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/15/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/15/2024	224.94	282	282	282	-	-	-	-	-
'BYVP4K9I9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/15/2024	119.68	150	150	150	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/15/2024	20.72	22	22	22	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/15/2024	187.91	236	236	236	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/15/2024	235.62	296	296	296	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/15/2024	163.59	205	205	205	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/15/2024	203.36	255	255	255	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/15/2024	147.71	185	185	185	-	-	-	-	-
'B1TXHH87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/15/2024	110.88	119	119	119	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/10/2024	0.19	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/11/2024	0.19	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/12/2024	0.19	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/10/2024	0.45	0	0	0	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/12/2024	70.05	76	76	76	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/10/2024	109.41	118	118	118	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/11/2024	109.41	118	118	118	-	-	-	-	-

'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/12/2024	109.41	118	118	118	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/10/2024	117.76	127	127	127	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/11/2024	117.76	127	127	127	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/12/2024	200	253	253	253	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/10/2024	254.75	322	322	322	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/13/2024	84.06	91	91	91	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/13/2024	109.41	118	118	118	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/13/2024	117.77	127	127	127	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/13/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/13/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/13/2024	144	182	182	182	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/13/2024	137.4	173	173	173	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/13/2024	35.85	39	39	39	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/13/2024	132.67	167	167	167	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/13/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/13/2024	215.16	271	271	271	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/14/2024	109.41	117	117	117	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/11/2024	0.05	0	0	0	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/12/2024	0.06	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/10/2024	250.16	250	250	250	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/11/2024	250.16	250	250	250	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/12/2024	312.7	313	313	313	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/11/2024	174.47	174	174	174	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/12/2024	149.55	150	150	150	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/10/2024	133.32	133	133	133	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/11/2024	155.54	156	156	156	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/12/2024	108.24	108	108	108	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/10/2024	182.52	183	183	183	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/10/2024	182.38	230	230	230	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/11/2024	190.67	241	241	241	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/12/2024	190.67	241	241	241	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/10/2024	77.5	84	84	84	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/11/2024	77.5	84	84	84	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/12/2024	77.49	84	84	84	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/11/2024	254.75	322	322	322	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/12/2024	244.56	309	309	309	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/10/2024	183.12	231	231	231	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/11/2024	183.12	231	231	231	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/12/2024	183.12	231	231	231	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/10/2024	239.04	302	302	302	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/11/2024	239.04	302	302	302	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/12/2024	239.04	302	302	302	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/10/2024	200	253	253	253	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/11/2024	192	243	243	243	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/10/2024	75.9	76	76	76	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/11/2024	75.9	76	76	76	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/14/2024	117.76	126	126	126	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/14/2024	85.75	92	92	92	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/14/2024	55.48	70	70	70	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/14/2024	235.62	297	297	297	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/14/2024	171.38	216	216	216	-	-	-	-	-
'B0CNHGZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/14/2024	196.8	248	248	248	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/14/2024	147.72	186	186	186	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/14/2024	110.88	119	119	119	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/14/2024	190.67	240	240	240	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/14/2024	125.93	135	135	135	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/14/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/14/2024	144	181	181	181	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/10/2024	84.18	91	91	91	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/11/2024	84.18	91	91	91	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/12/2024	84.18	91	91	91	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/11/2024	5.13	4	4	4	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/12/2024	4.86	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/10/2024	31.08	34	34	34	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/11/2024	35.52	38	38	38	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/12/2024	75.9	76	76	76	-	-	-	-	-
'9128100F8	TSY INFL IX N/B 02/40 2.125	2/10/2024	92.53	93	93	93	-	-	-	-	-
'9128100F8	TSY INFL IX N/B 02/40 2.125	2/11/2024	92.54	93	93	93	-	-	-	-	-
'9128100F8	TSY INFL IX N/B 02/40 2.125	2/12/2024	92.54	93	93	93	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/11/2024	0.42	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/12/2024	0.43	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/10/2024	0.14	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/11/2024	0.13	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/12/2024	0.13	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/10/2024	5.13	4	4	4	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/11/2024	244.88	245	245	245	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/12/2024	244.88	245	245	245	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/14/2024	137.4	173	173	173	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/14/2024	271.5	342	342	342	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/14/2024	52.48	56	56	56	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/14/2024	118	126	126	126	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/14/2024	117.7	118	118	118	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/14/2024	249	314	314	314	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/14/2024	1.77	2	2	2	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/14/2024	125.35	158	158	158	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	2/14/2024	175.79	176	176	176	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/14/2024	135.3	135	135	135	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	2/14/2024	228.15	228	228	228	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/12/2024	31.08	34	34	34	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/10/2024	1.78	2	2	2	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/11/2024	1.77	2	2	2	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/11/2024	122.1	122	122	122	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/10/2024	159.2	159	159	159	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/11/2024	159.2	159	159	159	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/12/2024	159.2	159	159	159	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/10/2024	156.03	156	156	156	-	-	-	-	-
'91281GFH6	TSY INFL IX N/B 04/29 3.875	2/12/2024	133.32	133	133	133	-	-	-	-	-
'91281GFQ6	TSY INFL IX N/B 04/32 3.375	2/10/2024	40.02	40	40	40	-	-	-	-	-
'91281GFQ6	TSY INFL IX N/B 04/32 3.375	2/11/2024	40.02	40	40	40	-	-	-	-	-
'91281GFQ6	TSY INFL IX N/B 04/32 3.375	2/12/2024	40.02	40	40	40	-	-	-	-	-
'91281GFS2	TSY INFL IX N/B 01/26 2	2/10/2024	149.3	149	149	149	-	-	-	-	-
'91281GFS2	TSY INFL IX N/B 01/26 2	2/11/2024	179.16	179	179	179	-	-	-	-	-
'91281GFS2	TSY INFL IX N/B 01/26 2	2/12/2024	149.3	149	149	149	-	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	2/14/2024	214.04	214	214	214	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/14/2024	177.28	177	177	177	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/14/2024	43.02	46	46	46	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/14/2024	132.67	167	167	167	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/14/2024	0.78	1	1	1	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/14/2024	77.08	77	77	77	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/14/2024	95.8	96	96	96	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/14/2024	79.88	80	80	80	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/14/2024	66.12	66	66	66	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/14/2024	144.6	145	145	145	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/14/2024	176.32	176	176	176	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/12/2024	162.8	163	163	163	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/10/2024	174.09	174	174	174	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/11/2024	232.12	232	232	232	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/12/2024	174.09	174	174	174	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/10/2024	93.6	94	94	94	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/11/2024	70.2	70	70	70	-	-	-	-	-
'91281GPS1	TSY INFL IX N/B 01/27 2.375	2/10/2024	97.86	98	98	98	-	-	-	-	-
'91281GPS1	TSY INFL IX N/B 01/27 2.375	2/11/2024	81.55	82	82	82	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/10/2024	258.25	258	258	258	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	2/10/2024	162.04	162	162	162	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	2/11/2024	202.55	203	203	203	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/12/2024	-137.04	(148)	(148)	(148)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/9/2024	-154.17	(166)	(166)	(166)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/7/2024	-154.17	(166)	(166)	(166)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/9/2024	132.75	143	143	143	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/8/2024	-137.04	(147)	(147)	(147)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/6/2024	-137.04	(147)	(147)	(147)	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/14/2024	206.6	207	207	207	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/14/2024	77.5	83	83	83	-	-	-	-	-
'AC02GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/14/2024	22.98	25	25	25	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/14/2024	76.08	76	76	76	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/14/2024	74.86	75	75	75	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/14/2024	184.14	232	232	232	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/14/2024	233.5	294	294	294	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/14/2024	0.19	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/14/2024	0.42	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/14/2024	0.14	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/14/2024	5.13	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/14/2024	35.52	38	38	38	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/11/2024	208.04	208	208	208	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/12/2024	208.04	208	208	208	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/10/2024	197.16	197	197	197	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/11/2024	197.16	197	197	197	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/12/2024	147.87	148	148	148	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/3/2024	-143.46	(155)	(155)	(155)	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/2/2024	-127.52	(138)	(138)	(138)	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/12/2024	271.5	343	343	343	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/10/2024	45.92	50	50	50	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/11/2024	52.48	57	57	57	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/12/2024	45.92	50	50	50	-	-	-	-	-
'91281GPS1	TSY INFL IX N/B 01/27 2.375	2/12/2024	81.55	82	82	82	-	-	-	-	-
'91281GPV4	TSY INFL IX N/B 01/28 1.75	2/10/2024	126.55	127	127	127	-	-	-	-	-
'91281GPV4	TSY INFL IX N/B 01/28 1.75	2/11/2024	126.56	127	127	127	-	-	-	-	-
'91281GPV4	TSY INFL IX N/B 01/28 1.75	2/12/2024	126.55	127	127	127	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/11/2024	0.24	0	0	0	-	-	-	-	-
'91281GFD5	TSY INFL IX N/B 04/28 3.625	2/14/2024	149.55	150	150	150	-	-	-	-	-
'91281GFH6	TSY INFL IX N/B 04/29 3.875	2/14/2024	133.32	133	133	133	-	-	-	-	-
'91281GFQ6	TSY INFL IX N/B 04/32 3.375	2/14/2024	40.02	40	40	40	-	-	-	-	-
'91281GFS2	TSY INFL IX N/B 01/26 2	2/14/2024	179.16	179	179	179	-	-	-	-	-
'91281GPS1	TSY INFL IX N/B 01/27 2.375	2/14/2024	81.55	82	82	82	-	-	-	-	-
'91281RRW0	TSY INFL IX N/B 02/47 0.875	2/14/2024	95.37	95	95	95	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/14/2024	79.59	85	85	85	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/14/2024	84.06	90	90	90	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/14/2024	81.55	87	87	87	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/14/2024	54.3	58	58	58	-	-	-	-	-
'91281GPV4	TSY INFL IX N/B 01/28 1.75	2/14/2024	126.55	127	127	127	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/10/2024	197.96	198	198	198	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/11/2024	148.47	148	148	148	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/12/2024	197.96	198	198	198	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/10/2024	162.96	163	163	163	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/11/2024	122.22	122	122	122	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/12/2024	1.78	2	2	2	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/12/2024	0.24	0	0	0	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/12/2024	162.96	163	163	163	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/10/2024	254.4	254	254	254	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/11/2024	190.8	191	191	191	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/12/2024	254.4	254	254	254	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/10/2024	162.8	163	163	163	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/10/2024	20.72	22	22	22	-	-	-	-	-

'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/11/2024	20.72	22	22	22	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/12/2024	20.72	22	22	22	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/10/2024	187.91	237	237	237	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/11/2024	179.74	227	227	227	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/14/2024	75.9	76	76	76	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/14/2024	92.54	93	93	93	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/14/2024	129	129	129	129	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/14/2024	83	83	83	83	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/14/2024	192.4	192	192	192	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/14/2024	0.1	0	0	0	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/14/2024	162.04	162	162	162	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/14/2024	167.72	180	180	180	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/14/2024	164.64	207	207	207	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/14/2024	132.6	167	167	167	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/14/2024	89.6	113	113	113	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/10/2024	79.59	86	86	86	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/11/2024	68.22	74	74	74	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/12/2024	79.59	86	86	86	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/10/2024	167.72	181	181	181	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/12/2024	177.28	177	177	177	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	2/12/2024	162.04	162	162	162	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/12/2024	187.91	237	237	237	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/10/2024	235.62	298	298	298	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/11/2024	235.62	298	298	298	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/12/2024	235.62	298	298	298	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/13/2024	265.41	335	335	335	-	-	-	-
'B3L2BFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/13/2024	249.75	315	315	315	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/13/2024	187.04	236	236	236	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/13/2024	190.96	241	241	241	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/13/2024	233.5	295	295	295	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/13/2024	0.2	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/13/2024	0.45	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/13/2024	0.13	0	0	0	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/14/2024	254.4	254	254	254	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/14/2024	162.8	163	163	163	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/14/2024	174.09	174	174	174	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/14/2024	70.2	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/14/2024	45.66	46	46	46	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	2/14/2024	172.8	173	173	173	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/14/2024	183.88	197	197	197	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/14/2024	84.18	90	90	90	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/14/2024	18.6	20	20	20	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/14/2024	224.94	283	283	283	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/14/2024	187.65	188	188	188	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/10/2024	210.15	227	227	227	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/11/2024	183.88	198	198	198	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/12/2024	183.88	198	198	198	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/12/2024	93.6	94	94	94	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/10/2024	45.66	46	46	46	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/13/2024	5.13	4	4	4	-	-	-	-
'5795171I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/13/2024	31.08	33	33	33	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/13/2024	174.48	174	174	174	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	2/13/2024	155.54	156	156	156	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/13/2024	81.55	88	88	88	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/13/2024	73.5	79	79	79	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/13/2024	125.93	136	136	136	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/13/2024	19.15	21	21	21	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/13/2024	18.6	20	20	20	-	-	-	-
'AC2J96WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/13/2024	39.9	43	43	43	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/13/2024	54	58	58	58	-	-	-	-
'BDXBCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/13/2024	174.57	220	220	220	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/14/2024	155.12	155	155	155	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/14/2024	0.06	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/14/2024	312.7	313	313	313	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/14/2024	91.84	98	98	98	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/14/2024	64.08	69	69	69	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/14/2024	77.92	98	98	98	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/14/2024	179.74	227	227	227	-	-	-	-
'91281ORL4	TSY INFL IX N/B 02/45 0.75	2/14/2024	103.64	104	104	104	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/14/2024	0.24	0	0	0	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/14/2024	254.75	321	321	321	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/14/2024	183.12	231	231	231	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/13/2024	119.9	151	151	151	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/13/2024	164.64	208	208	208	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/13/2024	125.97	159	159	159	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/13/2024	89.6	113	113	113	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/13/2024	40.02	40	40	40	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/13/2024	149.3	149	149	149	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/13/2024	81.55	82	82	82	-	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	2/13/2024	126.56	127	127	127	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/13/2024	75.9	76	76	76	-	-	-	-
'91281OQF8	TSY INFL IX N/B 02/40 2.125	2/13/2024	92.53	93	93	93	-	-	-	-
'91281OQP6	TSY INFL IX N/B 02/41 2.125	2/13/2024	129	129	129	129	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/14/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/14/2024	159.2	159	159	159	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	2/14/2024	208.04	208	208	208	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/14/2024	197.16	197	197	197	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/14/2024	148.47	148	148	148	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/14/2024	162.96	163	163	163	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/14/2024	200	252	252	252	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/14/2024	46.55	50	50	50	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/14/2024	63	68	68	68	-	-	-	-
'924FFMB85	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/14/2024	217.28	274	274	274	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/14/2024	265.41	334	334	334	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/13/2024	117.7	118	118	118	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/13/2024	155.4	155	155	155	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	2/13/2024	134.04	134	134	134	-	-	-	-
'91281ORL4	TSY INFL IX N/B 02/45 0.75	2/13/2024	129.54	130	130	130	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/13/2024	103.75	104	104	104	-	-	-	-
'91281ORW0	TSY INFL IX N/B 02/47 0.875	2/13/2024	76.3	76	76	76	-	-	-	-
'91281OSB5	TSY INFL IX N/B 02/48 1	2/13/2024	95.1	95	95	95	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/13/2024	74.86	75	75	75	-	-	-	-
'91281OSM1	TSY INFL IX N/B 02/50 0.25	2/13/2024	77.08	77	77	77	-	-	-	-
'91281OSV1	TSY INFL IX N/B 02/51 0.125	2/13/2024	95.8	96	96	96	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/13/2024	79.88	80	80	80	-	-	-	-
'B3L2BFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/14/2024	249.75	315	315	315	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/14/2024	180.36	227	227	227	-	-	-	-
'BDXBCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/14/2024	182.16	230	230	230	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/14/2024	119.68	151	151	151	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/14/2024	20.72	22	22	22	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	2/14/2024	124.32	124	124	124	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	2/14/2024	107.24	107	107	107	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/14/2024	162.48	162	162	162	-	-	-	-
'91281OQF8	TSY INFL IX N/B 02/40 2.125	2/15/2024	92.53	93	93	93	-	-	-	-
'91281OQP6	TSY INFL IX N/B 02/41 2.125	2/15/2024	129	129	129	129	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/15/2024	94.16	94	94	94	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/11/2024	182.52	183	183	183	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/12/2024	182.52	183	183	183	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	2/10/2024	214.04	214	214	214	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	2/11/2024	267.55	268	268	268	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/10/2024	0.24	0	0	0	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/13/2024	88.16	88	88	88	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/13/2024	144.6	145	145	145	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/13/2024	176.32	176	176	176	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/13/2024	162.47	162	162	162	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/13/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/13/2024	119.4	119	119	119	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	2/13/2024	208.04	208	208	208	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/13/2024	197.16	197	197	197	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/13/2024	197.96	198	198	198	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/13/2024	122.22	122	122	122	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/13/2024	190.8	191	191	191	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	2/15/2024	155.4	155	155	155	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	2/15/2024	134.04	134	134	134	-	-	-	-
'91281ORL4	TSY INFL IX N/B 02/45 0.75	2/15/2024	129.55	130	130	130	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/15/2024	83	83	83	83	-	-	-	-
'91281ORW0	TSY INFL IX N/B 02/47 0.875	2/15/2024	76.29	76	76	76	-	-	-	-
'91281OSB5	TSY INFL IX N/B 02/48 1	2/15/2024	76.08	76	76	76	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/15/2024	74.86	75	75	75	-	-	-	-
'91281OSM1	TSY INFL IX N/B 02/50 0.25	2/15/2024	77.08	77	77	77	-	-	-	-
'ACI04ZB88	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/15/2024	1.78	2	2	2	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/15/2024	79.59	85	85	85	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/15/2024	167.72	180	180	180	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/8/2024	-137.04	(147)	(147)	(147)	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/3/2024	132.75	143	143	143	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/8/2024	118	127	127	127	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	2/12/2024	214.04	214	214	214	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/10/2024	177.28	177	177	177	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/11/2024	221.6	222	222	222	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	2/11/2024	206.6	207	207	207	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	2/12/2024	206.6	207	207	207	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/10/2024	192.4	192	192	192	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/11/2024	192.4	192	192	192	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/11/2024	224.94	284	284	284	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/11/2024	60.88	61	61	61	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/13/2024	122.1	122	122	122	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/13/2024	232.12	232	232	232	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/13/2024	70.2	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/13/2024	60.88	61	61	61	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/13/2024	175.79	176	176	176	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/13/2024	108.24	108	108	108	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/13/2024	182.52	183	183	183	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	2/13/2024	214.04	214	214	214	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/13/2024	177.28	177	177	177	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	2/13/2024	258.25	258	258	258	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/13/2024	192.4	192	192	192	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/15/2024	78.72	84	84	84	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/15/2024	74.76	80	80	80	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/15/2024	69.9	75	75	75	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/15/2024	85.75	92	92	92	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/15/2024	107.94	116	116	116	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/15/2024	19.15	21	21	21	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/15/2024	18.6	20	20	20	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/15/2024	39.9	43	43	43	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/15/2024	54	58	58	58	-	-	-	-
'91281OSV1	TSY INFL IX N/B 02/51 0.125	2/15/2024	95.8	96	96	96	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/15/2024	79.88	80	80	80	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/15/2024	88.16	88	88	88	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/12/2024	224.94	284	284	284	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/10/2024	119.68	151	151	151	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/11/2024	119.68	151	151	151	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/12/2024	125.12	158	158	158	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/10/2024	265.41	335	335	335	-	-	-	-

'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/11/2024	265.41	335	335	335	-	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/12/2024	265.41	335	335	335	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/10/2024	249.75	316	316	316	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/11/2024	249.75	316	316	316	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/12/2024	249.75	316	316	316	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/6/2024	679	730	730	730	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/7/2024	154.17	166	166	166	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	2/12/2024	45.66	46	46	46	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/10/2024	216	216	216	216	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/11/2024	172.8	173	173	173	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/12/2024	216	216	216	216	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/10/2024	150.12	150	150	150	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/11/2024	187.65	188	188	188	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/12/2024	150.12	150	150	150	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	2/11/2024	0.1	0	0	0	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	2/12/2024	0.11	0	0	0	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/10/2024	-137.04	(148)	(148)	(148)	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/6/2024	-679	(730)	(730)	(730)	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	2/13/2024	0.1	0	0	0	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	2/13/2024	162.04	162	162	162	-	-	-	-	-
'983YNX0	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/13/2024	210.14	226	226	226	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/13/2024	73.05	92	92	92	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/13/2024	45.25	49	49	49	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/13/2024	182.38	230	230	230	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/13/2024	66.43	72	72	72	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/13/2024	70.15	76	76	76	-	-	-	-	-
'AC0100FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/13/2024	200	252	252	252	-	-	-	-	-
'AC0016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/13/2024	254.75	321	321	321	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/13/2024	190.75	241	241	241	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/13/2024	239.04	302	302	302	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/15/2024	144.6	145	145	145	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/15/2024	176.32	176	176	176	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/15/2024	162.47	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/15/2024	244.88	245	245	245	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/15/2024	159.2	159	159	159	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/15/2024	156.03	156	156	156	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/15/2024	147.87	148	148	148	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/15/2024	197.96	198	198	198	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/15/2024	122.22	122	122	122	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/15/2024	190.8	191	191	191	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/15/2024	122.1	122	122	122	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/8/2024	137.04	147	147	147	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/9/2024	154.17	166	166	166	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/10/2024	137.04	148	148	148	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/11/2024	154.17	166	166	166	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/12/2024	137.04	148	148	148	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/10/2024	217.28	275	275	275	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/11/2024	217.28	275	275	275	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/12/2024	217.28	275	275	275	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/11/2024	134.04	134	134	134	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/9/2024	-154.17	(166)	(166)	(166)	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/10/2024	187.04	236	236	236	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/11/2024	187.04	236	236	236	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/6/2024	118	127	127	127	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/12/2024	118	127	127	127	-	-	-	-	-
'AC0086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/11/2024	167.72	181	181	181	-	-	-	-	-
'AC0086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/12/2024	143.76	155	155	155	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/10/2024	91.84	99	99	99	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/11/2024	78.72	85	85	85	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/12/2024	91.84	99	99	99	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/10/2024	74.76	81	81	81	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/11/2024	74.76	81	81	81	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/12/2024	64.08	69	69	69	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/10/2024	69.9	75	75	75	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/11/2024	81.55	88	88	88	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/12/2024	69.9	75	75	75	-	-	-	-	-
'AC04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/13/2024	1.78	2	2	2	-	-	-	-	-
'AC08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/13/2024	79.59	86	86	86	-	-	-	-	-
'AC0086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/13/2024	167.72	181	181	181	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/13/2024	78.72	85	85	85	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/13/2024	74.76	81	81	81	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/13/2024	119.68	151	151	151	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/13/2024	17.76	19	19	19	-	-	-	-	-
'BYY5FTI0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/13/2024	187.91	237	237	237	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/13/2024	235.62	297	297	297	-	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/13/2024	163.59	206	206	206	-	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/13/2024	203.36	257	257	257	-	-	-	-	-
'B1L6W9I8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/13/2024	147.71	186	186	186	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/11/2024	176.32	176	176	176	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/12/2024	176.32	176	176	176	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/10/2024	162.48	162	162	162	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/11/2024	162.47	162	162	162	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/12/2024	162.47	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/10/2024	244.88	245	245	245	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/10/2024	149.55	150	150	150	-	-	-	-	-
'BNNGPBI6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/11/2024	137.4	174	174	174	-	-	-	-	-
'BNNGPBI6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/12/2024	137.4	174	174	174	-	-	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/10/2024	35.85	39	39	39	-	-	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/11/2024	43.02	46	46	46	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/12/2024	180.36	228	228	228	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/10/2024	184.14	233	233	233	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/12/2024	240.5	241	241	241	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	2/10/2024	0.13	0	0	0	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/11/2024	132.75	143	143	143	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/11/2024	-154.17	(166)	(166)	(166)	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/2/2024	118	127	127	127	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/5/2024	132.75	142	142	142	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/10/2024	118	127	127	127	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/10/2024	85.75	92	92	92	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/11/2024	85.75	92	92	92	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/12/2024	85.75	92	92	92	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/10/2024	125.93	136	136	136	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/11/2024	125.93	136	136	136	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/12/2024	107.94	116	116	116	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/10/2024	19.15	21	21	21	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/11/2024	19.15	21	21	21	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/12/2024	19.15	21	21	21	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/10/2024	18.6	20	20	20	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/11/2024	18.6	20	20	20	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/12/2024	18.6	20	20	20	-	-	-	-	-
'AC2236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/10/2024	46.55	50	50	50	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/13/2024	110.88	119	119	119	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/13/2024	271.5	343	343	343	-	-	-	-	-
'B2PJ1QI0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/13/2024	45.92	49	49	49	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/13/2024	132.75	143	143	143	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/13/2024	225.04	284	284	284	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/13/2024	172.8	173	173	173	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/13/2024	150.12	150	150	150	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/13/2024	155.12	155	155	155	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/13/2024	0.05	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/13/2024	250.16	250	250	250	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/13/2024	0.3	0	0	0	-	-	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/12/2024	43.02	46	46	46	-	-	-	-	-
'BP9DLZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/10/2024	132.67	168	168	168	-	-	-	-	-
'BP9DLZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/11/2024	132.66	168	168	168	-	-	-	-	-
'BP9DLZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/12/2024	132.67	168	168	168	-	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/10/2024	0.78	1	1	1	-	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/11/2024	0.78	1	1	1	-	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/12/2024	0.65	1	1	1	-	-	-	-	-
'BYMWG3I9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/10/2024	224.94	284	284	284	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/10/2024	155.12	155	155	155	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/11/2024	155.12	155	155	155	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/12/2024	193.9	194	194	194	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/10/2024	0.05	0	0	0	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/1/2024	-181334.58	(239,415)	(239,415)	(239,415)	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/1/2024	40.46	44	44	44	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/1/2024	181334.58	222,711	216,175	239,415	-	-	22,680	-	560
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/4/2024	118	127	127	127	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/7/2024	132.75	143	143	143	-	-	-	-	-
'AC10C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/12/2024	117.76	127	127	127	-	-	-	-	-
'AC2236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/11/2024	39.9	43	43	43	-	-	-	-	-
'AC2236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/12/2024	46.55	50	50	50	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/10/2024	63	68	68	68	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/11/2024	54	58	58	58	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/12/2024	63	68	68	68	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/10/2024	182.16	230	230	230	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/11/2024	174.57	221	221	221	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/12/2024	110.88	120	120	120	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/10/2024	280.55	354	354	354	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/11/2024	271.5	343	343	343	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/11/2024	233.5	295	295	295	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/12/2024	242.84	307	307	307	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/26/2024	108.24	108	108	108	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/24/2024	228.15	228	228	228	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/25/2024	182.52	183	183	183	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/26/2024	182.52	183	183	183	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/24/2024	214.04	214	214	214	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/25/2024	214.04	214	214	214	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/26/2024	214.04	214	214	214	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/24/2024	239.04	303	303	303	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/25/2024	249	316	316	316	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/26/2024	239.04	303	303	303	-	-	-	-	-
'AC04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/24/2024	1.78	2	2	2	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/26/2024	129.54	130	130	130	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/24/2024	83	83	83	83	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/25/2024	103.75	104	104	104	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/26/2024	83	83	83	83	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/24/2024	76.3	76	76	76	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/25/2024	95.37	95	95	95	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/26/2024	76.3	76	76	76	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/24/2024	95.1	95	95	95	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/25/2024	76.08	76	76	76	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/26/2024	76.08	76	76	76	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/24/2024	74.86	75	75	75	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	2/21/2024	162.04	162	162	162	-	-	-	-	-
'983YNX0	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/21/2024	210.14	227	227	227	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/21/2024	164.64	208	208	208	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/21/2024	132.6	168	168	168	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/21/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/21/2024	73.05	92	92	92	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/21/2024	45.25	49	49	49	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/21/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/21/2024	46.02	50	50	50	-	-	-	-	-

'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/21/2024	144	182	182	182	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/23/2024	77.92	98	98	98	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/23/2024	45.25	49	49	49	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/23/2024	55.48	70	70	70	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/23/2024	53.69	58	58	58	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/23/2024	144	182	182	182	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/23/2024	137.4	173	173	173	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/23/2024	43.02	47	47	47	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/23/2024	132.66	167	167	167	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/23/2024	0.78	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/23/2024	224.94	284	284	284	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/23/2024	119.68	151	151	151	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/23/2024	20.72	22	22	22	-	-	-	-
'ACI04Z8B8	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/25/2024	1.77	2	2	2	-	-	-	-
'ACI04Z8B8	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/26/2024	1.78	2	2	2	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/24/2024	79.59	86	86	86	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/25/2024	20.72	22	22	22	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/26/2024	20.72	22	22	22	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/24/2024	179.74	228	228	228	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/25/2024	187.91	238	238	238	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/26/2024	187.91	238	238	238	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/25/2024	0.12	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/24/2024	0.06	0	0	0	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/24/2024	235.62	299	299	299	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/25/2024	235.62	299	299	299	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/25/2024	182.16	231	231	231	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/26/2024	174.57	221	221	221	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/24/2024	125.35	159	159	159	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/25/2024	125.35	159	159	159	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/26/2024	119.9	152	152	152	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/24/2024	164.64	209	209	209	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/25/2024	164.64	209	209	209	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/26/2024	164.64	209	209	209	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/24/2024	132.6	168	168	168	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/25/2024	132.6	168	168	168	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/26/2024	125.97	160	160	160	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/24/2024	89.6	114	114	114	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/21/2024	137.4	174	174	174	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/21/2024	35.85	39	39	39	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/21/2024	132.67	168	168	168	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/21/2024	0.78	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/21/2024	224.94	285	285	285	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/21/2024	119.68	152	152	152	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/21/2024	20.72	22	22	22	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/21/2024	179.74	228	228	228	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/21/2024	235.62	298	298	298	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/21/2024	163.59	207	207	207	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/21/2024	203.36	257	257	257	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/21/2024	147.72	187	187	187	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/23/2024	187.91	237	237	237	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/23/2024	235.62	297	297	297	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/23/2024	171.38	216	216	216	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/23/2024	203.36	257	257	257	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/23/2024	147.72	186	186	186	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/23/2024	110.88	120	120	120	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/23/2024	271.5	343	343	343	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/23/2024	52.48	57	57	57	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/23/2024	132.75	144	144	144	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/23/2024	225.04	284	284	284	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/23/2024	265.41	335	335	335	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/23/2024	249.75	315	315	315	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/26/2024	235.62	299	299	299	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/24/2024	163.59	207	207	207	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/25/2024	163.59	207	207	207	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/25/2024	74.86	75	75	75	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/26/2024	74.86	75	75	75	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/24/2024	77.08	77	77	77	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/25/2024	77.08	77	77	77	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/26/2024	77.08	77	77	77	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/24/2024	95.8	96	96	96	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/24/2024	177.28	177	177	177	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/25/2024	221.6	222	222	222	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/25/2024	95.2	121	121	121	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/26/2024	89.6	114	114	114	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/24/2024	77.92	99	99	99	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/25/2024	73.05	93	93	93	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/26/2024	77.92	99	99	99	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/24/2024	54.3	59	59	59	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/25/2024	54.3	59	59	59	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/26/2024	45.25	49	49	49	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/24/2024	55.48	70	70	70	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/25/2024	55.48	70	70	70	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/26/2024	55.48	70	70	70	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/24/2024	53.69	58	58	58	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/21/2024	110.88	120	120	120	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/21/2024	271.5	344	344	344	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/22/2024	84.06	91	91	91	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/22/2024	109.41	118	118	118	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/22/2024	117.76	127	127	127	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/22/2024	190.67	241	241	241	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/22/2024	5.13	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/22/2024	31.08	34	34	34	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/22/2024	149.55	150	150	150	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/22/2024	133.32	133	133	133	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/22/2024	40.02	40	40	40	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/22/2024	149.3	149	149	149	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/23/2024	187.04	236	236	236	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/23/2024	184.14	232	232	232	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/23/2024	233.5	295	295	295	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/23/2024	254.4	254	254	254	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/23/2024	162.8	163	163	163	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/23/2024	174.09	174	174	174	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/23/2024	70.2	70	70	70	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	2/23/2024	60.88	61	61	61	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/23/2024	172.8	173	173	173	-	-	-	-
'ACI04Z8B8	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/23/2024	1.78	2	2	2	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/23/2024	79.59	86	86	86	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/26/2024	177.28	177	177	177	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/24/2024	206.6	207	207	207	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/25/2024	258.25	258	258	258	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/26/2024	206.6	207	207	207	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/24/2024	240.5	241	241	241	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/25/2024	192.4	192	192	192	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/25/2024	0.05	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/26/2024	0.06	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/24/2024	250.16	250	250	250	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/25/2024	312.7	313	313	313	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/26/2024	250.16	250	250	250	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/25/2024	53.69	58	58	58	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/26/2024	53.69	58	58	58	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/24/2024	144	183	183	183	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/25/2024	144	183	183	183	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/26/2024	144	183	183	183	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/24/2024	130.53	165	165	165	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/25/2024	137.4	174	174	174	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/26/2024	137.4	174	174	174	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/24/2024	35.85	39	39	39	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/25/2024	43.02	47	47	47	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/26/2024	43.02	47	47	47	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/27/2024	15.5	17	17	17	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/22/2024	81.55	82	82	82	-	-	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	2/22/2024	126.56	127	127	127	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/22/2024	75.9	76	76	76	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/22/2024	148.47	148	148	148	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/22/2024	122.22	122	122	122	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/22/2024	254.4	254	254	254	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/22/2024	122.1	122	122	122	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/22/2024	174.09	174	174	174	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/22/2024	93.6	94	94	94	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/22/2024	164.64	208	208	208	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/22/2024	125.97	159	159	159	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/23/2024	167.72	181	181	181	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/23/2024	91.84	99	99	99	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/23/2024	64.08	69	69	69	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/23/2024	0.2	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/23/2024	0.42	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/23/2024	0.12	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BOND 12/31 4	2/23/2024	5.13	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/23/2024	35.52	38	38	38	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/23/2024	174.47	174	174	174	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/23/2024	77.5	84	84	84	-	-	-	-
'ACI08K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/23/2024	84.18	91	91	91	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/23/2024	200	252	252	252	-	-	-	-
'9128287L8	TSY INFL IX N/B 10/24 0.125	2/24/2024	0.24	0	0	0	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/25/2024	79.59	86	86	86	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/26/2024	79.59	86	86	86	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/24/2024	167.72	182	182	182	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/25/2024	167.72	182	182	182	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/26/2024	167.72	182	182	182	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/24/2024	78.72	85	85	85	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/25/2024	91.84	99	99	99	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/26/2024	91.84	99	99	99	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/24/2024	74.76	81	81	81	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/25/2024	64.08	69	69	69	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/26/2024	74.76	81	81	81	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/24/2024	81.55	88	88	88	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/27/2024	46.55	51	51	51	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/27/2024	63	68	68	68	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/27/2024	182.16	231	231	231	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/27/2024	125.35	159	159	159	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/27/2024	164.64	209	209	209	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/27/2024	132.6	168	168	168	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/27/2024	89.6	114	114	114	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/27/2024	77.92	99	99	99	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/27/2024	54.3	59	59	59	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/27/2024	55.48	70	70	70	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/27/2024	81.55	82	82	82	-	-	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	2/27/2024	126.55	127	127	127	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/22/2024	89.6	113	113	113	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/22/2024	77.92	98	98	98	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/22/2024	54.3	59	59	59	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/22/2024	55.48	70	70	70	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/22/2024	53.69	58	58	58	-	-	-	-

'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/22/2024	144	182	182	182	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/22/2024	137.4	173	173	173	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/22/2024	43.02	46	46	46	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/22/2024	132.67	167	167	167	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/22/2024	0.78	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/22/2024	224.94	284	284	284	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/22/2024	92.54	93	93	93	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/23/2024	254.75	322	322	322	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/23/2024	190.75	241	241	241	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/23/2024	239.04	302	302	302	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/23/2024	117.76	127	127	127	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/23/2024	190.67	241	241	241	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/23/2024	63	68	68	68	-	-	-	-
'BDX9CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/23/2024	182.16	230	230	230	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/23/2024	119.9	151	151	151	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/23/2024	133.32	133	133	133	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/23/2024	40.02	40	40	40	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/23/2024	148.3	149	149	149	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/26/2024	192.4	192	192	192	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/24/2024	0.1	0	0	0	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/25/2024	0.11	0	0	0	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/26/2024	0.1	0	0	0	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	2/24/2024	162.04	162	162	162	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	2/25/2024	162.04	162	162	162	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	2/26/2024	162.04	162	162	162	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/24/2024	210.15	227	227	227	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/25/2024	183.88	199	199	199	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/26/2024	183.88	199	199	199	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/24/2024	132.67	168	168	168	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/27/2024	75.9	76	76	76	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/27/2024	92.53	93	93	93	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/27/2024	129	129	129	129	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/27/2024	117.7	118	118	118	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/27/2024	155.4	155	155	155	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/27/2024	107.23	107	107	107	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/27/2024	103.64	104	104	104	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/27/2024	53.69	58	58	58	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/27/2024	103.75	104	104	104	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/27/2024	76.29	76	76	76	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/27/2024	76.08	76	76	76	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/22/2024	129	129	129	129	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/22/2024	117.7	118	118	118	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/22/2024	155.4	155	155	155	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/22/2024	134.05	134	134	134	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/22/2024	129.55	130	130	130	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/22/2024	83	83	83	83	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/22/2024	95.37	95	95	95	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/22/2024	76.08	76	76	76	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/22/2024	93.58	94	94	94	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/22/2024	77.08	77	77	77	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/22/2024	95.8	96	96	96	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/23/2024	81.55	82	82	82	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/23/2024	126.55	127	127	127	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/23/2024	75.9	76	76	76	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/23/2024	92.54	93	93	93	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/23/2024	129	129	129	129	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/23/2024	94.16	94	94	94	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/23/2024	155.4	155	155	155	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/23/2024	107.23	107	107	107	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/23/2024	103.63	104	104	104	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/23/2024	103.75	104	104	104	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/23/2024	76.29	76	76	76	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/25/2024	132.67	168	168	168	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/26/2024	132.67	168	168	168	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/24/2024	0.78	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/25/2024	0.78	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/26/2024	0.78	1	1	1	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/24/2024	176.32	176	176	176	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/25/2024	176.32	176	176	176	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/26/2024	176.32	176	176	176	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/24/2024	162.47	162	162	162	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/25/2024	162.47	162	162	162	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/26/2024	162.47	162	162	162	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/27/2024	93.57	94	94	94	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/27/2024	77.08	77	77	77	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/27/2024	95.8	96	96	96	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/27/2024	144	183	183	183	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/27/2024	137.4	174	174	174	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/27/2024	35.85	39	39	39	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/27/2024	126.9	161	161	161	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/27/2024	0.65	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/27/2024	224.94	285	285	285	-	-	-	-
'BYVP46II9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/27/2024	119.68	152	152	152	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/27/2024	20.72	22	22	22	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/27/2024	179.74	228	228	228	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/22/2024	45.66	46	46	46	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	2/22/2024	216	216	216	216	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	2/22/2024	187.65	188	188	188	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/22/2024	79.88	80	80	80	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/22/2024	66.12	66	66	66	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/22/2024	144.6	145	145	145	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/22/2024	176.32	176	176	176	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/22/2024	162.48	162	162	162	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/22/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/22/2024	159.2	159	159	159	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/22/2024	208.04	208	208	208	-	-	-	-
'91281SB5	TSY INFL IX N/B 02/48 1	2/23/2024	76.08	76	76	76	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/23/2024	74.86	75	75	75	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/23/2024	77.08	77	77	77	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	2/25/2024	0.24	0	0	0	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	2/26/2024	0.24	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	2/24/2024	175.79	176	176	176	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	2/25/2024	219.74	220	220	220	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	2/26/2024	175.78	176	176	176	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/24/2024	108.24	108	108	108	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/25/2024	108.24	108	108	108	-	-	-	-
'AC11VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/25/2024	69.9	76	76	76	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/24/2024	244.88	245	245	245	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/25/2024	244.88	245	245	245	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/26/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/24/2024	159.2	159	159	159	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/25/2024	159.2	159	159	159	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/26/2024	119.4	119	119	119	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/24/2024	208.04	208	208	208	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/25/2024	156.03	156	156	156	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/26/2024	208.04	208	208	208	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/24/2024	197.16	197	197	197	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/25/2024	197.16	197	197	197	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/27/2024	235.62	299	299	299	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/27/2024	163.59	208	208	208	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/27/2024	203.36	258	258	258	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/27/2024	79.88	80	80	80	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/27/2024	66.12	66	66	66	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/27/2024	144.6	145	145	145	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/27/2024	176.32	176	176	176	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/27/2024	162.48	162	162	162	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/27/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/27/2024	159.2	159	159	159	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/27/2024	208.04	208	208	208	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/22/2024	147.87	148	148	148	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	2/22/2024	155.12	155	155	155	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	2/22/2024	0.05	0	0	0	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	2/22/2024	250.16	250	250	250	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	2/22/2024	0.24	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	2/22/2024	175.78	176	176	176	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/22/2024	108.24	108	108	108	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	2/22/2024	182.52	183	183	183	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	2/22/2024	214.04	214	214	214	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/22/2024	177.28	177	177	177	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/22/2024	206.6	207	207	207	-	-	-	-
'AC11VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/26/2024	81.55	88	88	88	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/24/2024	85.75	93	93	93	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/25/2024	85.75	93	93	93	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/26/2024	73.5	80	80	80	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/24/2024	125.93	136	136	136	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/25/2024	125.93	136	136	136	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/26/2024	107.94	117	117	117	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/24/2024	19.15	21	21	21	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/25/2024	19.15	21	21	21	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/26/2024	22.98	25	25	25	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/24/2024	18.6	20	20	20	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/25/2024	84.06	91	91	91	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/26/2024	84.06	91	91	91	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/26/2024	147.87	148	148	148	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/24/2024	148.47	148	148	148	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/25/2024	197.96	198	198	198	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/26/2024	197.96	198	198	198	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/24/2024	122.22	122	122	122	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/25/2024	162.96	163	163	163	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/26/2024	122.22	122	122	122	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/24/2024	190.8	191	191	191	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/25/2024	254.4	254	254	254	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/26/2024	190.8	191	191	191	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/24/2024	122.1	122	122	122	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/27/2024	147.71	187	187	187	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/27/2024	110.88	120	120	120	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/27/2024	271.5	344	344	344	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/27/2024	45.92	50	50	50	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/27/2024	132.75	144	144	144	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/27/2024	225.04	285	285	285	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/27/2024	265.41	337	337	337	-	-	-	-
'B3LZ8F9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/27/2024	249.75	317	317	317	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/27/2024	187.04	237	237	237	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/27/2024	184.14	234	234	234	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/27/2024	233.5	296	296	296	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/27/2024	0.19	0	0	0	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/22/2024	192.4	192	192	192	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/22/2024	0.11	0	0	0	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	2/22/2024	162.04	162	162	162	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/22/2024	183.88	199	199	199	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/22/2024	79.59	86	86	86	-	-	-	-
'ACI08LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/22/2024	167.72	181	181	181	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/22/2024	78.72	85	85	85	-	-	-	-

'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/22/2024	74.76	81	81	81	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/22/2024	69.9	76	76	76	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/22/2024	73.5	79	79	79	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/22/2024	125.93	136	136	136	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/22/2024	19.15	21	21	21	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/24/2024	109.41	118	118	118	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/25/2024	109.41	118	118	118	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/26/2024	109.41	118	118	118	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/26/2024	171.38	217	217	217	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/24/2024	196.8	250	250	250	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/25/2024	203.36	258	258	258	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/26/2024	196.8	250	250	250	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/24/2024	147.72	187	187	187	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/25/2024	147.71	187	187	187	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/26/2024	147.72	187	187	187	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/24/2024	97.02	105	105	105	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/25/2024	110.88	120	120	120	-	-	-	-	-
'912820GW5	TSY INFL IX N/B 04/28 1.25	2/25/2024	162.8	163	163	163	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/24/2024	117.76	127	127	127	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/25/2024	117.76	127	127	127	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/26/2024	117.77	127	127	127	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/24/2024	182.38	231	231	231	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/25/2024	190.67	242	242	242	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/26/2024	182.38	231	231	231	-	-	-	-	-
'912820GW5	TSY INFL IX N/B 04/28 1.25	2/26/2024	122.1	122	122	122	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/24/2024	232.12	232	232	232	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/25/2024	174.09	174	174	174	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/26/2024	232.12	232	232	232	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/27/2024	0.42	0	0	0	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/27/2024	1.78	2	2	2	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/27/2024	79.59	86	86	86	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/27/2024	167.72	182	182	182	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/27/2024	78.72	85	85	85	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/27/2024	74.76	81	81	81	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/27/2024	69.9	76	76	76	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/27/2024	85.75	93	93	93	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/27/2024	125.93	137	137	137	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/27/2024	19.15	21	21	21	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/27/2024	0.13	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/27/2024	4.86	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/27/2024	31.08	34	34	34	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/22/2024	18.6	20	20	20	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/22/2024	39.9	43	43	43	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/22/2024	54	58	58	58	-	-	-	-	-
'BD39CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/22/2024	174.57	220	220	220	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/22/2024	125.35	158	158	158	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/22/2024	119.68	151	151	151	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/22/2024	20.72	22	22	22	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/22/2024	187.91	237	237	237	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/22/2024	235.62	297	297	297	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/22/2024	163.59	206	206	206	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/22/2024	196.8	248	248	248	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/22/2024	147.71	186	186	186	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/26/2024	110.88	120	120	120	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/24/2024	271.5	344	344	344	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/25/2024	280.55	356	356	356	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/26/2024	271.5	344	344	344	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/24/2024	45.92	50	50	50	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/25/2024	45.92	50	50	50	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/26/2024	52.48	57	57	57	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/24/2024	118	128	128	128	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/25/2024	132.75	144	144	144	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/24/2024	249.75	317	317	317	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/25/2024	249.75	317	317	317	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/26/2024	249.75	317	317	317	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/24/2024	93.6	94	94	94	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/24/2024	77.5	84	84	84	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/25/2024	77.5	84	84	84	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/26/2024	77.49	84	84	84	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/24/2024	84.18	91	91	91	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/25/2024	84.18	91	91	91	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/26/2024	84.18	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/24/2024	200	254	254	254	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/25/2024	70.2	70	70	70	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/26/2024	93.6	94	94	94	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/24/2024	45.66	46	46	46	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/25/2024	60.88	61	61	61	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/27/2024	174.47	174	174	174	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/27/2024	133.32	133	133	133	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/27/2024	40.02	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/27/2024	179.16	179	179	179	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/27/2024	197.16	197	197	197	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/27/2024	148.47	148	148	148	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/27/2024	162.96	163	163	163	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/27/2024	254.4	254	254	254	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/27/2024	162.8	163	163	163	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/27/2024	174.09	174	174	174	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/27/2024	70.2	70	70	70	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/22/2024	110.88	120	120	120	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/22/2024	271.5	342	342	342	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/22/2024	45.92	50	50	50	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/22/2024	118	128	128	128	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/22/2024	217.28	274	274	274	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/22/2024	265.41	335	335	335	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/22/2024	249.75	315	315	315	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/22/2024	187.04	236	236	236	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/22/2024	184.14	232	232	232	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/22/2024	233.5	295	295	295	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/22/2024	0.19	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/22/2024	0.46	0	0	0	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/24/2024	180.36	229	229	229	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/25/2024	187.04	237	237	237	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/26/2024	180.36	229	229	229	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/24/2024	190.96	242	242	242	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/25/2024	184.14	233	233	233	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/26/2024	190.96	242	242	242	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/25/2024	18.6	20	20	20	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/26/2024	18.6	20	20	20	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/24/2024	39.9	43	43	43	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/25/2024	46.55	50	50	50	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/26/2024	39.9	43	43	43	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/24/2024	54	58	58	58	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/26/2024	45.66	46	46	46	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/24/2024	216	216	216	216	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/25/2024	172.8	173	173	173	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/26/2024	216	216	216	216	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/24/2024	187.65	188	188	188	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/25/2024	150.12	150	150	150	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/26/2024	150.12	150	150	150	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/24/2024	155.12	155	155	155	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/26/2024	0.14	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/24/2024	5.13	4	4	4	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/25/2024	5.13	4	4	4	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/27/2024	60.88	61	61	61	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/27/2024	172.8	173	173	173	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/27/2024	187.65	188	188	188	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/27/2024	155.12	155	155	155	-	-	-	-	-
'912828W00	TSY INFL IX N/B 07/24 0.125	2/27/2024	0.04	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/27/2024	250.16	250	250	250	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/27/2024	0.25	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/27/2024	175.79	176	176	176	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/27/2024	135.3	135	135	135	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/27/2024	182.52	183	183	183	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/27/2024	214.04	214	214	214	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/22/2024	0.14	0	0	0	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/22/2024	77.5	84	84	84	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/22/2024	84.18	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/22/2024	200	252	252	252	-	-	-	-	-
'ACI0106U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/22/2024	244.56	308	308	308	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/22/2024	183.12	231	231	231	-	-	-	-	-
'ACI028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/22/2024	239.04	302	302	302	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/22/2024	1.78	2	2	2	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/23/2024	150.12	150	150	150	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/23/2024	193.9	194	194	194	-	-	-	-	-
'912828W00	TSY INFL IX N/B 07/24 0.125	2/23/2024	0.04	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	2/23/2024	312.7	313	313	313	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/25/2024	63	68	68	68	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/26/2024	54	58	58	58	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/26/2024	118	128	128	128	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/24/2024	217.28	275	275	275	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/25/2024	217.28	275	275	275	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/26/2024	217.28	275	275	275	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/24/2024	265.41	337	337	337	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/25/2024	265.41	337	337	337	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/26/2024	265.41	337	337	337	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/25/2024	95.8	96	96	96	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/26/2024	95.8	96	96	96	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/24/2024	242.84	308	308	308	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/24/2024	5.13	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/24/2024	31.08	34	34	34	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/25/2024	31.08	34	34	34	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/26/2024	35.52	38	38	38	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/24/2024	149.55	150	150	150	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/25/2024	174.48	174	174	174	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/26/2024	149.55	150	150	150	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/24/2024	155.54	156	156	156	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/25/2024	133.32	133	133	133	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/25/2024	155.12	155	155	155	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/26/2024	193.9	194	194	194	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/27/2024	177.28	177	177	177	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/27/2024	206.6	207	207	207	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	2/27/2024	192.4	192	192	192	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/27/2024	0.13	0	0	0	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	2/27/2024	162.04	162	162	162	-	-	-	-	-
'983YNX0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/27/2024	210.15	228	228	228	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/27/2024	70.05	76	76	76	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/27/2024	109.41	119	119	119	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/27/2024	117.76	128	128	128	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/27/2024	190.67	242	242	242	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/27/2024	77.5	84	84	84	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/27/2024	70.15	76	76	76	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/23/2024	0.3	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/23/2024	175.79	176	176	176	-	-	-	-	-

'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/23/2024	108.24	108	108	108	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/23/2024	182.52	183	183	183	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/23/2024	267.55	268	268	268	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	2/23/2024	177.28	177	177	177	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/23/2024	206.6	207	207	207	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/23/2024	84.06	91	91	91	-	-	-	-	-
'AC10CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/23/2024	109.41	118	118	118	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/23/2024	164.64	208	208	208	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/23/2024	192.4	192	192	192	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/25/2024	233.5	296	296	296	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/26/2024	233.5	296	296	296	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/24/2024	0.2	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/25/2024	0.19	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/26/2024	0.19	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/24/2024	0.42	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/25/2024	0.46	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/26/2024	0.42	0	0	0	-	-	-	-	-
'1350087V50	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/24/2024	0.14	0	0	0	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/24/2024	174.57	221	221	221	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/24/2024	215.16	273	273	273	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/25/2024	224.94	285	285	285	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/26/2024	155.54	156	156	156	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/24/2024	40.02	40	40	40	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/25/2024	40.02	40	40	40	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/26/2024	40.02	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/24/2024	179.16	179	179	179	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/25/2024	149.3	149	149	149	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/26/2024	149.3	149	149	149	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/24/2024	97.86	98	98	98	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/25/2024	81.55	82	82	82	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/26/2024	81.55	82	82	82	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/24/2024	126.56	127	127	127	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/23/2024	0.1	0	0	0	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	2/23/2024	162.04	162	162	162	-	-	-	-	-
'983YN0II2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/23/2024	183.88	199	199	199	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/23/2024	81.55	88	88	88	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/23/2024	85.75	93	93	93	-	-	-	-	-
'ACI1955C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/23/2024	107.94	117	117	117	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/23/2024	19.15	21	21	21	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/23/2024	18.6	20	20	20	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/23/2024	46.55	50	50	50	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/23/2024	95.8	96	96	96	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/23/2024	79.88	80	80	80	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/23/2024	88.16	88	88	88	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/26/2024	224.94	285	285	285	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/24/2024	119.68	152	152	152	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/25/2024	119.68	152	152	152	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/26/2024	119.68	152	152	152	-	-	-	-	-
'BYWZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/24/2024	20.72	22	22	22	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/24/2024	79.88	80	80	80	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/25/2024	59.91	60	60	60	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/26/2024	79.88	80	80	80	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/24/2024	88.16	88	88	88	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/24/2024	84.06	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/25/2024	192	243	243	243	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/26/2024	200	254	254	254	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/25/2024	126.55	127	127	127	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	2/26/2024	126.56	127	127	127	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/24/2024	75.9	76	76	76	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/25/2024	60.72	61	61	61	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/26/2024	75.9	76	76	76	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/24/2024	74.03	74	74	74	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/25/2024	92.53	93	93	93	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/26/2024	92.54	93	93	93	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/24/2024	129	129	129	129	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/25/2024	129	129	129	129	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/26/2024	103.2	103	103	103	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/23/2024	144.6	145	145	145	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/23/2024	176.32	176	176	176	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/23/2024	162.47	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/23/2024	244.88	245	245	245	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/23/2024	159.2	159	159	159	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/23/2024	208.04	208	208	208	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/23/2024	197.16	197	197	197	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/23/2024	197.96	198	198	198	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/23/2024	162.96	163	163	163	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/23/2024	132.6	167	167	167	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/23/2024	89.6	113	113	113	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/24/2024	254.75	323	323	323	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/25/2024	244.56	310	310	310	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/26/2024	254.75	323	323	323	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/24/2024	183.12	232	232	232	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/25/2024	183.12	232	232	232	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/26/2024	183.12	232	232	232	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/25/2024	66.12	66	66	66	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/26/2024	88.16	88	88	88	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/24/2024	144.6	145	145	145	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/25/2024	144.6	145	145	145	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/26/2024	180.75	181	181	181	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/24/2024	117.7	118	118	118	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/25/2024	117.7	118	118	118	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/26/2024	94.16	94	94	94	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/24/2024	124.32	124	124	124	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/25/2024	155.4	155	155	155	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/26/2024	124.32	124	124	124	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/24/2024	134.04	134	134	134	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/25/2024	107.23	107	107	107	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/26/2024	134.05	134	134	134	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/24/2024	129.55	130	130	130	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/25/2024	103.64	104	104	104	-	-	-	-	-
'AC10CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/29/2024	250536	258,595	258,595	258,595	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/29/2024	420651.4	527,426	527,426	527,426	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/29/2024	355377.6	315,200	315,200	315,200	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/29/2024	694795.8	728,979	728,979	728,979	-	-	-	-	-
'ACI0X6LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	3/1/2024	240000	188,318	188,318	188,318	-	-	-	-	-
'ACI200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	3/1/2024	240000	159,492	159,492	159,492	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/1/2024	125.97	159	159	159	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/1/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/1/2024	77.92	99	99	99	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/1/2024	54.3	59	59	59	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/1/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/1/2024	53.69	58	58	58	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/2/2024	99.55	108	108	108	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/3/2024	90.5	98	98	98	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/4/2024	99.55	108	108	108	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/2/2024	29.2	37	37	37	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/3/2024	32.12	41	41	41	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/4/2024	29.2	37	37	37	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/4/2024	399.42	399	399	399	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/2/2024	393.01	393	393	393	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/3/2024	411.73	412	412	412	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/4/2024	393.02	393	393	393	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/2/2024	404.67	405	405	405	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/28/2024	164.64	209	209	209	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/28/2024	132.6	168	168	168	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/28/2024	89.6	114	114	114	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/28/2024	77.92	99	99	99	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/28/2024	45.25	49	49	49	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/28/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/28/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/28/2024	144	183	183	183	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/28/2024	137.4	174	174	174	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/28/2024	43.02	47	47	47	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/28/2024	132.66	168	168	168	-	-	-	-	-
'BW4QZ7II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/28/2024	0.78	1	1	1	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/29/2024	217.28	275	275	275	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/29/2024	265.41	336	336	336	-	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/29/2024	249.75	316	316	316	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	2/29/2024	971862.3	894,419	894,419	894,419	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/29/2024	572134.5	441,662	441,662	441,662	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/29/2024	103.64	104	104	104	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/29/2024	103.75	104	104	104	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/29/2024	76.3	76	76	76	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	2/29/2024	177.28	177	177	177	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/29/2024	206.6	207	207	207	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	2/29/2024	192.4	192	192	192	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/1/2024	144	182	182	182	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/1/2024	137.4	174	174	174	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/1/2024	43.02	47	47	47	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/1/2024	132.67	168	168	168	-	-	-	-	-
'BW4QZ7II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/1/2024	0.78	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/1/2024	224.94	285	285	285	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/29/2024	270892.6	249,796	249,796	249,796	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/29/2024	32133.8	30,770	30,770	30,770	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/29/2024	564384	602,399	602,399	602,399	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/29/2024	845424	893,742	893,742	893,742	-	-	-	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	3/1/2024	70000	44,279	44,279	44,279	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/2/2024	568.26	568	568	568	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/4/2024	852.98	853	853	853	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/2/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/3/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/4/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/2/2024	796	796	796	796	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/3/2024	796	796	796	796	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/4/2024	756.2	756	756	756	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/2/2024	988.19	988	988	988	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/3/2024	1040.2	1,040	1,040	1,040	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/4/2024	154.33	167	167	167	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/2/2024	112	142	142	142	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/28/2024	84.18	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/28/2024	200	254	254	254	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/28/2024	244.56	310	310	310	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/28/2024	183.12	232	232	232	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/28/2024	239.04	303	303	303	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/28/2024	1.52	2	2	2	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/28/2024	79.59	86	86	86	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/28/2024	167.72	182	182	182	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/28/2024	91.84	100	100	100	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/28/2024	64.08	70	70	70	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/28/2024	81.55	88	88	88	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/28/2024	85.75	93	93	93	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	2/29/2024	0.1	0	0	0	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	2/29/2024	202.55	203	203	203	-	-	-	-	-

'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/29/2024	210.15	228	228	228	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/29/2024	546569.4	554,299	554,299	554,299	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/29/2024	932594.4	746,004	746,004	746,004	-	-	-	-
'9128107E8	TSY INFL IX N/B 02/52 0.125	2/29/2024	385875	227,320	227,320	227,320	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/29/2024	1948601.6	1,696,885	1,696,885	1,696,885	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/29/2024	2038678.3	1,843,893	1,843,893	1,843,893	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/29/2024	2236132.8	2,134,287	2,134,287	2,134,287	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/29/2024	460490.9	362,565	362,565	362,565	-	-	-	-
'9128107E8	TSY INFL IX N/B 02/52 0.125	2/29/2024	79.88	80	80	80	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/3/2024	568.26	568	568	568	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/4/2024	568.26	568	568	568	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/4/2024	196	212	212	212	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/2/2024	130.39	141	141	141	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/3/2024	404.67	405	405	405	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/4/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/2/2024	502.95	503	503	503	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/3/2024	479	479	479	479	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/4/2024	502.95	503	503	503	-	-	-	-
'9128107E8	TSY INFL IX N/B 02/52 0.125	3/2/2024	379.43	379	379	379	-	-	-	-
'9128107E8	TSY INFL IX N/B 02/52 0.125	3/3/2024	379.43	379	379	379	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/3/2024	112	142	142	142	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/4/2024	104	132	132	132	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/4/2024	456.5	457	457	457	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/2/2024	419.62	420	420	420	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/3/2024	419.63	420	420	420	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/3/2024	940.31	940	940	940	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/4/2024	940.31	940	940	940	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/2/2024	774.06	774	774	774	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/3/2024	733.32	733	733	733	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/4/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/2/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/28/2024	84.06	91	91	91	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/28/2024	109.41	119	119	119	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/28/2024	215.16	273	273	273	-	-	-	-
'BYUP46II9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/28/2024	125.12	159	159	159	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/28/2024	17.76	19	19	19	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/28/2024	187.91	238	238	238	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/28/2024	235.62	299	299	299	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/28/2024	163.59	207	207	207	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/28/2024	196.8	250	250	250	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/28/2024	142.63	181	181	181	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/28/2024	182.38	231	231	231	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/28/2024	66.43	72	72	72	-	-	-	-
'9128107P3	TSY INFL IX N/B 02/53 1.5	2/29/2024	66.12	66	66	66	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/29/2024	144.6	145	145	145	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/29/2024	176.32	176	176	176	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/29/2024	162.47	162	162	162	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/29/2024	244.88	245	245	245	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/29/2024	159.2	159	159	159	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/29/2024	208.04	208	208	208	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/29/2024	197.16	197	197	197	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/29/2024	197.96	198	198	198	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/29/2024	162.96	163	163	163	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/29/2024	254.4	254	254	254	-	-	-	-
'9128107E8	TSY INFL IX N/B 02/52 0.125	3/4/2024	399.4	399	399	399	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/2/2024	958.23	958	958	958	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/3/2024	958.23	958	958	958	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/4/2024	958.23	958	958	958	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/2/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/3/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/2/2024	287.84	312	312	312	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/3/2024	269.85	292	292	292	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/4/2024	287.84	312	312	312	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/2/2024	34.47	37	37	37	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/3/2024	38.3	42	42	42	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/4/2024	38.3	42	42	42	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/2/2024	142.66	181	181	181	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/3/2024	132.47	168	168	168	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/4/2024	142.66	181	181	181	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/2/2024	99.19	126	126	126	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/3/2024	99.19	126	126	126	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/4/2024	106.82	135	135	135	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/2/2024	139.44	176	176	176	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/3/2024	129.48	164	164	164	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/4/2024	129.48	164	164	164	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/2/2024	4.06	4	4	4	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/3/2024	4.06	4	4	4	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/3/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/28/2024	110.88	120	120	120	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/28/2024	271.5	344	344	344	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/28/2024	52.48	57	57	57	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/28/2024	118	128	128	128	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	2/28/2024	217.28	276	276	276	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	2/28/2024	265.41	337	337	337	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	2/28/2024	249.75	317	317	317	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/28/2024	187.04	237	237	237	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/28/2024	190.96	242	242	242	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/28/2024	233.5	296	296	296	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/28/2024	0.19	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/28/2024	0.46	0	0	0	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/29/2024	162.8	163	163	163	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/29/2024	174.09	174	174	174	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/29/2024	70.2	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/29/2024	45.66	46	46	46	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/29/2024	216	216	216	216	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	2/29/2024	187.65	188	188	188	-	-	-	-
'9128107Y4	TSY INFL IX N/B 02/54 2.125	2/29/2024	1330013.3	1,345,321	1,345,321	1,345,321	-	-	-	-
'B4RNSXII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	2/29/2024	940000	916,335	916,335	916,335	-	-	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	2/29/2024	650000	412,061	412,061	412,061	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/29/2024	136670.8	178,557	178,557	178,557	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/29/2024	759955.2	803,257	803,257	803,257	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/2/2024	43.4	47	47	47	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/3/2024	122.72	133	133	133	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/4/2024	122.72	133	133	133	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/2/2024	79.2	100	100	100	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/3/2024	79.2	100	100	100	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/4/2024	79.2	100	100	100	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/2/2024	75.57	96	96	96	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/4/2024	438.7	439	439	439	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/2/2024	418.44	418	418	418	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/3/2024	418.44	418	418	418	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/4/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/4/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/2/2024	732.6	733	733	733	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/3/2024	732.6	733	733	733	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/4/2024	732.6	733	733	733	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/2/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/3/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/4/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/2/2024	397.8	398	398	398	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/3/2024	421.2	421	421	421	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/4/2024	397.8	398	398	398	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/2/2024	273.96	274	274	274	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	2/28/2024	175.79	176	176	176	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	2/28/2024	108.24	108	108	108	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	2/28/2024	182.52	183	183	183	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	2/28/2024	214.04	214	214	214	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	2/28/2024	221.6	222	222	222	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	2/28/2024	258.25	258	258	258	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	2/28/2024	192.4	192	192	192	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	2/28/2024	0.1	0	0	0	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	2/28/2024	162.04	162	162	162	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	2/28/2024	183.88	199	199	199	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	2/28/2024	232.12	232	232	232	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/1/2024	60697.2	63,471	63,675	50,306	(14,326)	957	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/1/2024	-84.06	(91)	(91)	(91)	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/29/2024	14860.65	16,081	16,081	16,081	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/29/2024	1648094.37	1,693,261	1,689,623	1,759,694	(3,072)	6,272	84,669	(17,798)
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/1/2024	15.6	20	20	20	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/1/2024	49	62	62	62	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/1/2024	189971.6	214,626	214,480	237,782	-	-	26,371	(3,070)
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/1/2024	206.6	207	207	207	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/1/2024	240.5	241	241	241	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	3/1/2024	0.11	0	0	0	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	3/2/2024	975.04	975	975	975	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	3/3/2024	975.04	975	975	975	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/3/2024	43.4	47	47	47	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/4/2024	40.3	44	44	44	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/2/2024	99.75	108	108	108	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/3/2024	99.75	108	108	108	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/4/2024	99.75	108	108	108	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/2/2024	135	146	146	146	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/3/2024	135	146	146	146	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/4/2024	135	146	146	146	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/2/2024	93.47	118	118	118	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/3/2024	93.47	118	118	118	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/4/2024	4.32	5	5	5	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/2/2024	193.29	209	209	209	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/3/2024	181.92	197	197	197	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/3/2024	258.74	259	259	259	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/4/2024	273.96	274	274	274	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/2/2024	950.4	950	950	950	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/3/2024	993.6	994	994	994	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/4/2024	993.6	994	994	994	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/2/2024	863.19	863	863	863	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/3/2024	825.66	826	826	826	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/4/2024	863.19	863	863	863	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/28/2024	93.6	94	94	94	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	2/28/2024	45.66	46	46	46	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/28/2024	172.8	173	173	173	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	2/28/2024	150.12	150	150	150	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	2/28/2024	155.12	155	155	155	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	2/28/2024	0.06	0	0	0	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	2/28/2024	312.7	313	313	313	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	2/28/2024	0.24	0	0	0	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/28/2024	0.13	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/28/2024	5.13	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/28/2024	35.52	39	39	39	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	3/1/2024	162.04	162	162	162	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/1/2024	183.87	199	199	199	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/29/2024	146724	182,724	182,724	182,724	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/29/2024	412172.2	542,451	542,451	542,451	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/1/2024	182.38	231	231	231	-	-	-	-

'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/29/2024	189307.2	200,391	200,391	200,391	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	3/1/2024	0.42	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/1/2024	0.13	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	3/1/2024	5.13	4	4	4	-	-	-	-	-
'579517I86	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/1/2024	31.08	34	34	34	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/1/2024	149.55	150	150	150	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/1/2024	77.49	84	84	84	-	-	-	-	-
'BDXBC0I4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/4/2024	93.47	118	118	118	-	-	-	-	-
'BD9MZZI80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/2/2024	65.4	83	83	83	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/4/2024	975.04	975	975	975	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/2/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/3/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/4/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/2/2024	1058.2	1,058	1,058	1,058	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/3/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/4/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/2/2024	0.54	1	1	1	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/3/2024	0.57	1	1	1	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/4/2024	988.19	988	988	988	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/2/2024	936.51	937	937	937	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/3/2024	936.51	937	937	937	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/4/2024	936.51	937	937	937	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/2/2024	890.82	891	891	891	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/4/2024	181.92	197	197	197	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/2/2024	407.32	441	441	441	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/3/2024	383.36	415	415	415	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/4/2024	383.36	415	415	415	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/2/2024	209.92	227	227	227	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/3/2024	196.8	213	213	213	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/4/2024	196.8	213	213	213	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/28/2024	149.55	150	150	150	-	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	2/28/2024	133.32	133	133	133	-	-	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	2/28/2024	40.02	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/28/2024	149.3	149	149	149	-	-	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	2/28/2024	81.55	82	82	82	-	-	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	2/28/2024	126.55	127	127	127	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/28/2024	75.9	76	76	76	-	-	-	-	-
'91281OQF8	TSY INFL IX N/B 02/40 2.125	2/28/2024	92.54	93	93	93	-	-	-	-	-
'91281OQP6	TSY INFL IX N/B 02/41 2.125	2/28/2024	129	129	129	129	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/28/2024	117.7	118	118	118	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	2/28/2024	124.32	124	124	124	-	-	-	-	-
'ACI0SKT52	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/1/2024	84.18	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/1/2024	200	253	253	253	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/1/2024	254.75	322	322	322	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/1/2024	183.12	232	232	232	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/1/2024	249	315	315	315	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/1/2024	1.77	2	2	2	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/1/2024	79.59	86	86	86	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/1/2024	167.72	182	182	182	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/1/2024	91.84	99	99	99	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/1/2024	133.32	133	133	133	-	-	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	3/1/2024	40.02	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/1/2024	149.3	149	149	149	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/3/2024	75.57	96	96	96	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/4/2024	75.57	96	96	96	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/2/2024	71.7	78	78	78	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/3/2024	78.87	85	85	85	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/4/2024	78.87	85	85	85	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/2/2024	69.22	88	88	88	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/3/2024	70.85	90	90	90	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/4/2024	65.4	83	83	83	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/2/2024	94.08	119	119	119	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/3/2024	86.24	109	109	109	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/4/2024	94.08	119	119	119	-	-	-	-	-
'ACI200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	3/1/2024	240000	159,492	159,492	159,492	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/2/2024	160.2	174	174	174	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/2/2024	853.16	853	853	853	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/3/2024	853.16	853	853	853	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/4/2024	0.54	1	1	1	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/2/2024	850.71	851	851	851	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/3/2024	850.71	851	851	851	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/4/2024	891.22	891	891	891	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/2/2024	446.56	484	484	484	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/3/2024	472.83	512	512	512	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/4/2024	446.57	484	484	484	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/3/2024	160.2	174	174	174	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/4/2024	170.88	185	185	185	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/28/2024	134.04	134	134	134	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	2/28/2024	129.55	130	130	130	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	2/28/2024	83	83	83	83	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	2/28/2024	95.37	95	95	95	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/28/2024	95.1	95	95	95	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/28/2024	74.86	75	75	75	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/28/2024	96.35	96	96	96	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/28/2024	95.8	96	96	96	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	2/28/2024	79.88	80	80	80	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	2/28/2024	88.16	88	88	88	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	2/28/2024	144.6	145	145	145	-	-	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	3/1/2024	81.55	82	82	82	-	-	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	3/1/2024	126.55	127	127	127	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/1/2024	75.9	76	76	76	-	-	-	-	-
'91281OQF8	TSY INFL IX N/B 02/40 2.125	3/1/2024	92.53	93	93	93	-	-	-	-	-
'91281OQP6	TSY INFL IX N/B 02/41 2.125	3/1/2024	129	129	129	129	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/1/2024	117.7	118	118	118	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	3/1/2024	155.4	155	155	155	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/1/2024	134.05	134	134	134	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/1/2024	129.54	130	130	130	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/1/2024	84.06	91	91	91	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/1/2024	109.41	118	118	118	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/3/2024	74.98	95	95	95	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/4/2024	74.99	95	95	95	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/2/2024	1.43	2	2	2	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/3/2024	1.43	2	2	2	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/4/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/2/2024	127.14	161	161	161	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/3/2024	117.36	149	149	149	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/4/2024	127.14	161	161	161	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/2/2024	65.28	83	83	83	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/3/2024	65.28	83	83	83	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/4/2024	70.72	89	89	89	-	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/2/2024	47.36	51	51	51	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/2/2024	174.75	189	189	189	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/3/2024	186.4	202	202	202	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/4/2024	174.75	189	189	189	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/2/2024	183.75	199	199	199	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/3/2024	196	212	212	212	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/2/2024	129.5	164	164	164	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/3/2024	138.75	176	176	176	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/4/2024	138.75	176	176	176	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/2/2024	86.7	110	110	110	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/3/2024	92.48	117	117	117	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/4/2024	86.7	110	110	110	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/2/2024	91.8	116	116	116	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	2/28/2024	176.32	176	176	176	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	2/28/2024	162.47	162	162	162	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	2/28/2024	244.88	245	245	245	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	2/28/2024	159.2	159	159	159	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	2/28/2024	208.04	208	208	208	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	2/28/2024	197.16	197	197	197	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	2/28/2024	197.96	198	198	198	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	2/28/2024	122.22	122	122	122	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	2/28/2024	190.8	191	191	191	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	2/28/2024	122.1	122	122	122	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/29/2024	54.3	59	59	59	-	-	-	-	-
'ACI0CD7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/1/2024	117.76	127	127	127	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/1/2024	74.86	75	75	75	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/1/2024	77.08	77	77	77	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/1/2024	95.8	96	96	96	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/1/2024	83	83	83	83	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/1/2024	76.29	76	76	76	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/1/2024	76.08	76	76	76	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/29/2024	315549	407,971	407,971	407,971	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/1/2024	59.91	60	60	60	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/1/2024	88.16	88	88	88	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/1/2024	144.6	145	145	145	-	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/3/2024	47.36	51	51	51	-	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/4/2024	47.36	51	51	51	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/2/2024	106.21	134	134	134	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/3/2024	98.04	124	124	124	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/4/2024	106.21	134	134	134	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/2/2024	117.84	149	149	149	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/3/2024	108.02	137	137	137	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/2/2024	72.93	92	92	92	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/3/2024	66.3	84	84	84	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/4/2024	72.93	92	92	92	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/2/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/3/2024	50.4	64	64	64	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/3/2024	91.8	116	116	116	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/4/2024	97.92	124	124	124	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/2/2024	130.76	165	165	165	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/3/2024	130.76	165	165	165	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/4/2024	130.76	165	165	165	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/2/2024	0.11	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/3/2024	0.1	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/4/2024	0.11	0	0	0	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/2/2024	62.16	67	67	67	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/3/2024	57.72	63	63	63	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/4/2024	62.16	67	67	67	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/2/2024	822.53	823	823	823	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	2/29/2024	55.48	70	70	70	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/29/2024	53.69	58	58	58	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/29/2024	144	182	182	182	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	2/29/2024	137.4	174	174	174	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/29/2024	35.85	39	39	39	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	2/29/2024	132.67	168	168	168	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/29/2024	0.78	1	1	1	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/29/2024	180.36	228	228	228	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/29/2024	184.14	233	233	233	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	2/29/2024	76.08	76	76	76	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	2/29/2024	74.86	75	75	75	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	2/29/2024	77.08	77	77	77	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/1/2024	176.32	176	176	176	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/1/2024	162.47	162	162	162	-	-	-	-	-

'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/1/2024	183.66	184	184	184	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/1/2024	159.2	159	159	159	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/1/2024	156.03	156	156	156	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/1/2024	147.87	148	148	148	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/1/2024	210652.2	201,963	201,963	201,963	-	-	-	-	-
'317908II4	UNITED KINGDOM I/L GILT BONDS REGS 01/35 2	2/29/2024	90000	277,907	277,907	277,907	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/29/2024	109409.3	112,718	112,718	112,718	-	-	-	-	-
'BNNGP5I92	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	2/29/2024	193579.5	241,798	241,798	241,798	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/29/2024	138751.2	124,970	124,970	124,970	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/4/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/2/2024	43.83	55	55	55	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/4/2024	117.84	149	149	149	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/2/2024	93.48	118	118	118	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/3/2024	93.48	118	118	118	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/4/2024	85.69	108	108	108	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/2/2024	104.96	133	133	133	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/3/2024	111.52	141	141	141	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/4/2024	111.52	141	141	141	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/2/2024	76.41	97	97	97	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/3/2024	81.5	103	103	103	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/4/2024	81.49	103	103	103	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/3/2024	822.52	823	823	823	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/4/2024	847.45	847	847	847	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/2/2024	733.26	733	733	733	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/3/2024	711.04	711	711	711	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/4/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/2/2024	200.1	200	200	200	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/3/2024	200.1	200	200	200	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/4/2024	206.77	207	207	207	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/2/2024	806.22	806	806	806	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/3/2024	806.22	806	806	806	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/4/2024	806.22	806	806	806	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	2/29/2024	95.8	96	96	96	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	2/29/2024	1344399	1,289,102	1,289,102	1,289,102	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/29/2024	117.76	128	128	128	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	2/29/2024	190.67	241	241	241	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/29/2024	77.5	84	84	84	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	2/29/2024	84.18	91	91	91	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/29/2024	200	253	253	253	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/29/2024	254.75	322	322	322	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/29/2024	183.12	232	232	232	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/29/2024	239.04	302	302	302	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	2/29/2024	1.78	2	2	2	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	2/29/2024	79.59	86	86	86	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	2/29/2024	157991.4	164,388	164,388	164,388	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	2/29/2024	532665	561,628	561,628	561,628	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/29/2024	436324	475,162	475,162	475,162	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/1/2024	162.96	163	163	163	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/1/2024	190.8	191	191	191	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/1/2024	122.1	122	122	122	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/1/2024	232.12	232	232	232	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/1/2024	70.2	70	70	70	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/1/2024	60.88	61	61	61	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/1/2024	172.8	173	173	173	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/1/2024	150.12	150	150	150	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/2/2024	263.34	285	285	285	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/3/2024	249.48	270	270	270	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/4/2024	263.34	285	285	285	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/2/2024	153.85	195	195	195	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/3/2024	153.85	195	195	195	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/2/2024	250.08	271	271	271	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/3/2024	265.71	288	288	288	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/4/2024	250.08	271	271	271	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/4/2024	144.8	183	183	183	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/2/2024	91.84	100	100	100	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/3/2024	85.28	92	92	92	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/4/2024	91.84	100	100	100	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/2/2024	440.37	440	440	440	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/1/2024	0.75	1	1	1	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/2/2024	1.38	2	2	2	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/3/2024	1.39	2	2	2	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/3/2024	440.37	440	440	440	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/4/2024	424.06	424	424	424	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/2/2024	632.77	633	633	633	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/3/2024	658.08	658	658	658	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/4/2024	658.09	658	658	658	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/2/2024	379.5	380	380	380	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/3/2024	379.5	380	380	380	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	2/29/2024	167.72	182	182	182	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/29/2024	78.72	85	85	85	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	2/29/2024	74.76	81	81	81	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	2/29/2024	81.55	88	88	88	-	-	-	-	-
'ACI1Y1FP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/29/2024	85.75	93	93	93	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	2/29/2024	125.93	136	136	136	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	2/29/2024	3617220	3,702,429	3,702,429	3,702,429	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	2/29/2024	2596196.4	2,525,311	2,525,311	2,525,311	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/29/2024	19.15	21	21	21	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/29/2024	18.6	20	20	20	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/29/2024	39.9	43	43	43	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/29/2024	54	59	59	59	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/1/2024	155.12	155	155	155	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/1/2024	0.04	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/1/2024	312.7	313	313	313	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/1/2024	0.24	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/1/2024	219.73	220	220	220	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/1/2024	108.24	108	108	108	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/1/2024	182.52	183	183	183	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/1/2024	214.04	214	214	214	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	3/1/2024	177.28	177	177	177	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/29/2024	257863.1	216,850	216,850	216,850	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/29/2024	127695	142,773	142,773	142,773	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/2/2024	295	320	320	320	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/3/2024	280.25	304	304	304	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/2/2024	285.99	310	310	310	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/3/2024	269.17	292	292	292	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/4/2024	269.17	292	292	292	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/2/2024	99.48	126	126	126	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/3/2024	99.48	126	126	126	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/4/2024	107.77	136	136	136	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/2/2024	177.13	192	192	192	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/3/2024	177.14	192	192	192	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/4/2024	295	320	320	320	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/2/2024	116.4	147	147	147	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/4/2024	1.39	2	2	2	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/4/2024	379.5	380	380	380	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/2/2024	462.68	463	463	463	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/3/2024	462.68	463	463	463	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/4/2024	462.68	463	463	463	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/2/2024	645	645	645	645	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/3/2024	645	645	645	645	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/4/2024	619.2	619	619	619	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/2/2024	564.96	565	565	565	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/3/2024	564.96	565	565	565	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/4/2024	564.96	565	565	565	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/29/2024	182.16	231	231	231	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/29/2024	125.35	159	159	159	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/29/2024	719867.2	575,557	575,557	575,557	-	-	-	-	-
'BGDYHF9I6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	2/29/2024	164.64	208	208	208	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	2/29/2024	132.6	168	168	168	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	2/29/2024	89.6	113	113	113	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	2/29/2024	73.05	92	92	92	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	2/29/2024	155.4	155	155	155	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	2/29/2024	107.23	107	107	107	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	2/29/2024	242.84	307	307	307	-	-	-	-	-
'B65SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/29/2024	0.19	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	2/29/2024	0.42	0	0	0	-	-	-	-	-
'BMV13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	2/29/2024	112527	112,977	112,977	112,977	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/1/2024	224008.2	198,395	198,395	198,395	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/1/2024	32.2	41	41	41	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/1/2024	124288.5	150,869	150,491	129,986	-	14,610	(35,115)	-	-
'BYVP4K09	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/1/2024	119.68	151	151	151	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/1/2024	20.72	22	22	22	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/1/2024	187.91	238	238	238	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/1/2024	235.62	298	298	298	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/1/2024	163.59	207	207	207	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/1/2024	196.8	249	249	249	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/1/2024	147.72	187	187	187	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/1/2024	110.88	120	120	120	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/3/2024	124.16	157	157	157	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/4/2024	116.4	147	147	147	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/2/2024	147.45	187	187	187	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/3/2024	147.45	187	187	187	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/4/2024	147.45	187	187	187	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/4/2024	177.14	192	192	192	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/2/2024	154.33	167	167	167	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/3/2024	154.33	167	167	167	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/2/2024	396.72	397	397	397	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/3/2024	396.72	397	397	397	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/4/2024	418.76	419	419	419	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/2/2024	759.15	759	759	759	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/2/2024	745.92	746	746	746	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/3/2024	714.84	715	715	715	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/4/2024	745.92	746	746	746	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/2/2024	616.6	617	617	617	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/3/2024	643.4	643	643	643	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/4/2024	616.59	617	617	617	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/2/2024	595.91	596	596	596	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/3/2024	595.92	596	596	596	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/4/2024	595.91	596	596	596	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/2/2024	477.25	477	477	477	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/3/2024	477.25	477	477	477	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/29/2024	0.13	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	2/29/2024	5.13	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/29/2024	31.08	34	34	34	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	2/29/2024	174.48	174	174	174	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	2/29/2024	155.54	156	156	156	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	2/29/2024	33.35	33	33	33	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	2/29/2024	149.3	149	149	149	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	2/29/2024	97.86	98	98	98	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/29/2024	84.06	91	91	91	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/29/2024	109.41	119	119	119	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	2/29/2024	92.54	93	93	93	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	2/29/2024	129	129	129	129	-	-	-	-	-

'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/1/2024	271.5	343	343	343	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/1/2024	45.92	50	50	50	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/1/2024	118	128	128	128	-	-	-	-
'ACI2X6LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	2/29/2024	760000	595,061	595,061	595,061	-	-	-	-
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	2/29/2024	780000	766,706	766,706	766,706	-	-	-	-
'ACI0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	2/29/2024	520000	393,536	393,536	393,536	-	-	-	-
'AC102HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/29/2024	125231.2	121,090	121,090	121,090	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/1/2024	217.28	275	275	275	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/1/2024	265.41	336	336	336	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/1/2024	249.75	316	316	316	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/1/2024	187.04	237	237	237	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/1/2024	190.96	242	242	242	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/3/2024	759.15	759	759	759	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/4/2024	759.15	759	759	759	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/2/2024	925.68	926	926	926	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/3/2024	881.6	882	882	882	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/4/2024	925.68	926	926	926	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/2/2024	812.36	812	812	812	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/3/2024	852.98	853	853	853	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/4/2024	891.94	892	892	892	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/2/2024	0.25	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/3/2024	0.27	0	0	0	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/4/2024	0.27	0	0	0	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	2/29/2024	94.16	94	94	94	-	-	-	-
'91281 0PV4	TSY INFL IX N/B 01/28 1.75	2/29/2024	126.56	127	127	127	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	2/29/2024	75.9	76	76	76	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	2/29/2024	193.9	194	194	194	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	2/29/2024	0.05	0	0	0	-	-	-	-
'9128282L9	TSY INFL IX N/B 07/25 0.375	2/29/2024	250.16	250	250	250	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	2/29/2024	0.24	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	2/29/2024	175.79	176	176	176	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	2/29/2024	108.24	108	108	108	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	2/29/2024	182.52	183	183	183	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	2/29/2024	214.04	214	214	214	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/1/2024	233.5	295	295	295	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/1/2024	0.2	0	0	0	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/1/2024	148.47	148	148	148	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/29/2024	282590	352,501	352,501	352,501	-	-	-	-
'ACI0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	3/1/2024	120000	90,814	90,814	90,814	-	-	-	-
'ACI200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	2/29/2024	490000	325,062	325,062	325,062	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	2/29/2024	436845.6	437,481	437,481	437,481	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/29/2024	385435.4	408,211	408,211	408,211	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/29/2024	-84.06	(91)	(91)	(91)	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/1/2024	41.4	52	52	52	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/1/2024	160503.3	198,982	199,026	186,464	(15,571)	3,009	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/1/2024	64.08	69	69	69	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/2/2024	1438.42	1,438	1,438	1,438	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/3/2024	1438.42	1,438	1,438	1,438	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/4/2024	1375.88	1,376	1,376	1,376	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/2/2024	1.27	1	1	1	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/3/2024	1.26	1	1	1	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/4/2024	1.27	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/2/2024	966.83	967	967	967	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/3/2024	922.89	923	923	923	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/4/2024	966.83	967	967	967	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/3/2024	38.96	49	49	49	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/4/2024	43.83	55	55	55	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	2/27/2024	200	254	254	254	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	2/27/2024	254.75	323	323	323	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	2/27/2024	190.75	242	242	242	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	2/27/2024	239.04	303	303	303	-	-	-	-
'ACI1985C1	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	2/28/2024	107.94	117	117	117	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	2/28/2024	19.15	21	21	21	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/28/2024	18.6	20	20	20	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	2/28/2024	39.9	43	43	43	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	2/28/2024	54	59	59	59	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	2/28/2024	174.57	221	221	221	-	-	-	-
'BD9MZZI80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	2/28/2024	119.9	152	152	152	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	2/28/2024	117.76	128	128	128	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	2/29/2024	224.94	285	285	285	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	2/29/2024	119.68	151	151	151	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	2/29/2024	20.72	22	22	22	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	2/29/2024	187.91	238	238	238	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	2/29/2024	235.62	298	298	298	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	2/29/2024	171.38	217	217	217	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	2/29/2024	203.36	257	257	257	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	2/29/2024	147.71	187	187	187	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	2/29/2024	110.88	120	120	120	-	-	-	-
'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	2/29/2024	280.55	355	355	355	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	2/29/2024	45.92	50	50	50	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	2/29/2024	132.75	144	144	144	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/1/2024	69.9	76	76	76	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/1/2024	73.5	80	80	80	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/1/2024	125.93	136	136	136	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/1/2024	19.15	21	21	21	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/1/2024	18.6	20	20	20	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/1/2024	46.55	50	50	50	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/1/2024	63	68	68	68	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/1/2024	174.57	221	221	221	-	-	-	-
'BD9MZZI80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/1/2024	119.9	152	152	152	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/1/2024	164.64	208	208	208	-	-	-	-
'ACI06WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	2/29/2024	710000	628,237	628,237	628,237	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	2/29/2024	606345.8	709,074	709,074	709,074	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/8/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/8/2024	472.83	517	517	517	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/8/2024	248.7	272	272	272	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/8/2024	212	232	232	232	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/8/2024	237.75	260	260	260	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/8/2024	390.24	427	427	427	-	-	-	-
'91281 0SB5	TSY INFL IX N/B 02/48 1	3/8/2024	499.84	500	500	500	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/8/2024	2.78	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/8/2024	250.08	273	273	273	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/8/2024	318.77	348	348	348	-	-	-	-
'AC0L3ZL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/8/2024	99.48	127	127	127	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/8/2024	177.14	194	194	194	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/9/2024	806.22	806	806	806	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/10/2024	806.22	806	806	806	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/11/2024	806.22	806	806	806	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/9/2024	440.37	440	440	440	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/10/2024	440.37	440	440	440	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/11/2024	424.06	424	424	424	-	-	-	-
'91281 0SB5	TSY INFL IX N/B 02/48 1	3/9/2024	499.84	500	500	500	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/11/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/9/2024	796	796	796	796	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/10/2024	796	796	796	796	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/10/2024	94.27	103	103	103	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/5/2024	1238.22	1,238	1,238	1,238	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/5/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/5/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/5/2024	732.6	733	733	733	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/5/2024	986.51	987	987	987	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/5/2024	1071	1,071	1,071	1,071	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/5/2024	258.74	259	259	259	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	3/5/2024	1392.6	1,393	1,393	1,393	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/5/2024	1056.66	1,057	1,057	1,057	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/5/2024	1240.36	1,240	1,240	1,240	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/5/2024	0.26	0	0	0	-	-	-	-
'BNB57DII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/7/2024	122.72	134	134	134	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/7/2024	95.7	122	122	122	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/7/2024	75.57	96	96	96	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/7/2024	85.7	93	93	93	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/7/2024	98.02	125	125	125	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/7/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/7/2024	117.36	150	150	150	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/7/2024	65.28	83	83	83	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/7/2024	82.56	90	90	90	-	-	-	-
'91281 0PS1	TSY INFL IX N/B 01/27 2.375	3/7/2024	424.06	424	424	424	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/7/2024	541.2	541	541	541	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/7/2024	958.23	958	958	958	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/8/2024	233.53	255	255	255	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/8/2024	759.15	759	759	759	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/8/2024	965.58	966	966	966	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/8/2024	890.78	891	891	891	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/8/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/8/2024	756.2	756	756	756	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/8/2024	1392.2	1,392	1,392	1,392	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/8/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/8/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/8/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/8/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/11/2024	85.7	94	94	94	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/9/2024	106.18	137	137	137	-	-	-	-
'91281 0FQ6	TSY INFL IX N/B 04/32 3.375	3/11/2024	200.1	200	200	200	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/11/2024	273.96	274	274	274	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	3/9/2024	1392.6	1,393	1,393	1,393	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	3/10/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	3/11/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/9/2024	1056.66	1,057	1,057	1,057	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/10/2024	248.7	273	273	273	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/11/2024	248.7	273	273	273	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/9/2024	198.75	218	218	218	-	-	-	-
'9128286L9	TSY INFL IX N/B 07/25 0.375	3/5/2024	1438.42	1,438	1,438	1,438	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/5/2024	1.26	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/5/2024	922.89	923	923	923	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/5/2024	568.26	568	568	568	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/5/2024	958.23	958	958	958	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/5/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/5/2024	975.04	975	975	975	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	3/5/2024	1084.65	1,085	1,085	1,085	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/5/2024	1058.2	1,058	1,058	1,058	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/5/2024	0.54	1	1	1	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/5/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/7/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/7/2024	975.04	975	975	975	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	3/7/2024	1136.3	1,136	1,136	1,136	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/7/2024	1010.1	1,010	1,010	1,010	-	-	-	-
'91281 0QP6	TSY INFL IX N/B 02/41 2.125	3/7/2024	742.5	743	743	743	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/7/2024	43.4	47	47	47	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/7/2024	117.75	128	128	128	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/7/2024	135	147	147	147	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/7/2024	115.57	147	147	147	-	-	-	-
'BD9MZZI80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/7/2024	65.4	83	83	83	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/7/2024	0.54	1	1	1	-	-	-	-

'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/8/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/8/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/8/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	3/8/2024	273.96	274	274	274	-	-	-	-	-
'B1TX1HI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/8/2024	285.48	312	312	312	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/8/2024	165.75	212	212	212	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/8/2024	91.84	100	100	100	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/8/2024	295	322	322	322	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/8/2024	124.16	159	159	159	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/8/2024	147.45	189	189	189	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/8/2024	138.75	177	177	177	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/8/2024	146.88	188	188	188	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/10/2024	212	232	232	232	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/11/2024	198.75	218	218	218	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/9/2024	253.6	278	278	278	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/10/2024	253.6	278	278	278	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/11/2024	253.6	278	278	278	-	-	-	-	-
'B1TX1HI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/10/2024	285.48	313	313	313	-	-	-	-	-
'B1TX1HI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/11/2024	301.34	330	330	330	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/9/2024	156	201	201	201	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/10/2024	165.75	214	214	214	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/11/2024	115.57	149	149	149	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/9/2024	65.4	84	84	84	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/11/2024	404.67	405	405	405	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/29/2024	-260536	(258,595)	(258,595)	(258,595)	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/5/2024	109.59	139	139	139	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/5/2024	149.24	190	190	190	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/5/2024	4.06	4	4	4	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/5/2024	181.92	198	198	198	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/5/2024	439.36	477	477	477	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/5/2024	286.72	311	311	311	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/5/2024	248.7	270	270	270	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/5/2024	212	230	230	230	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/5/2024	253.6	276	276	276	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/5/2024	365.85	397	397	397	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/5/2024	34.47	37	37	37	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/7/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/7/2024	446.57	487	487	487	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/7/2024	86.24	110	110	110	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/7/2024	83.93	107	107	107	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/7/2024	2.78	3	3	3	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/7/2024	250.08	273	273	273	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/7/2024	338.69	369	369	369	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/7/2024	99.48	127	127	127	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/7/2024	177.13	193	193	193	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/7/2024	233.53	255	255	255	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/7/2024	106.6	136	136	136	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/7/2024	142.66	182	182	182	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/8/2024	136.8	175	175	175	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/8/2024	130.76	167	167	167	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/8/2024	0.11	0	0	0	-	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/8/2024	62.16	68	68	68	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/8/2024	822.53	823	823	823	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/8/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/8/2024	200.1	200	200	200	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/8/2024	806.22	806	806	806	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/8/2024	440.37	440	440	440	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/10/2024	65.4	84	84	84	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/11/2024	70.85	91	91	91	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/9/2024	502.95	503	503	503	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/10/2024	479	479	479	479	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/11/2024	445.93	446	446	446	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/9/2024	396.72	397	397	397	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/10/2024	396.72	397	397	397	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/11/2024	418.76	419	419	419	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/9/2024	226.1	226	226	226	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/10/2024	239.4	239	239	239	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/10/2024	1056.66	1,057	1,057	1,057	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/11/2024	1104.69	1,105	1,105	1,105	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	3/9/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/5/2024	250.08	272	272	272	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/5/2024	318.77	346	346	346	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/5/2024	99.48	126	126	126	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/5/2024	177.14	192	192	192	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/5/2024	233.53	254	254	254	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/5/2024	114.8	146	146	146	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/5/2024	142.66	181	181	181	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/5/2024	440.37	440	440	440	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/5/2024	658.08	658	658	658	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/5/2024	394.68	395	395	395	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/5/2024	462.68	463	463	463	-	-	-	-	-
'AC02HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/5/2024	43.4	47	47	47	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/7/2024	616.6	617	617	617	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/7/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/7/2024	71.73	91	91	91	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/7/2024	100.5	110	110	110	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/7/2024	32.12	41	41	41	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/7/2024	379.5	380	380	380	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/7/2024	595.91	596	596	596	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/7/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/7/2024	796	796	796	796	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/7/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/7/2024	936.51	937	937	937	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/9/2024	94.08	121	121	121	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/10/2024	86.24	111	111	111	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/11/2024	94.08	121	121	121	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/9/2024	83.93	108	108	108	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/10/2024	76.3	98	98	98	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/11/2024	83.93	108	108	108	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/9/2024	50.4	65	65	65	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/10/2024	124.16	160	160	160	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/10/2024	1.27	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/11/2024	1.26	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/9/2024	922.89	923	923	923	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	3/10/2024	1296.74	1,297	1,297	1,297	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	3/11/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/9/2024	0.25	0	0	0	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/10/2024	0.27	0	0	0	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/11/2024	0.27	0	0	0	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/9/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/10/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/11/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	3/9/2024	1.26	1	1	1	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/9/2024	142.66	184	184	184	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/11/2024	82.56	90	90	90	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/5/2024	117.75	128	128	128	-	-	-	-	-
'AC2J5ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/5/2024	135	147	147	147	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/5/2024	115.57	147	147	147	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/5/2024	65.4	83	83	83	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/5/2024	86.24	110	110	110	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/5/2024	83.93	107	107	107	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/5/2024	44.8	57	57	57	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/5/2024	71.73	91	91	91	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/5/2024	100.5	109	109	109	-	-	-	-	-
'9128100P6	TSY INFL IX N/B 02/41 2.125	3/5/2024	742.5	743	743	743	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/5/2024	130.76	166	166	166	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/5/2024	0.11	0	0	0	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/7/2024	1238.22	1,238	1,238	1,238	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/7/2024	774.06	774	774	774	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/7/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/7/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/7/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/7/2024	1011.5	1,012	1,012	1,012	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	3/7/2024	258.74	259	259	259	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	3/7/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/7/2024	1056.66	1,057	1,057	1,057	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	3/7/2024	1296.74	1,297	1,297	1,297	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/7/2024	0.27	0	0	0	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/10/2024	966.84	967	967	967	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/11/2024	922.88	923	923	923	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/9/2024	568.26	568	568	568	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/10/2024	568.26	568	568	568	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/11/2024	568.26	568	568	568	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/9/2024	958.23	958	958	958	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/10/2024	958.23	958	958	958	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/11/2024	958.23	958	958	958	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/9/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/10/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/11/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/9/2024	110.04	142	142	142	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/10/2024	119.21	154	154	154	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/11/2024	110.04	142	142	142	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/9/2024	155.04	200	200	200	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/10/2024	142.12	183	183	183	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/11/2024	155.04	200	200	200	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/9/2024	93.48	120	120	120	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/10/2024	93.48	120	120	120	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/11/2024	93.48	120	120	120	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/9/2024	111.52	144	144	144	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/10/2024	111.52	144	144	144	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/9/2024	714.84	715	715	715	-	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/5/2024	62.16	68	68	68	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/5/2024	822.53	823	823	823	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/5/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/5/2024	200.1	200	200	200	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/5/2024	806.22	806	806	806	-	-	-	-	-
'ACI200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	3/1/2024	-240000	(159,492)	(159,492)	(159,492)	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/6/2024	107.77	137	137	137	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/6/2024	177.14	193	193	193	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/6/2024	233.53	254	254	254	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/6/2024	114.8	146	146	146	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/6/2024	132.47	169	169	169	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/7/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/7/2024	1.26	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/7/2024	922.89	923	923	923	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/7/2024	110.04	140	140	140	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/7/2024	155.04	198	198	198	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/7/2024	93.48	119	119	119	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/7/2024	111.52	142	142	142	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/7/2024	116.7	149	149	149	-	-	-	-	-
'B1TX1HI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/7/2024	301.34	329	329	329	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/7/2024	165.75	211	211	211	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/7/2024	91.84	100	100	100	-	-	-	-	-

'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/7/2024	295	322	322	322	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/9/2024	975.04	975	975	975	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/10/2024	975.04	975	975	975	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/11/2024	975.04	975	975	975	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/9/2024	1136.3	1,136	1,136	1,136	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/10/2024	1136.3	1,136	1,136	1,136	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/9/2024	446.57	489	489	489	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/10/2024	446.56	489	489	489	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/11/2024	446.56	489	489	489	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/9/2024	365.85	401	401	401	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/11/2024	165.75	214	214	214	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/9/2024	91.84	101	101	101	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/10/2024	85.28	93	93	93	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/10/2024	714.84	715	715	715	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/11/2024	745.92	746	746	746	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/9/2024	616.59	617	617	617	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/10/2024	616.59	617	617	617	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/11/2024	643.4	643	643	643	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/11/2024	502.95	503	503	503	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/9/2024	469.4	469	469	469	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/10/2024	445.93	446	446	446	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/9/2024	0.54	1	1	1	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/10/2024	0.54	1	1	1	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/11/2024	0.57	1	1	1	-	-	-	-
'AC402HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/6/2024	109.59	140	140	140	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/6/2024	138.58	176	176	176	-	-	-	-
'AC104Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/6/2024	4.06	4	4	4	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/6/2024	285.48	310	310	310	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/6/2024	156	199	199	199	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/6/2024	85.28	93	93	93	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/6/2024	295	321	321	321	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/6/2024	116.4	148	148	148	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/6/2024	147.45	188	188	188	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/6/2024	138.75	177	177	177	-	-	-	-
'AC308MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/6/2024	181.92	198	198	198	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/6/2024	466.82	508	508	508	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/7/2024	124.16	158	158	158	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/7/2024	147.45	188	188	188	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/7/2024	138.75	177	177	177	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/7/2024	137.7	176	176	176	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/7/2024	136.8	174	174	174	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/7/2024	130.76	167	167	167	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/7/2024	0.1	0	0	0	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/7/2024	62.16	68	68	68	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/7/2024	462.68	463	463	463	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/7/2024	658.09	658	658	658	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/7/2024	692.16	692	692	692	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/11/2024	91.84	101	101	101	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/9/2024	295	323	323	323	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/10/2024	295	323	323	323	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/11/2024	295	323	323	323	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/9/2024	116.4	150	150	150	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/9/2024	130.76	168	168	168	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/11/2024	116.4	150	150	150	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/9/2024	147.45	190	190	190	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/10/2024	147.45	190	190	190	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/11/2024	147.45	190	190	190	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/9/2024	138.75	179	179	179	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/10/2024	138.75	179	179	179	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/9/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/10/2024	50.4	65	65	65	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/11/2024	50.4	65	65	65	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/9/2024	63.76	82	82	82	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/10/2024	71.73	92	92	92	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/11/2024	71.73	92	92	92	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/9/2024	100.5	110	110	110	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/10/2024	110.55	121	121	121	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/11/2024	100.5	110	110	110	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/9/2024	62.16	68	68	68	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/10/2024	57.72	63	63	63	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/9/2024	936.51	937	937	937	-	-	-	-
'AC1N14959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/6/2024	268.8	292	292	292	-	-	-	-
'AC1VB3592	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/6/2024	248.7	270	270	270	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/6/2024	137.7	175	175	175	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/6/2024	136.8	174	174	174	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/6/2024	121.42	155	155	155	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/6/2024	198.75	216	216	216	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/6/2024	253.6	276	276	276	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/6/2024	390.24	424	424	424	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/6/2024	38.3	42	42	42	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/6/2024	43.4	47	47	47	-	-	-	-
'AC1Z90WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/6/2024	125.6	137	137	137	-	-	-	-
'AC2052TH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/6/2024	144	157	157	157	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/7/2024	714.84	715	715	715	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/7/2024	847.45	847	847	847	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/7/2024	711.04	711	711	711	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/7/2024	206.77	207	207	207	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/7/2024	836.08	836	836	836	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/7/2024	502.95	503	503	503	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/7/2024	469.4	469	469	469	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/7/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/7/2024	239.4	239	239	239	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/7/2024	759.15	759	759	759	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/7/2024	965.58	966	966	966	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/11/2024	138.75	179	179	179	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/11/2024	756.2	756	756	756	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/9/2024	1322.59	1,323	1,323	1,323	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/10/2024	1392.2	1,392	1,392	1,392	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/11/2024	1322.59	1,323	1,323	1,323	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/11/2024	1071	1,071	1,071	1,071	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/10/2024	390.24	428	428	428	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/11/2024	365.85	401	401	401	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/9/2024	38.3	42	42	42	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/10/2024	38.3	42	42	42	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/11/2024	34.47	38	38	38	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/9/2024	137.7	177	177	177	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/10/2024	985.8	986	986	986	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/11/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/9/2024	1238.22	1,238	1,238	1,238	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/10/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/11/2024	1238.22	1,238	1,238	1,238	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/9/2024	733.32	733	733	733	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/10/2024	733.32	733	733	733	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/11/2024	733.32	733	733	733	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	3/11/2024	1084.65	1,085	1,085	1,085	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	3/9/2024	1010.1	1,010	1,010	1,010	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	3/10/2024	1010.1	1,010	1,010	1,010	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/6/2024	106.68	136	136	136	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/6/2024	70.85	90	90	90	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/6/2024	94.08	120	120	120	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/6/2024	83.93	107	107	107	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/6/2024	50.4	64	64	64	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/6/2024	63.76	81	81	81	-	-	-	-
'AC4BTW6I7	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/6/2024	2.78	3	3	3	-	-	-	-
'AC10CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/6/2024	265.71	289	289	289	-	-	-	-
'AC10C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/6/2024	318.76	347	347	347	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/6/2024	110.55	120	120	120	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/6/2024	29.2	37	37	37	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/6/2024	122.72	133	133	133	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/7/2024	848.36	848	848	848	-	-	-	-
'AC402HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/7/2024	118.02	150	150	150	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/7/2024	138.58	177	177	177	-	-	-	-
'AC104Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/7/2024	4.32	5	5	5	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/7/2024	181.92	198	198	198	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/7/2024	439.36	479	479	479	-	-	-	-
'AC1N14959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/7/2024	268.8	293	293	293	-	-	-	-
'AC1VB3692	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/7/2024	265.28	289	289	289	-	-	-	-
'AC1VSXG04	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/7/2024	198.75	217	217	217	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/7/2024	253.6	277	277	277	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/7/2024	365.85	399	399	399	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/7/2024	38.3	42	42	42	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/10/2024	137.7	177	177	177	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/11/2024	137.7	177	177	177	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/9/2024	136.8	176	176	176	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/10/2024	136.8	176	176	176	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/11/2024	136.8	176	176	176	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/10/2024	130.76	168	168	168	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/11/2024	130.76	168	168	168	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/9/2024	0.11	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/10/2024	0.1	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/11/2024	0.11	0	0	0	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/9/2024	570	570	570	570	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/10/2024	499.84	500	500	500	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	3/11/2024	1058.2	1,058	1,058	1,058	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/9/2024	29.2	38	38	38	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/10/2024	32.12	41	41	41	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/11/2024	29.2	38	38	38	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/9/2024	130.39	143	143	143	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/10/2024	122.72	135	135	135	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/11/2024	122.72	135	135	135	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/9/2024	95.7	123	123	123	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/10/2024	95.7	123	123	123	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/11/2024	95.7	123	123	123	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/9/2024	75.57	97	97	97	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/10/2024	75.57	97	97	97	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/8/2024	95.7	122	122	122	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/6/2024	75.57	96	96	96	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/6/2024	94.27	102	102	102	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/6/2024	106.18	135	135	135	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/6/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/6/2024	127.14	162	162	162	-	-	-	-
'BYVP4K99	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/6/2024	65.28	83	83	83	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/6/2024	82.56	90	90	90	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/6/2024	119.21	152	152	152	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/6/2024	155.04	197	197	197	-	-	-	-
'BZ13DVN4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/6/2024	93.48	119	119	119	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/6/2024	104.96	134	134	134	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/7/2024	642.85	643	643	643	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/7/2024	542.2	542	542	542	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/7/2024	499.84	500	500	500	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/7/2024	393.02	393	393	393	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/7/2024	404.67	405	405	405	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/8/2024	34.47	38	38	38	-	-	-	-

'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/8/2024	43.4	47	47	47	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/8/2024	117.75	129	129	129	-	-	-	-	-
'ACI252Y H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/8/2024	135	148	148	148	-	-	-	-	-
'BD38CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/8/2024	115.57	148	148	148	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/8/2024	70.85	91	91	91	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/8/2024	94.08	120	120	120	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/11/2024	477.12	477	477	477	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/9/2024	393.01	393	393	393	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/10/2024	411.73	412	412	412	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/11/2024	393.02	393	393	393	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/11/2024	226.1	226	226	226	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/9/2024	723	723	723	723	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/10/2024	759.15	759	759	759	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/11/2024	759.15	759	759	759	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/9/2024	965.58	966	966	966	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/10/2024	919.6	920	920	920	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/11/2024	965.58	966	966	966	-	-	-	-	-
'BNNGPB8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/11/2024	75.57	97	97	97	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/9/2024	85.7	94	94	94	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/9/2024	822.52	823	823	823	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/10/2024	847.45	847	847	847	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/11/2024	822.53	823	823	823	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/9/2024	733.26	733	733	733	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/11/2024	62.16	68	68	68	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/9/2024	462.68	463	463	463	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/10/2024	462.68	463	463	463	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/11/2024	462.68	463	463	463	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/9/2024	712.8	713	713	713	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/6/2024	116.7	149	149	149	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/6/2024	0.1	0	0	0	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/6/2024	57.72	63	63	63	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/6/2024	822.52	823	823	823	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/6/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/6/2024	200.1	200	200	200	-	-	-	-	-
'912810PS2	TSY INFL IX N/B 01/26 2	3/6/2024	806.22	806	806	806	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/6/2024	440.37	440	440	440	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/6/2024	632.77	633	633	633	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/6/2024	379.5	380	380	380	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/6/2024	936.51	937	937	937	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/8/2024	83.93	107	107	107	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/8/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/8/2024	71.73	92	92	92	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/8/2024	110.55	121	121	121	-	-	-	-	-
'BM82ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/8/2024	29.2	37	37	37	-	-	-	-	-
'BNB07KZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/8/2024	122.72	134	134	134	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/8/2024	95.7	122	122	122	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/8/2024	75.57	97	97	97	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/8/2024	94.27	103	103	103	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/8/2024	106.19	136	136	136	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/8/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/8/2024	127.14	163	163	163	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/9/2024	258.74	259	259	259	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/10/2024	273.96	274	274	274	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/9/2024	848.36	848	848	848	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/10/2024	890.78	891	891	891	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/11/2024	848.36	848	848	848	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/9/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/10/2024	1285.62	1,286	1,286	1,286	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/9/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/10/2024	1208.4	1,208	1,208	1,208	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/11/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/9/2024	732.6	733	733	733	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/10/2024	742.5	743	743	743	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/11/2024	742.5	743	743	743	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/9/2024	692.16	692	692	692	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/10/2024	692.16	692	692	692	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/11/2024	692.16	692	692	692	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/9/2024	518.63	519	519	519	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/9/2024	1.43	2	2	2	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/10/2024	1.43	2	2	2	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/11/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/9/2024	117.36	151	151	151	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/10/2024	127.14	164	164	164	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/6/2024	1307.01	1,307	1,307	1,307	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/6/2024	733.32	733	733	733	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/6/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/6/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/6/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/6/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/6/2024	273.96	274	274	274	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/6/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/6/2024	1104.69	1,105	1,105	1,105	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/6/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/6/2024	0.27	0	0	0	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/8/2024	65.28	83	83	83	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/8/2024	82.56	90	90	90	-	-	-	-	-
'BYY5FTII0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/8/2024	119.21	152	152	152	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/8/2024	142.12	182	182	182	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/8/2024	85.69	110	110	110	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/8/2024	111.52	143	143	143	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/8/2024	116.7	149	149	149	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/8/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/8/2024	1104.69	1,105	1,105	1,105	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/8/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/8/2024	0.27	0	0	0	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/10/2024	732.6	733	733	733	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/11/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/9/2024	986.51	987	987	987	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/9/2024	43.4	48	48	48	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/10/2024	43.4	48	48	48	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/11/2024	43.4	48	48	48	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/9/2024	117.75	129	129	129	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/10/2024	117.75	129	129	129	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/11/2024	104.96	135	135	135	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/9/2024	116.7	150	150	150	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/10/2024	116.69	150	150	150	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/11/2024	116.7	150	150	150	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/11/2024	117.36	151	151	151	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/9/2024	70.72	91	91	91	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/10/2024	65.28	84	84	84	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/11/2024	65.28	84	84	84	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/9/2024	82.56	90	90	90	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/10/2024	82.56	90	90	90	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/9/2024	632.78	633	633	633	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/10/2024	733.26	733	733	733	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/11/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/9/2024	206.77	207	207	207	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/10/2024	200.1	200	200	200	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/6/2024	462.68	463	463	463	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/6/2024	712.8	713	713	713	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/6/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	3/6/2024	1.27	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/6/2024	966.83	967	967	967	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/6/2024	568.26	568	568	568	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/6/2024	958.23	958	958	958	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/6/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	3/6/2024	975.04	975	975	975	-	-	-	-	-
'912828R9	TSY INFL IX N/B 10/28 0.5	3/6/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/6/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/8/2024	1375.88	1,376	1,376	1,376	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	3/8/2024	1.27	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/8/2024	966.83	967	967	967	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/8/2024	568.26	568	568	568	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/8/2024	958.23	958	958	958	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/8/2024	1070.2	1,070	1,070	1,070	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	3/8/2024	975.04	975	975	975	-	-	-	-	-
'91280SG4	TSY INFL IX N/B 02/49 1	3/8/2024	411.73	412	412	412	-	-	-	-	-
'91281QSM1	TSY INFL IX N/B 02/50 0.25	3/8/2024	404.67	405	405	405	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/8/2024	502.95	503	503	503	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/8/2024	445.93	446	446	446	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/9/2024	301.34	330	330	330	-	-	-	-	-
'91281QSM1	TSY INFL IX N/B 02/50 0.25	3/9/2024	404.67	405	405	405	-	-	-	-	-
'91281QSM1	TSY INFL IX N/B 02/50 0.25	3/10/2024	404.67	405	405	405	-	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/10/2024	142.66	184	184	184	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/11/2024	132.47	171	171	171	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/9/2024	109.59	141	141	141	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/10/2024	118.02	152	152	152	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/11/2024	109.59	141	141	141	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/9/2024	138.58	179	179	179	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/10/2024	138.58	179	179	179	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/11/2024	138.58	179	179	179	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/9/2024	4.06	4	4	4	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/5/2024	93.48	119	119	119	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/5/2024	111.52	142	142	142	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/5/2024	116.7	148	148	148	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/5/2024	285.48	310	310	310	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/5/2024	165.75	210	210	210	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/5/2024	91.84	100	100	100	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/5/2024	295	320	320	320	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/5/2024	124.16	158	158	158	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/5/2024	137.62	175	175	175	-	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/5/2024	138.75	176	176	176	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/5/2024	137.7	175	175	175	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/5/2024	136.8	174	174	174	-	-	-	-	-
'912828BN5	TSY INFL IX N/B 04/24 0.5	3/6/2024	0.57	1	1	1	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/6/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/6/2024	446.56	485	485	485	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/6/2024	396.72	397	397	397	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/6/2024	226.1	226	226	226	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/6/2024	759.15	759	759	759	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/6/2024	919.6	920	920	920	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/6/2024	890.78	891	891	891	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/6/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/6/2024	796	796	796	796	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/6/2024	1392.2	1,392	1,392	1,392	-	-	-	-	-
'ACI016FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/8/2024	114.8	147	147	147	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/8/2024	132.47	169	169	169	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/8/2024	109.59	140	140	140	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/8/2024	149.24	191	191	191	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/8/2024	4.06	4	4	4	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/8/2024	181.92	199	199	199	-	-	-	-	-
'ACI08KLD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/8/2024	439.36	480	480	480	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/8/2024	286.72	313	313	313	-	-	-	-	-

'912810PV4	TSY INFL IX N/B 01/28 1.75	3/8/2024	658.08	658	658	658	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/8/2024	379.5	380	380	380	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/8/2024	462.69	463	463	463	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/8/2024	742.5	743	743	743	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/10/2024	4.32	5	5	5	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/11/2024	117.75	129	129	129	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/9/2024	135	148	148	148	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/10/2024	135	148	148	148	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/11/2024	135	148	148	148	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/9/2024	115.57	149	149	149	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/10/2024	115.57	149	149	149	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/10/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/11/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/9/2024	1011.5	1,012	1,012	1,012	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/10/2024	1071	1,071	1,071	1,071	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/11/2024	4.06	4	4	4	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/5/2024	663.32	663	663	663	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/5/2024	714.84	715	715	715	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/5/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/5/2024	595.92	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/5/2024	642.85	643	643	643	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/5/2024	518.63	519	519	519	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/5/2024	499.84	500	500	500	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/5/2024	411.73	412	412	412	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/5/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/5/2024	502.95	503	503	503	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/5/2024	445.93	446	446	446	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/6/2024	692.16	692	692	692	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/6/2024	745.92	746	746	746	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/6/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/6/2024	595.91	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/6/2024	642.85	643	643	643	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/6/2024	518.63	519	519	519	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/6/2024	499.84	500	500	500	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/6/2024	393.01	393	393	393	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/6/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/6/2024	479	479	479	479	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/6/2024	445.93	446	446	446	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/8/2024	692.16	692	692	692	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/8/2024	745.92	746	746	746	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/8/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/8/2024	595.92	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/8/2024	614.9	615	615	615	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/8/2024	518.63	519	519	519	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/8/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/8/2024	239.4	239	239	239	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/8/2024	1136.3	1,136	1,136	1,136	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/8/2024	1058.2	1,058	1,058	1,058	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/8/2024	0.56	1	1	1	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/9/2024	193.29	212	212	212	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/10/2024	181.92	199	199	199	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/11/2024	181.92	199	199	199	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/9/2024	439.36	482	482	482	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/10/2024	466.82	512	512	512	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/11/2024	439.36	482	482	482	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/9/2024	268.8	295	295	295	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/10/2024	268.8	295	295	295	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/11/2024	286.72	314	314	314	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/9/2024	265.28	291	291	291	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/10/2024	98.02	126	126	126	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/11/2024	106.19	137	137	137	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/5/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/5/2024	239.4	239	239	239	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/5/2024	723	723	723	723	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/5/2024	965.58	966	966	966	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/5/2024	848.36	848	848	848	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/5/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/5/2024	796	796	796	796	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/5/2024	1322.59	1,323	1,323	1,323	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/5/2024	936.51	937	937	937	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/5/2024	139.89	152	152	152	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/5/2024	446.56	485	485	485	-	-	-	-
'91281SG44	TSY INFL IX N/B 02/49 1	3/14/2024	393.02	393	393	393	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/14/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/14/2024	502.95	503	503	503	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/14/2024	445.93	446	446	446	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/12/2024	-43.4	(47)	(47)	(47)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/11/2024	-43.4	(48)	(48)	(48)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/10/2024	-43.4	(48)	(48)	(48)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/9/2024	-43.4	(48)	(48)	(48)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/8/2024	-43.4	(47)	(47)	(47)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/7/2024	-43.4	(47)	(47)	(47)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/29/2024	-160503	(173,016)	(173,016)	(173,016)	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/18/2024	0.54	1	1	1	-	-	-	-
'912828D56	TSY INFL IX N/B 07/29 0.25	3/16/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'912828D56	TSY INFL IX N/B 07/29 0.25	3/17/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'912828D56	TSY INFL IX N/B 07/29 0.25	3/18/2024	1069.42	1,069	1,069	1,069	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/16/2024	446.56	486	486	486	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/17/2024	446.57	486	486	486	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/18/2024	472.83	515	515	515	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/18/2024	268.8	293	293	293	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/16/2024	248.7	271	271	271	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/17/2024	265.28	289	289	289	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/18/2024	248.7	271	271	271	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/18/2024	116.7	149	149	149	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/10/2024	642.85	643	643	643	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/11/2024	642.85	643	643	643	-	-	-	-
'912828D56	TSY INFL IX N/B 07/29 0.25	3/11/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/9/2024	2.78	3	3	3	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/10/2024	2.78	3	3	3	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/11/2024	2.77	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/9/2024	265.71	291	291	291	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/10/2024	250.08	274	274	274	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/11/2024	250.08	274	274	274	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/9/2024	318.77	349	349	349	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/10/2024	318.77	349	349	349	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/11/2024	338.69	371	371	371	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/13/2024	110.04	141	141	141	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/13/2024	155.04	198	198	198	-	-	-	-
'BZ13DVBI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/13/2024	93.48	120	120	120	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/13/2024	111.52	143	143	143	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/13/2024	116.7	149	149	149	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/13/2024	285.48	312	312	312	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/13/2024	165.75	212	212	212	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/13/2024	692.16	692	692	692	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/13/2024	2.78	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/13/2024	250.08	273	273	273	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/13/2024	318.77	348	348	348	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/13/2024	847.45	847	847	847	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/14/2024	723	723	723	723	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/14/2024	965.58	966	966	966	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/14/2024	848.36	848	848	848	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/14/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/14/2024	796	796	796	796	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/14/2024	1322.59	1,323	1,323	1,323	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/14/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/14/2024	1238.22	1,238	1,238	1,238	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/14/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/14/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/14/2024	732.6	733	733	733	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/16/2024	301.34	328	328	328	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/17/2024	285.48	311	311	311	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/18/2024	301.34	328	328	328	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/16/2024	165.75	211	211	211	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/17/2024	156	199	199	199	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/16/2024	62.16	68	68	68	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/17/2024	62.16	68	68	68	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/18/2024	57.72	63	63	63	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/16/2024	847.45	847	847	847	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/17/2024	822.53	823	823	823	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/18/2024	822.52	823	823	823	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/16/2024	733.26	733	733	733	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/9/2024	107.77	139	139	139	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/10/2024	99.48	128	128	128	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/11/2024	107.77	139	139	139	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/9/2024	177.14	194	194	194	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/10/2024	177.14	194	194	194	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/11/2024	177.14	194	194	194	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/9/2024	233.53	256	256	256	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/10/2024	233.53	256	256	256	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/11/2024	233.53	256	256	256	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/9/2024	114.8	148	148	148	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/10/2024	106.6	137	137	137	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/11/2024	114.8	148	148	148	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/13/2024	745.92	746	746	746	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	3/13/2024	1296.74	1,297	1,297	1,297	-	-	-	-
'91282821L3	TSY INFL IX N/B 07/27 0.375	3/13/2024	975.04	975	975	975	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/13/2024	1136.3	1,136	1,136	1,136	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/13/2024	806.22	806	806	806	-	-	-	-
'91281SG44	TSY INFL IX N/B 02/49 1	3/13/2024	393.01	393	393	393	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/13/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/13/2024	479	479	479	479	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/13/2024	445.93	446	446	446	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/13/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/13/2024	226.1	226	226	226	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/14/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/14/2024	-43.4	(47)	(47)	(47)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/13/2024	-43.4	(47)	(47)	(47)	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/15/2024	469.4	469	469	469	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/15/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/15/2024	226.1	226	226	226	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/15/2024	759.15	759	759	759	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/15/2024	965.58	966	966	966	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/15/2024	295	321	321	321	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/15/2024	2.78	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/15/2024	299.71	326	326	326	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/17/2024	711.04	711	711	711	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/18/2024	733.26	733	733	733	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/16/2024	200.1	200	200	200	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/17/2024	206.77	207	207	207	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/18/2024	200.1	200	200	200	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/16/2024	806.22	806	806	806	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/17/2024	806.22	806	806	806	-	-	-	-

'912810FS2	TSY INFL IX N/B 01/26 2	3/18/2024	806.22	806	806	806	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/16/2024	440.37	440	440	440	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/17/2024	440.37	440	440	440	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/18/2024	424.06	424	424	424	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/12/2024	98.02	126	126	126	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/12/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/12/2024	127.14	163	163	163	-	-	-	-
'BYVP4K9I9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/12/2024	65.28	84	84	84	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/12/2024	87.72	96	96	96	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/12/2024	119.21	153	153	153	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/12/2024	142.12	182	182	182	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/12/2024	85.69	110	110	110	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/12/2024	111.52	143	143	143	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/12/2024	116.7	149	149	149	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/12/2024	285.48	312	312	312	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/12/2024	156	200	200	200	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/13/2024	759.15	759	759	759	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/13/2024	919.6	920	920	920	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/13/2024	890.78	891	891	891	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/13/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/13/2024	796	796	796	796	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/13/2024	1322.59	1,323	1,323	1,323	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/13/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/13/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/13/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/13/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/13/2024	732.6	733	733	733	-	-	-	-
'AC40C0TB0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/15/2024	338.69	369	369	369	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/15/2024	99.48	127	127	127	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/15/2024	177.14	193	193	193	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/15/2024	212.3	231	231	231	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/15/2024	253.6	276	276	276	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/15/2024	365.85	398	398	398	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/15/2024	38.3	42	42	42	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/5/2024	154.3	168	168	168	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/6/2024	64.4	70	70	70	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/7/2024	64.4	70	70	70	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/8/2024	64.4	71	71	71	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/15/2024	62.16	68	68	68	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/16/2024	658.08	658	658	658	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/17/2024	632.78	633	633	633	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/18/2024	658.08	658	658	658	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/16/2024	379.5	380	380	380	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/17/2024	379.5	380	380	380	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/18/2024	379.5	380	380	380	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/16/2024	444.18	444	444	444	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/17/2024	462.68	463	463	463	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/18/2024	462.68	463	463	463	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/17/2024	1011.5	1,012	1,012	1,012	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/18/2024	1071	1,071	1,071	1,071	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/12/2024	91.84	100	100	100	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/12/2024	295	322	322	322	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/12/2024	124.16	159	159	159	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/12/2024	137.62	176	176	176	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/12/2024	129.5	166	166	166	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/12/2024	137.7	176	176	176	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/12/2024	145.92	187	187	187	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/12/2024	130.76	167	167	167	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/12/2024	0.11	0	0	0	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/12/2024	62.16	68	68	68	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/12/2024	822.52	823	823	823	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/12/2024	711.04	711	711	711	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/13/2024	986.51	987	987	987	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/13/2024	1071	1,071	1,071	1,071	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/13/2024	273.96	274	274	274	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/13/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/13/2024	1104.69	1,105	1,105	1,105	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/13/2024	616.6	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/13/2024	595.91	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/13/2024	642.85	643	643	643	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/13/2024	0.27	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/13/2024	1438.42	1,438	1,438	1,438	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/13/2024	91.84	100	100	100	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/15/2024	822.52	823	823	823	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/15/2024	733.26	733	733	733	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/15/2024	116.4	148	148	148	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/15/2024	890.78	891	891	891	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/15/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/15/2024	756.2	756	756	756	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/15/2024	1392.2	1,392	1,392	1,392	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/15/2024	206.77	207	207	207	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/15/2024	806.22	806	806	806	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/15/2024	424.06	424	424	424	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/15/2024	658.08	658	658	658	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/16/2024	258.74	259	259	259	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/17/2024	273.96	274	274	274	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/18/2024	258.74	259	259	259	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/16/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/16/2024	742.5	743	743	743	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/17/2024	712.8	713	713	713	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/18/2024	742.5	743	743	743	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/16/2024	692.16	692	692	692	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/17/2024	692.16	692	692	692	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/18/2024	692.16	692	692	692	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/16/2024	714.84	715	715	715	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/12/2024	206.77	207	207	207	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/12/2024	806.22	806	806	806	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/12/2024	440.37	440	440	440	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/12/2024	658.09	658	658	658	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/12/2024	379.5	380	380	380	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/12/2024	462.68	463	463	463	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/12/2024	712.8	713	713	713	-	-	-	-
'AC11N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/12/2024	268.8	294	294	294	-	-	-	-
'AC11VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/12/2024	265.28	290	290	290	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/12/2024	212	232	232	232	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/12/2024	253.6	277	277	277	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/13/2024	295	322	322	322	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/13/2024	542.2	542	542	542	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/13/2024	1.26	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/13/2024	922.88	923	923	923	-	-	-	-
'983YN0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/13/2024	472.83	516	516	516	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/13/2024	62.16	68	68	68	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/13/2024	462.68	463	463	463	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/13/2024	742.5	743	743	743	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/13/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/14/2024	1011.5	1,012	1,012	1,012	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/14/2024	258.74	259	259	259	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/15/2024	394.68	395	395	395	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/15/2024	462.68	463	463	463	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/15/2024	742.5	743	743	743	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/15/2024	692.16	692	692	692	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/15/2024	745.92	746	746	746	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/15/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/15/2024	595.92	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/15/2024	642.85	643	643	643	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/15/2024	82.56	90	90	90	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/15/2024	110.04	140	140	140	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/15/2024	155.04	198	198	198	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/17/2024	745.92	746	746	746	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/18/2024	714.84	715	715	715	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/16/2024	616.59	617	617	617	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/17/2024	616.59	617	617	617	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/18/2024	616.6	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/16/2024	595.91	596	596	596	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/17/2024	595.92	596	596	596	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/18/2024	570	570	570	570	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/16/2024	614.9	615	615	615	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/17/2024	642.85	643	643	643	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/18/2024	642.85	643	643	643	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/12/2024	390.24	426	426	426	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/12/2024	38.3	42	42	42	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/12/2024	43.4	47	47	47	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/12/2024	117.75	129	129	129	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/12/2024	135	148	148	148	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/12/2024	115.57	148	148	148	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/12/2024	65.4	84	84	84	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/12/2024	86.24	110	110	110	-	-	-	-
'BL1436Z8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/12/2024	83.93	107	107	107	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/12/2024	44.8	57	57	57	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/12/2024	63.76	82	82	82	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/12/2024	110.55	121	121	121	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/14/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/14/2024	1056.66	1,057	1,057	1,057	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/14/2024	1240.36	1,240	1,240	1,240	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/14/2024	0.27	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/14/2024	1438.42	1,438	1,438	1,438	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/14/2024	1.27	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/14/2024	966.84	967	967	967	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/14/2024	568.26	568	568	568	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/14/2024	958.23	958	958	958	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/14/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	3/14/2024	975.04	975	975	975	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/15/2024	93.48	119	119	119	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/15/2024	111.52	142	142	142	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/15/2024	116.7	149	149	149	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/15/2024	285.48	311	311	311	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/15/2024	165.75	211	211	211	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/15/2024	91.84	100	100	100	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/15/2024	147.45	188	188	188	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/15/2024	138.75	177	177	177	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/15/2024	137.7	176	176	176	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/15/2024	136.8	174	174	174	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/15/2024	130.76	167	167	167	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/15/2024	518.62	519	519	519	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/16/2024	518.63	519	519	519	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/17/2024	542.2	542	542	542	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/18/2024	518.63	519	519	519	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/16/2024	499.84	500	500	500	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/17/2024	499.84	500	500	500	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/18/2024	1240.36	1,240	1,240	1,240	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/18/2024	165.75	211	211	211	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/16/2024	91.84	100	100	100	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/17/2024	91.84	100	100	100	-	-	-	-

'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/18/2024	85.28	93	93	93	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/16/2024	295	321	321	321	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/17/2024	295	321	321	321	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/12/2024	32.12	41	41	41	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/12/2024	122.72	134	134	134	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/12/2024	95.7	123	123	123	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/12/2024	75.57	97	97	97	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/12/2024	94.27	103	103	103	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/12/2024	142.66	183	183	183	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/12/2024	109.59	140	140	140	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/12/2024	149.24	191	191	191	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/12/2024	4.06	4	4	4	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/12/2024	181.92	199	199	199	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/12/2024	439.36	480	480	480	-	-	-	-
'9128210QV3	TSY INFL IX N/B 02/42 0.75	3/12/2024	663.32	663	663	663	-	-	-	-
'91282283R9	TSY INFL IX N/B 01/28 0.5	3/14/2024	1136.3	1,136	1,136	1,136	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/14/2024	1010.1	1,010	1,010	1,010	-	-	-	-
'912828BN5	TSY INFL IX N/B 04/24 0.5	3/14/2024	0.56	1	1	1	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/14/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/14/2024	446.56	489	489	489	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/13/2024	-250.08	(273)	(273)	(273)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/12/2024	-265.71	(290)	(290)	(290)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/11/2024	-250.08	(274)	(274)	(274)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/10/2024	-250.08	(274)	(274)	(274)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/9/2024	-265.71	(291)	(291)	(291)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/8/2024	-250.08	(273)	(273)	(273)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/5/2024	282.08	307	307	307	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/15/2024	499.84	500	500	500	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/15/2024	411.73	412	412	412	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/15/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/15/2024	502.95	503	503	503	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/15/2024	94.08	120	120	120	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/15/2024	83.93	107	107	107	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/15/2024	50.4	64	64	64	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/15/2024	63.76	81	81	81	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/15/2024	100.5	109	109	109	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/15/2024	29.2	37	37	37	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/15/2024	122.72	134	134	134	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/15/2024	95.7	122	122	122	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/18/2024	295	321	321	321	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/16/2024	124.16	158	158	158	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/17/2024	116.4	148	148	148	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/18/2024	124.16	158	158	158	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/16/2024	147.45	188	188	188	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/18/2024	477.12	477	477	477	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/16/2024	393.01	393	393	393	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/17/2024	411.73	412	412	412	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/18/2024	393.02	393	393	393	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/16/2024	404.67	405	405	405	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/17/2024	404.67	405	405	405	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/12/2024	714.84	715	715	715	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/12/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/12/2024	595.92	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/12/2024	614.9	615	615	615	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/12/2024	518.63	519	519	519	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/12/2024	499.84	500	500	500	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/12/2024	411.73	412	412	412	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/12/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/12/2024	502.95	503	503	503	-	-	-	-
'9128210TE8	TSY INFL IX N/B 02/52 0.125	3/12/2024	469.4	469	469	469	-	-	-	-
'9128210TP3	TSY INFL IX N/B 02/53 1.5	3/12/2024	396.72	397	397	397	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/9/2024	299.71	328	328	328	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/12/2024	299.71	327	327	327	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/14/2024	177.14	194	194	194	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/14/2024	233.53	256	256	256	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/14/2024	114.8	147	147	147	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/14/2024	142.66	183	183	183	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/14/2024	109.59	140	140	140	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/1/2024	109.41	119	119	119	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/8/2024	282.08	309	309	309	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/7/2024	-250.08	(273)	(273)	(273)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/6/2024	-265.71	(289)	(289)	(289)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/5/2024	-250.08	(272)	(272)	(272)	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/15/2024	75.57	96	96	96	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/15/2024	85.7	93	93	93	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/15/2024	98.02	125	125	125	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/15/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/15/2024	117.36	150	150	150	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/15/2024	70.72	90	90	90	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/15/2024	114.8	146	146	146	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/15/2024	132.47	169	169	169	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/15/2024	109.59	140	140	140	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/15/2024	149.24	190	190	190	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/15/2024	4.06	4	4	4	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/15/2024	181.92	198	198	198	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/18/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/16/2024	502.95	503	503	503	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/17/2024	479	479	479	479	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/18/2024	502.95	503	503	503	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/17/2024	147.45	188	188	188	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/18/2024	147.45	188	188	188	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/16/2024	138.75	177	177	177	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/17/2024	138.75	177	177	177	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/18/2024	138.75	177	177	177	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/16/2024	137.7	175	175	175	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/17/2024	137.7	175	175	175	-	-	-	-
'9128210TY4	TSY INFL IX N/B 02/54 2.125	3/12/2024	239.4	239	239	239	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/12/2024	759.15	759	759	759	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/12/2024	965.58	966	966	966	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/12/2024	890.78	891	891	891	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/12/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/12/2024	796	796	796	796	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/12/2024	1392.2	1,392	1,392	1,392	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/12/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/12/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/12/2024	774.06	774	774	774	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/12/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/29/2024	-109.41	(119)	(119)	(119)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/4/2024	250.08	272	272	272	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/13/2024	282.08	309	309	309	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/3/2024	-265.71	(288)	(288)	(288)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/2/2024	-250.08	(271)	(271)	(271)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/1/2024	-109.41	(118)	(118)	(118)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/29/2024	160503	173,016	173,016	173,016	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/6/2024	299.71	327	327	327	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/10/2024	282.08	309	309	309	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/4/2024	-250.08	(271)	(271)	(271)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/29/2024	160503	172,488	172,488	172,488	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/29/2024	250536	258,595	258,595	258,595	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/15/2024	439.36	478	478	478	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/15/2024	268.8	293	293	293	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/9/2024	64.4	71	71	71	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/10/2024	64.4	71	71	71	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/11/2024	64.4	70	70	70	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/12/2024	64.4	70	70	70	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/13/2024	64.4	70	70	70	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/14/2024	64.4	70	70	70	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/15/2024	64.4	70	70	70	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/15/2024	117.75	128	128	128	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/15/2024	135	147	147	147	-	-	-	-
'BD9BCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/15/2024	115.57	147	147	147	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/15/2024	65.4	83	83	83	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/18/2024	137.7	175	175	175	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/16/2024	198.75	216	216	216	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/17/2024	212	231	231	231	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/18/2024	198.75	216	216	216	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/16/2024	253.6	276	276	276	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/17/2024	253.6	276	276	276	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/18/2024	253.6	276	276	276	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/16/2024	390.24	425	425	425	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/17/2024	365.85	398	398	398	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/18/2024	390.24	425	425	425	-	-	-	-
'9128210TE8	TSY INFL IX N/B 02/52 0.125	3/16/2024	445.93	446	446	446	-	-	-	-
'9128210TE8	TSY INFL IX N/B 02/52 0.125	3/17/2024	445.93	446	446	446	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/12/2024	732.6	733	733	733	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/12/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/12/2024	1011.5	1,012	1,012	1,012	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/12/2024	258.74	259	259	259	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/12/2024	1392.6	1,393	1,393	1,393	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/12/2024	1056.66	1,057	1,057	1,057	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/12/2024	1240.36	1,240	1,240	1,240	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/12/2024	0.26	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/12/2024	1375.88	1,376	1,376	1,376	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/12/2024	1.27	1	1	1	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	3/12/2024	966.84	967	967	967	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	2/29/2024	109.41	118	118	118	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/2/2024	250.08	271	271	271	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/14/2024	282.08	307	307	307	-	-	-	-
'9128210TP3	TSY INFL IX N/B 02/53 1.5	3/14/2024	396.72	397	397	397	-	-	-	-
'9128210TY4	TSY INFL IX N/B 02/54 2.125	3/14/2024	239.4	239	239	239	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/3/2024	265.71	288	288	288	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/14/2024	-250.08	(274)	(274)	(274)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/11/2024	282.08	308	308	308	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/14/2024	2.78	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/14/2024	250.08	274	274	274	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/14/2024	318.76	349	349	349	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/14/2024	107.77	138	138	138	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/15/2024	265.28	289	289	289	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/15/2024	212	231	231	231	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/15/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/15/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/15/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/15/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/15/2024	732.6	733	733	733	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/15/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/15/2024	1071	1,071	1,071	1,071	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/15/2024	273.96	274	274	274	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/15/2024	1392.6	1,393	1,393	1,393	-	-	-	-
'9128210TE8	TSY INFL IX N/B 02/52 0.125	3/18/2024	469.4	469	469	469	-	-	-	-
'9128210TP3	TSY INFL IX N/B 02/53 1.5	3/16/2024	396.72	397	397	397	-	-	-	-
'9128210TP3	TSY INFL IX N/B 02/53 1.5	3/17/2024	396.72	397	397	397	-	-	-	-
'9128210TP3	TSY INFL IX N/B 02/53 1.5	3/18/2024	418.76	419	419	419	-	-	-	-
'9128210TY4	TSY INFL IX N/B 02/54 2.125	3/16/2024	239.4	239	239	239	-	-	-	-

'912810TY4	TSY INFL IX N/B 02/54 2.125	3/17/2024	239.4	239	239	239	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/17/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/18/2024	1392.6	1,393	1,393	1,393	-	-	-	-	-
'9128285S0	TSY INFL IX N/B 07/26 0.125	3/16/2024	1056.66	1,057	1,057	1,057	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/16/2024	38.3	42	42	42	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/18/2024	226.1	226	226	226	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/12/2024	568.26	568	568	568	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/12/2024	958.23	958	958	958	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/12/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282812L3	TSY INFL IX N/B 07/27 0.375	3/12/2024	975.04	975	975	975	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	3/12/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/12/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	3/12/2024	0.54	1	1	1	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	3/12/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/12/2024	446.57	488	488	488	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/12/2024	2.78	3	3	3	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/12/2024	265.71	290	290	290	-	-	-	-	-
'ACI028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/14/2024	138.58	177	177	177	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/14/2024	4.06	4	4	4	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/14/2024	181.92	199	199	199	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/14/2024	439.36	481	481	481	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/14/2024	286.72	314	314	314	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/14/2024	248.7	272	272	272	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/14/2024	198.75	218	218	218	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/14/2024	237.75	260	260	260	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/14/2024	390.24	427	427	427	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/14/2024	34.47	38	38	38	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/14/2024	43.4	47	47	47	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/7/2024	282.08	308	308	308	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/6/2024	-43.4	(47)	(47)	(47)	-	-	-	-	-
'9128285S0	TSY INFL IX N/B 07/26 0.125	3/15/2024	1104.69	1,105	1,105	1,105	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	3/15/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/15/2024	0.26	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/15/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	3/15/2024	1.26	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/15/2024	922.88	923	923	923	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/15/2024	541.2	541	541	541	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/15/2024	958.23	958	958	958	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/15/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282812L3	TSY INFL IX N/B 07/27 0.375	3/15/2024	975.04	975	975	975	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	3/15/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/16/2024	759.15	759	759	759	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/17/2024	759.15	759	759	759	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/18/2024	723	723	723	723	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/16/2024	965.58	966	966	966	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/17/2024	919.6	920	920	920	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/18/2024	965.58	966	966	966	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/16/2024	848.36	848	848	848	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/17/2024	890.78	891	891	891	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/17/2024	1104.69	1,105	1,105	1,105	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/18/2024	1056.66	1,057	1,057	1,057	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	3/16/2024	1296.74	1,297	1,297	1,297	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/12/2024	318.77	348	348	348	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/12/2024	99.48	127	127	127	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/12/2024	188.21	206	206	206	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/12/2024	233.53	255	255	255	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/12/2024	114.8	147	147	147	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/13/2024	379.5	380	380	380	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/13/2024	958.23	958	958	958	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/13/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/13/2024	200.1	200	200	200	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/13/2024	440.37	440	440	440	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/13/2024	499.84	500	500	500	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/5/2024	-43.4	(47)	(47)	(47)	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/4/2024	-40.3	(44)	(44)	(44)	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/3/2024	-43.4	(47)	(47)	(47)	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/2/2024	-43.4	(47)	(47)	(47)	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/1/2024	-18.6	(20)	(20)	(20)	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	2/29/2024	-18.6	(20)	(20)	(20)	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/14/2024	117.75	129	129	129	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/14/2024	135	148	148	148	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/14/2024	115.57	148	148	148	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/14/2024	65.4	84	84	84	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/14/2024	86.24	110	110	110	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/14/2024	83.93	107	107	107	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/15/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	3/15/2024	0.54	1	1	1	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	3/15/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/15/2024	446.57	486	486	486	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/16/2024	121.42	155	155	155	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/17/2024	130.76	167	167	167	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/18/2024	130.76	167	167	167	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/17/2024	0.26	0	0	0	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/18/2024	0.27	0	0	0	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/16/2024	1375.88	1,376	1,376	1,376	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/17/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	3/17/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/17/2024	34.47	38	38	38	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/18/2024	38.3	42	42	42	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/16/2024	64.4	70	70	70	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/17/2024	64.4	70	70	70	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/18/2024	64.4	70	70	70	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/16/2024	117.75	128	128	128	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/17/2024	125.6	137	137	137	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/18/2024	117.75	128	128	128	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/16/2024	135	147	147	147	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/17/2024	144	157	157	157	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/18/2024	135	147	147	147	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/13/2024	568.26	568	568	568	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/13/2024	99.48	127	127	127	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/13/2024	177.13	193	193	193	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/13/2024	233.53	255	255	255	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/13/2024	106.6	136	136	136	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/13/2024	132.47	169	169	169	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/13/2024	118.02	151	151	151	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/13/2024	138.58	177	177	177	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/13/2024	4.32	5	5	5	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/13/2024	181.92	199	199	199	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/13/2024	466.82	510	510	510	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/13/2024	268.8	293	293	293	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/14/2024	50.4	65	65	65	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/14/2024	71.73	92	92	92	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/14/2024	110.55	121	121	121	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/14/2024	32.12	41	41	41	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/14/2024	122.72	134	134	134	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/14/2024	95.7	122	122	122	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/14/2024	75.57	97	97	97	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/14/2024	94.27	103	103	103	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/14/2024	106.19	136	136	136	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/14/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/14/2024	127.14	163	163	163	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/14/2024	65.28	84	84	84	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/18/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	3/16/2024	1.26	1	1	1	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	3/17/2024	1.27	1	1	1	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	3/18/2024	1.26	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/16/2024	966.84	967	967	967	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/17/2024	922.89	923	923	923	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	3/18/2024	966.83	967	967	967	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/16/2024	568.26	568	568	568	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/17/2024	568.26	568	568	568	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	3/18/2024	568.26	568	568	568	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/16/2024	958.23	958	958	958	-	-	-	-	-
'9D X8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/16/2024	115.57	147	147	147	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/18/2024	848.37	848	848	848	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/16/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/17/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/18/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/16/2024	796	796	796	796	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/17/2024	796	796	796	796	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/18/2024	796	796	796	796	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/16/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/17/2024	1392.2	1,392	1,392	1,392	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/18/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/13/2024	248.7	272	272	272	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/13/2024	198.75	217	217	217	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/13/2024	253.6	277	277	277	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/13/2024	365.85	399	399	399	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/13/2024	38.3	42	42	42	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/13/2024	43.4	47	47	47	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/13/2024	117.75	129	129	129	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/13/2024	135	147	147	147	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/13/2024	115.57	148	148	148	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/13/2024	632.77	633	633	633	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/13/2024	70.85	91	91	91	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/13/2024	94.08	120	120	120	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/14/2024	82.56	90	90	90	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/14/2024	119.21	153	153	153	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/14/2024	142.12	182	182	182	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/14/2024	93.48	120	120	120	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/14/2024	111.52	143	143	143	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/14/2024	116.7	149	149	149	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/14/2024	301.34	330	330	330	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/14/2024	156	200	200	200	-	-	-	-	-
'B2P1Q80	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/14/2024	85.28	93	93	93	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/14/2024	280.25	307	307	307	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/14/2024	124.16	159	159	159	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/14/2024	147.45	189	189	189	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/16/2024	2.78	3	3	3	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/17/2024	2.78	3	3	3	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/16/2024	136.8	174	174	174	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/17/2024	136.8	174	174	174	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/18/2024	136.8	174	174	174	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/16/2024	0.27	0	0	0	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/17/2024	958.23	958	958	958	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/18/2024	958.23	958	958	958	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/16/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/17/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/18/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/5/2024	32.12	41	41	41	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/5/2024	122.72	133	133	133	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/5/2024	95.7	122	122	122	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/5/2024	75.57	96	96	96	-	-	-	-	-

'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/5/2024	85.7	93	93	93	-	-	-	-	-
'BP9DLZSII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/5/2024	98.02	124	124	124	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/5/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/5/2024	117.36	149	149	149	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/5/2024	65.28	83	83	83	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/5/2024	82.56	90	90	90	-	-	-	-	-
'BYY5FTII0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/5/2024	110.04	140	140	140	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/5/2024	142.12	180	180	180	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/13/2024	83.93	107	107	107	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/13/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/13/2024	71.73	92	92	92	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/13/2024	100.5	110	110	110	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/13/2024	29.2	37	37	37	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/13/2024	122.72	134	134	134	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/13/2024	95.7	122	122	122	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/13/2024	75.57	97	97	97	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/13/2024	85.7	94	94	94	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/13/2024	106.18	136	136	136	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/13/2024	116.4	149	149	149	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/13/2024	147.45	189	189	189	-	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/14/2024	138.75	178	178	178	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/14/2024	146.88	188	188	188	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/14/2024	136.8	175	175	175	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/14/2024	130.76	167	167	167	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/14/2024	0.96	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/14/2024	57.72	63	63	63	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/14/2024	822.53	823	823	823	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/14/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/14/2024	200.1	200	200	200	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/14/2024	836.08	836	836	836	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/14/2024	440.37	440	440	440	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/16/2024	975.04	975	975	975	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/17/2024	975.04	975	975	975	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/18/2024	975.04	975	975	975	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	3/16/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	3/17/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	3/18/2024	1084.65	1,085	1,085	1,085	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	3/16/2024	1058.2	1,058	1,058	1,058	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	3/17/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	3/18/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	3/16/2024	0.57	1	1	1	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	3/17/2024	0.54	1	1	1	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/10/2024	542.2	542	542	542	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/11/2024	518.63	519	519	519	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/10/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/10/2024	658.08	658	658	658	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/11/2024	658.08	658	658	658	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/9/2024	379.5	380	380	380	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/10/2024	379.5	380	380	380	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/11/2024	379.5	380	380	380	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/10/2024	595.92	596	596	596	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/11/2024	595.91	596	596	596	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/9/2024	642.85	643	643	643	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/13/2024	138.75	177	177	177	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/13/2024	137.7	176	176	176	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/13/2024	136.8	175	175	175	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/13/2024	130.76	167	167	167	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/13/2024	0.1	0	0	0	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	3/13/2024	1058.2	1,058	1,058	1,058	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	3/13/2024	0.54	1	1	1	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/13/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/13/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/13/2024	117.36	150	150	150	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/13/2024	65.28	83	83	83	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/13/2024	82.56	90	90	90	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/14/2024	658.09	658	658	658	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/14/2024	379.5	380	380	380	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/14/2024	462.68	463	463	463	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/14/2024	712.8	713	713	713	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/14/2024	692.16	692	692	692	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/14/2024	714.84	715	715	715	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/14/2024	616.59	617	617	617	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/14/2024	595.91	596	596	596	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/14/2024	642.85	643	643	643	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/14/2024	518.63	519	519	519	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/14/2024	499.84	500	500	500	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/22/2024	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/26/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/25/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/24/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/11/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/18/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/17/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/16/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/15/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/17/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/16/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/29/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/31/2023	-0.04	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/17/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/16/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/15/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/5/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/4/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/3/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/2/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/1/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/31/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/14/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/27/2023	0.09	0	0	0	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/17/2024	318.77	347	347	347	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/18/2024	318.77	347	347	347	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/16/2024	107.77	137	137	137	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/17/2024	99.48	127	127	127	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/18/2024	107.77	137	137	137	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/16/2024	177.14	193	193	193	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/17/2024	177.14	193	193	193	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/18/2024	177.14	193	193	193	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/16/2024	233.53	254	254	254	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/17/2024	233.53	254	254	254	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/18/2024	233.53	254	254	254	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/18/2024	32.12	41	41	41	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/19/2024	285.48	311	311	311	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/19/2024	156	199	199	199	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/19/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	3/19/2024	1058.2	1,058	1,058	1,058	-	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	3/19/2024	0.56	1	1	1	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	3/19/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/19/2024	446.56	486	486	486	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/20/2024	165.75	211	211	211	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/20/2024	282.08	306	306	306	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/20/2024	338.69	368	368	368	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/20/2024	99.48	126	126	126	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/20/2024	177.14	192	192	192	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/5/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/4/2023	-0.04	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/6/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/5/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/24/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/23/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/2/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/1/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/18/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/4/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/3/2023	-0.22	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/2/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/13/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/27/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/26/2023	-0.16	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/19/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/18/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/1/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/8/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/7/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/6/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/5/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/21/2024	502.95	503	503	503	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/21/2024	445.93	446	446	446	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/16/2024	130.39	142	142	142	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/17/2024	122.72	134	134	134	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/18/2024	122.72	134	134	134	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/16/2024	95.7	122	122	122	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/17/2024	95.7	122	122	122	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/18/2024	95.7	122	122	122	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/16/2024	68.7	88	88	88	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/16/2024	114.8	146	146	146	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/17/2024	75.57	96	96	96	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/18/2024	75.57	96	96	96	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/16/2024	94.27	103	103	103	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/17/2024	94.27	103	103	103	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/20/2024	233.53	254	254	254	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/20/2024	106.6	136	136	136	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/20/2024	132.47	168	168	168	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/20/2024	109.59	139	139	139	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/20/2024	138.58	176	176	176	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/20/2024	70.72	90	90	90	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/20/2024	82.56	90	90	90	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/20/2024	32.12	41	41	41	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/20/2024	122.72	133	133	133	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/20/2024	95.7	122	122	122	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/20/2024	75.57	96	96	96	-	-	-	-	-
'ACI08TWW7	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/20/2024	2.78	3	3	3	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/1/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/31/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/30/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/15/2023	-0.04	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/14/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/21/2024	38.3	42	42	42	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/21/2024	64.4	70	70	70	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/21/2024	117.75	128	128	128	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/21/2024	135	147	147	147	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/21/2024	115.57	147	147	147	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/21/2024	70.85	90	90	90	-	-	-	-	-

'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/21/2024	94.08	120	120	120	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/21/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/21/2024	239.4	239	239	239	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/21/2024	759.15	759	759	759	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/21/2024	965.58	966	966	966	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/21/2024	890.78	891	891	891	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/21/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'B17X1H87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/21/2024	285.48	310	310	310	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/21/2024	165.75	211	211	211	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/21/2024	91.84	100	100	100	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/21/2024	295	320	320	320	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/21/2024	116.4	148	148	148	-	-	-	-
'BNNTSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/18/2024	85.7	93	93	93	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/16/2024	106.18	135	135	135	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/17/2024	106.19	135	135	135	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/18/2024	98.02	125	125	125	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/16/2024	1.43	2	2	2	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/17/2024	1.43	2	2	2	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/18/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/16/2024	127.14	162	162	162	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/17/2024	106.6	136	136	136	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/18/2024	114.8	146	146	146	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/16/2024	142.66	182	182	182	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/17/2024	142.66	182	182	182	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/20/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/20/2024	127.14	162	162	162	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/20/2024	469.4	469	469	469	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/20/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/20/2024	226.1	226	226	226	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/20/2024	759.15	759	759	759	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/20/2024	919.6	920	920	920	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/20/2024	848.36	848	848	848	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/20/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/20/2024	796	796	796	796	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	3/20/2024	1322.59	1,323	1,323	1,323	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/21/2024	83.93	107	107	107	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/21/2024	50.4	64	64	64	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/21/2024	63.76	81	81	81	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/21/2024	379.5	380	380	380	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/21/2024	462.68	463	463	463	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/21/2024	742.5	743	743	743	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/21/2024	692.16	692	692	692	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/21/2024	714.84	715	715	715	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/21/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/21/2024	595.91	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/21/2024	642.85	643	643	643	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/15/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/14/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/13/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/21/2024	106.19	135	135	135	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/21/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/21/2024	117.36	149	149	149	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/21/2024	65.28	83	83	83	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/21/2024	82.56	90	90	90	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/21/2024	110.04	140	140	140	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/21/2024	142.12	181	181	181	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/21/2024	93.48	119	119	119	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/21/2024	111.52	142	142	142	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/18/2024	132.47	169	169	169	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/16/2024	118.02	150	150	150	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/17/2024	109.59	140	140	140	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/18/2024	109.59	140	140	140	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/16/2024	138.58	177	177	177	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/17/2024	138.58	177	177	177	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/18/2024	149.24	190	190	190	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/17/2024	117.36	150	150	150	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/18/2024	127.14	162	162	162	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/16/2024	65.28	83	83	83	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/17/2024	65.28	83	83	83	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/18/2024	65.28	83	83	83	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/20/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/20/2024	1238.22	1,238	1,238	1,238	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/20/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/20/2024	1208.4	1,208	1,208	1,208	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/20/2024	732.6	733	733	733	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/20/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/20/2024	1071	1,071	1,071	1,071	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/20/2024	258.74	259	259	259	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	3/20/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/20/2024	1056.66	1,057	1,057	1,057	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/20/2024	1240.36	1,240	1,240	1,240	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/21/2024	518.63	519	519	519	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/21/2024	499.84	500	500	500	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/26/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/25/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/24/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/30/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/22/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/20/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/19/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/18/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/17/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/16/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/21/2024	116.7	148	148	148	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/21/2024	2.78	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/21/2024	299.71	325	325	325	-	-	-	-
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/21/2024	318.77	346	346	346	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/21/2024	107.77	137	137	137	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/21/2024	177.14	192	192	192	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/21/2024	233.53	253	253	253	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/21/2024	114.8	146	146	146	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/21/2024	142.66	181	181	181	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/21/2024	109.59	139	139	139	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/19/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/18/2024	-0.14	(0)	(0)	(0)	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/16/2024	82.56	90	90	90	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/17/2024	82.56	90	90	90	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/18/2024	82.56	90	90	90	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/16/2024	119.21	152	152	152	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/17/2024	110.04	140	140	140	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/18/2024	119.21	152	152	152	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/16/2024	4.32	5	5	5	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/17/2024	4.06	4	4	4	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/18/2024	4.31	5	5	5	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/16/2024	193.29	210	210	210	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/17/2024	181.92	198	198	198	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/18/2024	181.92	198	198	198	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/20/2024	0.27	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/20/2024	1438.42	1,438	1,438	1,438	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/20/2024	1.26	1	1	1	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/26 0.75	3/20/2024	922.88	923	923	923	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/20/2024	568.26	568	568	568	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/20/2024	958.23	958	958	958	-	-	-	-
'AC25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/20/2024	135	147	147	147	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/20/2024	4.07	4	4	4	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/20/2024	181.92	198	198	198	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/20/2024	439.36	477	477	477	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/20/2024	286.72	311	311	311	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/20/2024	265.28	288	288	288	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/25/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/24/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/23/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/22/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/26/2024	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/25/2024	-0.12	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/24/2024	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/6/2024	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/5/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/4/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/3/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/2/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/21/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/1/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/29/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/29/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/29/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/5/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/28/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/28/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/28/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/2/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/23/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/22/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/16/2024	439.36	478	478	478	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/17/2024	466.82	508	508	508	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/18/2024	439.36	478	478	478	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/16/2024	268.8	293	293	293	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/17/2024	286.72	312	312	312	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/16/2024	155.04	198	198	198	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/17/2024	142.12	181	181	181	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/18/2024	155.04	198	198	198	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/16/2024	85.69	109	109	109	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/17/2024	93.48	119	119	119	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/18/2024	93.48	119	119	119	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/16/2024	104.96	134	134	134	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/20/2024	198.75	216	216	216	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/20/2024	237.75	258	258	258	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/20/2024	390.24	424	424	424	-	-	-	-
'ACI2GM6V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/20/2024	34.47	37	37	37	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/20/2024	86.24	110	110	110	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/20/2024	83.93	107	107	107	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/20/2024	44.8	57	57	57	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/20/2024	119.21	152	152	152	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/20/2024	155.04	197	197	197	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/20/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/20/2024	71.73	91	91	91	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/20/2024	110.55	120	120	120	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/21/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/21/2024	446.56	485	485	485	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/13/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/7/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/6/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/11/2023	-0.28	(0)	(0)	(0)	-	-	-	-

'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/10/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/30/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/29/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/17/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/9/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/8/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/12/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/11/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/10/2024	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/9/2024	-0.12	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/8/2024	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/7/2024	-0.12	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/8/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/7/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/6/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/1/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/30/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/29/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/17/2024	111.52	142	142	142	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/18/2024	111.52	142	142	142	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/16/2024	116.69	149	149	149	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/17/2024	116.7	149	149	149	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/19/2024	91.84	100	100	100	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/19/2024	295	321	321	321	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/19/2024	116.4	148	148	148	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/19/2024	137.62	175	175	175	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/19/2024	138.75	177	177	177	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/19/2024	146.88	187	187	187	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/19/2024	136.8	174	174	174	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/19/2024	130.76	166	166	166	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/20/2024	138.75	176	176	176	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/20/2024	137.7	175	175	175	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/20/2024	975.04	975	975	975	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/20/2024	1136.3	1,136	1,136	1,136	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/20/2024	1010.1	1,010	1,010	1,010	-	-	-	-
'912828N5	TSY INFL IX N/B 04/24 0.5	3/20/2024	0.54	1	1	1	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/20/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/20/2024	136.8	174	174	174	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/20/2024	130.76	166	166	166	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/20/2024	393.01	393	393	393	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/20/2024	404.67	405	405	405	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/1/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/29/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/28/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/27/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/10/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/9/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/17/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/16/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/15/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/14/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/13/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/28/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/27/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/26/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/28/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/20/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/19/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/18/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/17/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/13/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/12/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/26/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/25/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'ACI08TW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/19/2024	2.78	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/19/2024	282.08	307	307	307	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/19/2024	318.77	347	347	347	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/19/2024	99.48	127	127	127	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/19/2024	177.13	193	193	193	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/19/2024	462.68	463	463	463	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/19/2024	712.8	713	713	713	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/19/2024	663.32	663	663	663	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/19/2024	62.16	68	68	68	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/19/2024	714.84	715	715	715	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/19/2024	643.4	643	643	643	-	-	-	-
'983YNX0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/20/2024	446.57	485	485	485	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/20/2024	479	479	479	479	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/20/2024	85.7	93	93	93	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/20/2024	98.02	125	125	125	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/20/2024	62.16	68	68	68	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/20/2024	822.53	823	823	823	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/20/2024	733.26	733	733	733	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/20/2024	206.77	207	207	207	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/20/2024	836.08	836	836	836	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/20/2024	440.37	440	440	440	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/20/2024	632.78	633	633	633	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/21/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/11/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/10/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/9/2023	-0.22	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/8/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/7/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/6/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/5/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/21/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/20/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/19/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/21/2023	-0.32	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/9/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/16/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/20/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/8/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/7/2023	-0.24	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/6/2023	-0.24	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/5/2023	-0.24	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/4/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/3/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/2/2023	-0.24	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/1/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/13/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/19/2024	595.92	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/19/2024	642.85	643	643	643	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/19/2024	518.63	519	519	519	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/19/2024	499.84	500	500	500	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/19/2024	411.73	412	412	412	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/19/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/19/2024	502.95	503	503	503	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/19/2024	445.93	446	446	446	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/19/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/19/2024	239.4	239	239	239	-	-	-	-
'9128CAQ44	TSY INFL IX N/B 10/25 0.125	3/19/2024	759.15	759	759	759	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/20/2024	379.5	380	380	380	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/20/2024	462.68	463	463	463	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/20/2024	742.5	743	743	743	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/20/2024	692.16	692	692	692	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/20/2024	745.92	746	746	746	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/20/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/20/2024	595.91	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/20/2024	614.9	615	615	615	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/20/2024	542.2	542	542	542	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/20/2024	499.84	500	500	500	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/20/2024	115.57	147	147	147	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/20/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/19/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/18/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/7/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/27/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/28/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/27/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/26/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/25/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/6/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/22/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/21/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/21/2024	147.45	187	187	187	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/25/2023	585.75	482	481	486	(1)	6	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/21/2024	796	796	796	796	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/21/2024	1392.2	1,392	1,392	1,392	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/21/2024	985.8	986	986	986	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/21/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/21/2024	733.32	733	733	733	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/21/2024	100.5	109	109	109	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/21/2024	29.2	37	37	37	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/21/2024	129.5	165	165	165	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/21/2024	137.7	175	175	175	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/19/2024	965.58	966	966	966	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/19/2024	890.78	891	891	891	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/19/2024	1285.62	1,286	1,286	1,286	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/19/2024	756.2	756	756	756	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/19/2024	1392.2	1,392	1,392	1,392	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/19/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/19/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/19/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/19/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/19/2024	732.6	733	733	733	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/19/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/20/2024	65.4	83	83	83	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/20/2024	91.84	100	100	100	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/20/2024	295	320	320	320	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/20/2024	124.16	158	158	158	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/20/2024	147.45	187	187	187	-	-	-	-
'AC2QHJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/20/2024	64.4	70	70	70	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/20/2024	117.75	128	128	128	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/20/2024	93.48	119	119	119	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/20/2024	104.96	133	133	133	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/20/2024	116.7	148	148	148	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/20/2024	301.34	327	327	327	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/21/2024	145.92	185	185	185	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/20/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/18/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/22/2023	-0.16	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/8/2023	-0.16	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/10/2023	-0.19	(0)	(0)	(0)	-	-	-	-

'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/19/2023	-0.24	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/26/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/12/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/25/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/29/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/26/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/11/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/15/2024	-0.12	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/14/2024	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/18/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/17/2024	-0.12	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/16/2024	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/20/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/19/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/10/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/9/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/17/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/16/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/15/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/19/2024	1011.5	1,012	1,012	1,012	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/19/2024	273.96	274	274	274	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/19/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/19/2024	1104.69	1,105	1,105	1,105	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/19/2024	1296.74	1,297	1,297	1,297	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/19/2024	0.26	0	0	0	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/19/2024	1375.88	1,376	1,376	1,376	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/19/2024	1.27	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/19/2024	922.89	923	923	923	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/19/2024	200.1	200	200	200	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/19/2024	806.22	806	806	806	-	-	-	-
'B46CGH6I6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/21/2024	130.76	166	166	166	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/21/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/21/2024	732.6	733	733	733	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/21/2024	986.51	987	987	987	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/21/2024	1071	1,071	1,071	1,071	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/21/2024	273.96	274	274	274	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/21/2024	1392.6	1,393	1,393	1,393	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/21/2024	1104.69	1,105	1,105	1,105	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/12/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/11/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/10/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/10/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/9/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/8/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/1/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/30/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/12/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/25/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/24/2023	-0.16	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/23/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/21/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/20/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/2/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/14/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/13/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/12/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/11/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/28/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/27/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/8/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/7/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/6/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/24/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/11/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/10/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/19/2024	440.37	440	440	440	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/19/2024	658.08	658	658	658	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/19/2024	379.5	380	380	380	-	-	-	-
'912828JZ2	TSY INFL IX N/B 04/25 0.125	3/19/2024	568.26	568	568	568	-	-	-	-
'912828JZ6	TSY INFL IX N/B 07/30 0.125	3/19/2024	958.23	958	958	958	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/19/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	3/19/2024	975.04	975	975	975	-	-	-	-
'AC#28K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/19/2024	233.53	254	254	254	-	-	-	-
'AC#J10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/19/2024	114.8	146	146	146	-	-	-	-
'AC#J16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/19/2024	142.66	182	182	182	-	-	-	-
'AC#J2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/19/2024	118.02	150	150	150	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/21/2024	393.02	393	393	393	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/21/2024	404.67	405	405	405	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/23/2024	-0.12	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/30/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/29/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/28/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/27/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/5/2024	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/4/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/22/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/21/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'AC#028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/21/2024	149.24	190	190	190	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/1/2023	-0.24	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/28/2023	-0.24	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/27/2023	-0.24	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/14/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/4/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/3/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/30/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/29/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/28/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/27/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/1/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/31/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/9/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/8/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/27/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/7/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/6/2023	-0.29	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/14/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/13/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/12/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/11/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/21/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/20/2024	-0.13	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/16/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'AC#028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/19/2024	138.58	176	176	176	-	-	-	-
'AC#04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/19/2024	4.06	4	4	4	-	-	-	-
'AC#08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/19/2024	181.92	198	198	198	-	-	-	-
'AC#086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/19/2024	439.36	478	478	478	-	-	-	-
'AC#1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/19/2024	269.8	293	293	293	-	-	-	-
'AC#1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/19/2024	248.7	271	271	271	-	-	-	-
'AC#1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/19/2024	212	231	231	231	-	-	-	-
'AC#11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/19/2024	253.6	276	276	276	-	-	-	-
'AC#165SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/19/2024	365.85	398	398	398	-	-	-	-
'AC#2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/19/2024	38.3	42	42	42	-	-	-	-
'AC#2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/19/2024	64.4	70	70	70	-	-	-	-
'AC#2369W4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/19/2024	117.75	128	128	128	-	-	-	-
'AC#25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/19/2024	135	147	147	147	-	-	-	-
'AC#04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/21/2024	4.31	5	5	5	-	-	-	-
'AC#08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/21/2024	181.92	197	197	197	-	-	-	-
'AC#086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/21/2024	466.82	507	507	507	-	-	-	-
'AC#1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/21/2024	268.8	292	292	292	-	-	-	-
'AC#1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/21/2024	248.7	270	270	270	-	-	-	-
'AC#1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/21/2024	212	230	230	230	-	-	-	-
'AC#11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/21/2024	253.6	275	275	275	-	-	-	-
'AC#19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/21/2024	365.85	397	397	397	-	-	-	-
'BN87RZ1F7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/21/2024	122.72	133	133	133	-	-	-	-
'BNNGP5I92	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/21/2024	95.7	122	122	122	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/21/2024	75.57	96	96	96	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/21/2024	94.27	102	102	102	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/4/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/11/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/10/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/21/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/20/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/5/2023	-0.15	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/30/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/29/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/28/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/27/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/29/2023	-0.27	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/28/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/16/2024	83.93	107	107	107	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/17/2024	83.93	107	107	107	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/17/2024	936.51	937	937	937	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/18/2024	936.51	937	937	937	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/16/2024	1238.22	1,238	1,238	1,238	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/17/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/18/2024	1238.22	1,238	1,238	1,238	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/16/2024	733.32	733	733	733	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/17/2024	774.06	774	774	774	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/18/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/16/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/19/2024	115.57	147	147	147	-	-	-	-
'BD9MZZ60	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/19/2024	65.4	83	83	83	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/19/2024	94.08	120	120	120	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/19/2024	83.93	107	107	107	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/19/2024	50.4	64	64	64	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/19/2024	71.73	91	91	91	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/19/2024	100.5	109	109	109	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/19/2024	29.2	37	37	37	-	-	-	-
'BN87RZ0I7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/19/2024	122.72	134	134	134	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/19/2024	95.7	122	122	122	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/19/2024	75.57	96	96	96	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/19/2024	94.27	103	103	103	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/20/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/19/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/5/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/4/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/3/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/24/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/23/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/22/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/21/2023	-0.22	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/20/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/19/2023	-0.23	(0)	(0)	(0)	-	-	-	-

'912828V49	TSY INFL IX N/B 01/27 0.375	3/21/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/14/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/22/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/15/2023	-0.16	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/14/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/14/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/22/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/13/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/12/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/3/2023	-0.02	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/1/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/2/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/1/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/17/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/18/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/16/2024	732.6	733	733	733	-	-	-	-	-
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/18/2024	299.71	326	326	326	-	-	-	-	-
'AC8DC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/16/2024	318.77	347	347	347	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/18/2024	76.3	97	97	97	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/16/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/17/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/18/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/16/2024	71.73	91	91	91	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/17/2024	71.73	91	91	91	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/18/2024	63.76	81	81	81	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/19/2024	106.18	135	135	135	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/19/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/19/2024	117.36	149	149	149	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/19/2024	65.28	83	83	83	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/19/2024	82.56	90	90	90	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/19/2024	847.45	847	847	847	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/19/2024	733.26	733	733	733	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/19/2024	110.04	140	140	140	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/19/2024	142.12	181	181	181	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/19/2024	85.69	109	109	109	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/19/2024	111.52	142	142	142	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/19/2024	116.7	149	149	149	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/21/2024	0.27	0	0	0	-	-	-	-	-
'9128282L9	TSY INFL IX N/B 07/25 0.375	3/21/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'9128282YL8	TSY INFL IX N/B 10/24 0.125	3/21/2024	1.27	1	1	1	-	-	-	-	-
'9128282Y38	TSY INFL IX N/B 07/28 0.75	3/21/2024	966.84	967	967	967	-	-	-	-	-
'9128282J22	TSY INFL IX N/B 04/25 0.125	3/21/2024	568.26	568	568	568	-	-	-	-	-
'9128282Z76	TSY INFL IX N/B 07/30 0.125	3/21/2024	958.23	958	958	958	-	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	3/21/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/21/2024	975.04	975	975	975	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/21/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/21/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/21/2024	0.54	1	1	1	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/31/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/4/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/3/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/23/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/22/2023	-0.04	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/21/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/18/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/26/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/25/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/24/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/18/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/17/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/16/2024	110.55	120	120	120	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/17/2024	100.5	109	109	109	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/18/2024	110.55	120	120	120	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/16/2024	32.12	41	41	41	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/17/2024	29.2	37	37	37	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/17/2024	691.9	692	692	692	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/18/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/16/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/17/2024	986.51	987	987	987	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/18/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/16/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/25/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/24/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/23/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/22/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/21/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/22/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/2/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/1/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/30/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/6/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/5/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/23/2024	440.37	440	440	440	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/24/2024	440.37	440	440	440	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/25/2024	440.37	440	440	440	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/23/2024	658.08	658	658	658	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/24/2024	632.77	633	633	633	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/25/2024	658.09	658	658	658	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/23/2024	379.5	380	380	380	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/24/2024	394.68	395	395	395	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/25/2024	379.5	380	380	380	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/23/2024	462.68	463	463	463	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/24/2024	462.68	463	463	463	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/10/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/9/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/15/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/24/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/23/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/11/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/10/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/9/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/23/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/22/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/3/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/2/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/22/2024	127.14	161	161	161	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/22/2024	258.74	259	259	259	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/22/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/22/2024	1056.66	1,057	1,057	1,057	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/22/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/22/2024	0.26	0	0	0	-	-	-	-	-
'9128282L9	TSY INFL IX N/B 07/25 0.375	3/22/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'9128282YL8	TSY INFL IX N/B 10/24 0.125	3/22/2024	1.26	1	1	1	-	-	-	-	-
'9128282Y38	TSY INFL IX N/B 07/28 0.75	3/22/2024	922.88	923	923	923	-	-	-	-	-
'9128282J22	TSY INFL IX N/B 04/25 0.125	3/22/2024	568.26	568	568	568	-	-	-	-	-
'9128282Z76	TSY INFL IX N/B 07/30 0.125	3/22/2024	958.23	958	958	958	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/4/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/3/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/2/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/1/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/5/2024	-0.11	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/4/2024	-0.11	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/3/2024	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/2/2024	-0.11	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/1/2024	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/29/2024	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/28/2024	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/4/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/3/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/2/2024	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/1/2024	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/29/2023	-0.07	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/29/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/29/2023	-0.07	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/28/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/27/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/3/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/1/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/23/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/22/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/21/2023	-0.02	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/24/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/23/2023	-0.04	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/27/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/26/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/25/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/24/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/23/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/29/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/29/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/22/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/22/2024	1019.36	1,019	1,019	1,019	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/22/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/22/2024	1058.2	1,058	1,058	1,058	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/22/2024	0.57	1	1	1	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/2/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/1/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/22/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/21/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/20/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/19/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/27/2024	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/26/2024	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/15/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/14/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/13/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/12/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/11/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/10/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/28/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/27/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/26/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/17/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/16/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/15/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/14/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/13/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/12/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/11/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/24/2023	-0.46	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/23/2023	-0.46	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/19/2023	-0.46	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/18/2023	-0.46	(1)	(1)	(1)	-	-	-	-	-

*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/28/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/27/2023	-0.22	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/26/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/25/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/15/2023	-0.22	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	9/14/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/28/2023	-0.05	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/27/2023	-0.04	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/29/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/28/2023	-0.15	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/9/2023	-0.27	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/8/2023	-0.28	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/18/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/17/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/16/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/15/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/14/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/13/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/12/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/28/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/27/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/26/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/25/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/19/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/18/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/17/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/16/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/15/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/14/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/2/2024	-0.2	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/1/2024	-0.05	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/31/2024	-0.06	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/30/2024	-0.05	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/27/2023	-0.2	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/14/2024	0.03	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/15/2024	0.03	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/24/2024	-0.02	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/23/2024	-0.03	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/28/2023	-0.03	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/26/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/25/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/24/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/23/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/11/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/10/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/30/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/24/2023	-0.2	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/23/2023	-0.19	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/15/2023	-0.19	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/5/2023	-0.19	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/4/2023	-0.2	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/3/2023	-0.2	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/2/2023	-0.19	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/1/2023	-0.16	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/17/2023	-0.16	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/16/2023	-0.15	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/7/2023	-0.15	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/6/2023	-0.15	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/24/2023	-0.3	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/23/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/22/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/21/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/20/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/4/2023	-0.3	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/3/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/2/2023	-0.31	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/6/2023	-0.15	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/5/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/4/2023	-0.15	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/26/2023	-0.19	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/25/2023	-0.2	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/8/2023	-0.2	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/19/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/25/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/25/2024	-0.19	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/24/2024	-0.2	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/23/2024	-0.2	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/22/2024	-0.19	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/21/2024	-0.19	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/20/2024	-0.19	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/16/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/15/2023	-0.15	(0)	(0)	(0)	-	-	-	-
*ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/23/2024	132.47	167	167	167	-	-	-	-
*ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/24/2024	142.66	180	180	180	-	-	-	-
*ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/25/2024	132.47	167	167	167	-	-	-	-
*BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/23/2024	115.57	146	146	146	-	-	-	-
*BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/24/2024	115.57	146	146	146	-	-	-	-
*BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/25/2024	115.57	146	146	146	-	-	-	-
*BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/23/2024	65.4	82	82	82	-	-	-	-
*BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/24/2024	70.85	89	89	89	-	-	-	-
*BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/25/2024	65.4	82	82	82	-	-	-	-
*BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/23/2024	94.08	119	119	119	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/19/2023	-0.19	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/18/2023	-0.19	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/17/2023	-0.2	(0)	(0)	(0)	-	-	-	-
*579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/21/2024	62.16	67	67	67	-	-	-	-
*912810FD5	TSY INFL IX N/B 04/28 3.625	3/21/2024	822.52	823	823	823	-	-	-	-
*912810FH6	TSY INFL IX N/B 04/29 3.875	3/21/2024	733.26	733	733	733	-	-	-	-
*912810FQ6	TSY INFL IX N/B 04/32 3.375	3/21/2024	200.1	200	200	200	-	-	-	-
*912810FS2	TSY INFL IX N/B 01/26 2	3/21/2024	806.22	806	806	806	-	-	-	-
*912810PS1	TSY INFL IX N/B 01/27 2.375	3/21/2024	440.37	440	440	440	-	-	-	-
*912810PV4	TSY INFL IX N/B 01/28 1.75	3/21/2024	658.08	658	658	658	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/16/2023	-0.2	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/3/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/2/2023	-0.14	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/13/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/12/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/11/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/10/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/9/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/8/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/7/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/6/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/31/2024	-0.03	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/16/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/15/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/14/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/13/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/12/2023	-0.25	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/9/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/8/2023	-0.25	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/7/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/6/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/18/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/17/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/23/2024	2.77	3	3	3	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/29/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/18/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/17/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/20/2023	-0.11	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/24/2024	0.02	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/25/2024	0.03	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/26/2024	0.03	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/27/2024	0.02	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/28/2024	0.03	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/29/2024	0.03	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/30/2024	0.02	0	0	0	-	-	-	-
*912810QF8	TSY INFL IX N/B 02/40 2.125	3/25/2024	462.68	463	463	463	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/26/2023	-0.25	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/25/2023	-0.25	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/15/2023	-0.24	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/20/2023	-0.03	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/19/2023	-0.03	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	12/18/2023	-0.03	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/10/2023	-0.06	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/9/2023	-0.05	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/8/2023	-0.05	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/7/2023	-0.05	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	11/6/2023	-0.05	(0)	(0)	(0)	-	-	-	-
*135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/9/2023	-0.15	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/30/2024	-0.02	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/29/2024	-0.03	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/22/2023	-0.03	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/21/2023	-0.03	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/20/2023	-0.03	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/19/2023	-0.03	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/15/2023	-0.1	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/14/2023	-0.09	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/23/2023	-0.13	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/10/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/9/2023	-0.12	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/26/2023	-0.07	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/25/2023	-0.06	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/24/2023	-0.06	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/23/2023	-0.06	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/22/2023	-0.07	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/21/2023	-0.06	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/20/2023	-0.06	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/4/2023	-0.23	(0)	(0)	(0)	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/3/2023	0.03	0	0	0	-	-	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/3/2023	594.85	714	713	740	(30)	57	-	-
*B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/25/2024	-0.06	(0)	(0)	(0)	-	-	-	-
*BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/24/2024	86.24	109	109	109	-	-	-	-
*912828V49	TSY INFL IX N/B 01/27 0.375	3/23/2024	1296.74	1,297	1,297	1,297	-	-	-	-
*912828V49	TSY INFL IX N/B 01/27 0.375	3/24/2024	1240.36	1,240	1,240	1,240	-	-	-	-
*912828V49	TSY INFL IX N/B 01/27 0.375	3/25/2024	1240.36	1,240	1,240	1,240	-	-	-	-
*912828WU0	TSY INFL IX N/B 07/24 0.125	3/23/2024	0.27	0	0	0	-	-	-	-
*912828WU0	TSY INFL IX N/B 07/24 0.125	3/24/2024	0.27	0	0	0	-	-	-	-
*912828WU0	TSY INFL IX N/B 07/24 0.125	3/25/2024	0.25	0	0	0	-	-	-	-
*912828XL9	TSY INFL IX N/B 07/25 0.375	3/23/2024	1375.88	1,376	1,376	1,376	-	-	-	-
*912828XL9	TSY INFL IX N/B 07/25 0.375	3/24/2024	1438.42	1,438	1,438	1,438	-	-	-	-
*912828XL9	TSY INFL IX N/B 07/25 0.375	3/25/2024	1438.42	1,438	1,438	1,438	-	-	-	-
*912828YL8	TSY INFL IX N/B 10/24 0.125	3/23/2024	1.27	1	1	1	-	-	-	-

'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/8/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/7/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/6/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	10/5/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/3/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/2/2023	-0.04	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/1/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/17/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/16/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/15/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/14/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/13/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/8/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/7/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/4/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/3/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/1/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/31/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/30/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/29/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/28/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/27/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/26/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/24/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/23/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/16/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/14/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/19/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/18/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/17/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/16/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/15/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/14/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/13/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/14/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/13/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/12/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/1/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/30/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/25/2024	94.08	119	119	119	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/23/2024	83.93	106	106	106	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/24/2024	83.93	106	106	106	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/25/2024	83.93	106	106	106	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/23/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/24/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/25/2024	50.4	64	64	64	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/4/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/3/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/19/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/16/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	5/7/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/4/2023	-0.16	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/3/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/1/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/31/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/13/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	3/12/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	2/21/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/25/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/24/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/23/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/22/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/21/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/20/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/11/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/10/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/9/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/8/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/22/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/12/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/11/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/13/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/12/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/11/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/31/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/30/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/29/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/28/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/27/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/26/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/23/2024	742.5	743	743	743	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/24/2024	742.5	743	743	743	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/25/2024	712.8	713	713	713	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/23/2024	692.16	692	692	692	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/5/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/4/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/3/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/2/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/1/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/31/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/30/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/22/2024	57.72	63	63	63	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/22/2024	847.45	847	847	847	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/22/2024	711.04	711	711	711	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/22/2024	200.1	200	200	200	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/22/2024	806.22	806	806	806	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/22/2024	424.06	424	424	424	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/22/2024	658.09	658	658	658	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/22/2024	379.5	380	380	380	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/22/2024	462.69	463	463	463	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/22/2024	181.92	198	198	198	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/22/2024	439.36	477	477	477	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/21/2024	-0.02	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/20/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/19/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/18/2024	-0.02	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/17/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/7/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/27/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/26/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/18/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/16/2024	-0.02	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/15/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/25/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/14/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/24/2024	2.78	3	3	3	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/25/2024	2.78	3	3	3	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/23/2024	282.08	305	305	305	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/24/2024	299.71	324	324	324	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/25/2024	282.08	305	305	305	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/23/2024	318.77	345	345	345	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/24/2024	338.69	366	366	366	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/25/2024	318.77	345	345	345	-	-	-	-	-
'ACI0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/23/2024	107.77	136	136	136	-	-	-	-	-
'ACI0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/24/2024	99.48	125	125	125	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/1/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/24/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/23/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/22/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/21/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/20/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/19/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/18/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/17/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/17/2023	-0.47	(1)	(1)	(1)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/16/2023	-0.46	(1)	(1)	(1)	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/22/2024	65.28	83	83	83	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/22/2024	82.56	90	90	90	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/22/2024	119.21	151	151	151	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/22/2024	155.04	196	196	196	-	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/22/2024	93.48	118	118	118	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/22/2024	111.52	141	141	141	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/22/2024	109.4	139	139	139	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/22/2024	712.8	713	713	713	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/22/2024	692.16	692	692	692	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/22/2024	745.92	746	746	746	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/22/2024	616.59	617	617	617	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/14/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/13/2024	-0.02	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/12/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/11/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/7/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/6/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/5/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/4/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/3/2023	-0.04	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/2/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/1/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/6/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/5/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/4/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/3/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/2/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/1/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/31/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/10/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/9/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/15/2024	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/14/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/23/2024	71.73	90	90	90	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/24/2024	63.76	80	80	80	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/25/2024	71.73	90	90	90	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/22/2023	-0.46	(1)	(1)	(1)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/21/2023	-0.47	(1)	(1)	(1)	-	-	-	-	-
'B855FQI84	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/20/2023	-0.46	(1)	(1)	(1)	-	-	-	-	-
'BMW13HI85	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/23/2024	100.5	109	109	109	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/24/2024	1.26	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/25/2024	1.27	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/23/2024	966.84	967	967	967	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/24/2024	922.89	923	923	923	-	-	-	-	-
'B1TX1HI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/22/2024	285.48	310	310	310	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/22/2024	t56	198	198	198	-	-	-	-	-
'B2P1QI80	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/22/2024	85.28	93	93	93	-	-	-	-	-

'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/22/2024	295	320	320	320	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/22/2024	124.16	157	157	157	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/22/2024	147.45	187	187	187	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/22/2024	138.75	176	176	176	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/22/2024	137.7	174	174	174	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/22/2024	136.8	173	173	173	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/22/2024	130.76	166	166	166	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/22/2024	2.78	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/22/2024	282.08	306	306	306	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/30/2023	-0.1	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/25/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/23/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/8/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/7/2023	-0.14	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/6/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/5/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/4/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/11/2023	-0.31	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/10/2023	-0.31	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/9/2023	-0.3	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/13/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/12/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/11/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/8/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/7/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/6/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/5/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/10/2023	-0.27	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/9/2023	-0.27	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/8/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/7/2023	-0.27	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/29/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/28/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/27/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/26/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/24/2024	110.55	120	120	120	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/24/2024	732.6	733	733	733	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/25/2024	732.6	733	733	733	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/23/2024	1044.54	1,045	1,045	1,045	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/24/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/25/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	3/23/2024	975.04	975	975	975	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/22/2024	114.8	145	145	145	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/22/2024	142.66	181	181	181	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS 03/52 0.25	3/22/2024	118.02	150	150	150	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/22/2024	138.58	176	176	176	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/22/2024	4.06	4	4	4	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/22/2024	595.92	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/22/2024	642.85	643	643	643	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/22/2024	518.63	519	519	519	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/22/2024	499.84	500	500	500	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/22/2024	411.73	412	412	412	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/22/2024	404.67	405	405	405	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/25/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/24/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/23/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/22/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/21/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/15/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/14/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/26/2024	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/25/2024	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/12/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/11/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/11/2023	-0.62	(1)	(1)	(1)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/10/2023	-0.61	(1)	(1)	(1)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/9/2023	-0.62	(1)	(1)	(1)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/8/2023	-0.61	(1)	(1)	(1)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/7/2023	-0.62	(1)	(1)	(1)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/6/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/7/2024	0.02	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/8/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/9/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/10/2024	0.02	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/11/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/12/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/15/2023	-0.46	(1)	(1)	(1)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/14/2023	-0.46	(1)	(1)	(1)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/27/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/26/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/25/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/24/2023	-0.02	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/23/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/10/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/9/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/8/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/6/2023	-0.09	(0)	(0)	(0)	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/22/2024	502.95	503	503	503	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/22/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/22/2024	446.57	485	485	485	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/22/2024	318.76	346	346	346	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/22/2024	99.48	126	126	126	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/22/2024	177.14	192	192	192	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/22/2024	233.53	254	254	254	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/22/2024	445.93	446	446	446	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/22/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/22/2024	226.1	226	226	226	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/22/2024	723	723	723	723	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/10/2023	-0.1	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/9/2023	-0.1	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/8/2023	-0.1	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/7/2023	-0.1	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/1/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/2/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/3/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/4/2024	0.02	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/5/2024	0.03	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/28/2024	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/27/2024	-0.02	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/18/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/13/2024	0.02	0	0	0	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/13/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/12/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/11/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/10/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/9/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/8/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/7/2023	-0.05	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/6/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/5/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/25/2024	99.48	125	125	125	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/23/2024	177.14	192	192	192	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/25/2024	966.83	967	967	967	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/23/2024	541.2	541	541	541	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/24/2024	568.26	568	568	568	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/25/2024	568.26	568	568	568	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/23/2024	958.23	958	958	958	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/24/2024	958.23	958	958	958	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/25/2024	958.23	958	958	958	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/23/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/19/2023	-0.07	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/18/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/17/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/22/2024	268.8	292	292	292	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/22/2024	248.7	270	270	270	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/22/2024	198.75	216	216	216	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/22/2024	253.6	275	275	275	-	-	-	-
'ACI1655C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/22/2024	390.24	424	424	424	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/22/2024	38.3	42	42	42	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/22/2024	64.4	70	70	70	-	-	-	-
'ACI2W4KP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/22/2024	117.75	128	128	128	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/22/2024	135	147	147	147	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/22/2024	115.57	146	146	146	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/22/2024	65.4	83	83	83	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/22/2024	965.58	966	966	966	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/17/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/16/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/15/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/14/2023	-0.03	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/13/2023	-0.04	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/13/2023	-0.1	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/12/2023	-0.1	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/11/2023	-0.1	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/19/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/18/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/17/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/24/2024	177.13	192	192	192	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/25/2024	177.14	192	192	192	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/23/2024	233.53	253	253	253	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/24/2024	233.53	253	253	253	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/25/2024	233.53	253	253	253	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/23/2024	106.6	134	134	134	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/24/2024	114.8	145	145	145	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/25/2024	114.8	145	145	145	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	3/25/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/23/2024	1104.69	1,105	1,105	1,105	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/24/2024	1056.66	1,057	1,057	1,057	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/25/2024	1104.69	1,105	1,105	1,105	-	-	-	-
'9128CEJ6	TSY INFL IX N/B 04/27 0.125	3/16/2024	936.51	937	937	937	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/18/2024	2.78	3	3	3	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/16/2024	282.08	307	307	307	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/17/2024	282.08	307	307	307	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/17/2024	115.57	147	147	147	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/18/2024	106.68	136	136	136	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/16/2024	70.85	90	90	90	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/17/2024	65.4	83	83	83	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/18/2024	70.85	90	90	90	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/16/2024	86.24	110	110	110	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/17/2024	94.08	120	120	120	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/18/2024	86.24	110	110	110	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/22/2024	890.78	891	891	891	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/22/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/22/2024	756.2	756	756	756	-	-	-	-

'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/22/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/22/2024	936.51	937	937	937	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/22/2024	1238.22	1,238	1,238	1,238	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/22/2024	774.06	774	774	774	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/22/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/22/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/22/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/22/2024	1011.5	1,012	1,012	1,012	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/16/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/10/2024	-0.02	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/9/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/8/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/7/2024	-0.02	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/6/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/5/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/4/2024	-0.02	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/3/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/2/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/1/2024	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/24/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/11/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/10/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/15/2023	-0.11	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/21/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/20/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/19/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/19/2024	0.03	0	0	0	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/20/2024	0.03	0	0	0	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/21/2024	0.02	0	0	0	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/22/2024	0.03	0	0	0	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/23/2024	0.03	0	0	0	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	8/12/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/31/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/30/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/12/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	7/2/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/26/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/25/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/13/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	6/12/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/13/2023	-0.16	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/12/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	4/11/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/22/2024	86.24	109	109	109	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS 03/39 0.125	3/22/2024	83.93	106	106	106	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/22/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/22/2024	71.73	91	91	91	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/22/2024	110.55	120	120	120	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/22/2024	29.2	37	37	37	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/22/2024	122.72	133	133	133	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/22/2024	95.7	121	121	121	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/22/2024	75.57	96	96	96	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/22/2024	85.7	93	93	93	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/22/2024	106.18	135	135	135	-	-	-	-	-
'BW4Q2TII2	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/22/2024	1.43	2	2	2	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/15/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/29/2023	-0.3	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/6/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/5/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/31/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/30/2023	-0.04	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/29/2023	-0.03	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/29/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/28/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/27/2023	-0.1	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/26/2023	-0.09	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/5/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/4/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/3/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/2/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/25/2024	149.24	188	188	188	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/23/2024	4.07	4	4	4	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/24/2024	4.31	5	5	5	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/25/2024	4.06	4	4	4	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/23/2024	193.29	209	209	209	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/24/2024	181.92	197	197	197	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/25/2024	100.5	109	109	109	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/23/2024	32.12	40	40	40	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/26/2024	93.48	118	118	118	-	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/26/2024	111.52	141	141	141	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/26/2024	116.69	148	148	148	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/26/2024	106.19	134	134	134	-	-	-	-	-
'B1TXYHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/26/2024	285.48	309	309	309	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/26/2024	165.75	210	210	210	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/26/2024	91.84	100	100	100	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/26/2024	295	320	320	320	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/26/2024	124.16	157	157	157	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/26/2024	137.62	174	174	174	-	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/26/2024	138.75	175	175	175	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/26/2024	137.7	174	174	174	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/8/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/7/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/6/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/5/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/4/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/3/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/29/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/28/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/27/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/22/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/21/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/25/2024	396.72	397	397	397	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/23/2024	239.4	239	239	239	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/24/2024	239.4	239	239	239	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/25/2024	226.1	226	226	226	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/23/2024	759.15	759	759	759	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/24/2024	759.15	759	759	759	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/25/2024	759.15	759	759	759	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/14/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/13/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'BYVP4K09	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/25/2024	65.28	82	82	82	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/23/2024	82.56	89	89	89	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/24/2024	29.2	37	37	37	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/25/2024	32.12	40	40	40	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/23/2024	130.39	141	141	141	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/24/2024	280.25	303	303	303	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/25/2024	295	319	319	319	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/23/2024	116.4	147	147	147	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/25/2024	365.85	396	396	396	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/23/2024	34.47	37	37	37	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/24/2024	38.3	41	41	41	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/25/2024	38.3	41	41	41	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/23/2024	64.4	70	70	70	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/24/2024	64.4	70	70	70	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/25/2024	64.4	70	70	70	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/26/2024	136.8	173	173	173	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/26/2024	130.76	165	165	165	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/26/2024	237.75	258	258	258	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/26/2024	390.24	423	423	423	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/26/2024	34.47	37	37	37	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/26/2024	64.4	70	70	70	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/26/2024	117.75	128	128	128	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/26/2024	135	146	146	146	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/26/2024	115.57	146	146	146	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/26/2024	70.85	90	90	90	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/26/2024	86.24	109	109	109	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/26/2024	76.3	96	96	96	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/20/2023	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/31/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/30/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/29/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/28/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/27/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/9/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/3/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/2/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/4/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/3/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/24/2024	82.56	89	89	89	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/25/2024	82.56	89	89	89	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/23/2024	110.04	139	139	139	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/24/2024	119.21	150	150	150	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/25/2024	110.04	139	139	139	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/23/2024	142.12	179	179	179	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/24/2024	155.04	195	195	195	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/25/2024	142.12	179	179	179	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/23/2024	85.69	108	108	108	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/23/2024	919.6	920	920	920	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/24/2024	965.58	966	966	966	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/25/2024	965.58	966	966	966	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/23/2024	117.75	127	127	127	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/24/2024	117.75	127	127	127	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/25/2024	117.75	127	127	127	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/1/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/29/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/21/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/20/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/19/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/30/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/29/2023	-0.11	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/28/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/27/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/26/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/26/2024	71.73	91	91	91	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/26/2024	110.55	120	120	120	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/26/2024	29.2	37	37	37	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/26/2024	122.72	133	133	133	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/26/2024	95.7	121	121	121	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/26/2024	642.85	643	643	643	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/26/2024	542.2	542	542	542	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/26/2024	499.84	500	500	500	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/26/2024	393.01	393	393	393	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/27/2024	2.78	3	3	3	-	-	-	-	-

'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/27/2024	138.58	175	175	175	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/2/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/1/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/30/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/29/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/28/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/27/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/26/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/25/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/1/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/19/2023	-0.3	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/18/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/23/2024	848.36	848	848	848	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/24/2024	890.78	891	891	891	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/25/2024	848.36	848	848	848	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/23/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/24/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/25/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/12/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/22/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/18/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/24/2024	93.48	118	118	118	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/25/2024	93.48	118	118	118	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/24/2024	124.16	156	156	156	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/25/2024	116.4	147	147	147	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/23/2024	147.45	186	186	186	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/24/2024	147.45	186	186	186	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/25/2024	147.45	186	186	186	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/23/2024	138.75	175	175	175	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/24/2024	138.75	175	175	175	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/25/2024	138.75	175	175	175	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/23/2024	137.7	174	174	174	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/5/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/23/2024	135	146	146	146	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/24/2024	135	146	146	146	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/27/2024	440.37	440	440	440	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/27/2024	658.09	658	658	658	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/27/2024	379.5	380	380	380	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/27/2024	462.68	463	463	463	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/27/2024	445.93	446	446	446	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/27/2024	396.72	397	397	397	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/27/2024	226.1	226	226	226	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/27/2024	723	723	723	723	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/27/2024	919.6	920	920	920	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/27/2024	848.36	848	848	848	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/27/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/17/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/16/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/15/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/14/2023	-0.3	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/13/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/12/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/8/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/19/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/18/2023	-0.14	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/17/2023	-0.15	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/29/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/23/2024	111.52	141	141	141	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/24/2024	111.52	141	141	141	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/25/2024	104.96	132	132	132	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/23/2024	116.7	147	147	147	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/24/2024	116.7	147	147	147	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/25/2024	116.7	147	147	147	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/25/2024	136.8	172	172	172	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/23/2024	130.76	165	165	165	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/24/2024	130.76	165	165	165	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/25/2024	121.42	153	153	153	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/24/2024	692.16	692	692	692	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/25/2024	135	146	146	146	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/24/2024	745.92	746	746	746	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/25/2024	714.84	715	715	715	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/23/2024	616.6	617	617	617	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/24/2024	616.59	617	617	617	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/25/2024	616.59	617	617	617	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/23/2024	595.91	596	596	596	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/24/2024	137.7	174	174	174	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/25/2024	146.88	185	185	185	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/23/2024	136.8	172	172	172	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/24/2024	136.8	172	172	172	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/27/2024	796	796	796	796	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/27/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/27/2024	936.51	937	937	937	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/27/2024	1238.22	1,238	1,238	1,238	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/27/2024	774.06	774	774	774	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/27/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/27/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/27/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/27/2024	1011.5	1,012	1,012	1,012	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/27/2024	404.67	405	405	405	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/27/2024	479	479	479	479	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/28/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/20/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/19/2023	-0.22	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/18/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/17/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/5/2023	-0.23	(0)	(0)	(0)	-	-	-	-	-
'91281GFQ6	TSY INFL IX N/B 04/32 3.375	3/25/2024	200.1	200	200	200	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/23/2024	806.22	806	806	806	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/24/2024	806.22	806	806	806	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/25/2024	806.22	806	806	806	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/16/2024	0.02	0	0	0	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/25/2024	663.32	663	663	663	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/23/2024	714.84	715	715	715	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/23/2024	796	796	796	796	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/24/2024	796	796	796	796	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/25/2024	796	796	796	796	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/23/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/24/2024	1392.2	1,392	1,392	1,392	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/26/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/23/2024	301.34	326	326	326	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/24/2024	285.48	309	309	309	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/25/2024	301.34	326	326	326	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/23/2024	0.54	1	1	1	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/24/2024	0.56	1	1	1	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/25/2024	0.54	1	1	1	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	3/23/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	3/24/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	3/25/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/4/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/3/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/2/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/1/2023	-0.45	(1)	(1)	(1)	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/24/2024	122.72	133	133	133	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/27/2024	65.4	83	83	83	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/27/2024	94.08	119	119	119	-	-	-	-	-
'BLH3828	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/27/2024	83.93	106	106	106	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/27/2024	44.8	57	57	57	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/27/2024	63.76	81	81	81	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/27/2024	100.5	109	109	109	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/27/2024	32.12	41	41	41	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/27/2024	122.72	133	133	133	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/27/2024	95.7	121	121	121	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/27/2024	282.08	305	305	305	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/27/2024	318.77	345	345	345	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/27/2024	99.48	126	126	126	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/17/2024	0.03	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/18/2024	0.02	0	0	0	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/7/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/6/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/5/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/4/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/3/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/2/2023	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/1/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/31/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/30/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/29/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/23/2024	165.75	209	209	209	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/24/2024	165.75	209	209	209	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/25/2024	156	197	197	197	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/23/2024	91.84	99	99	99	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/24/2024	91.84	99	99	99	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/25/2024	85.28	92	92	92	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/23/2024	295	319	319	319	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/25/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/23/2024	936.51	937	937	937	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/24/2024	936.51	937	937	937	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/25/2024	936.51	937	937	937	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/23/2024	1307.01	1,307	1,307	1,307	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/25/2024	122.72	133	133	133	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/23/2024	95.7	121	121	121	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/24/2024	95.7	121	121	121	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/25/2024	95.7	121	121	121	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/23/2024	75.57	95	95	95	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/24/2024	75.57	95	95	95	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/25/2024	75.57	95	95	95	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/26/2023	-0.11	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/25/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/28/2023	-0.47	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/28/2023	-0.46	(1)	(1)	(1)	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/28/2023	-0.47	(1)	(1)	(1)	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/27/2024	116.7	147	147	147	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/27/2024	499.84	500	500	500	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/27/2024	411.73	412	412	412	-	-	-	-	-
'AC11VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/27/2024	198.75	215	215	215	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/27/2024	712.8	713	713	713	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/27/2024	692.16	692	692	692	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/27/2024	714.84	715	715	715	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/27/2024	616.59	617	617	617	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/27/2024	570	570	570	570	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/27/2024	614.9	615	615	615	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/27/2024	518.63	519	519	519	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/20/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-

'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/14/2024	-0.96	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/13/2024	-0.1	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/12/2024	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/11/2024	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/10/2024	-0.1	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/9/2024	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/8/2024	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/7/2024	-0.1	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	3/6/2024	-0.1	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/26/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/24/2024	1307.01	1,307	1,307	1,307	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/25/2024	1238.22	1,238	1,238	1,238	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/23/2024	733.32	733	733	733	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/24/2024	733.32	733	733	733	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/25/2024	733.32	733	733	733	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/23/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/24/2024	1144.8	1,145	1,145	1,145	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/11/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/10/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/28/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/22/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/27/2023	-0.45	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/26/2023	-0.47	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/25/2023	-0.46	(1)	(1)	(1)	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/23/2024	94.27	102	102	102	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/24/2024	85.7	93	93	93	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/25/2024	94.27	102	102	102	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/23/2024	98.02	124	124	124	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/24/2024	106.19	134	134	134	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/25/2024	98.01	124	124	124	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/23/2024	1.43	2	2	2	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/24/2024	1.43	2	2	2	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/25/2024	1.43	2	2	2	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/27/2024	1.23	-	-	-	-	-	-	-
'AC810FFY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/27/2024	114.8	145	145	145	-	-	-	-
'AC816BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/27/2024	142.66	180	180	180	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/28/2024	848.36	848	848	848	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/28/2024	890.78	891	891	891	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/28/2024	890.78	891	891	891	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/28/2024	1285.62	1,286	1,286	1,286	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/28/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/28/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/28/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/28/2024	137.7	174	174	174	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/25/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/24/2023	-0.13	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/23/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/22/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/14/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/13/2024	-0.2	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/12/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/11/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/10/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/9/2024	-0.2	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/8/2024	-0.2	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/21/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/20/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/19/2024	-0.06	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/18/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/17/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/16/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/6/2023	-0.07	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/5/2023	-0.06	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/27/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/26/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/25/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/23/2024	117.36	148	148	148	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/24/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/23/2023	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/22/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/21/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/13/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/12/2023	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/13/2023	-0.46	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/12/2023	-0.47	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/11/2023	-0.45	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/10/2023	-0.47	(1)	(1)	(1)	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/27/2024	439.36	476	476	476	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/27/2024	75.57	95	95	95	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/27/2024	94.27	102	102	102	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/27/2024	106.18	134	134	134	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/27/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/27/2024	117.36	148	148	148	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/27/2024	65.28	82	82	82	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/27/2024	87.72	95	95	95	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/27/2024	110.04	139	139	139	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/27/2024	155.04	196	196	196	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/27/2024	85.69	108	108	108	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/27/2024	111.52	141	141	141	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/11/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/10/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/9/2023	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/8/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/7/2023	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/6/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/5/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/4/2023	-0.11	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/19/2024	-0.2	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/18/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/23/2024	62.16	67	67	67	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/24/2024	62.16	67	67	67	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/24/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/23/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/22/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/21/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/18/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/17/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/16/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/9/2023	-0.25	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/7/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/6/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/5/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/9/2023	-0.46	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/8/2023	-0.46	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/7/2023	-0.46	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/6/2023	-0.46	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/5/2023	-0.47	(1)	(1)	(1)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/4/2023	-0.23	(0)	(0)	(0)	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/26/2024	62.16	67	67	67	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/26/2024	822.53	823	823	823	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/26/2024	711.04	711	711	711	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/26/2024	206.77	207	207	207	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/26/2024	836.08	836	836	836	-	-	-	-
'AC204ZB88	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/27/2024	4.31	5	5	5	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/27/2024	181.92	197	197	197	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/27/2024	301.34	326	326	326	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/27/2024	156	197	197	197	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/27/2024	91.84	99	99	99	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/27/2024	258.74	259	259	259	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/27/2024	1455.9	1,456	1,456	1,456	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/27/2024	1104.69	1,105	1,105	1,105	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/27/2024	1240.36	1,240	1,240	1,240	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/27/2024	0.27	0	0	0	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	3/27/2024	1375.88	1,376	1,376	1,376	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/25/2024	57.72	62	62	62	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/3/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/2/2023	-0.12	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/1/2023	-0.27	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/31/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/30/2023	-0.26	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/29/2023	-0.28	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/27/2023	-0.01	(0)	(0)	-	0	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/27/2023	-0.27	(0)	(0)	(0)	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/24/2024	595.92	596	596	596	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/4/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/3/2024	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/10/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/9/2024	-0.05	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/30/2023	-0.19	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/29/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/28/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/9/2023	-0.2	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/30/2023	-0.29	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/29/2023	-0.29	(0)	(0)	(0)	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/28/2023	-0.29	(0)	(0)	(0)	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/26/2024	424.06	424	424	424	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/26/2024	658.08	658	658	658	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/26/2024	379.5	380	380	380	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/26/2024	462.68	463	463	463	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/26/2024	742.5	743	743	743	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/26/2024	692.16	692	692	692	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/26/2024	745.92	746	746	746	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/26/2024	643.4	643	643	643	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/26/2024	595.92	596	596	596	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/26/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/26/2024	502.95	503	503	503	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/27/2024	1.27	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/27/2024	966.83	967	967	967	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/27/2024	568.26	568	568	568	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/27/2024	958.23	958	958	958	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/27/2024	1123.71	1,124	1,124	1,124	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	3/27/2024	975.04	975	975	975	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/27/2024	295	319	319	319	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/27/2024	124.16	157	157	157	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/27/2024	147.45	186	186	186	-	-	-	-
'B3LZ8F9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/27/2024	138.75	175	175	175	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/27/2024	137.7	174	174	174	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/25/2024	595.91	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/23/2024	642.85	643	643	643	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/24/2024	614.9	615	615	615	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/25/2024	642.85	643	643	643	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/23/2024	542.2	542	542	542	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/24/2024	518.63	519	519	519	-	-	-	-

'912810RW0	TSY INFL IX N/B 02/47 0.875	3/25/2024	518.63	519	519	519	-	-	-	-	-
'8B5SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/16/2023	-0.07	(0)	(0)	(0)	-	-	-	-	-
'8B5SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/15/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'8B5SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/14/2023	-0.07	(0)	(0)	(0)	-	-	-	-	-
'8B5SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/13/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'8B5SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/27/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'8B5SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/26/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'8B5SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/25/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/25/2024	181.92	197	197	197	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/23/2024	439.36	475	475	475	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/24/2024	439.36	475	475	475	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/25/2024	466.82	505	505	505	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/23/2024	286.72	310	310	310	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/24/2024	268.8	291	291	291	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/25/2024	268.8	291	291	291	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/25/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/23/2024	732.6	733	733	733	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/26/2024	469.4	469	469	469	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/26/2024	418.76	419	419	419	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/26/2024	239.4	239	239	239	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/26/2024	759.15	759	759	759	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/26/2024	965.58	966	966	966	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/26/2024	890.78	891	891	891	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	3/26/2024	1224.4	1,224	1,224	1,224	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/26/2024	756.2	756	756	756	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/26/2024	1392.2	1,392	1,392	1,392	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/26/2024	936.51	937	937	937	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/26/2024	1307.01	1,307	1,307	1,307	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/27/2024	136.8	173	173	173	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/27/2024	130.76	165	165	165	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/27/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/27/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	3/27/2024	0.57	1	1	1	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/27/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/27/2024	472.83	512	512	512	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/27/2024	109.59	138	138	138	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/27/2024	188.21	204	204	204	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/27/2024	233.53	253	253	253	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/27/2024	268.8	291	291	291	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/27/2024	248.7	269	269	269	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/12/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/11/2023	-0.07	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/10/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/9/2023	-0.07	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/8/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/7/2023	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/26/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/25/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/24/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/23/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/22/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/23/2024	472.83	511	511	511	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/8/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/7/2023	-0.25	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/23/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/22/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/5/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/4/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/3/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/2/2023	-0.24	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/1/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/31/2023	-0.11	(0)	(0)	(0)	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/26/2024	733.32	733	733	733	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/26/2024	1144.8	1,145	1,145	1,145	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/26/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/26/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/26/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/26/2024	273.96	274	274	274	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/26/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	3/26/2024	1056.66	1,057	1,057	1,057	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/26/2024	1296.74	1,297	1,297	1,297	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/26/2024	0.27	0	0	0	-	-	-	-	-
'91282BKL9	TSY INFL IX N/B 07/25 0.375	3/26/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/27/2024	253.6	275	275	275	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/27/2024	365.85	396	396	396	-	-	-	-	-
'ACI2GMXV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/27/2024	38.3	41	41	41	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/27/2024	64.4	70	70	70	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/27/2024	117.75	128	128	128	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/27/2024	135	146	146	146	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/27/2024	115.57	146	146	146	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/27/2024	62.16	67	67	67	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/27/2024	822.52	823	823	823	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/27/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/27/2024	200.1	200	200	200	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/27/2024	806.22	806	806	806	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/21/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/20/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/24/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/23/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/17/2024	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/16/2024	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	2/15/2024	-0.19	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/29/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/28/2024	-0.06	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/27/2024	-0.05	(0)	(0)	(0)	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/23/2024	499.84	500	500	500	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/17/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/16/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/15/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/14/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/13/2023	-0.61	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/12/2023	-0.62	(1)	(1)	(1)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/24/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/23/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/22/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/21/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/20/2023	-0.28	(0)	(0)	(0)	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/26/2024	1.26	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/26/2024	922.89	923	923	923	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/26/2024	568.26	568	568	568	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/26/2024	958.23	958	958	958	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	3/26/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	3/26/2024	975.04	975	975	975	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/26/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/26/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'91282B6N5	TSY INFL IX N/B 04/24 0.5	3/26/2024	0.54	1	1	1	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/26/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/26/2024	446.56	484	484	484	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/16/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/24/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/21/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/20/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/19/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/18/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/17/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/16/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/23/2024	822.53	823	823	823	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/24/2024	822.52	823	823	823	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/25/2024	847.45	847	847	847	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/24/2024	499.84	500	500	500	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/25/2024	477.12	477	477	477	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/23/2024	393.01	393	393	393	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/24/2024	411.73	412	412	412	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	3/25/2024	393.02	393	393	393	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/23/2024	404.67	405	405	405	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/24/2024	404.67	405	405	405	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/25/2024	385.4	385	385	385	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/23/2024	479	479	479	479	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/24/2024	502.95	503	503	503	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/25/2024	502.95	503	503	503	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/19/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/18/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/8/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/7/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	5/6/2023	-0.29	(0)	(0)	(0)	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/23/2024	265.28	287	287	287	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/24/2024	248.7	269	269	269	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/25/2024	248.7	269	269	269	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/23/2024	198.75	215	215	215	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/24/2024	212	229	229	229	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/25/2024	198.75	215	215	215	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/23/2024	253.6	274	274	274	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/26/2024	2.53	3	3	3	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/26/2024	299.71	325	325	325	-	-	-	-	-
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/26/2024	318.77	345	345	345	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/26/2024	107.77	136	136	136	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/26/2024	177.14	192	192	192	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/26/2024	233.53	253	253	253	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/26/2024	106.6	135	135	135	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/26/2024	142.66	180	180	180	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/26/2024	109.59	139	139	139	-	-	-	-	-
'ACI028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/26/2024	138.58	175	175	175	-	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/26/2024	4.07	4	4	4	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/26/2024	181.92	197	197	197	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/23/2024	733.26	733	733	733	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/24/2024	733.26	733	733	733	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/25/2024	733.26	733	733	733	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/23/2024	206.77	207	207	207	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/24/2024	200.1	200	200	200	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/23/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	3/24/2024	1392.6	1,393	1,393	1,393	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/23/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/24/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	3/25/2024	1058.2	1,058	1,058	1,058	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/19/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	12/4/2023	-0.07	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/15/2023	-0.2	(0)	(0)	(0)	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/24/2024	127.14	160	160	160	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/25/2024	117.36	148	148	148	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/23/2024	65.28	82	82	82	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/24/2024	65.28	82	82	82	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/23/2024	469.4	469	469	469	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/24/2024	445.93	446	446	446	-	-	-	-	-

'912810TE8	TSY INFL IX N/B 02/52 0.125	3/25/2024	445.93	446	446	446	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/23/2024	396.72	397	397	397	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/24/2024	396.72	397	397	397	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/24/2024	253.6	274	274	274	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/25/2024	253.6	274	274	274	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/23/2024	365.85	396	396	396	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/24/2024	390.24	422	422	422	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/24/2024	446.56	483	483	483	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/25/2024	446.57	483	483	483	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/23/2024	109.59	138	138	138	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/24/2024	109.59	138	138	138	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/25/2024	118.02	149	149	149	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/23/2024	138.58	175	175	175	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/24/2024	138.58	175	175	175	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/6/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/26/2024	439.36	476	476	476	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/26/2024	286.72	311	311	311	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/26/2024	265.28	288	288	288	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/26/2024	212	230	230	230	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/26/2024	75.57	96	96	96	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/26/2024	85.7	93	93	93	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/26/2024	1.3	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/26/2024	127.14	161	161	161	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/26/2024	70.72	89	89	89	-	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/26/2024	82.56	89	89	89	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/26/2024	119.21	151	151	151	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/26/2024	155.04	196	196	196	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/28/2023	-1.28	(2)	(2)	(2)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/6/2023	-0.27	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	7/5/2023	-0.26	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	6/7/2023	-0.31	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/15/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/14/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/13/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/12/2023	-0.12	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/11/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/10/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	10/9/2023	-0.13	(0)	(0)	(0)	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/28/2024	1.27	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/28/2024	922.89	923	923	923	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/28/2024	966.83	967	967	967	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/28/2024	922.89	923	923	923	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	3/28/2024	966.83	967	967	967	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/28/2024	568.26	568	568	568	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/28/2024	568.26	568	568	568	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/28/2024	541.2	541	541	541	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	3/28/2024	568.26	568	568	568	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/28/2024	958.23	958	958	958	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	3/28/2024	958.23	958	958	958	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/2/2024	274.24	295	295	295	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/2/2024	318.56	400	400	400	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/2/2024	4.29	5	5	5	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/2/2024	381.42	479	479	479	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/2/2024	206.72	260	260	260	-	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/2/2024	129	139	139	139	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/2/2024	357.63	449	449	449	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/2/2024	452.2	568	568	568	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/2/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/2/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/2/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/2/2024	855.54	856	856	856	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/28/2024	146.88	186	186	186	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/28/2024	137.7	174	174	174	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/28/2024	136.8	173	173	173	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/28/2024	145.92	184	184	184	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/28/2024	136.8	173	173	173	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	3/28/2024	136.8	173	173	173	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/28/2024	130.76	165	165	165	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/28/2024	130.76	165	165	165	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/28/2024	796	796	796	796	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/28/2024	796	796	796	796	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/28/2024	756.2	756	756	756	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/28/2024	65.4	83	83	83	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/28/2024	70.85	89	89	89	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/28/2024	86.24	109	109	109	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/28/2024	94.08	119	119	119	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/28/2024	86.24	109	109	109	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	3/28/2024	94.08	119	119	119	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/28/2024	83.93	106	106	106	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/28/2024	83.93	106	106	106	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/28/2024	83.93	106	106	106	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	3/28/2024	83.93	106	106	106	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/28/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/28/2024	50.4	64	64	64	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/28/2024	958.23	958	958	958	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/28/2024	439.36	475	475	475	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/28/2024	439.36	475	475	475	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/28/2024	439.36	475	475	475	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/28/2024	268.8	291	291	291	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/28/2024	286.72	310	310	310	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/28/2024	268.8	291	291	291	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	3/28/2024	268.8	291	291	291	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/28/2024	265.28	287	287	287	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/28/2024	248.7	269	269	269	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/28/2024	248.7	269	269	269	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	3/28/2024	265.28	287	287	287	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/2/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/2/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/2/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/2/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/2/2024	304.4	304	304	304	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/2/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/2/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/2/2024	1465.88	1,466	1,466	1,466	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	4/2/2024	0.31	0	0	0	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/2/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/2/2024	1.51	2	2	2	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	3/28/2024	796	796	796	796	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/28/2024	1392.2	1,392	1,392	1,392	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/28/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/28/2024	1392.2	1,392	1,392	1,392	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	3/28/2024	1322.59	1,323	1,323	1,323	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/28/2024	2.78	3	3	3	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/28/2024	2.78	3	3	3	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/28/2024	2.78	3	3	3	-	-	-	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/28/2024	2.78	3	3	3	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/28/2024	632.77	633	633	633	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/28/2024	658.08	658	658	658	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/28/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	3/28/2024	50.4	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/28/2024	71.73	91	91	91	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/28/2024	71.73	91	91	91	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/28/2024	63.76	81	81	81	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	3/28/2024	71.73	91	91	91	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/28/2024	110.55	120	120	120	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/28/2024	110.55	120	120	120	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/28/2024	100.5	109	109	109	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	3/28/2024	110.55	120	120	120	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/28/2024	29.2	37	37	37	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/28/2024	32.12	41	41	41	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	3/28/2024	1003.86	1,004	1,004	1,004	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/28/2024	1070.2	1,070	1,070	1,070	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/28/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/28/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	3/28/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	3/28/2024	975.04	975	975	975	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	3/28/2024	975.04	975	975	975	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	3/28/2024	975.04	975	975	975	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	3/28/2024	975.04	975	975	975	-	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	3/28/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	3/28/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/2/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/2/2024	676.5	677	677	677	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/2/2024	1095.12	1,095	1,095	1,095	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/2/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/2/2024	458.38	493	493	493	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/2/2024	498.08	535	535	535	-	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/2/2024	315.02	396	396	396	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/2/2024	355.6	447	447	447	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/2/2024	207.1	260	260	260	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/2/2024	274.4	345	345	345	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/2/2024	1867365.6	1,826,302	1,826,302	1,826,302	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/28/2024	658.09	658	658	658	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	3/28/2024	658.08	658	658	658	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/28/2024	379.5	380	380	380	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/28/2024	379.5	380	380	380	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/28/2024	142.66	180	180	180	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/28/2024	118.02	149	149	149	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/28/2024	109.59	138	138	138	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/28/2024	109.59	138	138	138	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	3/28/2024	118.02	149	149	149	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/28/2024	149.24	188	188	188	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/28/2024	138.58	175	175	175	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/28/2024	29.2	37	37	37	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	3/28/2024	32.12	41	41	41	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/28/2024	122.72	133	133	133	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/28/2024	142.12	179	179	179	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/28/2024	122.72	133	133	133	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/28/2024	130.39	141	141	141	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/28/2024	122.72	133	133	133	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/28/2024	95.7	121	121	121	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/28/2024	95.7	121	121	121	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/28/2024	95.7	121	121	121	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	3/28/2024	95.7	121	121	121	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/28/2024	75.57	95	95	95	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	3/28/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/28/2024	212	229	229	229	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/28/2024	198.75	215	215	215	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/28/2024	198.75	215	215	215	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	3/28/2024	212	229	229	229	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/28/2024	253.6	274	274	274	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/28/2024	253.6	274	274	274	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/28/2024	253.6	274	274	274	-	-	-	-	-

'9128283R9	TSY INFL IX N/B 01/28 0.5	3/28/2024	1136.3	1,136	1,136	1,136	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/28/2024	1058.2	1,058	1,058	1,058	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/28/2024	1010.1	1,010	1,010	1,010	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/28/2024	1010.1	1,010	1,010	1,010	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/2/2024	259.42	326	326	326	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/2/2024	156.8	197	197	197	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/2/2024	215.19	270	270	270	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/2/2024	321.6	346	346	346	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/2/2024	455.4	455	455	455	-	-	-	-
'ACI0316BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/2/2024	427.98	538	538	538	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/2/2024	345.63	434	434	434	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/2/2024	437.06	549	549	549	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	4/2/2024	6.35	7	7	7	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/2/2024	284.25	305	305	305	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/2/2024	713.96	767	767	767	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/2/2024	430.08	462	462	462	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/28/2024	138.58	175	175	175	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	3/28/2024	149.24	188	188	188	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/28/2024	4.06	4	4	4	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/28/2024	4.07	4	4	4	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/28/2024	379.5	380	380	380	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	3/28/2024	379.5	380	380	380	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/28/2024	4.31	5	5	5	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	3/28/2024	4.06	4	4	4	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/28/2024	181.92	197	197	197	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/28/2024	181.92	197	197	197	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/28/2024	193.29	209	209	209	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	3/28/2024	181.92	197	197	197	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/28/2024	75.57	95	95	95	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/28/2024	75.57	95	95	95	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	3/28/2024	75.57	95	95	95	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/28/2024	282.08	305	305	305	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/28/2024	299.71	324	324	324	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/28/2024	282.08	305	305	305	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	3/28/2024	282.08	305	305	305	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/28/2024	318.76	345	345	345	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/28/2024	338.7	366	366	366	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/28/2024	318.76	345	345	345	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	3/28/2024	318.77	345	345	345	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/28/2024	107.77	136	136	136	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	3/28/2024	1058.2	1,058	1,058	1,058	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/28/2024	0.81	1	1	1	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/28/2024	0.54	0	0	1	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/28/2024	0.57	1	1	1	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	3/28/2024	0.54	1	1	1	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/28/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/28/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	3/28/2024	1020.81	1,021	1,021	1,021	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/1/2024	62.16	67	67	67	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/1/2024	822.53	823	823	823	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/1/2024	733.26	733	733	733	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/2/2024	397.92	428	428	428	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/2/2024	318	342	342	342	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/2/2024	555.22	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/2/2024	891	891	891	891	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/2/2024	836.36	836	836	836	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/2/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/2/2024	750.64	751	751	751	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/2/2024	699.55	700	700	700	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/2/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/2/2024	612.93	613	613	613	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/2/2024	590.72	591	591	591	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	3/28/2024	466.82	505	505	505	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/28/2024	62.16	67	67	67	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/28/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/28/2024	595.92	596	596	596	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/28/2024	595.91	596	596	596	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/28/2024	595.91	596	596	596	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	3/28/2024	595.92	596	596	596	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/28/2024	642.85	643	643	643	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/28/2024	642.85	643	643	643	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/28/2024	642.85	643	643	643	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	3/28/2024	614.9	615	615	615	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/28/2024	99.48	126	126	126	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/28/2024	99.48	126	126	126	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/28/2024	155.04	196	196	196	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/28/2024	142.12	179	179	179	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	3/28/2024	155.04	196	196	196	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/28/2024	93.48	118	118	118	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/28/2024	93.48	118	118	118	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/28/2024	93.48	118	118	118	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	3/28/2024	85.69	108	108	108	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/28/2024	111.52	141	141	141	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/28/2024	111.52	141	141	141	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/28/2024	104.96	133	133	133	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/1/2024	200.1	200	200	200	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/1/2024	806.22	806	806	806	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/1/2024	440.37	440	440	440	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/1/2024	632.77	633	633	633	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/1/2024	379.5	380	380	380	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/1/2024	444.17	444	444	444	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/1/2024	712.8	713	713	713	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/1/2024	663.32	663	663	663	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/1/2024	714.84	715	715	715	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/1/2024	616.59	617	617	617	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/1/2024	595.91	596	596	596	-	-	-	-
'91281SG44	TSY INFL IX N/B 02/49 1	4/2/2024	467.87	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/2/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/2/2024	574.8	575	575	575	-	-	-	-
'912810TE9	TSY INFL IX N/B 02/52 0.125	4/2/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/2/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/2/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/2/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/2/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/2/2024	1018.04	1,018	1,018	1,018	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/2/2024	1469.28	1,469	1,469	1,469	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/2/2024	915.4	915	915	915	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/28/2024	518.62	519	519	519	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/28/2024	542.21	542	542	542	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/28/2024	518.62	519	519	519	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	3/28/2024	518.63	519	519	519	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/28/2024	499.84	500	500	500	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/28/2024	499.84	500	500	500	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/28/2024	499.84	500	500	500	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	3/28/2024	499.84	500	500	500	-	-	-	-
'91281SG44	TSY INFL IX N/B 02/49 1	3/28/2024	393.02	393	393	393	-	-	-	-
'91281SG44	TSY INFL IX N/B 02/49 1	3/28/2024	411.73	412	412	412	-	-	-	-
'91281SG44	TSY INFL IX N/B 02/49 1	3/28/2024	393.01	393	393	393	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	3/28/2024	111.52	141	141	141	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/28/2024	85.7	93	93	93	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/28/2024	94.27	102	102	102	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/28/2024	85.7	93	93	93	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	3/28/2024	94.27	102	102	102	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/28/2024	98.02	124	124	124	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/28/2024	106.19	134	134	134	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/28/2024	98.02	124	124	124	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	3/28/2024	106.18	134	134	134	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/28/2024	1.43	2	2	2	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/28/2024	1.43	2	2	2	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/28/2024	1.43	2	2	2	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/1/2024	642.85	643	643	643	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/1/2024	542.2	542	542	542	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/1/2024	477.12	477	477	477	-	-	-	-
'91281SG44	TSY INFL IX N/B 02/49 1	4/1/2024	393.02	393	393	393	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/1/2024	177.14	191	191	191	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/1/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/1/2024	502.95	503	503	503	-	-	-	-
'912810TE9	TSY INFL IX N/B 02/52 0.125	4/1/2024	445.93	446	446	446	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/1/2024	396.72	397	397	397	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/1/2024	226.1	226	226	226	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/1/2024	759.15	759	759	759	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/2/2024	431.46	542	542	542	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/2/2024	428.64	538	538	538	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/2/2024	401.62	505	505	505	-	-	-	-
'91282CL3	TSY INFL IX N/B 07/27 0.375	4/2/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/2/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/2/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	4/2/2024	0.64	1	1	1	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/2/2024	1166.64	1,167	1,167	1,167	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/2/2024	709.25	762	762	762	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/2/2024	64.67	65	65	65	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/2/2024	155970.9	133,639	134,355	117,764	(16,591)	-	-	-
'91281SG44	TSY INFL IX N/B 02/49 1	3/28/2024	411.73	412	412	412	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/28/2024	404.67	405	405	405	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/28/2024	404.67	405	405	405	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/28/2024	404.67	405	405	405	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	3/28/2024	404.67	405	405	405	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/28/2024	502.95	503	503	503	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/28/2024	116.7	147	147	147	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/28/2024	116.7	147	147	147	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/28/2024	116.7	147	147	147	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	3/28/2024	116.7	147	147	147	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/28/2024	285.48	309	309	309	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	3/28/2024	1.43	2	2	2	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	3/28/2024	107.77	136	136	136	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/28/2024	177.14	192	192	192	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/28/2024	177.14	192	192	192	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/28/2024	177.13	192	192	192	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/28/2024	177.14	192	192	192	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/28/2024	233.53	253	253	253	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/28/2024	233.53	253	253	253	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/28/2024	233.53	253	253	253	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	3/28/2024	233.53	253	253	253	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/28/2024	114.8	145	145	145	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/28/2024	106.6	135	135	135	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/1/2024	965.58	966	966	966	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/1/2024	848.36	848	848	848	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/1/2024	1224.4	1,224	1,224	1,224	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/1/2024	796	796	796	796	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/1/2024	1322.59	1,323	1,323	1,323	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/1/2024	985.8	986	986	986	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/1/2024	233.53	252	252	252	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/1/2024	106.6	135	135	135	-	-	-	-

'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/1/2024	132.47	167	167	167	-	-	-	-	
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/1/2024	109.59	138	138	138	-	-	-	-	
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/1/2024	138.58	175	175	175	-	-	-	-	
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/2/2024	176.25	176	176	176	-	-	-	-	
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/2/2024	431786.25	386,109	393,192	379,330	-	-	-	-	(13,862)
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/2/2024	8.33	9	9	9	-	-	-	-	
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/2/2024	276.78	297	297	297	-	-	-	-	
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/2/2024	700.59	753	753	753	-	-	-	-	
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/2/2024	344.4	433	433	433	-	-	-	-	
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/2/2024	280.44	352	352	352	-	-	-	-	
'B0CNHZ5I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/2/2024	341.12	429	429	429	-	-	-	-	
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/2/2024	357.38	449	449	449	-	-	-	-	
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/2/2024	380.4	409	409	409	-	-	-	-	
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/2/2024	585.36	629	629	629	-	-	-	-	
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/2/2024	114.9	123	123	123	-	-	-	-	
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/28/2024	285.48	309	309	309	-	-	-	-	
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/28/2024	301.34	326	326	326	-	-	-	-	
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	3/28/2024	285.48	309	309	309	-	-	-	-	
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/28/2024	165.75	209	209	209	-	-	-	-	
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/28/2024	165.75	209	209	209	-	-	-	-	
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/28/2024	156	197	197	197	-	-	-	-	
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/28/2024	502.95	503	503	503	-	-	-	-	
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/28/2024	479	479	479	479	-	-	-	-	
'912810SV1	TSY INFL IX N/B 02/51 0.125	3/28/2024	502.95	503	503	503	-	-	-	-	
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/28/2024	445.93	446	446	446	-	-	-	-	
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/28/2024	469.4	469	469	469	-	-	-	-	
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/28/2024	57.72	62	62	62	-	-	-	-	
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/28/2024	62.16	67	67	67	-	-	-	-	
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/28/2024	62.16	67	67	67	-	-	-	-	
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/28/2024	847.45	847	847	847	-	-	-	-	
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/28/2024	822.53	823	823	823	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/28/2024	936.51	937	937	937	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/28/2024	936.51	937	937	937	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/28/2024	936.51	937	937	937	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	3/28/2024	936.51	937	937	937	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/28/2024	1307.01	1,307	1,307	1,307	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/28/2024	1238.22	1,238	1,238	1,238	-	-	-	-	
'ACI04Z8B8	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	4/1/2024	4.07	4	4	4	-	-	-	-	
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/1/2024	181.92	196	196	196	-	-	-	-	
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/1/2024	466.82	504	504	504	-	-	-	-	
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/1/2024	286.72	310	310	310	-	-	-	-	
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/1/2024	248.7	269	269	269	-	-	-	-	
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/1/2024	198.75	215	215	215	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/1/2024	1307.01	1,307	1,307	1,307	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/1/2024	774.06	774	774	774	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/1/2024	1144.8	1,145	1,145	1,145	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/1/2024	732.6	733	733	733	-	-	-	-	
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/1/2024	986.51	987	987	987	-	-	-	-	
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/1/2024	1011.5	1,012	1,012	1,012	-	-	-	-	
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/2/2024	96.6	104	104	104	-	-	-	-	
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/2/2024	188.4	202	202	202	-	-	-	-	
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/2/2024	216	232	232	232	-	-	-	-	
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/2/2024	459.94	494	494	494	-	-	-	-	
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/2/2024	507	637	637	637	-	-	-	-	
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/2/2024	275.52	296	296	296	-	-	-	-	
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/2/2024	457.25	491	491	491	-	-	-	-	
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/2/2024	74658.45	92,509	92,509	92,509	-	-	-	-	
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/3/2024	517.5	565	563	569	6	-	-	-	
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/28/2024	445.93	446	446	446	-	-	-	-	
'912810TE8	TSY INFL IX N/B 02/52 0.125	3/28/2024	469.4	469	469	469	-	-	-	-	
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/28/2024	396.72	397	397	397	-	-	-	-	
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/28/2024	396.72	397	397	397	-	-	-	-	
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/28/2024	396.72	397	397	397	-	-	-	-	
'912810TP3	TSY INFL IX N/B 02/53 1.5	3/28/2024	396.72	397	397	397	-	-	-	-	
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/28/2024	239.4	239	239	239	-	-	-	-	
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	3/28/2024	165.75	209	209	209	-	-	-	-	
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/28/2024	91.84	99	99	99	-	-	-	-	
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/28/2024	85.28	92	92	92	-	-	-	-	
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/28/2024	91.84	99	99	99	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/28/2024	1307.01	1,307	1,307	1,307	-	-	-	-	
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/28/2024	127.14	161	161	161	-	-	-	-	
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/28/2024	117.36	148	148	148	-	-	-	-	
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/28/2024	127.14	161	161	161	-	-	-	-	
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	3/28/2024	127.14	161	161	161	-	-	-	-	
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/28/2024	65.28	82	82	82	-	-	-	-	
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/28/2024	65.28	82	82	82	-	-	-	-	
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/28/2024	65.28	82	82	82	-	-	-	-	
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	3/28/2024	65.28	82	82	82	-	-	-	-	
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/28/2024	82.56	89	89	89	-	-	-	-	
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/28/2024	82.56	89	89	89	-	-	-	-	
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/28/2024	82.56	89	89	89	-	-	-	-	
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/1/2024	273.96	274	274	274	-	-	-	-	
'9128289N7	TSY INFL IX N/B 01/26 0.625	4/1/2024	1455.9	1,456	1,456	1,456	-	-	-	-	
'91282BS50	TSY INFL IX N/B 07/26 0.125	4/1/2024	1056.66	1,057	1,057	1,057	-	-	-	-	
'912828V49	TSY INFL IX N/B 01/27 0.375	4/1/2024	1296.74	1,297	1,297	1,297	-	-	-	-	
'9128289W0	TSY INFL IX N/B 07/24 0.125	4/1/2024	0.26	0	0	0	-	-	-	-	
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/1/2024	237.75	257	257	257	-	-	-	-	
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/1/2024	390.24	421	421	421	-	-	-	-	
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/1/2024	38.3	41	41	41	-	-	-	-	
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/1/2024	64.4	70	70	70	-	-	-	-	
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/1/2024	117.75	127	127	127	-	-	-	-	
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/1/2024	135	146	146	146	-	-	-	-	
'BDX9CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/1/2024	115.57	146	146	146	-	-	-	-	
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/3/2024	96.36	121	121	121	-	-	-	-	
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/3/2024	191.75	206	206	206	-	-	-	-	
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/3/2024	295.8	372	372	372	-	-	-	-	
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/3/2024	233.58	294	294	294	-	-	-	-	
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/3/2024	274.24	295	295	295	-	-	-	-	
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/3/2024	326.73	411	411	411	-	-	-	-	
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/3/2024	4.29	5	5	5	-	-	-	-	
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/3/2024	381.42	479	479	479	-	-	-	-	
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/3/2024	206.72	260	260	260	-	-	-	-	
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/3/2024	129	139	139	139	-	-	-	-	
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/3/2024	357.63	449	449	449	-	-	-	-	
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	3/28/2024	91.84	99	99	99	-	-	-	-	
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/28/2024	295	319	319	319	-	-	-	-	
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/28/2024	295	319	319	319	-	-	-	-	
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/28/2024	295	319	319	319	-	-	-	-	
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	3/28/2024	295	319	319	319	-	-	-	-	
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/28/2024	116.4	147	147	147	-	-	-	-	
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/28/2024	124.16	157	157	157	-	-	-	-	
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/28/2024	822.52	823	823	823	-	-	-	-	
'912810FD5	TSY INFL IX N/B 04/28 3.625	3/28/2024	847.45	847	847	847	-	-	-	-	
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/28/2024	733.26	733	733	733	-	-	-	-	
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/28/2024	733.26	733	733	733	-	-	-	-	
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/28/2024	733.26	733	733	733	-	-	-	-	
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	3/28/2024	82.56	89	89	89	-	-	-	-	
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/28/2024	114.8	145	145	145	-	-	-	-	
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	3/28/2024	114.8	145	145	145	-	-	-	-	
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/28/2024	132.47	167	167	167	-	-	-	-	
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/28/2024	142.66	180	180	180	-	-	-	-	
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	3/28/2024	132.47	167	167	167	-	-	-	-	
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/28/2024	462.68	463	463	463	-	-	-	-	
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/28/2024	462.68	463	463	463	-	-	-	-	
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/28/2024	462.69	463	463	463	-	-	-	-	
'912810QF8	TSY INFL IX N/B 02/40 2.125	3/28/2024	462.68	463	463	463	-	-	-	-	
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/28/2024	742.5	743	743	743	-	-	-	-	
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/1/2024	65.4	83	83	83	-	-	-	-	
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/1/2024	86.24	109	109	109	-	-	-	-	
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/1/2024	83.93	106	106	106	-	-	-	-	
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/1/2024	50.4	64	64	64	-	-	-	-	
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/1/2024	71.73	91	91	91	-	-	-	-	
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/1/2024	100.5	109	109	109	-	-	-	-	
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/1/2024	29.2	37	37	37	-	-	-	-	
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/1/2024	122.72	133	133	133	-	-	-	-	
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/1/2024	95.7	121	121	121	-	-	-	-	
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/1/2024	75.57	95	95	95	-	-	-	-	
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/1/2024	94.27	102	102	102	-	-	-	-	
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/1/2024	106.19	134	134	134	-	-	-	-	
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/2/2024	11600.75	12,489	12,489	12,489	-	-	-	-	
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/2/2024	53025.7	56,431	56,623	37,490	(18,396)	(738)	-	-	
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/2/2024	31.85	40	40	40	-	-	-	-	
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/2/2024	121583.8	163,692	163,012	161,380	(2,361)	729	-	-	
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/2/2024	34.31	43	43	43	-	-	-	-	
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/2/2024	129978.69	159,888	160,008	153,016	(7,371)	378	-	-	
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/2/2024	27.36	34	34	34	-	-	-	-	
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/2/2024	102963.28	116,296	116,212	129,759	-	-	13,437	111	
'1350B7NA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/3/2024	0.38	0	0	0	-	-	-	-	
'1350B7WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/3/2024	4.86	4	4	4	-	-	-	-	
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/3/2024	182.04	196	196	196	-	-	-	-	
'912810FH6	TSY INFL IX N/B 04/29 3.875	3/28/2024	711.04	711	711	711	-	-	-	-	
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/28/2024	206.77	207	207	207	-	-	-	-	
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/28/2024	200.1	200	200	200	-	-	-	-	
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/28/2024	200.1	200	200	200	-	-	-	-	
'912810FQ6	TSY INFL IX N/B 04/32 3.375	3/28/2024	206.77	207	207	207	-	-	-	-	
'912810FS2	TSY INFL IX N/B 01/26 2	3/28/2024	806.22	806	806	806	-	-	-	-	
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/28/2024	226.1	226	226	226	-	-	-	-	
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/28/2024	239.4	239	239	239	-	-	-	-	
'912810TY4	TSY INFL IX N/B 02/54 2.125	3/28/2024	239.4	239	239	239	-	-	-	-	
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/28/2024	759.15	759	759	759	-	-	-	-	
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/28/2024	759.15	759	759	759	-	-	-	-	
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/28/2024	742.5	743	743	743	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	3/28/2024	1238.22	1,238	1,238	1,238	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/28/2024	733.32	733	733	733	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/28/2024	733.32	733	733	733	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/28/2024	733.32	733	733	733	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	3/28/2024	733.32	733	733	733	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/28/2024	1144.8	1,145	1,145	1,145	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/28/2024	1144.8	1,145	1,145	1,145	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/28/2024	1208.4	1,208	1,208	1,208	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	3/28/2024	1144.8	1,145	1,145	1,145	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/28/2024	732.6	733	733	733	-	-	-	-	
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/1/2024	1.43	2	2	2	-	-	-	-	
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/1/2024	117.36	148	148	148	-	-	-	-	
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/1/2024	70.72	89	89	89	-	-	-	-	
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/1/2024	82.56	89	89	89	-	-	-	-	
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/1/2024	2.77	3	3	3	-	-	-	-	
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/1/2024	299.71	324	324	324	-	-	-	-	
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/1/2024	318.77	344	344	344	-	-	-	-	
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/1/2024	99.48	126	126	126	-	-	-	-	
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/1/2024	119.21	151	151	151	-	-	-	-	
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/1/2024	142.12	180	180	180	-	-	-	-	
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/1/2024	93.48	118	118	118	-	-	-	-	

'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/1/2024	111.52	141	141	141	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/3/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/3/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/3/2024	240.12	240	240	240	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/3/2024	465.12	585	585	585	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/3/2024	288.23	362	362	362	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/3/2024	341.12	429	429	429	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/3/2024	364.69	458	458	458	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/3/2024	444.08	478	478	478	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/3/2024	497.25	625	625	625	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/3/2024	268.96	290	290	290	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/3/2024	457.25	492	492	492	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/3/2024	372.48	468	468	468	-	-	-	-	-
'91282CAO4	TSY INFL IX N/B 10/25 0.125	3/28/2024	759.15	759	759	759	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	3/28/2024	723	723	723	723	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/28/2024	965.58	966	966	966	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/28/2024	965.58	966	966	966	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/28/2024	919.6	920	920	920	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	3/28/2024	965.58	966	966	966	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	3/28/2024	890.78	891	891	891	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/28/2024	116.4	147	147	147	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	3/28/2024	124.16	157	157	157	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/28/2024	147.45	186	186	186	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/28/2024	147.45	186	186	186	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/28/2024	732.6	733	733	733	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/28/2024	732.6	733	733	733	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/28/2024	119.21	151	151	151	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/28/2024	110.04	139	139	139	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/28/2024	119.21	151	151	151	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	3/28/2024	110.04	139	139	139	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/28/2024	712.8	713	713	713	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	3/28/2024	742.5	743	743	743	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/28/2024	692.16	692	692	692	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/28/2024	692.16	692	692	692	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/28/2024	692.16	692	692	692	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/1/2024	116.69	147	147	147	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/1/2024	301.34	325	325	325	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/1/2024	165.75	209	209	209	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/1/2024	91.84	99	99	99	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/1/2024	295	319	319	319	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/1/2024	116.4	147	147	147	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/1/2024	147.45	186	186	186	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/1/2024	138.75	175	175	175	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/1/2024	137.7	174	174	174	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/1/2024	136.8	173	173	173	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/1/2024	130.76	165	165	165	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/1/2024	1438.42	1,438	1,438	1,438	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/3/2024	462.01	581	581	581	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/3/2024	425.5	535	535	535	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/3/2024	431.46	542	542	542	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/3/2024	428.64	539	539	539	-	-	-	-	-
'B4RNS3II1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	4/2/2024	2383000	2,370,695	2,040,760	2,326,326	328,468	(45,467)	(2,215)	4,780	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/3/2024	401.62	505	505	505	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/3/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/3/2024	521.92	522	522	522	-	-	-	-	-
'AC3DBTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/3/2024	8.34	9	9	9	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/3/2024	759.33	759	759	759	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/3/2024	455.4	455	455	455	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/28/2024	147.45	186	186	186	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	3/28/2024	147.45	186	186	186	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/28/2024	138.75	175	175	175	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/28/2024	138.75	175	175	175	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/28/2024	138.75	175	175	175	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	3/28/2024	129.5	164	164	164	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	3/28/2024	137.7	174	174	174	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/28/2024	806.22	806	806	806	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/28/2024	806.22	806	806	806	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	3/28/2024	806.22	806	806	806	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/28/2024	440.37	440	440	440	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	3/28/2024	692.16	692	692	692	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/28/2024	714.84	715	715	715	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/28/2024	745.92	746	746	746	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/28/2024	714.84	715	715	715	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	3/28/2024	745.92	746	746	746	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/28/2024	616.59	617	617	617	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	3/28/2024	616.6	617	617	617	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	3/28/2024	732.6	733	733	733	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/28/2024	986.51	987	987	987	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/28/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/28/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/1/2024	1.26	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/1/2024	922.89	923	923	923	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/1/2024	568.26	568	568	568	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/1/2024	958.23	958	958	958	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/1/2024	1123.71	1,124	1,124	1,124	-	-	-	-	-
'912828L73	TSY INFL IX N/B 01/27 0.375	4/1/2024	975.04	975	975	975	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/1/2024	1084.65	1,085	1,085	1,085	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/1/2024	1010.1	1,010	1,010	1,010	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	4/1/2024	0.83	1	1	1	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	4/1/2024	1069.42	1,069	1,069	1,069	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/1/2024	472.83	511	511	511	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/3/2024	536.71	537	537	537	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/3/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/3/2024	807.52	808	808	808	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/3/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/3/2024	723.82	724	724	724	-	-	-	-	-
'AC1955C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/2/2024	196512.46	207,899	207,899	207,899	-	-	-	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	4/2/2024	98000	63,421	63,421	63,421	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/2/2024	33.48	42	42	42	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/2/2024	126018.72	160,118	160,056	163,890	4,457	(623)	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/28/2024	424.06	424	424	424	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/28/2024	440.37	440	440	440	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	3/28/2024	440.37	440	440	440	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/28/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/28/2024	1011.5	1,012	1,012	1,012	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	3/28/2024	253.6	274	274	274	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/28/2024	390.24	422	422	422	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/28/2024	365.85	396	396	396	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/28/2024	390.24	422	422	422	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	3/28/2024	365.85	396	396	396	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/28/2024	38.3	41	41	41	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/28/2024	38.3	41	41	41	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/28/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	3/28/2024	616.59	617	617	617	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/28/2024	130.76	165	165	165	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	3/28/2024	130.76	165	165	165	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/28/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/28/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/28/2024	273.96	274	274	274	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/28/2024	258.74	259	259	259	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/28/2024	273.96	274	274	274	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/28/2024	258.74	259	259	259	-	-	-	-	-
'9128288N7	TSY INFL IX N/B 01/26 0.625	3/28/2024	1392.6	1,393	1,393	1,393	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	4/2/2024	-1572.63	(1,551)	(1,571)	(1,550)	20	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	4/2/2024	-0.25	(0)	(0)	(0)	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	4/2/2024	0.25	0	0	0	-	-	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	4/2/2024	1572.63	1,551	1,571	1,550	(20)	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/2/2024	372.48	468	468	468	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/2/2024	452.18	568	568	568	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/2/2024	425.5	535	535	535	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/2/2024	784.64	785	785	785	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/2/2024	0.42	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/2/2024	4.86	4	4	4	-	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/2/2024	186.48	200	200	200	-	-	-	-	-
'91282812L3	TSY INFL IX N/B 07/27 0.375	3/24/2024	975.04	975	975	975	-	-	-	-	-
'91282812L3	TSY INFL IX N/B 07/27 0.375	3/25/2024	975.04	975	975	975	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/23/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/24/2024	1136.3	1,136	1,136	1,136	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	3/25/2024	1084.65	1,085	1,085	1,085	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/24/2024	1044.54	1,045	1,045	1,045	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	3/25/2024	986.51	987	987	987	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/23/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/24/2024	1011.5	1,012	1,012	1,012	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	3/25/2024	1071	1,071	1,071	1,071	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/23/2024	273.96	274	274	274	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/28/2024	34.47	37	37	37	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	3/28/2024	38.3	41	41	41	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/28/2024	64.4	70	70	70	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/28/2024	64.4	70	70	70	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/28/2024	59.8	65	65	65	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	3/28/2024	1020.81	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/28/2024	446.57	483	483	483	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/28/2024	446.56	483	483	483	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/28/2024	446.57	483	483	483	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	3/28/2024	446.56	483	483	483	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	3/28/2024	64.4	70	70	70	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/28/2024	117.75	127	127	127	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/28/2024	125.6	136	136	136	-	-	-	-	-
'9128288N7	TSY INFL IX N/B 01/26 0.625	3/28/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'9128288N7	TSY INFL IX N/B 01/26 0.625	3/28/2024	1455.9	1,456	1,456	1,456	-	-	-	-	-
'9128288N7	TSY INFL IX N/B 01/26 0.625	3/28/2024	1392.6	1,393	1,393	1,393	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/28/2024	1056.66	1,057	1,057	1,057	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/28/2024	1104.69	1,105	1,105	1,105	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/28/2024	1056.66	1,057	1,057	1,057	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	3/28/2024	1104.69	1,105	1,105	1,105	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/28/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/28/2024	1296.74	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/28/2024	1240.36	1,240	1,240	1,240	-	-	-	-	-
'91282BWU0	TSY INFL IX N/B 07/24 0.125	3/28/2024	0.27	0	0	0	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/2/2024	972.07	972	972	972	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/2/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/2/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/2/2024	985.38	985	985	985	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/2/2024	505.61	506	506	506	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/2/2024	378.42	378	378	378	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/2/2024	912184.98	976,637	948,863	867,786	-	-	-	-	(81,077)
'BM8Z3WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/2/2024	93.44	117	117	117	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/2/2024	191.75	206	206	206	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/2/2024	295.8	372	372	372	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/2/2024	233.58	293	293	293	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/24/2024	258.74	259	259	259	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	3/25/2024	273.96	274	274	274	-	-	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	1/31/2024	0.03	0	0	0	-	-	-	-	-

'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/20/2023	-0.1	(0)	(0)	(0)	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/19/2023	-0.1	(0)	(0)	(0)	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/18/2023	-0.1	(0)	(0)	(0)	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/17/2023	-0.1	(0)	(0)	(0)	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	11/16/2023	-0.1	(0)	(0)	(0)	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/21/2023	-0.12	(0)	(0)	(0)	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	9/20/2023	-0.12	(0)	(0)	(0)	-	-	-
'B85SFQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	8/24/2023	-0.06	(0)	(0)	(0)	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/28/2024	117.75	127	127	127	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	3/28/2024	117.75	127	127	127	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/28/2024	135	146	146	146	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/28/2024	144	156	156	156	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/28/2024	135	146	146	146	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	3/28/2024	135	146	146	146	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/28/2024	115.57	146	146	146	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/28/2024	115.57	146	146	146	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/28/2024	115.57	146	146	146	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	3/28/2024	106.68	135	135	135	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/28/2024	65.4	83	83	83	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	3/28/2024	70.85	89	89	89	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/28/2024	0.26	0	0	0	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/28/2024	0.27	0	0	0	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	3/28/2024	0.27	0	0	0	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/28/2024	1438.42	1,438	1,438	1,438	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/28/2024	1438.42	1,438	1,438	1,438	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/28/2024	1375.88	1,376	1,376	1,376	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	3/28/2024	1438.42	1,438	1,438	1,438	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/28/2024	1.26	1	1	1	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/28/2024	1.27	1	1	1	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	3/28/2024	1.26	1	1	1	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	3/28/2024	1240.36	1,240	1,240	1,240	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/6/2024	1379.28	1,379	1,379	1,379	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/7/2024	1321.81	1,322	1,322	1,322	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/8/2024	1379.28	1,379	1,379	1,379	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/6/2024	915.4	915	915	915	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/7/2024	915.4	915	915	915	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/8/2024	955.2	955	955	955	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/6/2024	1601.03	1,601	1,601	1,601	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/7/2024	1601.03	1,601	1,601	1,601	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/6/2024	315.02	397	397	397	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/6/2024	616.8	667	667	667	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/7/2024	616.8	667	667	667	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/6/2024	318.56	402	402	402	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/6/2024	284.25	308	308	308	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/7/2024	284.25	308	308	308	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/8/2024	284.25	308	308	308	-	-	-
'ACID86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/6/2024	686.5	743	743	743	-	-	-
'ACID86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/7/2024	713.96	772	772	772	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/6/2024	498.08	539	539	539	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/7/2024	517.99	560	560	560	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/6/2024	380.4	412	412	412	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/7/2024	396.25	429	429	429	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/8/2024	380.4	412	412	412	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/7/2024	318.56	402	402	402	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/3/2024	355.6	447	447	447	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/3/2024	212.55	267	267	267	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/3/2024	282.24	355	355	355	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/3/2024	259.42	326	326	326	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/3/2024	151.2	190	190	190	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/3/2024	215.19	270	270	270	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/3/2024	311.55	335	335	335	-	-	-
'AC106WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	4/2/2024	1944000	1,736,805	1,736,805	1,736,805	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/2/2024	26512.79	23,306	23,306	23,306	-	-	-
'9128286N5	TSY INFL IX N/B 04/24 0.5	4/3/2024	1572.89	1,551	1,571	1,540	(31)	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/3/2024	440.75	475	475	475	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/5/2024	201.28	255	255	255	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/5/2024	129	140	140	140	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/5/2024	348.46	441	441	441	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/5/2024	437.76	555	555	555	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/5/2024	332.18	421	421	421	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/5/2024	475.31	517	517	517	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/5/2024	507	642	642	642	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/5/2024	275.52	299	299	299	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/5/2024	457.25	497	497	497	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/5/2024	372.48	472	472	472	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/5/2024	452.18	573	573	573	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/5/2024	425.5	539	539	539	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/8/2024	616.8	667	667	667	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/6/2024	111.07	120	120	120	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/7/2024	111.07	120	120	120	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/8/2024	111.07	120	120	120	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/6/2024	101.2	109	109	109	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/7/2024	96.6	105	105	105	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/8/2024	1601.03	1,601	1,601	1,601	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/6/2024	1084.38	1,084	1,084	1,084	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/7/2024	1133.67	1,134	1,134	1,134	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/8/2024	1084.38	1,084	1,084	1,084	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/6/2024	1513.38	1,513	1,513	1,513	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/7/2024	1444.59	1,445	1,445	1,445	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/8/2024	318.56	402	402	402	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/6/2024	4.29	5	5	5	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/7/2024	4.29	5	5	5	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/8/2024	4.29	5	5	5	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/6/2024	381.42	481	481	481	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/7/2024	381.42	481	481	481	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/8/2024	381.42	481	481	481	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/6/2024	206.72	261	261	261	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/7/2024	206.72	261	261	261	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/8/2024	206.72	261	261	261	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/6/2024	129	140	140	140	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/8/2024	686.5	743	743	743	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/3/2024	498.07	536	536	536	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/3/2024	323.31	406	406	406	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/3/2024	276.78	298	298	298	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/3/2024	700.59	754	754	754	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/3/2024	344.4	433	433	433	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/3/2024	699.56	700	700	700	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/3/2024	754.65	755	755	755	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/3/2024	581.19	581	581	581	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/3/2024	1064.11	1,003	1,020	1,024	4	-	-
'ACI4XZ888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	4/3/2024	18856.96	17,811	17,808	18,757	1,594	(645)	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/3/2024	14827.55	15,313	15,405	17,130	1,252	473	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/5/2024	397.15	503	503	503	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/5/2024	428.64	543	543	543	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/5/2024	401.62	509	509	509	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/5/2024	20.8	26	26	26	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/5/2024	193.92	211	211	211	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/5/2024	216	235	235	235	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/5/2024	355.6	450	450	450	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/5/2024	212.55	269	269	269	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/5/2024	274.4	348	348	348	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/5/2024	259.42	329	329	329	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/5/2024	151.2	192	192	192	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/5/2024	181.71	230	230	230	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/8/2024	1513.38	1,513	1,513	1,513	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/6/2024	896.28	896	896	896	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/7/2024	855.54	856	856	856	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/8/2024	896.28	896	896	896	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/6/2024	1399.2	1,399	1,399	1,399	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/7/2024	1335.6	1,336	1,336	1,336	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/8/2024	101.2	109	109	109	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/6/2024	21.6	27	27	27	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/7/2024	20.8	26	26	26	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/8/2024	21.6	27	27	27	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/6/2024	185.84	201	201	201	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/6/2024	341.12	430	430	430	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/7/2024	341.12	430	430	430	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/8/2024	341.12	430	430	430	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/6/2024	325.54	411	411	411	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/7/2024	332.18	419	419	419	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/8/2024	325.54	411	411	411	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/6/2024	458.92	496	496	496	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/7/2024	475.31	514	514	514	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/8/2024	458.92	496	496	496	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/6/2024	397.15	501	501	501	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/7/2024	129	140	140	140	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/8/2024	123.84	134	134	134	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/3/2024	552.9	530	531	537	5	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/3/2024	610.3	508	512	522	11	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/3/2024	590.72	591	591	591	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/3/2024	486.59	487	487	487	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/3/2024	481.75	482	482	482	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/3/2024	598.75	599	599	599	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/3/2024	539.81	540	540	540	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/3/2024	462.84	463	463	463	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/3/2024	279.3	279	279	279	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/3/2024	867.6	868	868	868	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/3/2024	1149.5	1,150	1,150	1,150	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/5/2024	311.55	339	339	339	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/5/2024	96.36	122	122	122	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/5/2024	191.75	208	208	208	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/5/2024	0.42	0	0	0	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/5/2024	1215.25	1,215	1,215	1,215	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/5/2024	709.25	771	771	771	-	-	-
'135087NW2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/5/2024	4.86	4	4	4	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/5/2024	186.48	203	203	203	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/5/2024	972.07	972	972	972	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/5/2024	866.58	867	867	867	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/5/2024	233.45	233	233	233	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/5/2024	955.52	956	956	956	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/7/2024	185.84	201	201	201	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/8/2024	193.92	210	210	210	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/6/2024	207	224	224	224	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/7/2024	207	224	224	224	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/8/2024	216	234	234	234	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/6/2024	355.6	449	449	449	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/8/2024	1335.6	1,336	1,336	1,336	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/6/2024	854.7	855	855	855	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/7/2024	854.7	855	855	855	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/8/2024	895.4	895	895	895	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/6/2024	1218.63	1,219	1,219	1,219	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/6/2024	357.63	451	451	451	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/7/2024	357.63	451	451	451	-	-	-

'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/8/2024	348.46	440	440	440	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/6/2024	437.76	552	552	552	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/7/2024	437.76	552	552	552	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/8/2024	425.6	537	537	537	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/6/2024	288.23	364	364	364	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/7/2024	280.44	354	354	354	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/8/2024	288.23	364	364	364	-	-	-	-	-
'AC8DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/9/2024	440.75	478	478	478	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/9/2024	4.86	4	4	4	-	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/9/2024	182.04	198	198	198	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/3/2024	1060.45	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/3/2024	1321.81	1,322	1,322	1,322	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/3/2024	915.4	915	915	915	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/4/2024	318.55	402	402	402	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/4/2024	4.29	5	5	5	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/4/2024	371.64	469	469	469	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/4/2024	206.72	261	261	261	-	-	-	-	-
'BYWZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/4/2024	129	140	140	140	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/4/2024	357.63	451	451	451	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/4/2024	437.76	552	552	552	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/4/2024	280.44	354	354	354	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/4/2024	341.12	430	430	430	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/5/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/5/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/5/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/5/2024	536.5	537	537	537	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/5/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/5/2024	807.52	808	808	808	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/5/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/5/2024	539.81	540	540	540	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/5/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/5/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/5/2024	699.3	699	699	699	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/7/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/8/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/6/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/7/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/8/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/6/2024	676.4	676	676	676	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/7/2024	710.22	710	710	710	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/8/2024	710.22	710	710	710	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/6/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/7/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/8/2024	1645.8	1,646	1,646	1,646	-	-	-	-	-
'91281GFD5	TSY INFL IX N/B 04/28 3.625	4/9/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/9/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/9/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/9/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/9/2024	505.61	506	506	506	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/9/2024	759	759	759	759	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/9/2024	455.4	455	455	455	-	-	-	-	-
'AC40C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/9/2024	498.07	541	541	541	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/9/2024	315.02	398	398	398	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/9/2024	276.78	300	300	300	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/9/2024	700.59	760	760	760	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/4/2024	1626.04	1,626	1,626	1,626	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/4/2024	1.45	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/4/2024	1098.67	1,099	1,099	1,099	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/4/2024	676.5	677	677	677	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/4/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/4/2024	1284.24	1,284	1,284	1,284	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	4/4/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/4/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'91282885W6	TSY INFL IX N/B 01/29 0.875	4/4/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/4/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/4/2024	682.98	739	739	739	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/5/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/5/2024	581.2	581	581	581	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/5/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/5/2024	467.87	468	468	468	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/5/2024	462.84	463	463	463	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/5/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/5/2024	867.6	868	868	868	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/5/2024	1149.5	1,150	1,150	1,150	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/5/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/5/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/5/2024	915.4	915	915	915	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/6/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/7/2024	1248.78	1,249	1,249	1,249	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/8/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/6/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/7/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/8/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/6/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/7/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/8/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/7/2024	323.31	408	408	408	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/7/2024	4.86	4	4	4	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/9/2024	352.6	446	446	446	-	-	-	-	-
'ACI0316BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/9/2024	427.98	541	541	541	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/9/2024	354.06	448	448	448	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/9/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/9/2024	915.4	915	915	915	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/9/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/9/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/9/2024	341.12	431	431	431	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/9/2024	332.18	420	420	420	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/9/2024	475.31	516	516	516	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/9/2024	507	641	641	641	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/4/2024	325.54	411	411	411	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/4/2024	459.94	498	498	498	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/4/2024	507	640	640	640	-	-	-	-	-
'B2PJ1QJ80	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/4/2024	268.96	291	291	291	-	-	-	-	-
'B2PJ3TI82	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/4/2024	457.25	495	495	495	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/4/2024	372.48	470	470	470	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/4/2024	452.18	571	571	571	-	-	-	-	-
'B3LZBF89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/4/2024	425.5	537	537	537	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/4/2024	397.15	501	501	501	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/4/2024	428.64	541	541	541	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/4/2024	437.06	552	552	552	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/4/2024	284.25	308	308	308	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/5/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/5/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/5/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/5/2024	855.54	856	856	856	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/5/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/5/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/5/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/5/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/5/2024	710.22	710	710	710	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/5/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/5/2024	1248.78	1,249	1,249	1,249	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/8/2024	5.13	4	4	4	-	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/8/2024	182.04	197	197	197	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/7/2024	240.12	240	240	240	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/8/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/6/2024	955.52	956	956	956	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/7/2024	955.52	956	956	956	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/8/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/6/2024	505.61	506	506	506	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/7/2024	521.92	522	522	522	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/8/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/6/2024	759	759	759	759	-	-	-	-	-
'B2PJ1QJ80	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/9/2024	268.96	292	292	292	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/9/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/9/2024	855.54	856	856	856	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/9/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/9/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/9/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/9/2024	1190	1,190	1,190	1,190	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/9/2024	676.4	676	676	676	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/9/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/9/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/9/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'AC40B6LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/4/2024	686.5	743	743	743	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/4/2024	410.96	519	519	519	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/4/2024	430.08	465	465	465	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/4/2024	381.34	413	413	413	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/4/2024	304.75	330	330	330	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/4/2024	380.4	412	412	412	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/4/2024	576.96	624	624	624	-	-	-	-	-
'ACI2GMXV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/4/2024	111.07	120	120	120	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/4/2024	101.2	110	110	110	-	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/4/2024	180.55	195	195	195	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/4/2024	207	224	224	224	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/4/2024	440.75	477	477	477	-	-	-	-	-
'AC40C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/4/2024	498.08	539	539	539	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/5/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/5/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/5/2024	1.51	2	2	2	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/5/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/5/2024	676.5	677	677	677	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/5/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/5/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	4/5/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/5/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'91282885W6	TSY INFL IX N/B 01/29 0.875	4/5/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/5/2024	462.48	462	462	462	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/7/2024	759	759	759	759	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/8/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/6/2024	455.4	455	455	455	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/7/2024	440.22	440	440	440	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/8/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/6/2024	555	555	555	555	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/7/2024	536.5	537	537	537	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/8/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/6/2024	861.3	861	861	861	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/7/2024	861.3	861	861	861	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/8/2024	861.3	861	861	861	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/9/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	1.45	1	1	1	-	-	-	-	-
'B2PJ3TI82	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/9/2024	457.25	496	496	496	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/9/2024	372.48	471	471	471	-	-	-	-	-

'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/9/2024	452.18	572	572	572	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/9/2024	425.5	538	538	538	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/9/2024	397.15	502	502	502	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/9/2024	428.64	542	542	542	-	-	-	-
'B46CGHI6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/9/2024	401.62	508	508	508	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/9/2024	603.56	604	604	604	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/9/2024	590.72	591	591	591	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/4/2024	315.02	398	398	398	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/4/2024	276.77	300	300	300	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/4/2024	355.6	449	449	449	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/4/2024	207.1	261	261	261	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/4/2024	282.24	356	356	356	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/4/2024	251.79	318	318	318	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/4/2024	156.8	198	198	198	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/4/2024	181.71	229	229	229	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/4/2024	321.6	348	348	348	-	-	-	-
'BM8Z2WI5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/4/2024	93.44	118	118	118	-	-	-	-
'BNB7RZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/4/2024	191.75	208	208	208	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/4/2024	295.8	373	373	373	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/7/2024	397.15	501	501	501	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/8/2024	405.6	512	512	512	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/6/2024	419.52	529	529	529	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/7/2024	428.64	541	541	541	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/8/2024	428.64	541	541	541	-	-	-	-
'B46CGHI6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/6/2024	401.62	507	507	507	-	-	-	-
'B46CGHI6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/7/2024	401.62	507	507	507	-	-	-	-
'B46CGHI6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/8/2024	401.62	507	507	507	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/6/2024	1.5	2	2	2	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/7/2024	1.51	2	2	2	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/8/2024	1.5	2	2	2	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/6/2024	807.52	808	808	808	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/7/2024	807.52	808	808	808	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/8/2024	836.36	836	836	836	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/6/2024	870.24	870	870	870	-	-	-	-
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/6/2024	440.75	477	477	477	-	-	-	-
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/7/2024	440.75	477	477	477	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/6/2024	0.42	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/7/2024	0.42	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/8/2024	0.42	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/6/2024	4.86	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/7/2024	182.04	197	197	197	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/8/2024	186.48	202	202	202	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/9/2024	467.88	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/9/2024	462.48	462	462	462	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/9/2024	574.8	575	575	575	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/9/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/9/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/9/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/9/2024	867.6	868	868	868	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/9/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/9/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	4/9/2024	1098.67	1,099	1,099	1,099	-	-	-	-
'9128282J2	TSY INFL IX N/B 04/25 0.125	4/9/2024	649.44	649	649	649	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/4/2024	700.59	758	758	758	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/4/2024	352.6	445	445	445	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/4/2024	427.98	540	540	540	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/4/2024	345.63	436	436	436	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/4/2024	233.58	295	295	295	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/4/2024	274.24	297	297	297	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/4/2024	0.43	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/4/2024	5.13	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/4/2024	182.04	197	197	197	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/4/2024	972.08	972	972	972	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/4/2024	844.36	844	844	844	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/4/2024	240.12	240	240	240	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	4/6/2024	1098.68	1,099	1,099	1,099	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	4/7/2024	1098.67	1,099	1,099	1,099	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	4/8/2024	1142.63	1,143	1,143	1,143	-	-	-	-
'9128282J2	TSY INFL IX N/B 04/25 0.125	4/6/2024	649.44	649	649	649	-	-	-	-
'9128282J2	TSY INFL IX N/B 04/25 0.125	4/7/2024	676.5	677	677	677	-	-	-	-
'9128282J2	TSY INFL IX N/B 04/25 0.125	4/8/2024	676.5	677	677	677	-	-	-	-
'9128282Z6	TSY INFL IX N/B 07/30 0.125	4/6/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'9128282Z6	TSY INFL IX N/B 07/30 0.125	4/7/2024	1095.12	1,095	1,095	1,095	-	-	-	-
'9128282Z6	TSY INFL IX N/B 07/30 0.125	4/8/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/6/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/7/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/6/2024	997	997	997	997	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/7/2024	972.08	972	972	972	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/8/2024	972.07	972	972	972	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/6/2024	866.58	867	867	867	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/7/2024	844.36	844	844	844	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/8/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/6/2024	240.12	240	240	240	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/7/2024	839.16	839	839	839	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/8/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/6/2024	723.6	724	724	724	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/7/2024	723.6	724	724	724	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/9/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/9/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/9/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/9/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/9/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/9/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/9/2024	709.25	770	770	770	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	1761.3	1,701	1,738	1,713	(25)	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/9/2024	437.06	553	553	553	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/9/2024	284.25	309	309	309	-	-	-	-
'91210FS2	TSY INFL IX N/B 01/26 2	4/4/2024	955.52	956	956	956	-	-	-	-
'91210PS1	TSY INFL IX N/B 01/27 2.375	4/4/2024	505.61	506	506	506	-	-	-	-
'91210PV4	TSY INFL IX N/B 01/28 1.75	4/4/2024	759.01	759	759	759	-	-	-	-
'91210PZ5	TSY INFL IX N/B 01/29 2.5	4/4/2024	440.22	440	440	440	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/4/2024	554.99	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/4/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/4/2024	807.52	808	808	808	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/4/2024	839.16	839	839	839	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/4/2024	723.61	724	724	724	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/4/2024	699.3	699	699	699	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/4/2024	754.65	755	755	755	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	4/8/2024	1284.24	1,284	1,284	1,284	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/6/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/7/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/8/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/6/2024	1291.25	1,291	1,291	1,291	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/7/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/8/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/6/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/7/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/8/2024	1250.6	1,251	1,251	1,251	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/6/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'91210RF7	TSY INFL IX N/B 02/44 1.375	4/8/2024	723.6	724	724	724	-	-	-	-
'91210RL4	TSY INFL IX N/B 02/45 0.75	4/6/2024	699.3	699	699	699	-	-	-	-
'91210RL4	TSY INFL IX N/B 02/45 0.75	4/7/2024	699.3	699	699	699	-	-	-	-
'91210RL4	TSY INFL IX N/B 02/45 0.75	4/8/2024	699.3	699	699	699	-	-	-	-
'91210RR1	TSY INFL IX N/B 02/46 1	4/6/2024	754.65	755	755	755	-	-	-	-
'91210RR1	TSY INFL IX N/B 02/46 1	4/7/2024	726.7	727	727	727	-	-	-	-
'91210RR1	TSY INFL IX N/B 02/46 1	4/8/2024	754.65	755	755	755	-	-	-	-
'91210RW0	TSY INFL IX N/B 02/47 0.875	4/6/2024	603.56	604	604	604	-	-	-	-
'91210RW0	TSY INFL IX N/B 02/47 0.875	4/7/2024	581.21	581	581	581	-	-	-	-
'91210RW0	TSY INFL IX N/B 02/47 0.875	4/8/2024	581.2	581	581	581	-	-	-	-
'91210SB5	TSY INFL IX N/B 02/48 1	4/6/2024	590.72	591	591	591	-	-	-	-
'AC2066LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/9/2024	686.5	745	745	745	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/9/2024	412.16	447	447	447	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/9/2024	397.92	432	432	432	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/9/2024	318	345	345	345	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/9/2024	396.25	430	430	430	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/9/2024	616.8	669	669	669	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/9/2024	111.07	121	121	121	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/9/2024	101.2	110	110	110	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/9/2024	20.8	26	26	26	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/9/2024	185.84	202	202	202	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/9/2024	207	225	225	225	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/9/2024	355.6	450	450	450	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/4/2024	603.56	604	604	604	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/4/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/4/2024	467.88	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/4/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/4/2024	574.8	575	575	575	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/4/2024	516.34	516	516	516	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/4/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/4/2024	266	266	266	266	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/4/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/4/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/4/2024	1017.59	1,018	1,018	1,018	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/7/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/8/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/6/2024	709.25	767	767	767	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/7/2024	682.98	739	739	739	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/8/2024	709.25	767	767	767	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/6/2024	481.75	482	482	482	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/7/2024	481.75	482	482	482	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/8/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/6/2024	574.8	575	575	575	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/7/2024	574.8	575	575	575	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/6/2024	276.78	299	299	299	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/7/2024	568	568	568	568	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/8/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/6/2024	467.88	468	468	468	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/7/2024	486.59	487	487	487	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/8/2024	467.87	468	468	468	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/7/2024	276.78	299	299	299	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/8/2024	265.71	287	287	287	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/6/2024	700.59	758	758	758	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/7/2024	700.59	758	758	758	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/8/2024	700.59	758	758	758	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/6/2024	352.6	445	445	445	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/7/2024	344.4	434	434	434	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/9/2024	207.1	262	262	262	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/9/2024	274.4	347	347	347	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/9/2024	259.42	328	328	328	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/9/2024	151.2	191	191	191	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/9/2024	181.71	230	230	230	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/9/2024	321.6	349	349	349	-	-	-	-
'BM8Z2WI5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/9/2024	93.44	118	118	118	-	-	-	-

'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/9/2024	191.75	208	208	208	-	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/9/2024	295.8	374	374	374	-	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/9/2024	233.58	295	295	295	-	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/9/2024	274.24	298	298	298	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/9/2024	318.55	403	403	403	-	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/4/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	4/4/2024	760.82	739	755	755	0	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/4/2024	955.2	955	955	955	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/4/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/4/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/4/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/4/2024	896.28	896	896	896	-	-	-	-	-	-
'AC40C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/8/2024	498.08	539	539	539	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/8/2024	497.25	627	627	627	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/6/2024	268.96	291	291	291	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/7/2024	268.96	291	291	291	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/8/2024	275.52	298	298	298	-	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/6/2024	457.25	495	495	495	-	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/7/2024	442.5	479	479	479	-	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/8/2024	457.25	495	495	495	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/6/2024	380.24	480	480	480	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/7/2024	372.48	470	470	470	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/8/2024	372.48	470	470	470	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/6/2024	452.18	570	570	570	-	-	-	-	-	-
'AC4D10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/8/2024	344.4	434	434	434	-	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/6/2024	427.98	540	540	540	-	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/7/2024	427.98	540	540	540	-	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/8/2024	427.98	540	540	540	-	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/6/2024	354.06	447	447	447	-	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/7/2024	345.63	436	436	436	-	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/8/2024	345.63	436	436	436	-	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/6/2024	437.06	551	551	551	-	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/7/2024	447.72	565	565	565	-	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/8/2024	437.06	551	551	551	-	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/7/2024	355.6	449	449	449	-	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/8/2024	355.6	449	449	449	-	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/9/2024	4.29	5	5	5	-	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/9/2024	371.64	470	470	470	-	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/9/2024	201.28	255	255	255	-	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/9/2024	129	140	140	140	-	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/9/2024	357.63	452	452	452	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/9/2024	437.76	554	554	554	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/9/2024	280.44	355	355	355	-	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/9/2024	536.5	537	537	537	-	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/9/2024	861.3	861	861	861	-	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/9/2024	807.52	808	808	808	-	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/9/2024	870.24	870	870	870	-	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/4/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/4/2024	895.4	895	895	895	-	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/4/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/4/2024	1190	1,190	1,190	1,190	-	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/4/2024	319.62	320	320	320	-	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/4/2024	1645.8	1,646	1,646	1,646	-	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/4/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/4/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	4/4/2024	0.31	0	0	0	-	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/5/2024	295.8	375	375	375	-	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/5/2024	233.58	296	296	296	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/7/2024	452.18	570	570	570	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/8/2024	452.18	570	570	570	-	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/6/2024	434.75	548	548	548	-	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/7/2024	425.5	537	537	537	-	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/8/2024	425.5	537	537	537	-	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/8/2024	598.75	599	599	599	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/6/2024	539.81	540	540	540	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/7/2024	539.81	540	540	540	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/8/2024	539.81	540	540	540	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/6/2024	462.84	463	463	463	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/7/2024	484.88	485	485	485	-	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/6/2024	207.1	261	261	261	-	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/7/2024	207.1	261	261	261	-	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/8/2024	212.55	268	268	268	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/6/2024	497.25	627	627	627	-	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/8/2024	315.02	397	397	397	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/6/2024	282.24	356	356	356	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/7/2024	282.24	356	356	356	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/8/2024	282.24	356	356	356	-	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/6/2024	259.42	327	327	327	-	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/7/2024	259.42	327	327	327	-	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/8/2024	251.79	318	318	318	-	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/6/2024	156.8	198	198	198	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/3/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-	-
'AC40GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	4/2/2024	75000	57,637	57,637	57,637	-	-	-	-	-	-
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	4/2/2024	345000	341,524	341,524	341,524	-	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/3/2024	804.59	812	810	824	-	-	-	-	-	13
'912828WU0	TSY INFL IX N/B 07/24 0.125	4/3/2024	0.32	0	0	0	-	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/3/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/3/2024	1.5	2	2	2	-	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/3/2024	1098.68	1,099	1,099	1,099	-	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	4/3/2024	649.44	649	649	649	-	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	4/3/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/5/2024	265.67	289	289	289	-	-	-	-	-	-
'AC40CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/5/2024	458.38	498	498	498	-	-	-	-	-	-
'AC40C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/5/2024	498.07	541	541	541	-	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/5/2024	323.31	410	410	410	-	-	-	-	-	-
'AC40Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/5/2024	276.78	301	301	301	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/5/2024	280.44	355	355	355	-	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/5/2024	341.12	432	432	432	-	-	-	-	-	-
'AC0I5K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/5/2024	700.59	761	761	761	-	-	-	-	-	-
'AC4D10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/5/2024	344.4	436	436	436	-	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/5/2024	427.98	542	542	542	-	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/5/2024	345.63	438	438	438	-	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/5/2024	437.06	554	554	554	-	-	-	-	-	-
'9128107P3	TSY INFL IX N/B 02/53 1.5	4/8/2024	462.84	463	463	463	-	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/6/2024	279.3	279	279	279	-	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/7/2024	266	266	266	266	-	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/8/2024	279.3	279	279	279	-	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/6/2024	903.75	904	904	904	-	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/7/2024	867.6	868	868	868	-	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/8/2024	903.75	904	904	904	-	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/6/2024	1103.52	1,104	1,104	1,104	-	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/7/2024	1149.5	1,150	1,150	1,150	-	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/8/2024	1103.52	1,104	1,104	1,104	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/6/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/7/2024	151.2	191	191	191	-	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/8/2024	156.8	198	198	198	-	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/6/2024	181.71	229	229	229	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/7/2024	507	640	640	640	-	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/7/2024	181.71	229	229	229	-	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/8/2024	174.98	221	221	221	-	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/6/2024	321.6	348	348	348	-	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/7/2024	321.6	348	348	348	-	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/8/2024	311.55	337	337	337	-	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/6/2024	93.44	118	118	118	-	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/7/2024	93.44	118	118	118	-	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/8/2024	96.36	122	122	122	-	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/3/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	4/3/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/3/2024	427.98	538	538	538	-	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/3/2024	354.06	445	445	445	-	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/3/2024	447.72	563	563	563	-	-	-	-	-	-
'AC04Z88B	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	4/3/2024	6.35	7	7	7	-	-	-	-	-	-
'AC408MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/3/2024	284.25	306	306	306	-	-	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/3/2024	686.5	739	739	739	-	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/3/2024	430.08	463	463	463	-	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/3/2024	397.92	428	428	428	-	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/3/2024	318	342	342	342	-	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/3/2024	396.25	427	427	427	-	-	-	-	-	-
'AC408MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/5/2024	284.25	309	309	309	-	-	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/5/2024	686.5	746	746	746	-	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/5/2024	412.16	448	448	448	-	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/5/2024	397.92	432	432	432	-	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/5/2024	318	346	346	346	-	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/5/2024	396.25	431	431	431	-	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/5/2024	616.8	670	670	670	-	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/5/2024	111.07	121	121	121	-	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/5/2024	96.6	105	105	105	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/5/2024	318.56	404	404	404	-	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/5/2024	4.29	5	5	5	-	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/5/2024	381.42	483	483	483	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/7/2024	1060	1,060	1,060	1,060	-	-	-	-	-	-
'AC40CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/8/2024	458.38	496	496	496	-	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/6/2024	430.08	465	465	465	-	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/7/2024	430.08	465	465	465	-	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/8/2024	430.08	465	465	465	-	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/6/2024	397.92	430	430	430	-	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/7/2024	397.92	430	430	430	-	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/8/2024	397.92	430	430	430	-	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/6/2024	318	344	344	344	-	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/7/2024	318	344	344	344	-	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/8/2024	318	344	344	344	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/8/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/6/2024	191.75	207	207	207	-	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/7/2024	191.75	207	207	207	-	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/8/2024	191.75	207	207	207	-	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/6/2024	295.8	373	373	373	-	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/7/2024	304.5	384	384	384	-	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/8/2024	295.8	373	373	373	-	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/6/2024	233.58	295	295	295	-	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/7/2024	233.58	295	295	295	-	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/8/2024	233.58	295	295	295	-	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/6/2024	274.24	297	297	297	-	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/7/2024	274.24	297	297	297	-	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/8/2024	265.67	287	287	287	-	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/3/2024	585.36	630	630	630	-	-	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/2/2024	79940.8	100,685	100,685	100,685	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/3/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	4/3/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-	-
'912828N55	TSY INFL IX N/B 04/24 0.5	4/3/2024	0.65	1	1	1	-	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/3/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/3/2024	709.24	764	764	764	-	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/3/2024	111.07	120	120	120	-	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/3/2024	101.2	109	109	109	-	-	-	-	-	-

'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/3/2024	180.55	194	194	194	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/3/2024	207	223	223	223	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/15/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/13/2024	574.8	575	575	575	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/14/2024	598.75	599	599	599	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/15/2024	574.8	575	575	575	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/13/2024	539.81	540	540	540	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/14/2024	539.81	540	540	540	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/15/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/13/2024	462.84	463	463	463	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/14/2024	484.88	485	485	485	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/15/2024	462.84	463	463	463	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/15/2024	265.67	282	282	282	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/14/2024	282.24	351	351	351	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/15/2024	274.4	341	341	341	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/13/2024	259.42	323	323	323	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/14/2024	251.79	313	313	313	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/15/2024	259.42	323	323	323	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/13/2024	151.2	188	188	188	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/14/2024	151.2	188	188	188	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/15/2024	156.8	195	195	195	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/14/2024	276.78	294	294	294	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/15/2024	276.78	294	294	294	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/13/2024	700.59	745	745	745	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/14/2024	700.59	745	745	745	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/10/2024	96.36	122	122	122	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/10/2024	191.75	208	208	208	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/10/2024	295.8	375	375	375	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/10/2024	233.58	296	296	296	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	4/10/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	4/10/2024	915.4	915	915	915	-	-	-	-
'912828CDX6	TSY INFL IX N/B 01/32 0.125	4/10/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'912828CEJ6	TSY INFL IX N/B 04/27 0.125	4/10/2024	1084.38	1,084	1,084	1,084	-	-	-	-
'912828CEZ0	TSY INFL IX N/B 07/32 0.625	4/10/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'912828CFR7	TSY INFL IX N/B 10/27 1.625	4/10/2024	896.28	896	896	896	-	-	-	-
'912828CGK1	TSY INFL IX N/B 01/33 1.125	4/10/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/11/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/11/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/11/2024	1142.62	1,143	1,143	1,143	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/11/2024	676.5	677	677	677	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/11/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/11/2024	574.8	575	575	575	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/11/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/11/2024	462.84	463	463	463	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/11/2024	266	266	266	266	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/11/2024	867.6	868	868	868	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/11/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/13/2024	318.55	396	396	396	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/14/2024	318.56	396	396	396	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/15/2024	326.73	406	406	406	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/13/2024	4.29	5	5	5	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/14/2024	4.29	5	5	5	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/15/2024	4.29	5	5	5	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/13/2024	371.64	462	462	462	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/14/2024	381.42	474	474	474	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/15/2024	381.42	474	474	474	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/13/2024	201.28	250	250	250	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/14/2024	206.72	257	257	257	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/15/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/15/2024	700.59	745	745	745	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/13/2024	344.4	428	428	428	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/14/2024	352.6	438	438	438	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/15/2024	344.4	428	428	428	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/13/2024	427.98	532	532	532	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/14/2024	427.98	532	532	532	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/15/2024	427.98	532	532	532	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/13/2024	181.71	226	226	226	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/14/2024	181.71	226	226	226	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/15/2024	174.98	218	218	218	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/13/2024	311.55	331	331	331	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/14/2024	321.6	342	342	342	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/10/2024	854.7	855	855	855	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/10/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/10/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/10/2024	710.22	710	710	710	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	4/10/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/10/2024	274.24	298	298	298	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/10/2024	318.56	404	404	404	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/10/2024	4.29	5	5	5	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/10/2024	381.42	483	483	483	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/10/2024	206.72	262	262	262	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/10/2024	129	140	140	140	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/11/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/11/2024	1321.81	1,322	1,322	1,322	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/11/2024	955.2	955	955	955	-	-	-	-
'91282KZ37	TSY INFL IX N/B 01/30 0.125	4/11/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/11/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/11/2024	1291.25	1,291	1,291	1,291	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	4/11/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'91282887D6	TSY INFL IX N/B 07/29 0.25	4/11/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/11/2024	709.25	763	763	763	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/12/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/12/2024	233.45	233	233	233	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/13/2024	709.25	754	754	754	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/13/2024	642.5	683	683	683	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/14/2024	616.8	656	656	656	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/15/2024	616.8	656	656	656	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/13/2024	111.07	118	118	118	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/15/2024	206.72	257	257	257	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/13/2024	129	137	137	137	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/14/2024	129	137	137	137	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/15/2024	129	137	137	137	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/13/2024	357.63	445	445	445	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/14/2024	357.63	445	445	445	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/15/2024	348.46	433	433	433	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/15/2024	321.6	342	342	342	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/13/2024	93.44	116	116	116	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/14/2024	96.36	120	120	120	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/15/2024	93.44	116	116	116	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/13/2024	191.75	204	204	204	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/14/2024	191.75	204	204	204	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/13/2024	345.63	430	430	430	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/14/2024	345.63	430	430	430	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/15/2024	345.63	430	430	430	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/13/2024	437.06	544	544	544	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/14/2024	437.06	544	544	544	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/15/2024	447.72	557	557	557	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/10/2024	357.63	453	453	453	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/10/2024	437.76	555	555	555	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/10/2024	280.44	355	355	355	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/10/2024	341.12	432	432	432	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/10/2024	325.54	413	413	413	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/10/2024	1248.78	1,249	1,249	1,249	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/10/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/10/2024	1626.04	1,626	1,626	1,626	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/10/2024	1098.68	1,099	1,099	1,099	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/10/2024	676.5	677	677	677	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/10/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/12/2024	955.52	956	956	956	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/12/2024	521.92	522	522	522	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/12/2024	759	759	759	759	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/12/2024	440.22	440	440	440	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/12/2024	536.5	537	537	537	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/12/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/12/2024	807.52	808	808	808	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/12/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/12/2024	750.4	750	750	750	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/12/2024	698.3	699	699	699	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/12/2024	754.65	755	755	755	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/13/2024	425.6	529	529	529	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/14/2024	437.76	544	544	544	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/15/2024	437.76	544	544	544	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/13/2024	288.23	358	358	358	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/14/2024	111.07	118	118	118	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/15/2024	111.07	118	118	118	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/13/2024	96.6	103	103	103	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/14/2024	101.2	108	108	108	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/15/2024	101.2	108	108	108	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/13/2024	21.6	27	27	27	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/14/2024	20.8	26	26	26	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/15/2024	20.8	26	26	26	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/14/2024	581.2	581	581	581	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/15/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/13/2024	1098.68	1,099	1,099	1,099	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/14/2024	1142.62	1,143	1,143	1,143	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/15/2024	1098.67	1,099	1,099	1,099	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/13/2024	676.5	677	677	677	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/14/2024	649.44	649	649	649	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/15/2024	676.5	677	677	677	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/13/2024	1095.12	1,095	1,095	1,095	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/14/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/15/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/10/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/10/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/10/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	4/10/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'91282887D6	TSY INFL IX N/B 07/29 0.25	4/10/2024	1166.64	1,167	1,167	1,167	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/10/2024	682.98	742	742	742	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/10/2024	458.92	498	498	498	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/10/2024	497.25	630	630	630	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/10/2024	268.96	292	292	292	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/10/2024	457.25	496	496	496	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/10/2024	372.48	472	472	472	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/12/2024	603.55	604	604	604	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/12/2024	568	568	568	568	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/12/2024	467.88	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/12/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/12/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/12/2024	516.34	516	516	516	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/12/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/12/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/12/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/12/2024	1149.5	1,150	1,150	1,150	-	-	-	-

'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/12/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/13/2024	193.92	206	206	206	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/14/2024	185.84	198	198	198	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/15/2024	193.92	206	206	206	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/13/2024	216	230	230	230	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/13/2024	430.08	457	457	457	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/14/2024	412.16	438	438	438	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/15/2024	430.08	457	457	457	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/13/2024	397.92	423	423	423	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/14/2024	397.92	423	423	423	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/15/2024	381.34	405	405	405	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/13/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/14/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/15/2024	603.56	604	604	604	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/13/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/14/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/15/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/13/2024	467.87	468	468	468	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/14/2024	486.59	487	487	487	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/15/2024	467.88	468	468	468	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/13/2024	462.48	462	462	462	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/13/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/14/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'BN87RZ7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/15/2024	191.75	204	204	204	-	-	-	-	-
'B3D4VDW0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/10/2024	452.18	573	573	573	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/10/2024	425.5	539	539	539	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/10/2024	397.15	503	503	503	-	-	-	-	-
'B421JZFI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/10/2024	428.64	543	543	543	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/10/2024	401.62	509	509	509	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/10/2024	686.5	745	745	745	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/10/2024	430.08	467	467	467	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/10/2024	381.34	414	414	414	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/10/2024	318	345	345	345	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/10/2024	396.25	430	430	430	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/10/2024	616.8	670	670	670	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/10/2024	111.07	121	121	121	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/12/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/12/2024	915.4	915	915	915	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/12/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/12/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/12/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/12/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/12/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/12/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/12/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/12/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/12/2024	676.4	676	676	676	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/15/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/14/2024	280.44	349	349	349	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/15/2024	280.44	349	349	349	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/13/2024	341.12	424	424	424	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/14/2024	347.68	432	432	432	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/15/2024	341.12	424	424	424	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/13/2024	325.54	405	405	405	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/14/2024	332.18	413	413	413	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/15/2024	325.54	405	405	405	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/13/2024	458.92	488	488	488	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/14/2024	475.31	505	505	505	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/15/2024	458.92	488	488	488	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/16/2024	182.04	193	193	193	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/16/2024	972.08	972	972	972	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/16/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/16/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/16/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/16/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/16/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/16/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/16/2024	536.5	537	537	537	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/16/2024	372.48	464	464	464	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/16/2024	574.8	575	575	575	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/10/2024	96.6	105	105	105	-	-	-	-	-
'ACI2N9O93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/10/2024	20.8	26	26	26	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/10/2024	193.92	211	211	211	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/10/2024	216	235	235	235	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/10/2024	0.42	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/10/2024	4.86	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/10/2024	182.04	198	198	198	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/10/2024	972.08	972	972	972	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/10/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/10/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/10/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/10/2024	521.92	522	522	522	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	4/12/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/12/2024	1248.78	1,249	1,249	1,249	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/12/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/12/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/12/2024	1098.67	1,099	1,099	1,099	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/12/2024	649.44	649	649	649	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/12/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/12/2024	1284.24	1,284	1,284	1,284	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/12/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/12/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	4/12/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/14/2024	207	220	220	220	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/15/2024	216	230	230	230	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/13/2024	355.6	442	442	442	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/14/2024	355.6	442	442	442	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/13/2024	0.42	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/14/2024	0.42	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/15/2024	0.42	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/13/2024	4.86	4	4	4	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/14/2024	4.86	4	4	4	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/15/2024	4.86	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/13/2024	182.04	194	194	194	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/14/2024	186.48	198	198	198	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/13/2024	507	630	630	630	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/16/2024	539.81	540	540	540	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/16/2024	462.84	463	463	463	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/16/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/16/2024	867.6	868	868	868	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/16/2024	1149.5	1,150	1,150	1,150	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/16/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/16/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/15/2024	-616.8	(656)	(656)	(656)	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/13/2024	-642.5	(683)	(683)	(683)	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/16/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/16/2024	807.52	808	808	808	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/10/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/10/2024	440.22	440	440	440	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/10/2024	536.5	537	537	537	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/10/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/10/2024	807.52	808	808	808	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/10/2024	839.16	839	839	839	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/10/2024	723.6	724	724	724	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/10/2024	699.3	699	699	699	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/10/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/10/2024	581.2	581	581	581	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/10/2024	590.72	591	591	591	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/12/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/12/2024	709.25	759	759	759	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/12/2024	274.24	294	294	294	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/12/2024	318.56	399	399	399	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/12/2024	4.29	5	5	5	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/12/2024	430.08	460	460	460	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/12/2024	397.92	426	426	426	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/12/2024	318	340	340	340	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/12/2024	381.42	478	478	478	-	-	-	-	-
'BYVP4K0I9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/12/2024	206.72	259	259	259	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/12/2024	129	138	138	138	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/12/2024	348.46	436	436	436	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/14/2024	497.25	618	618	618	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/15/2024	507	630	630	630	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/13/2024	268.96	286	286	286	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/14/2024	275.52	293	293	293	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/15/2024	268.96	286	286	286	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/13/2024	457.25	486	486	486	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/14/2024	442.5	470	470	470	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/15/2024	457.25	486	486	486	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/13/2024	372.48	463	463	463	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/14/2024	380.24	473	473	473	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/15/2024	182.04	194	194	194	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/13/2024	972.08	972	972	972	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/16/2024	839.16	839	839	839	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/16/2024	723.6	724	724	724	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/16/2024	699.3	699	699	699	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/16/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/16/2024	581.2	581	581	581	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/16/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/16/2024	467.87	468	468	468	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/16/2024	481.75	482	482	482	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/7/2024	-616.8	(667)	(667)	(667)	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/5/2024	9804.83	6,844	6,844	10,607	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/6/2024	625.2	(3,087)	(3,087)	676	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/10/2024	486.59	487	487	487	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/10/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/10/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/10/2024	539.81	540	540	540	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/10/2024	462.84	463	463	463	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/10/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/10/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/10/2024	1149.5	1,150	1,150	1,150	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/10/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/10/2024	440.75	479	479	479	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/10/2024	498.08	541	541	541	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/12/2024	284.25	304	304	304	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/12/2024	686.5	735	735	735	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/12/2024	440.75	472	472	472	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/12/2024	498.08	533	533	533	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/12/2024	323.31	405	405	405	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/12/2024	276.78	296	296	296	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/12/2024	700.59	750	750	750	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/12/2024	344.4	431	431	431	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/12/2024	268.96	288	288	288	-	-	-	-	-

'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/12/2024	457.25	490	490	490	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/12/2024	372.48	466	466	466	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/12/2024	452.18	566	566	566	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/14/2024	972.07	972	972	972	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/13/2024	505.61	506	506	506	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/14/2024	521.92	522	522	522	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/15/2024	505.61	506	506	506	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/13/2024	784.3	784	784	784	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/14/2024	759	759	759	759	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/15/2024	759	759	759	759	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/13/2024	455.4	455	455	455	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/15/2024	372.48	463	463	463	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/13/2024	452.18	562	562	562	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/14/2024	452.18	562	562	562	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/7/2024	625.2	676	676	676	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/8/2024	625.2	679	679	679	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/9/2024	625.2	679	679	679	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/10/2024	625.2	672	672	672	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/11/2024	625.2	669	669	669	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/12/2024	625.2	665	665	665	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/13/2024	651.25	692	692	692	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/15/2024	625.2	664	0	664	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/16/2024	625.2	665	665	665	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/3/2024	341.6	431	431	431	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/4/2024	341.6	433	433	433	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/5/2024	341.6	431	431	431	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/10/2024	323.31	410	410	410	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/10/2024	276.77	301	301	301	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/10/2024	700.59	761	761	761	-	-	-	-
'ACI10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/10/2024	344.4	437	437	437	-	-	-	-
'ACI2016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/10/2024	438.17	555	555	555	-	-	-	-
'ACI202HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/10/2024	345.63	438	438	438	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/10/2024	437.06	554	554	554	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/11/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/11/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/11/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/11/2024	855.54	856	856	856	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/12/2024	434.75	544	544	544	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/12/2024	397.15	497	497	497	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/12/2024	428.64	537	537	537	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/12/2024	401.62	503	503	503	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/12/2024	437.76	548	548	548	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/12/2024	280.44	351	351	351	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/12/2024	341.12	427	427	427	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/12/2024	332.18	416	416	416	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/12/2024	475.31	509	509	509	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/12/2024	497.25	623	623	623	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/12/2024	396.25	424	424	424	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/12/2024	616.8	660	660	660	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/15/2024	452.18	562	562	562	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/13/2024	425.5	529	529	529	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/14/2024	425.5	529	529	529	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/15/2024	425.5	529	529	529	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/13/2024	397.15	494	494	494	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/14/2024	397.15	494	494	494	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/15/2024	397.15	494	494	494	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/13/2024	419.52	522	522	522	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/14/2024	455.4	455	455	455	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/15/2024	440.22	440	440	440	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/14/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/6/2024	341.6	431	431	431	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/7/2024	341.6	431	431	431	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/8/2024	341.6	432	432	432	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/9/2024	341.6	433	433	433	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/10/2024	341.6	429	429	429	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/11/2024	341.6	428	428	428	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/14/2024	625.2	665	665	665	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/12/2024	341.6	425	425	425	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/13/2024	341.6	425	425	425	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/14/2024	341.6	425	425	425	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/15/2024	341.6	425	425	425	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/16/2024	341.6	425	425	425	-	-	-	-
'ACI038MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/11/2024	284.25	306	306	306	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/11/2024	713.96	768	768	768	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/11/2024	430.08	462	462	462	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/11/2024	397.92	428	428	428	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/11/2024	318	342	342	342	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/11/2024	380.4	409	409	409	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/11/2024	616.8	663	663	663	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/11/2024	458.38	493	493	493	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/11/2024	498.07	536	536	536	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/11/2024	315.02	396	396	396	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/11/2024	276.78	298	298	298	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/11/2024	700.59	753	753	753	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/12/2024	114.9	123	123	123	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/12/2024	101.2	108	108	108	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/12/2024	20.8	26	26	26	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/12/2024	185.84	199	199	199	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/12/2024	207	222	222	222	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/12/2024	355.6	445	445	445	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/12/2024	207.1	259	259	259	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/12/2024	274.4	344	344	344	-	-	-	-
'ACI2016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/12/2024	427.98	536	536	536	-	-	-	-
'ACI202HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/12/2024	354.06	443	443	443	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/12/2024	437.06	547	547	547	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/12/2024	259.42	325	325	325	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/15/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/13/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/14/2024	1248.78	1,249	1,249	1,249	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/15/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/13/2024	754.65	755	755	755	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/14/2024	726.7	727	727	727	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/15/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/13/2024	581.21	581	581	581	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/14/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/13/2024	686.5	730	730	730	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/13/2024	318	338	338	338	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/13/2024	295.8	368	368	368	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/14/2024	295.8	368	368	368	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/15/2024	295.8	368	368	368	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/13/2024	233.58	290	290	290	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/14/2024	233.58	290	290	290	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/15/2024	233.58	290	290	290	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/13/2024	274.24	292	292	292	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/14/2024	274.24	292	292	292	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/15/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/13/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/14/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/11/2024	352.6	443	443	443	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/11/2024	428.64	539	539	539	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/11/2024	401.62	505	505	505	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/11/2024	21.6	27	27	27	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/11/2024	185.84	200	200	200	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/11/2024	207	223	223	223	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/11/2024	355.6	447	447	447	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/11/2024	207.1	260	260	260	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/11/2024	282.24	355	355	355	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/11/2024	251.79	316	316	316	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/11/2024	151.2	190	190	190	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/11/2024	181.71	228	228	228	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/12/2024	156.8	196	196	196	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/12/2024	181.71	227	227	227	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/12/2024	321.6	344	344	344	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/12/2024	96.36	121	121	121	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/12/2024	191.75	205	205	205	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/12/2024	295.8	370	370	370	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/12/2024	233.58	292	292	292	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/12/2024	0.42	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/12/2024	5.13	4	4	4	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/12/2024	182.04	195	195	195	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/12/2024	997	997	997	997	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/14/2024	318	338	338	338	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/15/2024	318	338	338	338	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/13/2024	380.4	404	404	404	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/14/2024	396.25	421	421	421	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/15/2024	380.4	404	404	404	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/13/2024	279.3	279	279	279	-	-	-	-
'ACI038MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/14/2024	284.25	302	302	302	-	-	-	-
'ACI038MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/15/2024	284.25	302	302	302	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/13/2024	555	555	555	555	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/14/2024	536.5	537	537	537	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/15/2024	555	555	555	555	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/14/2024	279.3	279	279	279	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/15/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/13/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/14/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/15/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	4/13/2024	1250.6	1,251	1,251	1,251	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	4/14/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	4/15/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828T26	TSY INFL IX N/B 07/29 0.25	4/13/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'912828T26	TSY INFL IX N/B 07/29 0.25	4/14/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	1761.3	1,701	1,738	1,713	(25)	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/16/2024	259.42	323	323	323	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/11/2024	321.6	346	346	346	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/11/2024	93.44	117	117	117	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/11/2024	191.75	206	206	206	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/11/2024	295.8	372	372	372	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/11/2024	233.58	294	294	294	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/11/2024	265.67	286	286	286	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/11/2024	318.56	400	400	400	-	-	-	-
'BW4Q27Y2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/11/2024	4.29	5	5	5	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/11/2024	381.42	479	479	479	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/11/2024	206.72	260	260	260	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/11/2024	129	139	139	139	-	-	-	-
'BYY5F1I90	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/11/2024	357.63	449	449	449	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/14/2024	686.5	730	730	730	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/15/2024	686.5	730	730	730	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/14/2024	428.64	533	533	533	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/15/2024	428.64	533	533	533	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/13/2024	401.62	499	499	499	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/14/2024	401.62	499	499	499	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/15/2024	401.62	499	499	499	-	-	-	-

'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/14/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/15/2024	1321.81	1,322	1,322	1,322	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/13/2024	915.4	915	915	915	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/14/2024	915.4	915	915	915	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/15/2024	266	266	266	266	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/13/2024	903.75	904	904	904	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/14/2024	867.6	868	868	868	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/15/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/13/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/14/2024	1149.5	1,150	1,150	1,150	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/15/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/13/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/14/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/15/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/13/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/16/2024	151.2	188	188	188	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/16/2024	181.71	226	226	226	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/16/2024	311.55	331	331	331	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/16/2024	93.44	116	116	116	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/16/2024	199.42	212	212	212	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/16/2024	295.8	368	368	368	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/16/2024	233.58	291	291	291	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/16/2024	274.24	291	291	291	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/16/2024	318.56	397	397	397	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/16/2024	4.29	5	5	5	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/16/2024	381.42	475	475	475	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/16/2024	206.72	257	257	257	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/11/2024	437.76	550	550	550	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/11/2024	288.23	362	362	362	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/11/2024	341.12	429	429	429	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/11/2024	325.54	409	409	409	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/11/2024	475.31	511	511	511	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/11/2024	507	637	637	637	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/11/2024	275.52	296	296	296	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/11/2024	457.25	492	492	492	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/11/2024	372.48	468	468	468	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/11/2024	452.18	568	568	568	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/11/2024	425.5	535	535	535	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/11/2024	397.15	499	499	499	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/15/2024	955.2	955	955	955	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/13/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/14/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/15/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/13/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/14/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/15/2024	1084.38	1,084	1,084	1,084	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/13/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/14/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/15/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	-1761.3	(1,701)	(1,738)	(1,713)	25	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/15/2024	355.6	442	442	442	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/13/2024	212.55	264	264	264	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/13/2024	861.3	861	861	861	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/14/2024	861.3	861	861	861	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/15/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/13/2024	807.52	808	808	808	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/14/2024	836.36	836	836	836	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/15/2024	807.52	808	808	808	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/13/2024	839.16	839	839	839	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/14/2024	870.24	870	870	870	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/15/2024	870.24	870	870	870	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/16/2024	129	137	137	137	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/16/2024	357.63	445	445	445	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/16/2024	437.76	545	545	545	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/16/2024	288.23	359	359	359	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/16/2024	341.12	425	425	425	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/16/2024	332.18	414	414	414	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/16/2024	475.31	505	505	505	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/16/2024	497.25	619	619	619	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/16/2024	268.96	286	286	286	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/16/2024	457.25	486	486	486	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/16/2024	0.42	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/16/2024	5.13	4	4	4	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/11/2024	0.43	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/11/2024	4.86	4	4	4	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/11/2024	186.48	201	201	201	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/11/2024	972.07	972	972	972	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/11/2024	844.36	844	844	844	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/11/2024	240.12	240	240	240	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/11/2024	955.52	956	956	956	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/11/2024	505.61	506	506	506	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/11/2024	759	759	759	759	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/11/2024	455.4	455	455	455	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/11/2024	555	555	555	555	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/13/2024	855.54	856	856	856	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/14/2024	896.28	896	896	896	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/15/2024	855.54	856	856	856	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/13/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/14/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/15/2024	1199.2	1,399	1,399	1,399	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/13/2024	895.4	895	895	895	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/14/2024	854.7	855	855	855	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/15/2024	854.7	855	855	855	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/13/2024	284.25	302	302	302	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/15/2024	997	997	997	997	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/13/2024	723.6	724	724	724	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/14/2024	723.6	724	724	724	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/15/2024	750.4	750	750	750	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/13/2024	699.3	699	699	699	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/14/2024	699.3	699	699	699	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/15/2024	699.3	699	699	699	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/13/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'AC93CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/13/2024	440.75	469	469	469	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/3/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/3/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/3/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/3/2024	855.54	856	856	856	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/3/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/3/2024	854.7	855	855	855	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/3/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/3/2024	1248.5	1,250	1,250	1,250	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/3/2024	319.62	320	320	320	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	4/3/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	4/3/2024	1248.78	1,249	1,249	1,249	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/11/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/11/2024	807.52	808	808	808	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/11/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/11/2024	723.6	724	724	724	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/11/2024	699.3	699	699	699	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/11/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/11/2024	581.21	581	581	581	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/11/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/11/2024	467.87	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/11/2024	481.75	482	482	482	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/11/2024	111.07	119	119	119	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/13/2024	866.58	867	867	867	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/14/2024	844.36	844	844	844	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/15/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/13/2024	240.12	240	240	240	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/14/2024	240.12	240	240	240	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/15/2024	240.12	240	240	240	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/13/2024	955.52	956	956	956	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/14/2024	955.52	956	956	956	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/15/2024	955.52	956	956	956	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/14/2024	481.75	482	482	482	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/13/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'AC9CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/14/2024	458.38	487	487	487	-	-	-	-
'AC93CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/15/2024	440.75	469	469	469	-	-	-	-
'AC9C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/13/2024	498.07	529	529	529	-	-	-	-
'AC93C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/14/2024	518	551	551	551	-	-	-	-
'AC93C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/15/2024	498.08	529	529	529	-	-	-	-
'AC9L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/13/2024	315.02	392	392	392	-	-	-	-
'AC9L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/14/2024	323.31	402	402	402	-	-	-	-
'AC93L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/15/2024	315.02	392	392	392	-	-	-	-
'AC9QG4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/13/2024	276.78	294	294	294	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/14/2024	207.1	258	258	258	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/15/2024	212.55	264	264	264	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/13/2024	282.24	351	351	351	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/9/2024	750.4	750	750	750	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/9/2024	699.3	699	699	699	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/9/2024	754.65	755	755	755	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/9/2024	0.42	0	0	0	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/10/2024	284.25	309	309	309	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/10/2024	355.6	451	451	451	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/10/2024	212.55	269	269	269	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/10/2024	282.24	358	358	358	-	-	-	-
'BLH3828I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/10/2024	259.42	329	329	329	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/10/2024	156.8	199	199	199	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/10/2024	181.71	230	230	230	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/10/2024	311.55	338	338	338	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/11/2024	101.2	109	109	109	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/11/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/11/2024	427.98	538	538	538	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/11/2024	345.63	434	434	434	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/11/2024	447.72	563	563	563	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/11/2024	854.7	855	855	855	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/11/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/11/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/11/2024	710.22	710	710	710	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	4/11/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/11/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/14/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/15/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/13/2024	1190	1,190	1,190	1,190	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/14/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/15/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/13/2024	710.22	710	710	710	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/14/2024	710.22	710	710	710	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/15/2024	710.22	710	710	710	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/13/2024	1645.8	1,646	1,646	1,646	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/14/2024	682.98	726	726	726	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/15/2024	709.25	754	754	754	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/19/2024	182.04	194	194	194	-	-	-	-

'912810FD5	TSY INFL IX N/B 04/28 3.625	4/19/2024	972.08	972	972	972	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/19/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/19/2024	233.45	233	233	233	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/19/2024	955.52	956	956	956	-	-	-	-
'BMF9LJ8I3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/19/2024	181.71	226	226	226	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/19/2024	321.6	343	343	343	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/19/2024	96.36	120	120	120	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/19/2024	191.75	204	204	204	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS 08/31 0.125	4/19/2024	295.8	368	368	368	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/19/2024	233.58	291	291	291	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/19/2024	274.24	292	292	292	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/20/2024	955.52	956	956	956	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/21/2024	955.52	956	956	956	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/22/2024	955.52	956	956	956	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/20/2024	505.61	506	506	506	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/21/2024	521.92	522	522	522	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/22/2024	505.61	506	506	506	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/20/2024	759	759	759	759	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/21/2024	784.3	784	784	784	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/22/2024	759	759	759	759	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/20/2024	455.4	455	455	455	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	4/20/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/16/2024	498.07	529	529	529	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/16/2024	323.31	403	403	403	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/16/2024	276.77	294	294	294	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/16/2024	700.59	745	745	745	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/16/2024	352.6	439	439	439	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/16/2024	427.98	533	533	533	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/16/2024	354.06	441	441	441	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/16/2024	676.4	676	676	676	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	4/16/2024	1098.68	1,099	1,099	1,099	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	4/16/2024	676.5	677	677	677	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	4/16/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	4/18/2024	0.77	1	1	1	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	4/18/2024	1098.68	1,099	1,099	1,099	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	4/18/2024	676.5	677	677	677	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	4/18/2024	1095.12	1,095	1,095	1,095	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	4/18/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	4/18/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/18/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/18/2024	723.6	724	724	724	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/18/2024	698.3	699	699	699	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/18/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/18/2024	581.21	581	581	581	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/19/2024	318.56	396	396	396	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/19/2024	4.29	5	5	5	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/20/2024	458.38	489	489	489	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/21/2024	440.75	470	470	470	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/22/2024	440.75	470	470	470	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/20/2024	498.07	531	531	531	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/21/2024	518	553	553	553	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/22/2024	498.07	531	531	531	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/20/2024	323.31	402	402	402	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/21/2024	315.02	392	392	392	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/22/2024	895.4	895	895	895	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/20/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	4/21/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	4/22/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	4/20/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	4/21/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	4/22/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	4/20/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	4/21/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	4/22/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	4/20/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	4/21/2024	1291.25	1,291	1,291	1,291	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	4/22/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	4/16/2024	1284.24	1,284	1,284	1,284	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/16/2024	437.06	544	544	544	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/16/2024	295.62	314	314	314	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/16/2024	713.96	759	759	759	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/16/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	4/16/2024	1248.78	1,249	1,249	1,249	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	4/16/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	4/16/2024	1291.25	1,291	1,291	1,291	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	4/16/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/16/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/16/2024	709.25	754	754	754	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/18/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/18/2024	467.88	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/18/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/18/2024	574.8	575	575	575	-	-	-	-
'912810TE9	TSY INFL IX N/B 02/52 0.125	4/18/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/18/2024	462.84	463	463	463	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/18/2024	191.75	204	204	204	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS 08/31 0.125	4/18/2024	295.8	368	368	368	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/18/2024	233.58	291	291	291	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/18/2024	265.67	283	283	283	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/18/2024	318.56	397	397	397	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/21/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/22/2024	1160.6	1,161	1,161	1,161	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/22/2024	315.02	392	392	392	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/20/2024	276.78	295	295	295	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/21/2024	276.77	295	295	295	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/22/2024	276.78	295	295	295	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/20/2024	700.59	748	748	748	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/21/2024	700.59	748	748	748	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/22/2024	700.59	748	748	748	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/20/2024	344.4	428	428	428	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/21/2024	352.6	438	438	438	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/22/2024	344.4	428	428	428	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/22/2024	381.42	474	474	474	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/20/2024	206.72	257	257	257	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/21/2024	201.28	250	250	250	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/22/2024	206.72	257	257	257	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/20/2024	129	138	138	138	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/21/2024	129	138	138	138	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/22/2024	129	138	138	138	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/20/2024	357.63	445	445	445	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/21/2024	357.63	445	445	445	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/22/2024	357.63	445	445	445	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/20/2024	437.76	544	544	544	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/20/2024	111.07	119	119	119	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/16/2024	-616.8	(655)	(655)	(655)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/14/2024	-616.8	(656)	(656)	(656)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/10/2024	-616.8	(670)	(670)	(670)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/9/2024	-616.8	(669)	(669)	(669)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/8/2024	-616.8	(667)	(667)	(667)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/4/2024	-576.96	(624)	(624)	(624)	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/16/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/16/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/16/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/16/2024	896.28	896	896	896	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/16/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/18/2024	4.29	5	5	5	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/18/2024	193.92	206	206	206	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/18/2024	216	230	230	230	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/18/2024	341.6	425	425	425	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/18/2024	212.55	265	265	265	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/18/2024	282.24	351	351	351	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/18/2024	251.79	314	314	314	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/18/2024	151.2	188	188	188	-	-	-	-
'BMF9LJ8I3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/18/2024	181.71	226	226	226	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	4/18/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	4/18/2024	1250.6	1,251	1,251	1,251	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/18/2024	1166.64	1,167	1,167	1,167	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/22/2024	867.6	868	868	868	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/20/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/21/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/22/2024	1190	1,190	1,190	1,190	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/20/2024	710.22	710	710	710	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/21/2024	710.22	710	710	710	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/22/2024	710.22	710	710	710	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/20/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/21/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/22/2024	1645.8	1,646	1,646	1,646	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	4/20/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/21/2024	111.07	119	119	119	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/22/2024	111.07	119	119	119	-	-	-	-
'ACI2HUQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/20/2024	101.2	108	108	108	-	-	-	-
'ACI2HUQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/21/2024	96.6	103	103	103	-	-	-	-
'ACI2HUQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/22/2024	101.2	108	108	108	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/20/2024	20.8	26	26	26	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/21/2024	21.6	27	27	27	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/22/2024	20.8	26	26	26	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/20/2024	185.84	198	198	198	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/21/2024	193.92	207	207	207	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/22/2024	185.84	198	198	198	-	-	-	-
'91281QPZ5	TSY INFL IX N/B 01/29 2.5	4/21/2024	440.22	440	440	440	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/16/2024	854.7	855	855	855	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/2/2024	53025.7	37,490	37,490	37,490	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/17/2024	276.78	294	294	294	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/17/2024	700.59	745	745	745	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/17/2024	344.4	429	429	429	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/17/2024	427.98	533	533	533	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/17/2024	345.63	430	430	430	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/17/2024	437.06	544	544	544	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/17/2024	284.25	302	302	302	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/17/2024	686.5	730	730	730	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/17/2024	430.08	457	457	457	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/17/2024	397.92	423	423	423	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/18/2024	709.25	754	754	754	-	-	-	-
'91281QTY4	TSY INFL IX N/B 02/54 2.125	4/18/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/18/2024	867.6	868	868	868	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/18/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/18/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/18/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/18/2024	955.2	955	955	955	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/18/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/18/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/18/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/19/2024	896.28	896	896	896	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	4/21/2024	1248.78	1,249	1,249	1,249	-	-	-	-

'912828S50	TSY INFL IX N/B 07/26 0.125	4/22/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/20/2024	427.98	532	532	532	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/21/2024	427.98	532	532	532	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/22/2024	427.98	532	532	532	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/20/2024	345.63	430	430	430	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/21/2024	345.63	430	430	430	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/22/2024	354.06	440	440	440	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/20/2024	437.06	543	543	543	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/21/2024	437.06	543	543	543	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/22/2024	437.06	543	543	543	-	-	-	-
'ACI08MY03	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/20/2024	284.25	303	303	303	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/22/2024	455.4	455	455	455	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/20/2024	555	555	555	555	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/21/2024	536.5	537	537	537	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/22/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/20/2024	861.3	861	861	861	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/21/2024	861.3	861	861	861	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/22/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/20/2024	836.36	836	836	836	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/21/2024	807.52	808	808	808	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/22/2024	807.52	808	808	808	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/20/2024	870.24	870	870	870	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/17/2024	318	338	338	338	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/17/2024	380.4	404	404	404	-	-	-	-
'ACI195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/17/2024	625.2	665	665	665	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/17/2024	111.07	118	118	118	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/17/2024	101.2	108	108	108	-	-	-	-
'ACI2NR0D3	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/17/2024	20.8	26	26	26	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/17/2024	185.84	198	198	198	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/17/2024	207	220	220	220	-	-	-	-
'BDX8CXH4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/17/2024	341.6	425	425	425	-	-	-	-
'BD9MZZ80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/17/2024	207.1	258	258	258	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/17/2024	282.24	351	351	351	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/17/2024	458.38	487	487	487	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/18/2024	1399.2	1,399	1,399	1,399	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/18/2024	311.55	331	331	331	-	-	-	-
'BM82ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/18/2024	93.44	116	116	116	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/18/2024	371.64	463	463	463	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/18/2024	206.72	257	257	257	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/18/2024	123.84	132	132	132	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/18/2024	357.63	445	445	445	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/18/2024	425.6	530	530	530	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/18/2024	288.23	359	359	359	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/18/2024	341.12	425	425	425	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/18/2024	895.4	895	895	895	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/18/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/20/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/21/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/22/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/20/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/20/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/21/2024	1149.5	1,150	1,150	1,150	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/22/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/20/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/21/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/22/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/20/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	4/20/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	4/21/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	4/22/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/20/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/21/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/22/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/20/2024	682.98	729	729	729	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/21/2024	709.24	757	757	757	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/22/2024	709.25	757	757	757	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/21/2024	457.25	488	488	488	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/22/2024	457.25	488	488	488	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/17/2024	498.08	530	530	530	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/17/2024	315.02	392	392	392	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/17/2024	0.43	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/17/2024	4.86	4	4	4	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/17/2024	186.48	198	198	198	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/17/2024	972.07	972	972	972	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/17/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/17/2024	240.12	240	240	240	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/17/2024	955.52	956	956	956	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/17/2024	521.92	522	522	522	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	4/17/2024	1142.62	1,143	1,143	1,143	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/18/2024	1190	1,190	1,190	1,190	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/18/2024	332.18	414	414	414	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/18/2024	475.31	506	506	506	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/18/2024	497.25	619	619	619	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/18/2024	268.96	286	286	286	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/18/2024	457.25	486	486	486	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/18/2024	372.48	464	464	464	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/18/2024	710.22	710	710	710	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/18/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/18/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/18/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/21/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/22/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/20/2024	915.4	915	915	915	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/21/2024	915.4	915	915	915	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/22/2024	955.2	955	955	955	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/20/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/20/2024	539.81	540	540	540	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/21/2024	539.81	540	540	540	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/22/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/20/2024	462.84	463	463	463	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/21/2024	484.88	485	485	485	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/20/2024	372.48	463	463	463	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/21/2024	372.48	463	463	463	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/22/2024	380.24	473	473	473	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/20/2024	452.18	562	562	562	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/21/2024	462.01	574	574	574	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/22/2024	452.18	562	562	562	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/20/2024	425.5	529	529	529	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/21/2024	425.5	529	529	529	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/22/2024	434.75	541	541	541	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/21/2024	437.76	544	544	544	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/22/2024	437.76	544	544	544	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/20/2024	280.44	349	349	349	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/17/2024	649.44	649	649	649	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/17/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/17/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'912828L33	TSY INFL IX N/B 07/27 0.375	4/17/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	4/17/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	4/17/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/17/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/17/2024	682.98	726	726	726	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/17/2024	723.6	724	724	724	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/17/2024	699.3	699	699	699	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/17/2024	754.65	755	755	755	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/18/2024	452.18	563	563	563	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/18/2024	425.5	530	530	530	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/18/2024	397.15	494	494	494	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/18/2024	428.64	534	534	534	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/18/2024	401.62	500	500	500	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/18/2024	0.38	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/18/2024	4.86	4	4	4	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/18/2024	182.04	194	194	194	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/18/2024	997	997	997	997	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/18/2024	284.25	302	302	302	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/18/2024	686.5	730	730	730	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/19/2024	440.75	470	470	470	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/22/2024	462.84	463	463	463	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/20/2024	279.3	279	279	279	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/21/2024	279.3	279	279	279	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/22/2024	266	266	266	266	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/20/2024	867.6	868	868	868	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/21/2024	903.75	904	904	904	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/21/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/22/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/20/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/21/2024	1084.38	1,084	1,084	1,084	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/22/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/21/2024	288.23	358	358	358	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/22/2024	280.44	349	349	349	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/20/2024	341.12	424	424	424	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/21/2024	341.12	424	424	424	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/22/2024	341.12	424	424	424	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/20/2024	325.54	405	405	405	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/21/2024	332.18	413	413	413	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/22/2024	325.54	405	405	405	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/20/2024	207	221	221	221	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/21/2024	216	230	230	230	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/22/2024	207	221	221	221	-	-	-	-
'BDX8CXH4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/20/2024	341.6	425	425	425	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/17/2024	603.56	604	604	604	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/17/2024	568	568	568	568	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/17/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/17/2024	462.48	462	462	462	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/17/2024	598.75	599	599	599	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/17/2024	759	759	759	759	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/17/2024	455.4	455	455	455	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/17/2024	555	555	555	555	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/17/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/17/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/17/2024	279.3	279	279	279	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/19/2024	498.08	531	531	531	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/19/2024	315.02	392	392	392	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/19/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/19/2024	581.2	581	581	581	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/19/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/19/2024	467.87	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/19/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/19/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/19/2024	516.34	516	516	516	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/19/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/19/2024	266	266	266	266	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/20/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/21/2024	1513.38	1,513	1,513	1,513	-	-	-	-

'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/22/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/20/2024	896.28	896	896	896	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/21/2024	855.54	856	856	856	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/22/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/20/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/21/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/22/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/20/2024	854.7	855	855	855	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/21/2024	854.7	855	855	855	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/21/2024	341.6	425	425	425	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/22/2024	341.6	425	425	425	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/20/2024	212.55	264	264	264	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/21/2024	207.1	258	258	258	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/22/2024	207.1	258	258	258	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/20/2024	397.15	494	494	494	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/21/2024	397.15	494	494	494	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/22/2024	397.15	494	494	494	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/20/2024	282.24	351	351	351	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/21/2024	282.24	351	351	351	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/22/2024	274.4	341	341	341	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/20/2024	259.42	323	323	323	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/17/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/17/2024	1103.52	1,104	1,104	1,104	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/17/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/17/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/17/2024	915.4	915	915	915	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/17/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/17/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/17/2024	381.42	475	475	475	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/17/2024	201.28	250	250	250	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/17/2024	129	137	137	137	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/17/2024	357.63	445	445	445	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/19/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/19/2024	1149.5	1,150	1,150	1,150	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/19/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/19/2024	1321.81	1,322	1,322	1,322	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/19/2024	915.4	915	915	915	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/19/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/19/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/19/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/19/2024	855.54	856	856	856	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/19/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/19/2024	854.7	855	855	855	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/21/2024	284.25	303	303	303	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/22/2024	284.25	303	303	303	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/22/2024	0.42	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/20/2024	4.86	4	4	4	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/22/2024	754.65	755	755	755	-	-	-	-	-
'91281ORW0	TSY INFL IX N/B 02/47 0.875	4/20/2024	603.56	604	604	604	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/21/2024	581.2	581	581	581	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/22/2024	581.21	581	581	581	-	-	-	-	-
'91281OSB5	TSY INFL IX N/B 02/48 1	4/20/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/21/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/22/2024	568	568	568	568	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/21/2024	251.79	313	313	313	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/22/2024	259.42	323	323	323	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/20/2024	151.2	188	188	188	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/21/2024	156.8	195	195	195	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/22/2024	151.2	188	188	188	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/20/2024	181.71	226	226	226	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/21/2024	181.71	226	226	226	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/20/2024	419.52	522	522	522	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/21/2024	428.64	533	533	533	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/22/2024	428.64	533	533	533	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/20/2024	410.96	511	511	511	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/21/2024	401.62	499	499	499	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/17/2024	437.76	545	545	545	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/17/2024	280.44	349	349	349	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/17/2024	341.12	424	424	424	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/17/2024	325.54	405	405	405	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/17/2024	458.92	488	488	488	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/17/2024	507	631	631	631	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/17/2024	275.52	293	293	293	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/17/2024	1444.59	1,445	1,445	1,445	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/17/2024	855.54	856	856	856	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/17/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/17/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/19/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/19/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	4/19/2024	676.4	676	676	676	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/19/2024	284.25	303	303	303	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/19/2024	686.5	732	732	732	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/19/2024	430.08	458	458	458	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/19/2024	397.92	424	424	424	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/19/2024	318	339	339	339	-	-	-	-	-
'ACI1YTP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/19/2024	380.4	405	405	405	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/19/2024	625.2	666	666	666	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/19/2024	111.07	118	118	118	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/19/2024	101.2	108	108	108	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/20/2024	467.88	468	468	468	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/21/2024	486.59	487	487	487	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/22/2024	467.87	468	468	468	-	-	-	-	-
'91281OSM1	TSY INFL IX N/B 02/50 0.25	4/20/2024	481.75	482	482	482	-	-	-	-	-
'91281OSM1	TSY INFL IX N/B 02/50 0.25	4/21/2024	462.48	462	462	462	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/20/2024	295.8	368	368	368	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/21/2024	295.8	368	368	368	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/22/2024	295.8	368	368	368	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/20/2024	233.58	290	290	290	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/21/2024	233.58	290	290	290	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/22/2024	233.58	290	290	290	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/22/2024	401.62	499	499	499	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/20/2024	458.92	490	490	490	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/21/2024	475.31	507	507	507	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/22/2024	458.92	490	490	490	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/20/2024	497.25	618	618	618	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/21/2024	507	630	630	630	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/22/2024	507	630	630	630	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/20/2024	275.52	294	294	294	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/21/2024	268.96	287	287	287	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/22/2024	268.96	287	287	287	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/20/2024	442.5	472	472	472	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/21/2024	870.24	870	870	870	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/17/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/17/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	4/17/2024	710.22	710	710	710	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/17/2024	1645.8	1,646	1,646	1,646	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/17/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	4/17/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/17/2024	457.25	486	486	486	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/17/2024	372.48	463	463	463	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/17/2024	452.18	563	563	563	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/17/2024	434.75	541	541	541	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/17/2024	397.15	494	494	494	-	-	-	-	-
'AC2NRD093	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/19/2024	20.8	26	26	26	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/19/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/19/2024	1248.78	1,249	1,249	1,249	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	4/19/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	4/19/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	4/19/2024	0.75	1	1	1	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/19/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/19/2024	759	759	759	759	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/19/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/19/2024	536.5	537	537	537	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/19/2024	891	891	891	891	-	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/20/2024	274.24	293	293	293	-	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/21/2024	274.24	293	293	293	-	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/22/2024	265.67	283	283	283	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/20/2024	318.56	396	396	396	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/21/2024	318.56	396	396	396	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/20/2024	686.5	733	733	733	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/21/2024	713.96	762	762	762	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/22/2024	686.5	733	733	733	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/20/2024	430.08	459	459	459	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/21/2024	430.08	459	459	459	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/22/2024	430.08	459	459	459	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/20/2024	397.92	425	425	425	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/22/2024	839.16	839	839	839	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/20/2024	723.6	724	724	724	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/21/2024	723.6	724	724	724	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/22/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/20/2024	699.3	699	699	699	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/21/2024	699.3	699	699	699	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/22/2024	699.3	699	699	699	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/20/2024	754.65	755	755	755	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/21/2024	726.7	727	727	727	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/22/2024	181.71	226	226	226	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/20/2024	321.6	343	343	343	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/17/2024	428.64	533	533	533	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/17/2024	401.62	500	500	500	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/17/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/17/2024	807.52	808	808	808	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/17/2024	870.24	870	870	870	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	4/17/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	4/17/2024	1.55	2	2	2	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/17/2024	259.42	323	323	323	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/17/2024	156.8	195	195	195	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/17/2024	181.71	226	226	226	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/17/2024	321.6	342	342	342	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/19/2024	807.52	808	808	808	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/19/2024	839.16	839	839	839	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/19/2024	750.4	750	750	750	-	-	-	-	-
'AC2296WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/19/2024	185.84	198	198	198	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/19/2024	207	221	221	221	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/19/2024	350.14	436	436	436	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/19/2024	207.1	258	258	258	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/19/2024	274.4	342	342	342	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/19/2024	259.42	323	323	323	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/19/2024	156.8	195	195	195	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/19/2024	276.78	295	295	295	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/19/2024	700.59	747	747	747	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/21/2024	381.34	407	407	407	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/22/2024	397.92	425	425	425	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/20/2024	318	339	339	339	-	-	-	-	-

'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/21/2024	318	339	339	339	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/21/2024	5.13	4	4	4	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/22/2024	4.86	4	4	4	-	-	-	-
'579517I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/20/2024	186.48	199	199	199	-	-	-	-
'579517I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/21/2024	182.04	194	194	194	-	-	-	-
'579517I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/22/2024	182.04	194	194	194	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/20/2024	972.07	972	972	972	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/21/2024	997	997	997	997	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/22/2024	972.08	972	972	972	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/21/2024	311.55	332	332	332	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/22/2024	321.6	343	343	343	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/20/2024	93.44	116	116	116	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/21/2024	96.36	120	120	120	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/22/2024	93.44	116	116	116	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/20/2024	191.75	205	205	205	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/21/2024	191.75	205	205	205	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/22/2024	191.75	205	205	205	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/20/2024	0.42	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/21/2024	0.43	0	0	0	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/23/2024	972.07	972	972	972	-	-	-	-
'9128110S5	TSY INFL IX N/B 02/48 1	4/23/2024	590.72	591	591	591	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/17/2024	96.36	120	120	120	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/17/2024	191.75	204	204	204	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/17/2024	295.8	368	368	368	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/17/2024	233.58	291	291	291	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 2.1	4/17/2024	274.24	292	292	292	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/17/2024	318.55	396	396	396	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/17/2024	4.29	5	5	5	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/18/2024	412.16	438	438	438	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/18/2024	440.75	469	469	469	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/18/2024	498.07	530	530	530	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/18/2024	323.31	403	403	403	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/18/2024	265.71	283	283	283	-	-	-	-
'ACI0107FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/19/2024	352.6	439	439	439	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/19/2024	427.98	533	533	533	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/19/2024	354.06	441	441	441	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/19/2024	447.72	557	557	557	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/19/2024	381.42	475	475	475	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/19/2024	206.72	257	257	257	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/19/2024	129	137	137	137	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/19/2024	348.46	434	434	434	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	4/19/2024	1098.67	1,099	1,099	1,099	-	-	-	-
'9128282J2	TSY INFL IX N/B 04/25 0.125	4/19/2024	676.5	677	677	677	-	-	-	-
'9128282Z6	TSY INFL IX N/B 07/30 0.125	4/19/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/20/2024	866.58	867	867	867	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/21/2024	844.36	844	844	844	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/22/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/20/2024	240.12	240	240	240	-	-	-	-
'9128283L9	TSY INFL IX N/B 07/25 0.375	4/21/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'9128283L9	TSY INFL IX N/B 07/25 0.375	4/22/2024	1626.04	1,626	1,626	1,626	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/20/2024	0.77	1	1	1	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/21/2024	0.77	1	1	1	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/22/2024	0.78	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/20/2024	1142.62	1,143	1,143	1,143	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/21/2024	1098.68	1,099	1,099	1,099	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/3/2024	-585.36	(630)	(630)	(630)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/11/2024	-355.6	(447)	(447)	(447)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/9/2024	-355.6	(450)	(450)	(450)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/8/2024	-355.6	(449)	(449)	(449)	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/16/2024	430.08	457	457	457	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/16/2024	397.92	423	423	423	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/16/2024	318	338	338	338	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/16/2024	396.25	421	421	421	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/16/2024	616.8	655	655	655	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/16/2024	111.07	118	118	118	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/16/2024	96.6	103	103	103	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/16/2024	21.6	27	27	27	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/18/2024	700.59	745	745	745	-	-	-	-
'ACI0107FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/18/2024	344.4	429	429	429	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/18/2024	438.17	546	546	546	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/18/2024	345.63	430	430	430	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/18/2024	397.92	423	423	423	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/18/2024	304.75	324	324	324	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/18/2024	396.25	421	421	421	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/18/2024	844.36	844	844	844	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/18/2024	240.12	240	240	240	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/18/2024	985.38	985	985	985	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/18/2024	505.61	506	506	506	-	-	-	-
'9128282Z7	TSY INFL IX N/B 01/30 0.125	4/19/2024	1284.24	1,284	1,284	1,284	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/19/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/19/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/19/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/19/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/19/2024	709.25	756	756	756	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/19/2024	699.3	699	699	699	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/19/2024	437.76	545	545	545	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/19/2024	280.44	349	349	349	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/19/2024	341.12	425	425	425	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/19/2024	325.54	405	405	405	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	4/22/2024	1142.62	1,143	1,143	1,143	-	-	-	-
'9128282J2	TSY INFL IX N/B 04/25 0.125	4/20/2024	649.44	649	649	649	-	-	-	-
'9128282J2	TSY INFL IX N/B 04/25 0.125	4/21/2024	676.5	677	677	677	-	-	-	-
'9128282J2	TSY INFL IX N/B 04/25 0.125	4/22/2024	676.5	677	677	677	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/22/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/20/2024	574.8	575	575	575	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/21/2024	598.75	599	599	599	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/22/2024	574.8	575	575	575	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/22/2024	318.55	396	396	396	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/20/2024	4.29	5	5	5	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/21/2024	4.29	5	5	5	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/16/2024	185.84	197	197	197	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/16/2024	207	220	220	220	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/16/2024	355.6	443	443	443	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/16/2024	207.1	258	258	258	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/16/2024	282.24	351	351	351	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/16/2024	452.18	563	563	563	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/16/2024	425.5	530	530	530	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/16/2024	397.15	494	494	494	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/16/2024	428.64	534	534	534	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/16/2024	401.62	500	500	500	-	-	-	-
'9128CDC22	TSY INFL IX N/B 10/26 0.125	4/16/2024	915.4	915	915	915	-	-	-	-
'912828CHP9	TSY INFL IX N/B 07/33 1.375	4/16/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/18/2024	784.3	784	784	784	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/18/2024	440.22	440	440	440	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/18/2024	536.5	537	537	537	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/18/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/18/2024	807.52	808	808	808	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/18/2024	437.06	544	544	544	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/18/2024	625.2	665	665	665	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/18/2024	111.07	118	118	118	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/18/2024	96.6	103	103	103	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/18/2024	21.6	27	27	27	-	-	-	-
'9128282L9	TSY INFL IX N/B 07/25 0.375	4/18/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'B1TXHII87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/19/2024	475.31	506	506	506	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/19/2024	507	631	631	631	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/19/2024	268.96	287	287	287	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/19/2024	457.25	487	487	487	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/19/2024	372.48	464	464	464	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/19/2024	452.18	563	563	563	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/19/2024	425.5	530	530	530	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/19/2024	397.15	494	494	494	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/19/2024	428.64	533	533	533	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/19/2024	401.62	500	500	500	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/19/2024	0.42	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/19/2024	4.86	4	4	4	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/22/2024	4.29	5	5	5	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/20/2024	381.42	474	474	474	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/21/2024	381.42	474	474	474	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/22/2024	318	339	339	339	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/20/2024	396.25	423	423	423	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/21/2024	380.4	406	406	406	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/22/2024	396.25	423	423	423	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/20/2024	625.2	667	667	667	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/21/2024	625.2	667	667	667	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/22/2024	625.2	667	667	667	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/21/2024	240.12	240	240	240	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/22/2024	240.12	240	240	240	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	4/16/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/5/2024	-616.8	(670)	(670)	(670)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/16/2024	-355.6	(443)	(443)	(443)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/15/2024	-355.6	(442)	(442)	(442)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/14/2024	-355.6	(442)	(442)	(442)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/13/2024	-355.6	(442)	(442)	(442)	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/16/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'9128283L9	TSY INFL IX N/B 07/25 0.375	4/16/2024	1626.04	1,626	1,626	1,626	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/16/2024	0.77	5	5	1	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/12/2024	-355.6	(445)	(445)	(445)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/16/2024	440.75	468	468	468	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/26/2024	341.6	427	427	427	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/26/2024	207.1	259	259	259	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/26/2024	274.4	343	343	343	-	-	-	-
'BLH38ZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/26/2024	259.42	324	324	324	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/26/2024	151.2	189	189	189	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/26/2024	181.71	227	227	227	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/26/2024	311.55	334	334	334	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/26/2024	96.36	120	120	120	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/26/2024	191.75	205	205	205	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/26/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/26/2024	896.28	896	896	896	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/26/2024	295.8	369	369	369	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/27/2024	903.75	904	904	904	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/28/2024	867.6	868	868	868	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/29/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/27/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/28/2024	1149.5	1,150	1,150	1,150	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/29/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/27/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/28/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/29/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/27/2024	1321.81	1,322	1,322	1,322	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/29/2024	430.08	459	459	459	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/23/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/23/2024	723.6	724	724	724	-	-	-	-

'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/23/2024	397.92	424	424	424	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/23/2024	318	339	339	339	-	-	-	-	-
'ACI1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/23/2024	396.25	422	422	422	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/23/2024	625.2	666	666	666	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/23/2024	114.9	122	122	122	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/23/2024	101.2	108	108	108	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/23/2024	193.92	206	206	206	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/23/2024	216	230	230	230	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/23/2024	699.3	699	699	699	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/23/2024	754.65	755	755	755	-	-	-	-	-
'BW4Q27I02	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/24/2024	4.29	5	5	5	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/24/2024	381.42	474	474	474	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/24/2024	206.72	257	257	257	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/24/2024	129	138	138	138	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/24/2024	357.63	445	445	445	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/24/2024	425.6	529	529	529	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/24/2024	280.44	349	349	349	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/24/2024	341.12	424	424	424	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/24/2024	325.53	405	405	405	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/24/2024	458.92	491	491	491	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/24/2024	507	630	630	630	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/24/2024	268.96	288	288	288	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/26/2024	233.58	292	292	292	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/26/2024	274.24	294	294	294	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/26/2024	318.56	398	398	398	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/26/2024	4.29	5	5	5	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/26/2024	381.42	476	476	476	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/26/2024	206.72	258	258	258	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/26/2024	129	138	138	138	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/26/2024	348.46	435	435	435	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/26/2024	437.76	547	547	547	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/26/2024	288.23	360	360	360	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/26/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/26/2024	955.52	956	956	956	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/27/2024	397.92	425	425	425	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/28/2024	397.92	425	425	425	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/29/2024	397.92	425	425	425	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/27/2024	318	340	340	340	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/28/2024	318	340	340	340	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/29/2024	318	340	340	340	-	-	-	-	-
'ACI1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/27/2024	396.25	423	423	423	-	-	-	-	-
'ACI1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/28/2024	380.4	406	406	406	-	-	-	-	-
'ACI1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/29/2024	396.25	423	423	423	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/29/2024	866.58	867	867	867	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/28/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/29/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/23/2024	212.55	262	262	262	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/23/2024	282.24	348	348	348	-	-	-	-	-
'BLH38ZI88	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/23/2024	259.42	320	320	320	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/23/2024	156.8	193	193	193	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/23/2024	174.98	216	216	216	-	-	-	-	-
'BMWY3HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/23/2024	311.55	332	332	332	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/23/2024	93.44	115	115	115	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/23/2024	191.75	204	204	204	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/23/2024	295.8	365	365	365	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/23/2024	233.58	288	288	288	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/23/2024	274.24	292	292	292	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/23/2024	288.23	355	355	355	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/24/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/24/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/24/2024	854.7	855	855	855	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/24/2024	428.64	533	533	533	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/24/2024	401.62	499	499	499	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/25/2024	284.25	304	304	304	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/25/2024	713.96	763	763	763	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/25/2024	430.08	460	460	460	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/25/2024	397.92	425	425	425	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/25/2024	318	340	340	340	-	-	-	-	-
'ACI1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/25/2024	396.25	424	424	424	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/25/2024	625.2	668	668	668	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/26/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/26/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/26/2024	440.22	440	440	440	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/26/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/26/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/26/2024	836.36	836	836	836	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/26/2024	839.16	839	839	839	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/26/2024	723.6	724	724	724	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/26/2024	699.3	699	699	699	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/26/2024	341.12	426	426	426	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/26/2024	325.54	407	407	407	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/27/2024	915.4	915	915	915	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/28/2024	915.4	915	915	915	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/29/2024	955.2	955	955	955	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/27/2024	182.04	194	194	194	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/28/2024	182.04	194	194	194	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/29/2024	186.48	199	199	199	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/27/2024	997	997	997	997	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/28/2024	972.08	972	972	972	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/29/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/27/2024	866.58	867	867	867	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/28/2024	844.36	844	844	844	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/23/2024	341.12	421	421	421	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/23/2024	21.6	27	27	27	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/23/2024	603.55	604	604	604	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/23/2024	318.56	393	393	393	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/23/2024	4.42	5	5	5	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/23/2024	371.64	458	458	458	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/23/2024	206.72	255	255	255	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/23/2024	129	137	137	137	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/23/2024	348.46	430	430	430	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/23/2024	437.76	540	540	540	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/23/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/23/2024	759	759	759	759	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/25/2024	111.07	119	119	119	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/25/2024	101.2	108	108	108	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/25/2024	21.6	27	27	27	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/25/2024	185.84	199	199	199	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/25/2024	207	221	221	221	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/25/2024	341.6	425	425	425	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/25/2024	212.55	264	264	264	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/25/2024	282.24	351	351	351	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/25/2024	372.48	463	463	463	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/25/2024	452.18	562	562	562	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/25/2024	425.5	529	529	529	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/25/2024	397.15	494	494	494	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/26/2024	475.31	509	509	509	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/26/2024	507	633	633	633	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/26/2024	275.52	295	295	295	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/26/2024	457.25	490	490	490	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/26/2024	458.38	491	491	491	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/26/2024	372.48	465	465	465	-	-	-	-	-
'1350879M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/26/2024	0.42	0	0	0	-	-	-	-	-
'1350879W2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/26/2024	4.86	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/26/2024	186.48	200	200	200	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/26/2024	972.07	972	972	972	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/26/2024	866.58	867	867	867	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/27/2024	428.64	534	534	534	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/28/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/29/2024	1098.68	1,099	1,099	1,099	-	-	-	-	-
'9128282Z2	TSY INFL IX N/B 04/25 0.125	4/27/2024	676.5	677	677	677	-	-	-	-	-
'9128282Z2	TSY INFL IX N/B 04/25 0.125	4/28/2024	649.44	649	649	649	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/27/2024	625.2	668	668	668	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/28/2024	625.2	668	668	668	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/29/2024	625.2	668	668	668	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/27/2024	111.07	119	119	119	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/28/2024	111.07	119	119	119	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/29/2024	111.07	119	119	119	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/27/2024	96.6	103	103	103	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/28/2024	101.2	108	108	108	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/23/2024	332.19	410	410	410	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/23/2024	475.31	506	506	506	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/23/2024	497.25	613	613	613	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/23/2024	275.52	293	293	293	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/23/2024	457.25	487	487	487	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/23/2024	372.48	459	459	459	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/23/2024	452.18	558	558	558	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/23/2024	425.5	525	525	525	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/23/2024	405.6	500	500	500	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/23/2024	428.64	529	529	529	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/23/2024	401.62	495	495	495	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/23/2024	458.38	488	488	488	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/25/2024	428.64	533	533	533	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/25/2024	401.62	499	499	499	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/25/2024	440.75	471	471	471	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/25/2024	318.56	396	396	396	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/25/2024	4.29	5	5	5	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/25/2024	381.42	474	474	474	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/25/2024	201.28	250	250	250	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/25/2024	129	138	138	138	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/25/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/25/2024	498.08	532	532	532	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/25/2024	323.31	402	402	402	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/25/2024	276.78	296	296	296	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/28/2024	419.52	523	523	523	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/29/2024	428.64	534	534	534	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/27/2024	401.62	500	500	500	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/28/2024	401.62	500	500	500	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/29/2024	401.62	500	500	500	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/28/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/29/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/27/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/28/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/29/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/27/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/29/2024	101.2	108	108	108	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/27/2024	20.8	26	26	26	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/28/2024	21.6	27	27	27	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/29/2024	20.8	26	26	26	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/27/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/28/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/29/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/27/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-

'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/28/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/29/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/27/2024	1444.59	1,445	1,445	1,445	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/23/2024	498.08	530	530	530	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/23/2024	323.31	399	399	399	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/23/2024	276.78	295	295	295	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/23/2024	284.25	303	303	303	-	-	-	-	-
'ACI0B6LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/23/2024	686.5	731	731	731	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/23/2024	412.16	439	439	439	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/23/2024	0.42	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/23/2024	4.86	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/23/2024	186.48	199	199	199	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/23/2024	861.3	861	861	861	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/23/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/23/2024	854.7	855	855	855	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/25/2024	700.59	749	749	749	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/25/2024	344.4	428	428	428	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/25/2024	427.98	532	532	532	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/25/2024	354.06	440	440	440	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/25/2024	437.06	543	543	543	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/25/2024	357.63	445	445	445	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/25/2024	437.76	544	544	544	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/25/2024	280.44	349	349	349	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/25/2024	536.5	537	537	537	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/25/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/25/2024	807.52	808	808	808	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/28/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/29/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/27/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/28/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/29/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/27/2024	709.25	757	757	757	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/29/2024	427.98	533	533	533	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/27/2024	284.25	304	304	304	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/27/2024	440.75	471	471	471	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/28/2024	440.75	471	471	471	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/29/2024	458.38	490	490	490	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/27/2024	518	553	553	553	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/28/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/29/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/27/2024	855.54	856	856	856	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/28/2024	896.28	896	896	896	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/29/2024	855.54	856	856	856	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/29/2024	676.5	677	677	677	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/27/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/28/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/29/2024	1095.12	1,095	1,095	1,095	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/27/2024	1284.24	1,284	1,284	1,284	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/28/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/23/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/23/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	4/23/2024	676.4	676	676	676	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/23/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/23/2024	1248.78	1,249	1,249	1,249	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/23/2024	574.8	575	575	575	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/23/2024	539.81	540	540	540	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/23/2024	462.84	463	463	463	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/23/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/23/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/23/2024	1149.5	1,150	1,150	1,150	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/25/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/25/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/25/2024	699.3	699	699	699	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/25/2024	754.65	755	755	755	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/25/2024	341.12	424	424	424	-	-	-	-	-
'B1LBW9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/25/2024	332.19	413	413	413	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/25/2024	475.31	508	508	508	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/25/2024	497.25	618	618	618	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/25/2024	268.96	287	287	287	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/25/2024	0.42	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/25/2024	5.13	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/25/2024	182.04	195	195	195	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/28/2024	498.08	532	532	532	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/29/2024	498.07	532	532	532	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/27/2024	341.6	426	426	426	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/28/2024	341.6	426	426	426	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/29/2024	341.6	426	426	426	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/27/2024	274.24	293	293	293	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/28/2024	265.67	284	284	284	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/29/2024	274.24	293	293	293	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/27/2024	318.55	397	397	397	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/28/2024	326.73	407	407	407	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/29/2024	318.56	397	397	397	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/27/2024	4.29	5	5	5	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/29/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'91282CL3	TSY INFL IX N/B 07/27 0.375	4/27/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/27/2024	323.31	403	403	403	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/28/2024	315.02	393	393	393	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/29/2024	323.31	403	403	403	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/27/2024	276.77	296	296	296	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/28/2024	276.78	296	296	296	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/29/2024	265.71	284	284	284	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/27/2024	700.59	748	748	748	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/28/2024	700.59	748	748	748	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/29/2024	700.59	748	748	748	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/27/2024	344.4	429	429	429	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/23/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/23/2024	1321.81	1,322	1,322	1,322	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/23/2024	915.4	915	915	915	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	4/23/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	4/23/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	4/23/2024	0.77	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/23/2024	1098.68	1,099	1,099	1,099	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/23/2024	649.44	649	649	649	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/23/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/23/2024	1284.24	1,284	1,284	1,284	-	-	-	-	-
'91282CL3	TSY INFL IX N/B 07/27 0.375	4/23/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	4/25/2024	972.08	972	972	972	-	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	4/25/2024	866.58	867	867	867	-	-	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	4/25/2024	233.45	233	233	233	-	-	-	-	-
'91281RRW0	TSY INFL IX N/B 02/47 0.875	4/25/2024	581.2	581	581	581	-	-	-	-	-
'91281OSB5	TSY INFL IX N/B 02/48 1	4/25/2024	590.72	591	591	591	-	-	-	-	-
'91281OSG4	TSY INFL IX N/B 02/49 1	4/25/2024	467.87	468	468	468	-	-	-	-	-
'91281OSM1	TSY INFL IX N/B 02/50 0.25	4/25/2024	462.48	462	462	462	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/25/2024	574.8	575	575	575	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/25/2024	539.81	540	540	540	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/25/2024	462.84	463	463	463	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/25/2024	279.3	279	279	279	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/28/2024	4.29	5	5	5	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/29/2024	4.29	5	5	5	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/27/2024	381.42	475	475	475	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/28/2024	371.64	463	463	463	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/29/2024	381.42	475	475	475	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/28/2024	709.25	757	757	757	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/27/2024	207.1	258	258	258	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/28/2024	212.55	265	265	265	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/29/2024	207.1	258	258	258	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/27/2024	282.24	352	352	352	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/28/2024	282.24	352	352	352	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/29/2024	274.4	342	342	342	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/28/2024	352.6	439	439	439	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/27/2024	185.84	198	198	198	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/28/2024	193.92	207	207	207	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/29/2024	185.84	198	198	198	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/27/2024	207	221	221	221	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/28/2024	216	231	231	231	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/29/2024	207	221	221	221	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/29/2024	497.25	620	620	620	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/27/2024	268.96	287	287	287	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/28/2024	268.96	287	287	287	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/29/2024	275.52	294	294	294	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/27/2024	442.5	473	473	473	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/23/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/23/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	4/23/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/23/2024	682.98	727	727	727	-	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	4/23/2024	866.58	867	867	867	-	-	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	4/23/2024	240.12	240	240	240	-	-	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	4/23/2024	955.52	956	956	956	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/23/2024	1531.42	1,531	1,531	1,531	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/23/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/23/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/23/2024	855.54	856	856	856	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/25/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/25/2024	1149.5	1,150	1,150	1,150	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/25/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/25/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	4/25/2024	955.52	956	956	956	-	-	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	4/25/2024	521.92	522	522	522	-	-	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	4/25/2024	759	759	759	759	-	-	-	-	-
'91281OPZ5	TSY INFL IX N/B 01/29 2.5	4/25/2024	455.4	455	455	455	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/25/2024	955.2	955	955	955	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/25/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/25/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/27/2024	259.42	323	323	323	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/28/2024	251.79	314	314	314	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/29/2024	259.42	323	323	323	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/27/2024	156.8	195	195	195	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/28/2024	284.25	304	304	304	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/27/2024	206.72	258	258	258	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/28/2024	206.72	258	258	258	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/29/2024	201.28	251	251	251	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/27/2024	129	138	138	138	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/28/2024	129	138	138	138	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/29/2024	123.84	132	132	132	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/27/2024	357.63	446	446	446	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/28/2024	457.25	488	488	488	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/27/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/28/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/29/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/27/2024	895.4	895	895	895	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/28/2024	854.7	855	855	855	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/29/2024	854.7	855	855	855	-	-	-	-	-

'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/27/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/28/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/29/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/27/2024	1190	1,190	1,190	1,190	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/23/2024	0.01	0	0	-	(0)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/24/2024	440.75	472	472	472	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/24/2024	498.07	533	533	533	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/24/2024	315.02	392	392	392	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/24/2024	276.78	296	296	296	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/24/2024	700.59	749	749	749	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/24/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/24/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/24/2024	710.22	710	710	710	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	4/24/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/24/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/25/2024	259.42	323	323	323	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/25/2024	156.8	195	195	195	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/25/2024	181.71	226	226	226	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/25/2024	321.6	344	344	344	-	-	-	-	-
'BM82ZWI5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/25/2024	93.44	116	116	116	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/25/2024	191.75	205	205	205	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/25/2024	295.8	368	368	368	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/25/2024	233.58	290	290	290	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/25/2024	265.67	284	284	284	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/25/2024	457.25	489	489	489	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/25/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/25/2024	855.54	856	856	856	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/28/2024	357.63	446	446	446	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/29/2024	357.63	446	446	446	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/27/2024	437.76	546	546	546	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/29/2024	682.98	729	729	729	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/28/2024	151.2	188	188	188	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/29/2024	156.8	195	195	195	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/27/2024	181.71	226	226	226	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/28/2024	181.71	226	226	226	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/29/2024	181.71	226	226	226	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/27/2024	321.6	343	343	343	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/28/2024	321.6	343	343	343	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/29/2024	311.55	333	333	333	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/28/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/29/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/29/2024	344.4	429	429	429	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/27/2024	427.98	533	533	533	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/28/2024	427.98	533	533	533	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/27/2024	345.63	431	431	431	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/28/2024	354.06	441	441	441	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/29/2024	345.63	431	431	431	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/27/2024	447.72	558	558	558	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/28/2024	437.06	545	545	545	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/29/2024	437.06	545	545	545	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/24/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	4/24/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	4/24/2024	0.75	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	4/24/2024	1098.67	1,099	1,099	1,099	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	4/24/2024	676.5	677	677	677	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/24/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/24/2024	539.81	540	540	540	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/24/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/24/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/24/2024	867.6	868	868	868	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/24/2024	352.6	438	438	438	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/25/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/25/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/25/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/25/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/25/2024	710.22	710	710	710	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	4/25/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/25/2024	1248.78	1,249	1,249	1,249	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/25/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	4/25/2024	1688.58	1,689	1,689	1,689	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	4/25/2024	0.77	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	4/25/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'BM82ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/27/2024	93.44	116	116	116	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/28/2024	96.36	120	120	120	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/29/2024	93.44	116	116	116	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/29/2024	284.25	304	304	304	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/27/2024	686.5	733	733	733	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/28/2024	686.5	733	733	733	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/29/2024	686.5	733	733	733	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/27/2024	412.16	440	440	440	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/28/2024	430.08	459	459	459	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/27/2024	240.12	240	240	240	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/28/2024	240.12	240	240	240	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/29/2024	240.12	240	240	240	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/28/2024	437.76	546	546	546	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/29/2024	425.6	530	530	530	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/29/2024	457.25	488	488	488	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/27/2024	372.48	464	464	464	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/28/2024	372.48	464	464	464	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/29/2024	380.24	474	474	474	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/27/2024	452.18	563	563	563	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/28/2024	452.18	563	563	563	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/29/2024	452.18	563	563	563	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/27/2024	710.22	710	710	710	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/28/2024	710.22	710	710	710	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/24/2024	427.98	532	532	532	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/24/2024	345.63	430	430	430	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/24/2024	437.06	543	543	543	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/24/2024	284.25	304	304	304	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/24/2024	686.5	734	734	734	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/24/2024	430.08	460	460	460	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/24/2024	397.92	426	426	426	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/24/2024	318	340	340	340	-	-	-	-	-
'ACI11TPA3	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/24/2024	380.4	407	407	407	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/24/2024	625.2	669	669	669	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/24/2024	457.25	489	489	489	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/24/2024	372.48	463	463	463	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/25/2024	649.44	649	649	649	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/25/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/25/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	4/25/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/25/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	4/25/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/25/2024	709.25	758	758	758	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/26/2024	498.07	534	534	534	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/26/2024	315.02	393	393	393	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/26/2024	276.78	297	297	297	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/26/2024	700.59	751	751	751	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/27/2024	955.52	956	956	956	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/28/2024	955.52	956	956	956	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/29/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/27/2024	505.61	506	506	506	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/28/2024	521.92	522	522	522	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/29/2024	505.61	506	506	506	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/28/2024	870.24	870	870	870	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/29/2024	839.16	839	839	839	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/27/2024	723.6	724	724	724	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/28/2024	723.6	724	724	724	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/29/2024	750.4	750	750	750	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/29/2024	676.4	676	676	676	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	4/27/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/27/2024	280.44	349	349	349	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/28/2024	280.44	349	349	349	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/29/2024	288.23	359	359	359	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/27/2024	341.12	425	425	425	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/28/2024	341.12	425	425	425	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/29/2024	341.12	425	425	425	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/27/2024	332.18	414	414	414	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/28/2024	325.54	406	406	406	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/29/2024	325.54	406	406	406	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/27/2024	458.92	490	490	490	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/24/2024	452.18	562	562	562	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/24/2024	425.5	529	529	529	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/24/2024	397.15	494	494	494	-	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/24/2024	0.42	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/24/2024	4.86	4	4	4	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/24/2024	182.04	195	195	195	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	4/24/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	4/24/2024	844.36	844	844	844	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	4/24/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	4/24/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	4/24/2024	505.61	506	506	506	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/26/2024	352.6	440	440	440	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/26/2024	438.17	547	547	547	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/26/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/26/2024	603.56	604	604	604	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/26/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/26/2024	467.88	468	468	468	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/26/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/26/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/26/2024	516.34	516	516	516	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/26/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/26/2024	266	266	266	266	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/27/2024	725.2	725	725	725	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/28/2024	699.3	699	699	699	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/29/2024	699.3	699	699	699	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/27/2024	726.7	727	727	727	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/28/2024	754.65	755	755	755	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/29/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/27/2024	581.2	581	581	581	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/28/2024	603.56	604	604	604	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/27/2024	191.75	205	205	205	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/28/2024	191.75	205	205	205	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/29/2024	191.75	205	205	205	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/28/2024	475.31	508	508	508	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/27/2024	425.5	530	530	530	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/28/2024	434.75	542	542	542	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/29/2024	425.5	530	530	530	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/27/2024	397.15	495	495	495	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/28/2024	397.15	495	495	495	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/29/2024	397.15	495	495	495	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	4/28/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	4/29/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-

'912828S50	TSY INFL IX N/B 07/26 0.125	4/27/2024	1248.78	1,249	1,249	1,249	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/28/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/24/2024	784.3	784	784	784	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/24/2024	455.4	455	455	455	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/24/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/24/2024	861.3	861	861	861	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/24/2024	1095.12	1,095	1,095	1,095	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/24/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'91282823L3	TSY INFL IX N/B 07/27 0.375	4/24/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/24/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	4/24/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	4/24/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/24/2024	709.25	759	759	759	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/26/2024	867.6	868	868	868	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/26/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/26/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/26/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/26/2024	915.4	915	915	915	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/26/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/26/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'B3D4VD80	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/26/2024	452.18	565	565	565	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/26/2024	425.5	531	531	531	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/26/2024	397.15	496	496	496	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/26/2024	345.63	432	432	432	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/27/2024	295.8	369	369	369	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/28/2024	295.8	369	369	369	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/29/2024	295.8	369	369	369	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/27/2024	233.58	291	291	291	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/28/2024	233.58	291	291	291	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/29/2024	233.58	291	291	291	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/27/2024	0.42	0	0	0	-	-	-	-
'91281RRW0	TSY INFL IX N/B 02/47 0.875	4/29/2024	581.21	581	581	581	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/27/2024	568	568	568	568	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/28/2024	590.72	591	591	591	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/29/2024	590.72	591	591	591	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/29/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/27/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/28/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/29/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/27/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/28/2024	1626.04	1,626	1,626	1,626	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/29/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/27/2024	0.77	1	1	1	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/29/2024	458.92	490	490	490	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/27/2024	497.25	620	620	620	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/28/2024	507	632	632	632	-	-	-	-
'912828CBF7	TSY INFL IX N/B 01/31 0.125	4/24/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'912828CCA7	TSY INFL IX N/B 04/26 0.125	4/24/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	4/24/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	4/24/2024	915.4	915	915	915	-	-	-	-
'912828CDX6	TSY INFL IX N/B 01/32 0.125	4/24/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'912828CEJ6	TSY INFL IX N/B 04/27 0.125	4/24/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'912828CEZ0	TSY INFL IX N/B 07/32 0.625	4/24/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/24/2024	111.07	119	119	119	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/24/2024	96.6	103	103	103	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/24/2024	20.8	26	26	26	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/24/2024	185.84	199	199	199	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/26/2024	437.06	546	546	546	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/26/2024	284.25	305	305	305	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/26/2024	686.5	735	735	735	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/26/2024	430.08	461	461	461	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/26/2024	381.34	409	409	409	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/26/2024	318	341	341	341	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/26/2024	380.4	408	408	408	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/26/2024	625.2	670	670	670	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/26/2024	111.07	119	119	119	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/26/2024	101.2	108	108	108	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/26/2024	428.64	535	535	535	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/26/2024	401.62	502	502	502	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/27/2024	467.87	468	468	468	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/28/2024	486.59	487	487	487	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/29/2024	467.88	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/27/2024	481.75	482	482	482	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/28/2024	481.75	482	482	482	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/29/2024	462.48	462	462	462	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/28/2024	0.43	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/29/2024	0.42	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/27/2024	4.86	4	4	4	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/28/2024	4.86	4	4	4	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/29/2024	5.13	4	4	4	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/27/2024	574.8	575	575	575	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/5/2024	-355.6	(450)	(450)	(450)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/10/2024	-355.6	(451)	(451)	(451)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/7/2024	-355.6	(449)	(449)	(449)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/3/2024	-355.6	(447)	(447)	(447)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/4/2024	-355.6	(449)	(449)	(449)	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/2/2024	28	35	35	35	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/2/2024	53025.7	55,423	55,619	43,763	(12,311)	455	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/6/2024	-355.6	(449)	(449)	(449)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/12/2024	-616.8	(660)	(660)	(660)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/11/2024	-616.8	(663)	(663)	(663)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/8/2024	-616.8	(667)	(667)	(667)	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/24/2024	207	221	221	221	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/24/2024	341.6	425	425	425	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/24/2024	207.1	258	258	258	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/24/2024	282.24	351	351	351	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/24/2024	251.79	313	313	313	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/24/2024	151.2	188	188	188	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/24/2024	807.52	808	808	808	-	-	-	-
'91281RA8	TSY INFL IX N/B 02/43 0.625	4/24/2024	870.24	870	870	870	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	4/24/2024	722.28	722	722	722	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/24/2024	699.3	699	699	699	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	4/24/2024	754.65	755	755	755	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/26/2024	1399.2	1,399	1,399	1,399	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/26/2024	854.7	855	855	855	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/26/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/26/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/26/2024	676.4	676	676	676	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/26/2024	1645.8	1,646	1,646	1,646	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/26/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/26/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/26/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/26/2024	0.78	1	1	1	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	4/26/2024	1098.68	1,099	1,099	1,099	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/28/2024	598.75	599	599	599	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/29/2024	574.8	575	575	575	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/27/2024	539.81	540	540	540	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/28/2024	539.81	540	540	540	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/29/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/27/2024	462.84	463	463	463	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/28/2024	462.84	463	463	463	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/29/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/27/2024	279.3	279	279	279	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/28/2024	279.3	279	279	279	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	4/29/2024	279.3	279	279	279	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/23/2024	467.88	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/23/2024	481.75	482	482	482	-	-	-	-
'ACI05K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/23/2024	700.59	746	746	746	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/23/2024	344.4	425	425	425	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/23/2024	427.98	528	528	528	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/23/2024	345.63	426	426	426	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/23/2024	447.72	552	552	552	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/23/2024	341.6	421	421	421	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/23/2024	440.22	440	440	440	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/23/2024	536.5	537	537	537	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/23/2024	807.52	808	808	808	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/24/2024	581.21	581	581	581	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/24/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/24/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/24/2024	481.75	482	482	482	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/24/2024	181.71	226	226	226	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/24/2024	321.6	344	344	344	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/24/2024	96.36	120	120	120	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/24/2024	191.75	205	205	205	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/24/2024	304.5	379	379	379	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/24/2024	233.58	290	290	290	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/24/2024	274.24	293	293	293	-	-	-	-
'BP5DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/24/2024	318.56	396	396	396	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/26/2024	676.5	677	677	677	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/26/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/26/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'91282823L3	TSY INFL IX N/B 07/27 0.375	4/26/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	4/26/2024	1291.25	1,291	1,291	1,291	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	4/26/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	4/26/2024	1166.64	1,167	1,167	1,167	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/26/2024	682.98	732	732	732	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/26/2024	20.8	26	26	26	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/26/2024	193.92	208	208	208	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/26/2024	216	231	231	231	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/3/2024	521.92	522	522	522	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/3/2024	252	269	269	269	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/3/2024	234.26	292	292	292	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/3/2024	136.25	170	170	170	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/3/2024	228.62	285	285	285	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/3/2024	167.86	210	210	210	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/3/2024	100.8	126	126	126	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/3/2024	114.41	143	143	143	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/3/2024	92.8	99	99	99	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/3/2024	61.32	77	77	77	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/3/2024	237.77	254	254	254	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/3/2024	191.4	239	239	239	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/6/2024	237.77	256	256	256	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/4/2024	891	891	891	891	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/5/2024	861.3	861	861	861	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/6/2024	891	891	891	891	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/4/2024	824.04	824	824	824	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/6/2024	627.85	628	628	628	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/4/2024	590.72	591	591	591	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/5/2024	613.44	613	613	613	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/6/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/4/2024	486.59	487	487	487	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/5/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91281RA8	TSY INFL IX N/B 02/43 0.625	4/30/2024	870.24	870	870	870	-	-	-	-

'912810RF7	TSY INFL IX N/B 02/44 1.375	4/30/2024	723.6	724	724	724	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/30/2024	699.3	699	699	699	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	4/30/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/30/2024	581.2	581	581	581	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	4/30/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	4/30/2024	467.87	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	4/30/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	4/30/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/30/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	4/30/2024	462.84	463	463	463	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/1/2024	401.62	503	503	503	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/1/2024	0.42	0	0	0	-	-	-	-
'1350879VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/1/2024	4.86	4	4	4	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/1/2024	182.04	195	195	195	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/1/2024	972.08	972	972	972	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/1/2024	844.36	844	844	844	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/1/2024	240.12	240	240	240	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/1/2024	955.52	956	956	956	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/1/2024	505.61	506	506	506	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/1/2024	759	759	759	759	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/1/2024	455.4	455	455	455	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/3/2024	784.3	784	784	784	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/3/2024	455.4	455	455	455	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/3/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/3/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/3/2024	836.36	836	836	836	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/3/2024	151.14	189	189	189	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/3/2024	68.56	73	73	73	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/3/2024	204.2	255	255	255	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/3/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/3/2024	750.4	750	750	750	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/3/2024	761.6	762	762	762	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/6/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/4/2024	896.28	896	896	896	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/5/2024	855.54	856	856	856	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/5/2024	853.47	853	853	853	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/6/2024	853.47	853	853	853	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/4/2024	870.24	870	870	870	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/5/2024	870.24	870	870	870	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/6/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/4/2024	750.4	750	750	750	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/5/2024	723.6	724	724	724	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/5/2024	467.87	468	468	468	-	-	-	-
'9128107Y4	TSY INFL IX N/B 02/54 2.125	4/30/2024	266	266	266	266	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	4/30/2024	867.6	868	868	868	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/30/2024	1149.5	1,150	1,150	1,150	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/30/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	4/30/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/30/2024	915.4	915	915	915	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	4/30/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	4/30/2024	1084.38	1,084	1,084	1,084	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	4/30/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	4/30/2024	855.54	856	856	856	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	4/30/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'AC0086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/1/2024	665.25	1,808	1,808	711	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/1/2024	391.68	763	763	418	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/1/2024	379.68	612	612	406	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/1/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/1/2024	574.8	575	575	575	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/1/2024	539.81	540	540	540	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/1/2024	484.88	485	485	485	-	-	-	-
'9128107Y4	TSY INFL IX N/B 02/54 2.125	5/1/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/1/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/1/2024	1103.52	1,104	1,104	1,104	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/1/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	5/3/2024	782.6	783	783	783	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/3/2024	627.86	628	628	628	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/3/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/3/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/3/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/3/2024	598.75	599	599	599	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/3/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/3/2024	244.5	305	305	305	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/3/2024	136	170	170	170	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/3/2024	159.96	171	171	171	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/3/2024	229.25	286	286	286	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/6/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/4/2024	481.75	482	482	482	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/5/2024	481.75	482	482	482	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/6/2024	501.02	501	501	501	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/4/2024	598.75	599	599	599	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/5/2024	574.8	575	575	575	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/6/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/4/2024	565.11	565	565	565	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/6/2024	896.28	896	896	896	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/4/2024	1399.2	1,399	1,399	1,399	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/4/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	4/30/2024	854.7	855	855	855	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/30/2024	57.76	62	62	62	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/30/2024	89737	95,226	95,489	92,793	(852)	(1,844)	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	4/30/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	4/30/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/30/2024	710.22	710	710	710	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	4/30/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	4/30/2024	1248.78	1,249	1,249	1,249	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	4/30/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/30/2024	1688.58	1,689	1,689	1,689	-	-	-	-
'9128285L8	TSY INFL IX N/B 10/24 0.125	4/30/2024	0.77	1	1	1	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/1/2024	96.36	121	121	121	-	-	-	-
'BNB7RZ0I7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/1/2024	191.75	205	205	205	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/1/2024	295.8	370	370	370	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/1/2024	233.58	292	292	292	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/1/2024	274.24	293	293	293	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/1/2024	318.55	399	399	399	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/1/2024	4.29	5	5	5	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/1/2024	381.42	478	478	478	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/1/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/1/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/1/2024	896.28	896	896	896	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/1/2024	1399.2	1,399	1,399	1,399	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/3/2024	279.68	349	349	349	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/3/2024	186.96	233	233	233	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/3/2024	216.48	270	270	270	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/3/2024	212.6	265	265	265	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/3/2024	573.65	613	613	613	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/3/2024	321.75	402	402	402	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/3/2024	565.11	565	565	565	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/3/2024	484.88	485	485	485	-	-	-	-
'9128107Y4	TSY INFL IX N/B 02/54 2.125	5/3/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/3/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/3/2024	1189.5	1,190	1,190	1,190	-	-	-	-
'91281FH6	TSY INFL IX N/B 04/29 3.875	5/6/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/4/2024	246.79	247	247	247	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/5/2024	240.12	240	240	240	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/6/2024	246.79	247	247	247	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/4/2024	955.52	956	956	956	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/5/2024	985.38	985	985	985	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/6/2024	955.52	956	956	956	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/4/2024	538.23	538	538	538	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/5/2024	521.92	522	522	522	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/4/2024	282.72	355	355	355	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/5/2024	273.6	343	343	343	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/30/2024	1098.67	1,099	1,099	1,099	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/30/2024	676.5	677	677	677	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	4/30/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'BMV13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/30/2024	175442.95	171,495	171,495	171,495	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	4/30/2024	115724.7	83,910	83,910	83,910	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	4/30/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	4/30/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'912828JR9	TSY INFL IX N/B 01/28 0.5	4/30/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	4/30/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	4/30/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	4/30/2024	709.25	760	760	760	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/1/2024	854.7	855	855	855	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/1/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/1/2024	1190	1,190	1,190	1,190	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/1/2024	710.22	710	710	710	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/1/2024	1645.8	1,646	1,646	1,646	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/1/2024	555	555	555	555	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/1/2024	81062.46	61,471	61,471	61,471	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/1/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/1/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/1/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'9128285L8	TSY INFL IX N/B 10/24 0.125	5/1/2024	0.78	1	1	1	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/3/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'912828JR9	TSY INFL IX N/B 01/28 0.5	5/3/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/3/2024	65.6	70	70	70	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/3/2024	560.5	599	599	599	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/3/2024	240.56	300	300	300	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/3/2024	294.9	368	368	368	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/3/2024	277.5	346	346	346	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/3/2024	261.95	327	327	327	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/3/2024	273.6	342	342	342	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/3/2024	290.08	362	362	362	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/3/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/6/2024	273.6	343	343	343	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/4/2024	290.08	364	364	364	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/5/2024	279.72	351	351	351	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/6/2024	290.08	364	364	364	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/6/2024	521.92	522	522	522	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/6/2024	546.53	588	588	588	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/4/2024	617.61	665	665	665	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/5/2024	597.69	644	644	644	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/6/2024	617.61	665	665	665	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/4/2024	207.25	260	260	260	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/5/2024	207.25	260	260	260	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/4/2024	1196.64	1,197	1,197	1,197	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/30/2024	-397.92	(426)	(426)	(426)	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	4/30/2024	190777.6	165,709	165,709	165,709	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	4/30/2024	3291480	3,267,042	3,267,042	3,267,042	-	-	-	-
'AC200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	4/30/2024	200000	131,328	131,328	131,328	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/30/2024	-430.08	(461)	(461)	(461)	-	-	-	-
'AC806WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	4/30/2024	191000	176,129	171,971	165,932	(2,005)	(4,034)	-	-

'ACI0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	4/30/2024	90000	66,840	66,840	66,840	-	-	-	-	-
'B4RNSXII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	4/30/2024	140000	136,038	136,038	136,038	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/30/2024		68.85	74	74	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/30/2024	106245.75	120,582	118,919	114,003	-	-	1,617	-	(6,533)
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/30/2024	121.6	130	130	130	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/30/2024	188627.2	202,680	203,639	199,013	(616)	(4,010)	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/1/2024	1142.63	1,143	1,143	1,143	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/1/2024	649.44	649	649	649	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/1/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/1/2024	1284.24	1,284	1,284	1,284	-	-	-	-	-
'AC208WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	5/1/2024	169000	145,658	145,658	145,658	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/1/2024	-649.44	(649)	(649)	(649)	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/2/2024	341.1	364	364	364	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/2/2024	463.44	495	495	495	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/2/2024	526.08	562	562	562	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/2/2024	546.53	584	584	584	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/2/2024	617.62	660	660	660	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/3/2024	1436.75	1,437	1,437	1,437	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/3/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/3/2024	1670.64	1,671	1,671	1,671	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/3/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/3/2024	1582.17	1,582	1,582	1,582	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/3/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/3/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/3/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/3/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/3/2024	546.53	584	584	584	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/3/2024	597.69	639	639	639	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/5/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/6/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/4/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/5/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/6/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	5/4/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	5/5/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	5/6/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	5/4/2024	1263.86	1,264	1,264	1,264	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	5/5/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	5/6/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/30/2024	718.2	718	718	718	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	4/30/2024	1740797.1	1,694,253	1,715,171	1,700,131	(15,040)	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/30/2024	284.25	305	305	305	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/30/2024	713.96	765	765	765	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	4/30/2024	430.08	461	461	461	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	4/30/2024	397.92	426	426	426	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	4/30/2024	318	341	341	341	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	4/30/2024	380.4	408	408	408	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	4/30/2024	625.2	670	670	670	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	4/30/2024	111.07	119	119	119	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	4/30/2024	96.6	103	103	103	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/30/2024	21.6	27	27	27	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/2/2024	198.96	249	249	249	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/2/2024	332.13	355	355	355	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/2/2024	169.84	181	181	181	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/2/2024	221.4	277	277	277	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/2/2024	275.13	344	344	344	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/2/2024	227.61	284	284	284	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/2/2024	277.16	346	346	346	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/2/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/2/2024	0.81	1	1	1	-	-	-	-	-
'1350874VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/2/2024	9.45	7	7	7	-	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/2/2024	44.4	47	47	47	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/2/2024	997	997	997	997	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/3/2024	207.25	259	259	259	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/3/2024	343.21	367	367	367	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/3/2024	169.84	182	182	182	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/3/2024	221.4	276	276	276	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/3/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/3/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/3/2024	688.8	689	689	689	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/3/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/3/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/3/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/3/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/6/2024	207.25	260	260	260	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/4/2024	332.13	358	358	358	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/5/2024	332.13	358	358	358	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/5/2024	475.5	512	512	512	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/6/2024	475.5	512	512	512	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/4/2024	755.45	813	813	813	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/5/2024	755.45	813	813	813	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/6/2024	755.45	813	813	813	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/4/2024	26.81	29	29	29	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/5/2024	26.81	29	29	29	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/6/2024	332.14	358	358	358	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/4/2024	169.84	183	183	183	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/5/2024	169.84	183	183	183	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	4/30/2024	185.84	199	199	199	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	4/30/2024	207	222	222	222	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	4/30/2024	874635.3	828,274	828,274	828,274	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/30/2024	160502	198,649	198,649	198,649	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	4/30/2024	122651.1	66,481	66,481	66,481	-	-	-	-	-
'B46CGHW6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/30/2024	167371.8	211,666	211,666	211,666	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	4/30/2024	440.75	472	472	472	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	4/30/2024	498.08	534	534	534	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/30/2024	341.6	429	429	429	-	-	-	-	-
'BD9MZZ80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	4/30/2024	212.55	267	267	267	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/30/2024	282.24	354	354	354	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	4/30/2024	259.42	326	326	326	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/2/2024	888.8	889	889	889	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/2/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/2/2024	985.38	985	985	985	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/2/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/2/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/2/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/2/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/2/2024	891	891	891	891	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/2/2024	836.36	836	836	836	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/2/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/2/2024	1394.55	1,395	1,395	1,395	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/3/2024	0.81	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/3/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/3/2024	676.5	677	677	677	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/3/2024	1186.38	1,186	1,186	1,186	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/3/2024	1391.26	1,391	1,391	1,391	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/3/2024	302.13	377	377	377	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/3/2024	227.61	284	284	284	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/3/2024	287.82	359	359	359	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/3/2024	352.47	377	377	377	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/3/2024	824.91	882	882	882	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/3/2024	473.28	506	506	506	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/6/2024	169.84	183	183	183	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/4/2024	229.6	288	288	288	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/5/2024	221.4	278	278	278	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/6/2024	229.6	288	288	288	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/4/2024	313.32	393	393	393	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/5/2024	302.13	379	379	379	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/6/2024	302.13	379	379	379	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/4/2024	219.18	275	275	275	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/4/2024	341.1	367	367	367	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/5/2024	341.1	367	367	367	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/6/2024	352.47	380	380	380	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/4/2024	170.94	214	214	214	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	4/30/2024	151.2	190	190	190	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	4/30/2024	174.98	220	220	220	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	4/30/2024	321.6	345	345	345	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	4/30/2024	93.44	117	117	117	-	-	-	-	-
'BNB7RZ0I7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	4/30/2024	191.75	205	205	205	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	4/30/2024	295.8	371	371	371	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	4/30/2024	233.58	293	293	293	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	4/30/2024	274.24	294	294	294	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	4/30/2024	318.56	400	400	400	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/30/2024	4.29	5	5	5	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	4/30/2024	381.42	479	479	479	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	4/30/2024	206.72	259	259	259	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	5/2/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'912828ZD6	TSY INFL IX N/B 07/29 0.25	5/2/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/2/2024	840.59	898	898	898	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/2/2024	629.68	673	673	673	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/2/2024	384.25	411	411	411	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/2/2024	475.5	508	508	508	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/2/2024	755.45	807	807	807	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/2/2024	26.81	29	29	29	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/2/2024	119.6	128	128	128	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/2/2024	13.6	17	17	17	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/2/2024	226.24	242	242	242	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/2/2024	252	269	269	269	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/3/2024	458.78	490	490	490	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	5/3/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'912828D6	TSY INFL IX N/B 07/29 0.25	5/3/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/3/2024	840.59	898	898	898	-	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/5/2024	48.84	53	53	53	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/5/2024	589.68	590	590	590	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/6/2024	565.11	565	565	565	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/4/2024	484.88	485	485	485	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/5/2024	484.88	485	485	485	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/6/2024	462.84	463	463	463	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/4/2024	279.3	279	279	279	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/5/2024	170.94	214	214	214	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/6/2024	170.94	214	214	214	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/4/2024	68.56	74	74	74	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/5/2024	68.56	74	74	74	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/6/2024	59.99	65	65	65	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/4/2024	204.21	256	256	256	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/5/2024	212.37	266	266	266	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/5/2024	866.58	867	867	867	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/4/2024	455.4	455	455	455	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/5/2024	455.4	455	455	455	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/6/2024	455.4	455	455	455	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/5/2024	227.61	286	286	286	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/30/2024	129	138	138	138	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	4/30/2024	348.46	437	437	437	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	4/30/2024	437.76	549	549	549	-	-	-	-	-

'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	4/30/2024	280.44	352	352	352	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	4/30/2024	341.12	428	428	428	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	4/30/2024	332.18	417	417	417	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	4/30/2024	475.31	509	509	509	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	4/30/2024	507	636	636	636	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/30/2024	268.96	288	288	288	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	4/30/2024	457.25	490	490	490	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	4/30/2024	372.48	467	467	467	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	4/30/2024	452.18	567	567	567	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/2/2024	222.04	277	277	277	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/2/2024	136.25	170	170	170	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/2/2024	180.32	225	225	225	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/2/2024	167.86	210	210	210	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/2/2024	95.2	119	119	119	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/2/2024	121.14	151	151	151	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/2/2024	80.4	86	86	86	-	-	-	-	-
'BM82ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/2/2024	61.32	77	77	77	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/2/2024	230.1	246	246	246	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/2/2024	191.4	239	239	239	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/2/2024	151.14	189	189	189	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/2/2024	59.99	64	64	64	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/5/2024	279.3	279	279	279	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/4/2024	784.3	784	784	784	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/5/2024	784.3	784	784	784	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/6/2024	784.3	784	784	784	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/4/2024	866.86	933	933	933	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/5/2024	840.59	905	905	905	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/6/2024	840.59	905	905	905	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/6/2024	292.6	293	293	293	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/4/2024	903.75	904	904	904	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/5/2024	903.75	904	904	904	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/6/2024	903.75	904	904	904	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/5/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/6/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/4/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/4/2024	191.4	240	240	240	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/5/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/6/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/4/2024	854.7	855	855	855	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/5/2024	895.4	895	895	895	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/6/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/4/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/5/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	4/30/2024	425.5	534	534	534	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	4/30/2024	397.15	498	498	498	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	4/30/2024	428.64	538	538	538	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	4/30/2024	401.62	504	504	504	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/1/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/1/2024	603.56	604	604	604	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/1/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/1/2024	486.59	487	487	487	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	5/1/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/1/2024	1291.25	1,291	1,291	1,291	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	5/1/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/2/2024	204.21	255	255	255	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/2/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/2/2024	244.5	305	305	305	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/2/2024	130.56	163	163	163	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/2/2024	154.8	165	165	165	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/2/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/2/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/2/2024	699.3	699	699	699	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/2/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/2/2024	581.2	581	581	581	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/2/2024	590.72	591	591	591	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/4/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/6/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/4/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/5/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/6/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/4/2024	688.8	689	689	689	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/5/2024	688.8	689	689	689	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/6/2024	688.8	689	689	689	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/4/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/4/2024	473.28	510	510	510	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/6/2024	26.81	29	29	29	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/6/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/4/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/5/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/5/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/6/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/4/2024	1378.72	1,379	1,379	1,379	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/5/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/6/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/4/2024	0.77	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/5/2024	0.78	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/6/2024	0.77	1	1	1	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	5/1/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/1/2024	709.25	758	758	758	-	-	-	-	-
'AC8L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/1/2024	323.31	405	405	405	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/1/2024	276.78	296	296	296	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/1/2024	700.59	749	749	749	-	-	-	-	-
'AC3010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/1/2024	352.6	442	442	442	-	-	-	-	-
'AC0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/1/2024	427.98	536	536	536	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/1/2024	345.63	433	433	433	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/1/2024	1321.81	1,322	1,322	1,322	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/1/2024	915.4	915	915	915	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/1/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/2/2024	467.88	468	468	468	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/2/2024	481.75	482	482	482	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/2/2024	229.25	286	286	286	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/2/2024	279.68	349	349	349	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/2/2024	179.17	224	224	224	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/2/2024	223.04	279	279	279	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/2/2024	212.59	266	266	266	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/2/2024	557.26	595	595	595	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/2/2024	331.5	414	414	414	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/2/2024	65.6	70	70	70	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/2/2024	545.75	583	583	583	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/2/2024	240.56	301	301	301	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/4/2024	124.2	134	134	134	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/5/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/6/2024	1165.44	1,165	1,165	1,165	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/4/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/5/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/6/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/4/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/5/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/6/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/4/2024	1092.5	1,093	1,093	1,093	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/5/2024	119.6	129	129	129	-	-	-	-	-
'912828T38	TSY INFL IX N/B 07/28 0.75	5/4/2024	1142.63	1,143	1,143	1,143	-	-	-	-	-
'912828T38	TSY INFL IX N/B 07/28 0.75	5/5/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828T38	TSY INFL IX N/B 07/28 0.75	5/6/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/4/2024	676.5	677	677	677	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/4/2024	277.5	348	348	348	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/4/2024	0.8	1	1	1	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/5/2024	0.81	1	1	1	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/6/2024	0.81	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/4/2024	9.45	7	7	7	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/5/2024	9.45	7	7	7	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/6/2024	9.72	7	7	7	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/4/2024	44.4	48	48	48	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/1/2024	116875.78	101,531	101,531	101,531	-	-	-	-	-
'BYVP4K09	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/1/2024	206.72	259	259	259	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/1/2024	129	138	138	138	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/1/2024	357.63	448	448	448	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/1/2024	437.76	548	548	548	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/1/2024	288.23	361	361	361	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/1/2024	341.12	427	427	427	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/1/2024	325.54	408	408	408	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/1/2024	475.31	508	508	508	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/1/2024	497.25	623	623	623	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/1/2024	268.96	288	288	288	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/1/2024	457.25	489	489	489	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/2/2024	294.9	368	368	368	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/2/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/2/2024	539.81	540	540	540	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/2/2024	462.84	463	463	463	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/2/2024	277.5	347	347	347	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/2/2024	253.5	317	317	317	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/2/2024	273.6	342	342	342	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/2/2024	261.52	327	327	327	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/2/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/2/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/2/2024	1149.5	1,150	1,150	1,150	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/6/2024	119.6	129	129	129	-	-	-	-	-
'AC12N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/4/2024	36.21	45	45	45	-	-	-	-	-
'AC12N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/5/2024	36.21	45	45	45	-	-	-	-	-
'AC12N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/6/2024	36.21	45	45	45	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/4/2024	234.32	252	252	252	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/5/2024	226.24	244	244	244	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/6/2024	234.32	252	252	252	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/4/2024	261	281	281	281	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/5/2024	252	271	271	271	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/5/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/6/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/4/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/5/2024	676.5	677	677	677	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/6/2024	703.56	704	704	704	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/4/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/5/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/6/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/4/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/5/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/6/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/6/2024	560.5	604	604	604	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/4/2024	240.56	302	302	302	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/5/2024	240.56	302	302	302	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/1/2024	372.48	466	466	466	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/1/2024	452.18	566	566	566	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/1/2024	425.5	533	533	533	-	-	-	-	-
'AC80CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/1/2024	440.75	471	471	471	-	-	-	-	-

'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/1/2024	498.07	533	533	533	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/1/2024	397.15	497	497	497	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/1/2024	428.64	537	537	537	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/1/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/1/2024	807.52	808	808	808	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/1/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/1/2024	723.6	724	724	724	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/2/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/2/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/2/2024	955.2	955	955	955	-	-	-	-
'91282CDW0	TSY INFL IX N/B 01/32 0.125	5/2/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/2/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/2/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/2/2024	896.28	896	896	896	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/2/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/2/2024	895.4	895	895	895	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/2/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/2/2024	1309	1,309	1,309	1,309	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/5/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/6/2024	1670.64	1,671	1,671	1,671	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/4/2024	1084.38	1,084	1,084	1,084	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/5/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/6/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/4/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/5/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/6/2024	1772.4	1,772	1,772	1,772	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/5/2024	287.82	361	361	361	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/6/2024	287.82	361	361	361	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/5/2024	67.62	85	85	85	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/28/2024	0.77	1	1	1	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/29/2024	0.75	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	4/27/2024	1098.67	1,099	1,099	1,099	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/29/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/27/2024	807.52	808	808	808	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/28/2024	807.52	808	808	808	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	4/29/2024	807.52	808	808	808	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	4/27/2024	870.24	870	870	870	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	4/30/2024	-713.96	(765)	(765)	(765)	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/30/2024	171354.3	124,045	124,045	124,045	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	4/30/2024	71726.23	54,647	54,647	54,647	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/1/2024	699.3	699	699	699	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	5/1/2024	972.08	972	972	972	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/1/2024	649.44	649	649	649	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/1/2024	447.72	561	561	561	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/1/2024	284.25	304	304	304	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/1/2024	318	340	340	340	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/1/2024	396.25	424	424	424	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/1/2024	625.2	669	669	669	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/1/2024	111.07	119	119	119	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/1/2024	101.2	108	108	108	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/1/2024	20.8	26	26	26	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	5/1/2024	-972.08	(972)	(972)	(972)	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/2/2024	710.22	710	710	710	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/2/2024	1772.4	1,772	1,772	1,772	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/2/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/2/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/2/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/2/2024	0.77	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/2/2024	1098.67	1,099	1,099	1,099	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/2/2024	676.5	677	677	677	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/2/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/3/2024	384.25	411	411	411	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/3/2024	459.65	491	491	491	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/6/2024	67.62	85	85	85	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/4/2024	230.1	248	248	248	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/5/2024	473.28	510	510	510	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/6/2024	473.28	510	510	510	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/4/2024	458.78	494	494	494	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/5/2024	458.78	494	494	494	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/6/2024	458.78	494	494	494	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/4/2024	384.25	414	414	414	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/5/2024	384.25	414	414	414	-	-	-	-
'B24FFM8I5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/6/2024	240.56	302	302	302	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/4/2024	285.07	358	358	358	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/5/2024	294.9	370	370	370	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	4/30/2024	133872.48	160,427	160,427	160,427	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	4/30/2024	315.02	395	395	395	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	4/30/2024	276.78	297	297	297	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	4/30/2024	700.59	751	751	751	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	4/30/2024	344.4	432	432	432	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/30/2024	427.98	537	537	537	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	4/30/2024	345.63	434	434	434	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	4/30/2024	437.06	548	548	548	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	4/30/2024	0.42	0	0	0	-	-	-	-
'1350874VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	4/30/2024	4.86	4	4	4	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	4/30/2024	182.04	195	195	195	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	4/30/2024	972.07	972	972	972	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/1/2024	37084.5	28,769	28,769	28,769	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/1/2024	86005.92	108,776	108,776	108,776	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/1/2024	116628.3	102,906	102,906	102,906	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/1/2024	193.92	207	207	207	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/1/2024	216	231	231	231	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/1/2024	341.6	428	428	428	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/1/2024	207.1	259	259	259	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/1/2024	282.24	353	353	353	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/1/2024	251.79	315	315	315	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/1/2024	156.8	196	196	196	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/1/2024	181.71	228	228	228	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/1/2024	311.55	333	333	333	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/3/2024	755.45	807	807	807	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/3/2024	30.64	33	33	33	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/3/2024	119.6	128	128	128	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/3/2024	36.21	45	45	45	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/3/2024	226.24	242	242	242	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/3/2024	0.81	1	1	1	-	-	-	-
'1350874VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/3/2024	9.72	7	7	7	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/3/2024	44.4	47	47	47	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	5/3/2024	997	997	997	997	-	-	-	-
'91281DFH6	TSY INFL IX N/B 04/29 3.875	5/3/2024	866.58	867	867	867	-	-	-	-
'91281DFQ6	TSY INFL IX N/B 04/32 3.375	5/3/2024	240.12	240	240	240	-	-	-	-
'91281DFS2	TSY INFL IX N/B 01/26 2	5/3/2024	985.38	985	985	985	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/6/2024	294.9	370	370	370	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/6/2024	261	281	281	281	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/4/2024	92.8	100	100	100	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/5/2024	81.2	87	87	87	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/6/2024	92.8	100	100	100	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/4/2024	67.62	85	85	85	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/6/2024	44.4	48	48	48	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	5/4/2024	997	997	997	997	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	5/5/2024	997	997	997	997	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	5/6/2024	997	997	997	997	-	-	-	-
'91281DFH6	TSY INFL IX N/B 04/29 3.875	5/4/2024	888.8	889	889	889	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/5/2024	230.1	248	248	248	-	-	-	-
'91281DFH6	TSY INFL IX N/B 04/29 3.875	4/30/2024	866.58	867	867	867	-	-	-	-
'91281DFQ6	TSY INFL IX N/B 04/32 3.375	4/30/2024	240.12	240	240	240	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	4/30/2024	343318.4	327,454	327,454	327,454	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	4/30/2024	285742.8	301,358	301,358	301,358	-	-	-	-
'91281DFS2	TSY INFL IX N/B 01/26 2	4/30/2024	955.52	956	956	956	-	-	-	-
'91281DPS1	TSY INFL IX N/B 01/27 2.375	4/30/2024	521.92	522	522	522	-	-	-	-
'91281DPV4	TSY INFL IX N/B 01/28 1.75	4/30/2024	759	759	759	759	-	-	-	-
'91281DPZ5	TSY INFL IX N/B 01/29 2.5	4/30/2024	455.4	455	455	455	-	-	-	-
'91281DQF8	TSY INFL IX N/B 02/40 2.125	4/30/2024	536.5	537	537	537	-	-	-	-
'91281DQP6	TSY INFL IX N/B 02/41 2.125	4/30/2024	861.3	861	861	861	-	-	-	-
'91281DQV3	TSY INFL IX N/B 02/42 0.75	4/30/2024	807.52	808	808	808	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/9/2024	169.84	183	183	183	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/9/2024	229.6	287	287	287	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/9/2024	458.78	493	493	493	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/9/2024	384.25	413	413	413	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/9/2024	475.5	511	511	511	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/9/2024	755.45	812	812	812	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/9/2024	26.81	29	29	29	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/9/2024	1196.64	1,197	1,197	1,197	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/9/2024	119.6	129	129	129	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/9/2024	36.21	45	45	45	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/9/2024	234.32	252	252	252	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/9/2024	261	281	281	281	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/13/2024	207.25	259	259	259	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/11/2024	332.14	358	358	358	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/13/2024	473.28	509	509	509	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/12/2024	253.5	317	317	317	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/13/2024	253.5	317	317	317	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/11/2024	840.59	905	905	905	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/12/2024	866.86	933	933	933	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/13/2024	840.59	905	905	905	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/12/2024	528.9	569	569	569	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/13/2024	546.53	588	588	588	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/12/2024	458.78	494	494	494	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/12/2024	227.61	285	285	285	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/6/2024	824.91	888	888	888	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/6/2024	384.25	414	414	414	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/4/2024	475.5	512	512	512	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	5/6/2024	750.4	750	750	750	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/4/2024	734.4	734	734	734	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/5/2024	761.6	762	762	762	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/6/2024	734.4	734	734	734	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/4/2024	754.65	755	755	755	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/5/2024	754.65	755	755	755	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/6/2024	754.65	755	755	755	-	-	-	-
'91281RW0	TSY INFL IX N/B 02/47 0.875	5/4/2024	627.86	628	628	628	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/7/2024	781.5	843	843	843	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/7/2024	26.81	29	29	29	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/7/2024	119.6	129	129	129	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/7/2024	36.21	46	46	46	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/6/2024	-703.56	(704)	(704)	(704)	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/8/2024	1399.2	1,399	1,399	1,399	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/8/2024	854.7	855	855	855	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/8/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/8/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/8/2024	781.62	782	782	782	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/8/2024	688.8	689	689	689	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/9/2024	234.26	293	293	293	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/9/2024	302.13	377	377	377	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/9/2024	227.61	284	284	284	-	-	-	-

'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/9/2024	204.2	255	255	255	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/9/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/9/2024	244.5	305	305	305	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/9/2024	136	170	170	170	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/9/2024	154.8	166	166	166	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/9/2024	229.25	286	286	286	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/9/2024	279.68	349	349	349	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/9/2024	179.17	224	224	224	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/9/2024	136.25	170	170	170	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/12/2024	352.47	379	379	379	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/12/2024	128.69	161	161	161	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/13/2024	128.69	161	161	161	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/11/2024	287.82	360	360	360	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/12/2024	277.16	347	347	347	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/13/2024	287.82	360	360	360	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/11/2024	473.28	509	509	509	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/12/2024	473.28	509	509	509	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/11/2024	273.6	342	342	342	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/12/2024	282.72	354	354	354	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/13/2024	273.6	342	342	342	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/11/2024	290.08	363	363	363	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/5/2024	627.86	628	628	628	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/5/2024	136.26	171	171	171	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/6/2024	128.69	161	161	161	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/6/2024	204.2	256	256	256	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/4/2024	1.04	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/5/2024	1.04	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/6/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/4/2024	244.5	307	307	307	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/5/2024	244.5	307	307	307	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/6/2024	244.5	307	307	307	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/4/2024	130.56	164	164	164	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/5/2024	130.56	164	164	164	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/8/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/8/2024	321.75	404	404	404	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/8/2024	65.6	71	71	71	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/8/2024	560.5	604	604	604	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/8/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'1350879V2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/8/2024	9.45	7	7	7	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/8/2024	44.4	48	48	48	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/9/2024	997	997	997	997	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/8/2024	244.5	307	307	307	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/8/2024	130.56	164	164	164	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/8/2024	159.96	172	172	172	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/8/2024	229.25	288	288	288	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/9/2024	228.62	286	286	286	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/9/2024	160.23	200	200	200	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/9/2024	95.2	119	119	119	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/9/2024	223.04	279	279	279	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/9/2024	212.6	266	266	266	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	5/9/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/9/2024	128.69	161	161	161	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/6/2024	-302.13	(379)	(379)	(379)	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/5/2024	-302.13	(379)	(379)	(379)	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/30/2024	69	86	86	86	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/3/2024	936.24	1,175	1,175	1,175	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/11/2024	119.6	129	129	129	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/12/2024	124.2	134	134	134	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/13/2024	119.6	129	129	129	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/11/2024	36.21	45	45	45	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/12/2024	38.34	48	48	48	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/13/2024	557.26	600	600	600	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/11/2024	331.5	415	415	415	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/12/2024	290.08	363	363	363	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/13/2024	290.08	363	363	363	-	-	-	-
'1350879M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/13/2024	0.81	1	1	1	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/11/2024	866.58	867	867	867	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/13/2024	903.75	904	904	904	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/6/2024	136	171	171	171	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/5/2024	228.62	287	287	287	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/4/2024	555	555	555	555	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/5/2024	536.5	537	537	537	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/6/2024	555	555	555	555	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/4/2024	546.53	588	588	588	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/5/2024	528.9	569	569	569	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/4/2024	234.26	294	294	294	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/5/2024	225.25	283	283	283	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/6/2024	234.26	294	294	294	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/4/2024	130.8	164	164	164	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/5/2024	136.25	171	171	171	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/8/2024	279.68	351	351	351	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/8/2024	179.17	225	225	225	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/8/2024	223.04	280	280	280	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/8/2024	212.59	267	267	267	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/8/2024	557.26	601	601	601	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/8/2024	853.47	853	853	853	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/8/2024	901.32	901	901	901	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/8/2024	750.4	750	750	750	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/8/2024	761.6	762	762	762	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/8/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/8/2024	627.86	628	628	628	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/9/2024	277.16	346	346	346	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/9/2024	573.65	617	617	617	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/9/2024	321.75	402	402	402	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/9/2024	65.6	71	71	71	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/9/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/9/2024	545.75	587	587	587	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/9/2024	240.56	301	301	301	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/9/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YN0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/9/2024	840.59	904	904	904	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/9/2024	294.9	368	368	368	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/9/2024	277.5	347	347	347	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/9/2024	253.5	317	317	317	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/12/2024	321.75	402	402	402	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/13/2024	321.75	402	402	402	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/11/2024	65.6	71	71	71	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/12/2024	65.6	71	71	71	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/13/2024	65.6	71	71	71	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/11/2024	545.75	587	587	587	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/12/2024	545.75	587	587	587	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/13/2024	560.5	603	603	603	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/11/2024	240.56	301	301	301	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/12/2024	240.56	301	301	301	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/13/2024	240.56	301	301	301	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/11/2024	285.07	357	357	357	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/6/2024	136.25	171	171	171	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/4/2024	228.62	287	287	287	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/5/2024	191.4	240	240	240	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/6/2024	191.4	240	240	240	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/4/2024	154.8	167	167	167	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/5/2024	154.8	167	167	167	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/6/2024	154.8	167	167	167	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/4/2024	229.25	288	288	288	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/5/2024	229.25	288	288	288	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/6/2024	229.25	288	288	288	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/4/2024	279.68	351	351	351	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/5/2024	279.68	351	351	351	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/8/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/8/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/8/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/8/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/8/2024	565.11	565	565	565	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/8/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/8/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/8/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/8/2024	1214	1,214	1,214	1,214	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/8/2024	1059.99	1,060	1,060	1,060	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/8/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/9/2024	273.6	342	342	342	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/9/2024	0.77	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/9/2024	1142.62	1,143	1,143	1,143	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/9/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/9/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/9/2024	-302.13	(377)	(377)	(377)	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/10/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/10/2024	565.11	565	565	565	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/10/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/10/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/10/2024	903.75	904	904	904	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/12/2024	294.9	369	369	369	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/13/2024	294.9	369	369	369	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/11/2024	277.5	347	347	347	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/12/2024	277.5	347	347	347	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/13/2024	277.5	347	347	347	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/11/2024	261.95	328	328	328	-	-	-	-
'1350879M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/11/2024	0.84	1	1	1	-	-	-	-
'1350879M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/12/2024	0.81	1	1	1	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/13/2024	997	997	997	997	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/13/2024	341.1	367	367	367	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/11/2024	546.53	588	588	588	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/11/2024	341.1	367	367	367	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/6/2024	291.84	366	366	366	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/4/2024	179.17	225	225	225	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/5/2024	186.96	235	235	235	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/6/2024	212.6	267	267	267	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/4/2024	573.65	618	618	618	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/5/2024	557.26	600	600	600	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/6/2024	573.65	618	618	618	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/4/2024	321.75	404	404	404	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/5/2024	321.75	404	404	404	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/6/2024	331.5	416	416	416	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/4/2024	65.6	71	71	71	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/5/2024	72.16	78	78	78	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/8/2024	546.53	589	589	589	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/8/2024	617.61	666	666	666	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/8/2024	207.25	260	260	260	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/8/2024	343.21	370	370	370	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/8/2024	169.84	183	183	183	-	-	-	-
'AC1010PY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/8/2024	221.4	278	278	278	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/8/2024	302.13	379	379	379	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/8/2024	227.61	286	286	286	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/8/2024	287.82	361	361	361	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/8/2024	866.58	867	867	867	-	-	-	-

'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/8/2024	246.79	247	247	247	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/8/2024	985.38	985	985	985	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/10/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/10/2024	0.81	1	1	1	-	-	-	-	-
'1350874WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/10/2024	9.72	7	7	7	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/10/2024	44.4	48	48	48	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/10/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/10/2024	888.8	889	889	889	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/10/2024	246.79	247	247	247	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/10/2024	985.38	985	985	985	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/10/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/10/2024	1436.75	1,437	1,437	1,437	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/10/2024	1092.5	1,093	1,093	1,093	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/11/2024	384.25	414	414	414	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/11/2024	92.8	100	100	100	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/13/2024	458.78	494	494	494	-	-	-	-	-
'AC2N69D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/13/2024	36.21	45	45	45	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/12/2024	9.45	7	7	7	-	-	-	-	-
'1350874WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/13/2024	9.72	7	7	7	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/11/2024	44.4	48	48	48	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/13/2024	888.8	889	889	889	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/11/2024	240.12	240	240	240	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/12/2024	246.79	247	247	247	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/12/2024	824.04	824	824	824	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/13/2024	853.47	853	853	853	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/6/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/4/2024	545.75	588	588	588	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/5/2024	545.75	588	588	588	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/6/2024	179.17	225	225	225	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/4/2024	223.04	280	280	280	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/5/2024	216.48	272	272	272	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/6/2024	223.04	280	280	280	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/4/2024	212.6	267	267	267	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/5/2024	212.59	267	267	267	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/5/2024	268.25	337	337	337	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/6/2024	277.5	348	348	348	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/4/2024	253.5	318	318	318	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/8/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/8/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/8/2024	470.58	471	471	471	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/9/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/8/2024	891	891	891	891	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/8/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/8/2024	1670.64	1,671	1,671	1,671	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/8/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/8/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/8/2024	896.28	896	896	896	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/8/2024	240.56	302	302	302	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/10/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/10/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/10/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/10/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/10/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/10/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/10/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/10/2024	1378.72	1,379	1,379	1,379	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	5/10/2024	0.78	1	1	1	-	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	5/10/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/10/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	5/11/2024	870.24	870	870	870	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	5/12/2024	870.24	870	870	870	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/11/2024	755.45	813	813	813	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/12/2024	755.45	813	813	813	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/13/2024	755.45	813	813	813	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/11/2024	26.81	29	29	29	-	-	-	-	-
'AC2Z6WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/12/2024	234.32	252	252	252	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/12/2024	44.4	48	48	48	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/12/2024	384.25	414	414	414	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/13/2024	384.25	414	414	414	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/11/2024	475.5	512	512	512	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/12/2024	459.65	495	495	495	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/5/2024	261.95	329	329	329	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/6/2024	253.5	318	318	318	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/7/2024	-676.5	(677)	(677)	(677)	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/5/2024	-676.5	(677)	(677)	(677)	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/1/2024	-649.44	(649)	(649)	(649)	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/2/2024	676.5	677	677	677	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/7/2024	226.24	244	244	244	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/7/2024	252	272	272	272	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/7/2024	234.26	295	295	295	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/7/2024	136.25	171	171	171	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/7/2024	228.62	288	288	288	-	-	-	-	-
'AC808MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/8/2024	341.1	368	368	368	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/8/2024	824.91	889	889	889	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/8/2024	456.96	493	493	493	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/8/2024	458.78	494	494	494	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/8/2024	0.81	1	1	1	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/8/2024	294.9	370	370	370	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/9/2024	277.5	348	348	348	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/8/2024	261.95	329	329	329	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/8/2024	282.72	355	355	355	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/8/2024	290.08	364	364	364	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/8/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/8/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/10/2024	1391.26	1,391	1,391	1,391	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/10/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	5/10/2024	521.92	522	522	522	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/10/2024	1309	1,309	1,309	1,309	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/10/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/10/2024	656	656	656	656	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/10/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/10/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/10/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	5/10/2024	759	759	759	759	-	-	-	-	-
'912828R59	TSY INFL IX N/B 01/28 0.5	5/10/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/13/2024	475.5	512	512	512	-	-	-	-	-
'AC2Z6WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/11/2024	226.24	244	244	244	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/13/2024	240.12	240	240	240	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/13/2024	1165.44	1,165	1,165	1,165	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/11/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/12/2024	81.2	87	87	87	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/13/2024	92.8	100	100	100	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/11/2024	67.62	85	85	85	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/12/2024	67.62	85	85	85	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/13/2024	67.62	85	85	85	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/11/2024	230.1	248	248	248	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/12/2024	237.77	256	256	256	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/7/2024	167.86	211	211	211	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/7/2024	100.8	127	127	127	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/7/2024	128.69	162	162	162	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/7/2024	92.8	100	100	100	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/7/2024	64.4	81	81	81	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/7/2024	230.1	248	248	248	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/7/2024	191.4	241	241	241	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/7/2024	170.94	215	215	215	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/7/2024	68.56	74	74	74	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/7/2024	204.2	257	257	257	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/7/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/7/2024	244.5	308	308	308	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/8/2024	0.81	1	1	1	-	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	5/8/2024	1142.63	1,143	1,143	1,143	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/8/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/8/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/8/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/8/2024	384.25	414	414	414	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/8/2024	475.5	512	512	512	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/9/2024	755.45	814	814	814	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/8/2024	26.81	29	29	29	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/8/2024	124.2	134	134	134	-	-	-	-	-
'AC2N69D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/8/2024	36.21	45	45	45	-	-	-	-	-
'AC2Z6WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/8/2024	226.24	244	244	244	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/10/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'91282872D6	TSY INFL IX N/B 07/29 0.25	5/10/2024	1263.86	1,264	1,264	1,264	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/10/2024	866.86	934	934	934	-	-	-	-	-
'91281OPZ5	TSY INFL IX N/B 01/29 2.5	5/10/2024	455.4	455	455	455	-	-	-	-	-
'91281ORR1	TSY INFL IX N/B 02/46 1	5/10/2024	782.6	783	783	783	-	-	-	-	-
'91281ORW0	TSY INFL IX N/B 02/47 0.875	5/10/2024	627.86	628	628	628	-	-	-	-	-
'91281OSB5	TSY INFL IX N/B 02/48 1	5/10/2024	590.72	591	591	591	-	-	-	-	-
'91281OSG4	TSY INFL IX N/B 02/49 1	5/10/2024	486.59	487	487	487	-	-	-	-	-
'91281OSM1	TSY INFL IX N/B 02/50 0.25	5/10/2024	481.75	482	482	482	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/10/2024	546.53	589	589	589	-	-	-	-	-
'AC0CD7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/10/2024	617.62	666	666	666	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/13/2024	230.1	248	248	248	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/11/2024	191.4	239	239	239	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/12/2024	191.4	239	239	239	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	5/13/2024	870.24	870	870	870	-	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	5/11/2024	750.4	750	750	750	-	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	5/12/2024	750.4	750	750	750	-	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	5/13/2024	750.4	750	750	750	-	-	-	-	-
'91281ORL4	TSY INFL IX N/B 02/45 0.75	5/11/2024	734.4	734	734	734	-	-	-	-	-
'91281ORL4	TSY INFL IX N/B 02/45 0.75	5/12/2024	761.6	762	762	762	-	-	-	-	-
'91281ORL4	TSY INFL IX N/B 02/45 0.75	5/13/2024	734.4	734	734	734	-	-	-	-	-
'91281ORR1	TSY INFL IX N/B 02/46 1	5/11/2024	754.65	755	755	755	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/7/2024	130.56	164	164	164	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/7/2024	154.8	167	167	167	-	-	-	-	-
'BYY5FTII0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/7/2024	229.25	288	288	288	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/7/2024	279.68	352	352	352	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/7/2024	186.96	235	235	235	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/7/2024	216.48	272	272	272	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/7/2024	212.6	267	267	267	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/7/2024	573.65	618	618	618	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/7/2024	321.75	405	405	405	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/7/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/7/2024	545.75	588	588	588	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/7/2024	240.56	303	303	303	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/8/2024	252	272	272	272	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/8/2024	234.26	294	294	294	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/8/2024	130.8	164	164	164	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/8/2024	228.62	287	287	287	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/8/2024	167.86	211	211	211	-	-	-	-	-
'912828R59	TSY INFL IX N/B 01/28 0.5	5/8/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/8/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'91282872D6	TSY INFL IX N/B 07/29 0.25	5/8/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-

'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/8/2024	840.6	906	906	906	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/8/2024	100.8	127	127	127	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/8/2024	136.26	171	171	171	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/8/2024	81.2	88	88	88	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/10/2024	207.25	259	259	259	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/10/2024	332.13	358	358	358	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/10/2024	169.84	183	183	183	-	-	-	-	-
'ACI10PFY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/10/2024	221.4	277	277	277	-	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/10/2024	313.32	392	392	392	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/10/2024	219.18	274	274	274	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/10/2024	287.82	360	360	360	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/10/2024	341.1	368	368	368	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/10/2024	824.91	889	889	889	-	-	-	-	-
'ACI1N4669	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/10/2024	473.28	510	510	510	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/10/2024	442.96	477	477	477	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/10/2024	384.25	414	414	414	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/12/2024	754.65	755	755	755	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/13/2024	782.6	783	783	783	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/11/2024	627.86	628	628	628	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/12/2024	604.6	605	605	605	-	-	-	-	-
'BNNGP5I92	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/13/2024	191.4	239	239	239	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/11/2024	170.94	214	214	214	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/12/2024	170.94	214	214	214	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/13/2024	170.94	214	214	214	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/11/2024	68.56	74	74	74	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/12/2024	68.56	74	74	74	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/13/2024	68.56	74	74	74	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/11/2024	204.21	255	255	255	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/7/2024	285.07	359	359	359	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/7/2024	277.5	349	349	349	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/7/2024	253.5	319	319	319	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/7/2024	273.6	344	344	344	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/7/2024	290.08	365	365	365	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/7/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/7/2024	985.38	985	985	985	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/7/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/7/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/7/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/7/2024	555	555	555	555	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/8/2024	67.62	85	85	85	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/8/2024	230.1	248	248	248	-	-	-	-	-
'BNNGP5I92	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/8/2024	191.4	240	240	240	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/8/2024	170.94	215	215	215	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/8/2024	68.56	74	74	74	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/8/2024	204.21	256	256	256	-	-	-	-	-
'BW4QZ7II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/8/2024	1.04	1	1	1	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/9/2024	352.47	379	379	379	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/9/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/9/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/9/2024	92.8	100	100	100	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/9/2024	67.62	84	84	84	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/10/2024	475.5	512	512	512	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/10/2024	755.45	814	814	814	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/10/2024	26.81	29	29	29	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/10/2024	119.6	129	129	129	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/10/2024	36.21	45	45	45	-	-	-	-	-
'ACI296WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/10/2024	226.24	244	244	244	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/10/2024	252	272	272	272	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/10/2024	234.26	293	293	293	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/10/2024	136.25	170	170	170	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/10/2024	228.62	286	286	286	-	-	-	-	-
'BLH36ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/10/2024	167.86	210	210	210	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/10/2024	100.8	126	126	126	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/12/2024	204.2	255	255	255	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/13/2024	204.21	255	255	255	-	-	-	-	-
'BW4QZ7II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/11/2024	1.04	1	1	1	-	-	-	-	-
'BW4QZ7II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/12/2024	1.04	1	1	1	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/13/2024	627.86	628	628	628	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/11/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/12/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/13/2024	613.44	613	613	613	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/11/2024	486.59	487	487	487	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/12/2024	467.87	468	468	468	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/13/2024	486.59	487	487	487	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/7/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/7/2024	824.04	824	824	824	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/7/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/7/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/7/2024	734.4	734	734	734	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/7/2024	782.6	783	783	783	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/7/2024	604.61	605	605	605	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/7/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/7/2024	486.59	487	487	487	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/7/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/7/2024	598.75	599	599	599	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/9/2024	237.77	256	256	256	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/9/2024	191.4	239	239	239	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/9/2024	170.94	214	214	214	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/9/2024	68.56	74	74	74	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/9/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/9/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/9/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/9/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/9/2024	688.8	689	689	689	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/9/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/9/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/10/2024	128.69	161	161	161	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/10/2024	92.8	100	100	100	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/10/2024	67.62	85	85	85	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/10/2024	230.1	248	248	248	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/10/2024	191.4	239	239	239	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/10/2024	163.17	204	204	204	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/10/2024	59.99	65	65	65	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/10/2024	212.37	266	266	266	-	-	-	-	-
'BW4QZ7II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/10/2024	1.17	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/10/2024	244.5	306	306	306	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/10/2024	130.56	163	163	163	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/10/2024	154.8	167	167	167	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/11/2024	481.75	482	482	482	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/12/2024	501.02	501	501	501	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/13/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/11/2024	598.75	599	599	599	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/12/2024	574.8	575	575	575	-	-	-	-	-
'BW4QZ7II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/13/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/11/2024	244.5	306	306	306	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/12/2024	244.5	306	306	306	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/13/2024	244.5	306	306	306	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/11/2024	130.56	163	163	163	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/12/2024	136	170	170	170	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/7/2024	565.11	565	565	565	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/7/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/7/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/7/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/7/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/7/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/7/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	5/3/2024	-676.5	(677)	(677)	(677)	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/7/2024	1092.5	1,093	1,093	1,093	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/7/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/7/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/4/2024	-313.32	(393)	(393)	(393)	-	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/3/2024	-302.13	(377)	(377)	(377)	-	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/2/2024	-275.13	(344)	(344)	(344)	-	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/1/2024	-427.98	(536)	(536)	(536)	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/9/2024	279.72	349	349	349	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/9/2024	0.8	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/9/2024	9.45	7	7	7	-	-	-	-	-
'57651TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/9/2024	44.4	48	48	48	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/9/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/9/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/9/2024	240.12	240	240	240	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/10/2024	229.25	287	287	287	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/10/2024	268.25	336	336	336	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/10/2024	253.5	317	317	317	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/10/2024	273.6	342	342	342	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/10/2024	290.08	363	363	363	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/10/2024	279.68	350	350	350	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/10/2024	186.96	234	234	234	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/10/2024	216.48	271	271	271	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/10/2024	205.95	258	258	258	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/10/2024	557.26	601	601	601	-	-	-	-	-
'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/10/2024	321.75	403	403	403	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/10/2024	65.6	71	71	71	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/13/2024	130.56	163	163	163	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/13/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/11/2024	565.11	565	565	565	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/12/2024	565.11	565	565	565	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/13/2024	589.68	590	590	590	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/11/2024	462.84	463	463	463	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/12/2024	484.88	485	485	485	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/13/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/11/2024	279.3	279	279	279	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/12/2024	279.3	279	279	279	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/13/2024	279.3	279	279	279	-	-	-	-	-
'91282CEZ9	TSY INFL IX N/B 07/32 0.625	5/7/2024	1582.17	1,582	1,582	1,582	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/7/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/7/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/7/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/7/2024	1218.83	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/7/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/7/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/7/2024	688.8	689	689	689	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/7/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/2/2024	-676.5	(677)	(677)	(677)	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/7/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/9/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/9/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/9/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/9/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/9/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/9/2024	891	891	891	891	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/9/2024	824.04	824	824	824	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/9/2024	870.24	870	870	870	-	-	-	-	-

'912810RF7	TSY INFL IX N/B 02/44 1.375	5/9/2024	750.4	750	750	750	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/9/2024	734.4	734	734	734	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/9/2024	754.65	755	755	755	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/10/2024	560.5	604	604	604	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/10/2024	240.56	301	301	301	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/10/2024	294.9	369	369	369	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/10/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/10/2024	861.3	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/10/2024	853.47	853	853	853	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/10/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/10/2024	723.6	724	724	724	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/10/2024	761.6	762	762	762	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/11/2024	154.8	167	167	167	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/12/2024	154.8	167	167	167	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/11/2024	784.3	784	784	784	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/12/2024	784.3	784	784	784	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/13/2024	784.3	784	784	784	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/11/2024	455.4	455	455	455	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/12/2024	455.4	455	455	455	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/13/2024	455.4	455	455	455	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/11/2024	555	555	555	555	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/12/2024	555	555	555	555	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/13/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/11/2024	891	891	891	891	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/12/2024	861.3	861	861	861	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/7/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/7/2024	1378.72	1,379	1,379	1,379	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/7/2024	0.77	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/7/2024	1098.67	1,099	1,099	1,099	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/7/2024	676.5	677	677	677	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/7/2024	1186.38	1,186	1,186	1,186	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/7/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/7/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'912828SR9	TSY INFL IX N/B 01/28 0.5	5/7/2024	1394.55	1,395	1,395	1,395	-	-	-	-
'912828SW8	TSY INFL IX N/B 01/29 0.875	5/7/2024	1250.6	1,251	1,251	1,251	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/7/2024	1263.86	1,264	1,264	1,264	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/9/2024	627.85	628	628	628	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/9/2024	613.44	613	613	613	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/9/2024	467.88	468	468	468	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/9/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/9/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/9/2024	589.68	590	590	590	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/9/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/9/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/9/2024	867.6	868	868	868	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/9/2024	1214	1,214	1,214	1,214	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/9/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/13/2024	159.96	172	172	172	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/11/2024	229.25	287	287	287	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/12/2024	229.25	287	287	287	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/13/2024	229.25	287	287	287	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/11/2024	279.68	350	350	350	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/12/2024	279.68	350	350	350	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/13/2024	279.68	350	350	350	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/11/2024	179.17	224	224	224	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/12/2024	186.96	234	234	234	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/13/2024	179.17	224	224	224	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/11/2024	223.04	279	279	279	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/12/2024	216.48	271	271	271	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/27/2024	759	759	759	759	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/28/2024	759	759	759	759	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/29/2024	784.3	784	784	784	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/27/2024	455.4	455	455	455	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/28/2024	455.4	455	455	455	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	4/29/2024	440.22	440	440	440	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/27/2024	536.5	537	537	537	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/28/2024	536.5	537	537	537	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	4/29/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/27/2024	861.3	861	861	861	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	4/28/2024	861.3	861	861	861	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/7/2024	866.86	935	935	935	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	5/4/2024	-676.5	(677)	(677)	(677)	-	-	-	-
'912828ZJ2	TSY INFL IX N/B 04/25 0.125	4/30/2024	3251691.96	3,100,458	3,167,292	3,168,113	822	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/7/2024	546.53	589	589	589	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/7/2024	597.69	644	644	644	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/7/2024	198.96	250	250	250	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/7/2024	332.13	358	358	358	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/7/2024	169.84	183	183	183	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/7/2024	221.4	278	278	278	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/7/2024	302.13	380	380	380	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/7/2024	219.18	276	276	276	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/7/2024	0.81	1	1	1	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/9/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/9/2024	1140	1,140	1,140	1,140	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/9/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/9/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/9/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/9/2024	896.28	896	896	896	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/9/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/4/2024	313.32	393	393	393	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/5/2024	302.13	379	379	379	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/6/2024	302.13	380	380	380	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/7/2024	302.13	379	379	379	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/13/2024	223.04	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/11/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/11/2024	1214	1,214	1,214	1,214	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/12/2024	1214	1,214	1,214	1,214	-	-	-	-
'912828SW8	TSY INFL IX N/B 01/29 0.875	5/11/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'912828SW8	TSY INFL IX N/B 01/29 0.875	5/12/2024	1250.6	1,251	1,251	1,251	-	-	-	-
'912828SW8	TSY INFL IX N/B 01/29 0.875	5/13/2024	1250.6	1,251	1,251	1,251	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/11/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/12/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/13/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/12/2024	198.96	249	249	249	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/6/2024	227.61	286	286	286	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/4/2024	277.16	348	348	348	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/6/2024	228.62	287	287	287	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/4/2024	167.86	211	211	211	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/5/2024	160.23	201	201	201	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/6/2024	167.86	211	211	211	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/4/2024	100.8	126	126	126	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/5/2024	95.2	119	119	119	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/6/2024	100.8	126	126	126	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/4/2024	128.69	161	161	161	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/4/2024	824.91	888	888	888	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/5/2024	798.3	860	860	860	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/7/2024	9.45	7	7	7	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/7/2024	44.4	48	48	48	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/7/2024	997	997	997	997	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/7/2024	888.8	889	889	889	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/7/2024	277.16	349	349	349	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/7/2024	341.1	368	368	368	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/7/2024	798.3	861	861	861	-	-	-	-
'91282BZJ2	TSY INFL IX N/B 04/25 0.125	5/1/2024	649.44	649	649	649	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/7/2024	473.28	510	510	510	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/7/2024	458.78	495	495	495	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/7/2024	384.25	414	414	414	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/7/2024	459.65	496	496	496	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/8/2024	302.13	377	377	377	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/9/2024	302.13	378	378	378	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/9/2024	798.3	858	858	858	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/9/2024	473.28	509	509	509	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/8/2024	-302.13	(379)	(379)	(379)	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/7/2024	-302.13	(380)	(380)	(380)	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/30/2024	160502	202,366	202,470	198,649	(1,809)	-	(2,012)	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	4/30/2024	160502	198,643	198,643	198,643	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/9/2024	528.9	569	569	569	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/9/2024	597.69	642	642	642	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/9/2024	207.25	259	259	259	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/9/2024	332.13	357	357	357	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/23/2024	36.21	46	46	46	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/23/2024	234.32	254	254	254	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/23/2024	261	283	283	283	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/23/2024	234.26	298	298	298	-	-	-	-
'BD9MZZI00	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/23/2024	136.25	173	173	173	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/23/2024	228.62	291	291	291	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/23/2024	167.86	214	214	214	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/23/2024	100.8	128	128	128	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/23/2024	546.53	592	592	592	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/23/2024	597.69	648	648	648	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/23/2024	198.96	253	253	253	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/23/2024	332.13	360	360	360	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/27/2024	888.8	889	889	889	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/28/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/25/2024	240.12	240	240	240	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/27/2024	985.38	985	985	985	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/28/2024	985.38	985	985	985	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/25/2024	521.92	522	522	522	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/26/2024	521.92	522	522	522	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/27/2024	1280.24	1,280	1,280	1,280	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/28/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/25/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/26/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/18/2024	169.84	185	185	185	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/19/2024	169.84	185	185	185	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/19/2024	475.5	517	517	517	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/20/2024	459.65	500	500	500	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/18/2024	755.45	822	822	822	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/19/2024	755.45	822	822	822	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/20/2024	755.45	822	822	822	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/18/2024	26.81	29	29	29	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/19/2024	26.81	29	29	29	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/20/2024	26.81	29	29	29	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/18/2024	119.6	130	130	130	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/19/2024	119.6	130	130	130	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/20/2024	124.2	135	135	135	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/21/2024	285.07	362	362	362	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/21/2024	277.5	353	353	353	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/21/2024	253.5	322	322	322	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/21/2024	627.86	628	628	628	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/21/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/21/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/21/2024	481.75	482	482	482	-	-	-	-

'912810SV1	TSY INFL IX N/B 02/51 0.125	5/21/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/21/2024	589.68	590	590	590	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/21/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/21/2024	279.3	279	279	279	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/23/2024	169.84	184	184	184	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/23/2024	229.6	292	292	292	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/23/2024	302.13	384	384	384	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/23/2024	227.61	290	290	290	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/23/2024	179.17	228	228	228	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/23/2024	824.91	894	894	894	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/23/2024	473.28	513	513	513	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/23/2024	458.78	497	497	497	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/23/2024	384.25	416	416	416	-	-	-	-	-
'912816RR1	TSY INFL IX N/B 02/46 1	5/23/2024	782.6	783	783	783	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/23/2024	604.6	605	605	605	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/23/2024	590.72	591	591	591	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/27/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/28/2024	1378.72	1,379	1,379	1,379	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/25/2024	0.78	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/26/2024	0.8	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/27/2024	0.78	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/28/2024	0.77	1	1	1	-	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	5/25/2024	1098.67	1,099	1,099	1,099	-	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	5/26/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/26/2024	244.5	311	311	311	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/27/2024	244.5	311	311	311	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/28/2024	244.5	311	311	311	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/18/2024	36.21	46	46	46	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/19/2024	36.21	46	46	46	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/20/2024	36.21	46	46	46	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/18/2024	226.24	246	246	246	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/19/2024	226.24	246	246	246	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/20/2024	234.32	255	255	255	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/18/2024	252	274	274	274	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/19/2024	252	274	274	274	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/20/2024	261	284	284	284	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/18/2024	234.26	297	297	297	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/19/2024	234.26	297	297	297	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/20/2024	234.26	297	297	297	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/21/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/21/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/21/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/21/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/21/2024	282.72	359	359	359	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/21/2024	290.08	369	369	369	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/21/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/21/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/21/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/21/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/21/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/23/2024	467.88	468	468	468	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/23/2024	501.02	501	501	501	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/23/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/23/2024	565.11	565	565	565	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/23/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/23/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/23/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/23/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/23/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/23/2024	229.25	292	292	292	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/23/2024	279.68	356	356	356	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/25/2024	130.56	166	166	166	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/26/2024	136	173	173	173	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/27/2024	130.56	166	166	166	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/28/2024	136	173	173	173	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/25/2024	154.8	168	168	168	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/26/2024	154.8	168	168	168	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/27/2024	159.96	173	173	173	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/28/2024	154.8	168	168	168	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/27/2024	854.7	855	855	855	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/28/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/25/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/26/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/18/2024	136.25	173	173	173	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/19/2024	136.25	173	173	173	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/20/2024	136.25	173	173	173	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/18/2024	228.62	290	290	290	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/19/2024	228.62	290	290	290	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/20/2024	228.62	290	290	290	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/18/2024	167.86	213	213	213	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/19/2024	167.86	213	213	213	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/20/2024	160.23	203	203	203	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/18/2024	100.8	128	128	128	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/19/2024	100.8	128	128	128	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/20/2024	95.2	121	121	121	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/21/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/21/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/21/2024	895.4	895	895	895	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/21/2024	475.5	517	517	517	-	-	-	-	-
'ACI1655C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/21/2024	755.45	821	821	821	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/21/2024	30.64	33	33	33	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/21/2024	119.6	130	130	130	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/21/2024	36.21	46	46	46	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/21/2024	226.24	246	246	246	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/21/2024	252	274	274	274	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/21/2024	234.26	298	298	298	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/21/2024	130.8	166	166	166	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/23/2024	0.78	1	1	1	-	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	5/23/2024	1142.63	1,143	1,143	1,143	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/23/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/23/2024	1391.26	1,391	1,391	1,391	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/23/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/23/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	5/23/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/23/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/23/2024	840.59	911	911	911	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/23/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/23/2024	1092.5	1,093	1,093	1,093	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/27/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/28/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91281RA8	TSY INFL IX N/B 02/43 0.625	5/27/2024	870.24	870	870	870	-	-	-	-	-
'91281RA8	TSY INFL IX N/B 02/43 0.625	5/28/2024	901.32	901	901	901	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	5/25/2024	750.4	750	750	750	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	5/26/2024	750.4	750	750	750	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	5/27/2024	723.6	724	724	724	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	5/28/2024	750.4	750	750	750	-	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	5/25/2024	734.4	734	734	734	-	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	5/26/2024	761.6	762	762	762	-	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	5/27/2024	734.4	734	734	734	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/18/2024	128.69	163	163	163	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/19/2024	128.69	163	163	163	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/20/2024	136.26	173	173	173	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/18/2024	92.8	101	101	101	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/19/2024	81.2	88	88	88	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/20/2024	92.8	101	101	101	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/18/2024	67.62	86	86	86	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/19/2024	67.62	86	86	86	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/20/2024	64.4	82	82	82	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/18/2024	237.77	259	259	259	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/19/2024	230.1	250	250	250	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/20/2024	230.1	250	250	250	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/21/2024	238.56	303	303	303	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/21/2024	9.45	7	7	7	-	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/21/2024	44.4	48	48	48	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/22/2024	341.1	370	370	370	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/22/2024	824.91	896	896	896	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/22/2024	473.28	514	514	514	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/22/2024	458.78	498	498	498	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/22/2024	384.25	417	417	417	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/22/2024	219.18	279	279	279	-	-	-	-	-
'ACI028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/22/2024	277.16	353	353	353	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/22/2024	546.53	594	594	594	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/22/2024	617.62	671	671	671	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/23/2024	1670.64	1,671	1,671	1,671	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/23/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/23/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/23/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/23/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/23/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/23/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'B0CN4ZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/23/2024	216.48	275	275	275	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/23/2024	212.6	271	271	271	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/23/2024	573.65	621	621	621	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/23/2024	331.5	422	422	422	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/28/2024	761.6	762	762	762	-	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	5/27/2024	1142.63	1,143	1,143	1,143	-	-	-	-	-
'912828YJ8	TSY INFL IX N/B 07/28 0.75	5/28/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/25/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/26/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/27/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/28/2024	1186.38	1,186	1,186	1,186	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/25/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/26/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/27/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/28/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/18/2024	191.4	243	243	243	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/19/2024	182.7	232	232	232	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/20/2024	191.4	243	243	243	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/18/2024	170.94	217	217	217	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/19/2024	170.94	217	217	217	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/20/2024	170.94	217	217	217	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/18/2024	59.99	65	65	65	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/19/2024	68.56	75	75	75	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/20/2024	68.56	75	75	75	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/18/2024	204.2	259	259	259	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/19/2024	212.37	270	270	270	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/20/2024	204.21	259	259	259	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/22/2024	207.25	264	264	264	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/22/2024	343.21	373	373	373	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/22/2024	169.84	184	184	184	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/22/2024	221.4	282	282	282	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/22/2024	302.13	384	384	384	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/22/2024	985.38	985	985	985	-	-	-	-	-

'912810PS1	TSY INFL IX N/B 01/27 2.375	5/22/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/22/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/22/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/22/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/22/2024	891	891	891	891	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/23/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/23/2024	545.75	591	591	591	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/23/2024	240.56	306	306	306	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/23/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	5/23/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/23/2024	688.8	689	689	689	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/23/2024	1772.4	1,772	1,772	1,772	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/23/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/23/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/23/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/23/2024	277.5	353	353	353	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/25/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/26/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/25/2024	229.25	292	292	292	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/26/2024	229.25	292	292	292	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/27/2024	229.25	292	292	292	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/28/2024	229.25	292	292	292	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/27/2024	866.86	940	940	940	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/25/2024	291.84	372	372	372	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/26/2024	279.68	356	356	356	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/27/2024	279.68	356	356	356	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/28/2024	279.68	356	356	356	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/25/2024	179.17	228	228	228	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/18/2024	1.04	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/19/2024	1.04	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/20/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/18/2024	244.5	310	310	310	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/19/2024	244.5	310	310	310	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/20/2024	244.5	310	310	310	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/18/2024	130.56	166	166	166	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/19/2024	130.56	166	166	166	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/20/2024	136	173	173	173	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/18/2024	159.96	174	174	174	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/19/2024	154.8	168	168	168	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/20/2024	154.8	168	168	168	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/22/2024	853.47	853	853	853	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/22/2024	901.32	901	901	901	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/22/2024	723.6	724	724	724	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/22/2024	761.6	762	762	762	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/22/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/22/2024	627.86	628	628	628	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/22/2024	613.44	613	613	613	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/22/2024	486.59	487	487	487	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/22/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/22/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/22/2024	565.11	565	565	565	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/23/2024	253.5	323	323	323	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/23/2024	273.6	348	348	348	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/23/2024	279.72	356	356	356	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/23/2024	287.82	366	366	366	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/23/2024	0.8	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/23/2024	9.72	7	7	7	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/23/2024	44.4	48	48	48	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/23/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/23/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/23/2024	246.79	247	247	247	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/24/2024	136.25	173	173	173	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/24/2024	186.96	238	238	238	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/26/2024	186.96	238	238	238	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/27/2024	179.17	228	228	228	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/28/2024	186.96	238	238	238	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/25/2024	223.04	284	284	284	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/26/2024	216.48	276	276	276	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/27/2024	207.25	264	264	264	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/28/2024	198.96	253	253	253	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/25/2024	754.65	755	755	755	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/26/2024	782.6	783	783	783	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/27/2024	754.65	755	755	755	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/28/2024	754.65	755	755	755	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/18/2024	229.25	291	291	291	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/19/2024	229.25	291	291	291	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/20/2024	229.25	291	291	291	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/18/2024	279.68	355	355	355	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/19/2024	279.68	355	355	355	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/20/2024	205.96	262	262	262	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/18/2024	573.65	624	624	624	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/19/2024	557.26	606	606	606	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/20/2024	573.65	624	624	624	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/18/2024	321.75	409	409	409	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/19/2024	331.5	421	421	421	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/19/2024	555	555	555	555	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/22/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/22/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/22/2024	903.75	904	904	904	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/22/2024	128.69	164	164	164	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/22/2024	92.8	101	101	101	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/22/2024	67.62	86	86	86	-	-	-	-	-
'BNB57KZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/22/2024	230.1	250	250	250	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/22/2024	191.4	244	244	244	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/22/2024	170.94	217	217	217	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/22/2024	68.56	74	74	74	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/22/2024	204.21	260	260	260	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/22/2024	1.04	1	1	1	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/24/2024	223.04	284	284	284	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/24/2024	212.59	270	270	270	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/24/2024	573.65	621	621	621	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/24/2024	321.75	409	409	409	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/24/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/24/2024	545.75	591	591	591	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/24/2024	240.56	306	306	306	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/24/2024	285.07	362	362	362	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/24/2024	268.25	341	341	341	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/24/2024	528.9	573	573	573	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/24/2024	617.61	669	669	669	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/24/2024	207.25	263	263	263	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/25/2024	627.86	628	628	628	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/26/2024	627.86	628	628	628	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/27/2024	627.86	628	628	628	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/28/2024	604.6	605	605	605	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/25/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/26/2024	613.44	613	613	613	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/27/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/28/2024	590.72	591	591	591	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/25/2024	546.53	593	593	593	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/26/2024	546.53	593	593	593	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/27/2024	528.9	574	574	574	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/20/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/18/2024	891	891	891	891	-	-	-	-	-
'91282BY36	TSY INFL IX N/B 07/28 0.75	5/19/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	5/20/2024	1098.68	1,099	1,099	1,099	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/20/2024	279.68	355	355	355	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/18/2024	186.96	237	237	237	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/19/2024	179.17	228	228	228	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/20/2024	186.96	237	237	237	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/18/2024	223.04	283	283	283	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/19/2024	216.48	275	275	275	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/20/2024	223.04	283	283	283	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/22/2024	244.5	311	311	311	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/22/2024	130.56	166	166	166	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/22/2024	475.5	516	516	516	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/22/2024	755.45	820	820	820	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/22/2024	26.81	29	29	29	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/22/2024	119.6	130	130	130	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/22/2024	36.21	46	46	46	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/22/2024	226.24	246	246	246	-	-	-	-	-
'AC205ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/22/2024	252	274	274	274	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/22/2024	234.26	298	298	298	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/22/2024	136.25	173	173	173	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/22/2024	228.62	291	291	291	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/24/2024	332.13	360	360	360	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/24/2024	169.84	184	184	184	-	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/24/2024	221.4	281	281	281	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/24/2024	302.13	384	384	384	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/24/2024	227.61	289	289	289	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/24/2024	287.82	366	366	366	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/24/2024	0.81	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/24/2024	9.45	7	7	7	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/24/2024	44.4	48	48	48	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/24/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/24/2024	888.8	889	889	889	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/24/2024	240.12	240	240	240	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/28/2024	546.53	593	593	593	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/25/2024	597.69	648	648	648	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/26/2024	204.2	260	260	260	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/27/2024	204.2	260	260	260	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/27/2024	223.04	284	284	284	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/28/2024	216.48	276	276	276	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/25/2024	212.6	271	271	271	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/26/2024	212.6	271	271	271	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/27/2024	212.59	271	271	271	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/28/2024	212.6	271	271	271	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/25/2024	557.26	604	604	604	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/26/2024	573.65	622	622	622	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/18/2024	212.6	270	270	270	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/19/2024	212.59	270	270	270	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/20/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/18/2024	240.12	240	240	240	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/18/2024	546.53	594	594	594	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/19/2024	546.53	594	594	594	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/20/2024	528.9	575	575	575	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/18/2024	617.61	672	672	672	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/19/2024	597.69	650	650	650	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/20/2024	617.61	672	672	672	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/20/2024	169.84	185	185	185	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/20/2024	321.75	409	409	409	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/22/2024	167.86	214	214	214	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/22/2024	100.8	128	128	128	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/22/2024	1214	1,214	1,214	1,214	-	-	-	-	-

'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/22/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/22/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/22/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/22/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/22/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/22/2024	1582.17	1,582	1,582	1,582	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/22/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/22/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/24/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/24/2024	521.92	522	522	522	-	-	-	-	-
'BGDYHF9E	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/24/2024	228.62	291	291	291	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/24/2024	160.23	204	204	204	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/24/2024	95.2	121	121	121	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/24/2024	128.69	164	164	164	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/24/2024	92.8	100	100	100	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/24/2024	67.62	86	86	86	-	-	-	-	-
'BNB7RZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/24/2024	230.1	249	249	249	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/24/2024	191.4	243	243	243	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/24/2024	170.94	217	217	217	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/24/2024	68.56	74	74	74	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/27/2024	573.65	622	622	622	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/25/2024	332.14	360	360	360	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/26/2024	332.13	360	360	360	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/27/2024	343.21	372	372	372	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/28/2024	332.13	360	360	360	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/25/2024	169.84	184	184	184	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/26/2024	169.84	184	184	184	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/27/2024	169.84	184	184	184	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/28/2024	169.84	184	184	184	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/25/2024	221.4	282	282	282	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/26/2024	229.6	292	292	292	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/27/2024	221.4	282	282	282	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/18/2024	65.6	71	71	71	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/21/2024	458.78	498	498	498	-	-	-	-	-
'ACI1VS3G4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/21/2024	384.25	417	417	417	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/21/2024	0.81	1	1	1	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/21/2024	167.86	213	213	213	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/21/2024	100.8	128	128	128	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/21/2024	128.69	164	164	164	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/21/2024	92.8	101	101	101	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/21/2024	67.62	86	86	86	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/21/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/21/2024	888.8	889	889	889	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/21/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/22/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/22/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/22/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/22/2024	159.96	174	174	174	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/22/2024	229.25	292	292	292	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/22/2024	279.68	356	356	356	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/22/2024	186.96	238	238	238	-	-	-	-	-
'B0CNHGZ0	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/22/2024	223.04	284	284	284	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/22/2024	212.6	270	270	270	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/22/2024	557.26	605	605	605	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/22/2024	321.75	409	409	409	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/24/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/24/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/24/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/24/2024	891	891	891	891	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/24/2024	853.47	853	853	853	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/24/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/24/2024	750.4	750	750	750	-	-	-	-	-
'BP9DLZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/24/2024	212.37	270	270	270	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/24/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/24/2024	244.5	311	311	311	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/24/2024	130.56	166	166	166	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/25/2024	486.59	487	487	487	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/26/2024	486.59	487	487	487	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/27/2024	467.87	468	468	468	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/28/2024	486.59	487	487	487	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/25/2024	481.75	482	482	482	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/26/2024	481.75	482	482	482	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/27/2024	481.75	482	482	482	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/28/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/25/2024	598.75	599	599	599	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/26/2024	574.8	575	575	575	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/27/2024	294.9	376	376	376	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/21/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/21/2024	688.8	689	689	689	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/21/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/21/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/21/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/21/2024	1378.72	1,379	1,379	1,379	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	5/21/2024	0.81	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	5/21/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/21/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/21/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/21/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/22/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/22/2024	656	656	656	656	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/22/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/22/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/22/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/22/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	5/22/2024	0.77	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	5/22/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/22/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/22/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/22/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/24/2024	154.8	168	168	168	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/24/2024	229.25	291	291	291	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/24/2024	761.6	762	762	762	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/24/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/24/2024	627.86	628	628	628	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/24/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/24/2024	486.59	487	487	487	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/24/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/24/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/24/2024	565.11	565	565	565	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/24/2024	462.84	463	463	463	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/28/2024	285.07	363	363	363	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/28/2024	253.5	323	323	323	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/25/2024	282.72	360	360	360	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/26/2024	273.6	349	349	349	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/27/2024	273.6	349	349	349	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/27/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/28/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/25/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/26/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/27/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/28/2024	1394.55	1,395	1,395	1,395	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/21/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	5/21/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/21/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/21/2024	866.86	942	942	942	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/21/2024	597.69	649	649	649	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/21/2024	207.25	263	263	263	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/21/2024	332.13	361	361	361	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/21/2024	169.84	185	185	185	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/21/2024	221.4	281	281	281	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/21/2024	313.32	398	398	398	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/21/2024	227.61	289	289	289	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/21/2024	287.82	366	366	366	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	5/22/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	5/22/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/22/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/22/2024	840.59	913	913	913	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/22/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/22/2024	560.5	609	609	609	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/22/2024	240.56	306	306	306	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/22/2024	294.9	375	375	375	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/22/2024	277.5	353	353	353	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/22/2024	261.95	333	333	333	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/22/2024	273.6	348	348	348	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/22/2024	290.08	369	369	369	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/24/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/24/2024	903.75	904	904	904	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/24/2024	279.68	356	356	356	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/24/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/24/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/24/2024	1436.75	1,437	1,437	1,437	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/24/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/24/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/24/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/24/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/24/2024	855.54	856	856	856	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/25/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/26/2024	1309	1,309	1,309	1,309	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/27/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/28/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/25/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/26/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/27/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/28/2024	781.62	782	782	782	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/28/2024	221.4	282	282	282	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/25/2024	302.13	385	385	385	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/26/2024	302.13	385	385	385	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/21/2024	352.47	383	383	383	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/21/2024	798.3	867	867	867	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/21/2024	456.96	496	496	496	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/21/2024	546.53	594	594	594	-	-	-	-	-
'BNB7RZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/21/2024	237.77	258	258	258	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/21/2024	191.4	243	243	243	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/21/2024	170.94	217	217	217	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/21/2024	59.99	65	65	65	-	-	-	-	-
'BP9DLZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/21/2024	204.2	260	260	260	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/21/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/21/2024	244.5	311	311	311	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/21/2024	130.56	166	166	166	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/22/2024	0.85	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/22/2024	9.45	7	7	7	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/22/2024	44.4	48	48	48	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/22/2024	997	997	997	997	-	-	-	-	-

'912810FH6	TSY INFL IX N/B 04/29 3.875	5/22/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/22/2024	240.12	240	240	240	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/23/2024	352.47	382	382	382	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/23/2024	985.38	985	985	985	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/23/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/23/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/23/2024	470.58	471	471	471	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/24/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/24/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/24/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/24/2024	253.5	322	322	322	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/24/2024	273.6	348	348	348	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/24/2024	290.08	369	369	369	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/24/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/24/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/24/2024	688.8	689	689	689	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/24/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/24/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/20/2024	0.8	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/18/2024	9.45	7	7	7	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/19/2024	9.45	7	7	7	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/20/2024	9.72	7	7	7	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/18/2024	44.4	48	48	48	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/20/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	5/18/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	5/19/2024	1394.55	1,395	1,395	1,395	-	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	5/20/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/19/2024	750.4	750	750	750	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/20/2024	750.4	750	750	750	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/21/2024	154.8	168	168	168	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/21/2024	246.79	247	247	247	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/21/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/21/2024	521.92	522	522	522	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/21/2024	229.25	291	291	291	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/21/2024	279.68	355	355	355	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/21/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/21/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/21/2024	536.5	537	537	537	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/21/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/21/2024	853.47	853	853	853	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/23/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/23/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/23/2024	824.04	824	824	824	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/23/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/23/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/23/2024	734.4	734	734	734	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/23/2024	294.9	375	375	375	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/23/2024	136.26	173	173	173	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/23/2024	81.2	88	88	88	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/23/2024	67.62	86	86	86	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/23/2024	237.77	258	258	258	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/24/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/24/2024	1378.72	1,379	1,379	1,379	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/24/2024	0.77	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/24/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'AC195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/24/2024	755.45	818	818	818	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/24/2024	26.81	29	29	29	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/24/2024	124.2	134	134	134	-	-	-	-	-
'AC2NK6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/24/2024	36.21	46	46	46	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/24/2024	226.24	245	245	245	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/24/2024	252	273	273	273	-	-	-	-	-
'BDX9CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/24/2024	225.25	286	286	286	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/24/2024	341.1	369	369	369	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/18/2024	761.6	762	762	762	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/19/2024	734.4	734	734	734	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/20/2024	761.6	762	762	762	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/18/2024	754.65	755	755	755	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/19/2024	782.6	783	783	783	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/20/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/18/2024	604.61	605	605	605	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/19/2024	627.86	628	628	628	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/20/2024	627.85	628	628	628	-	-	-	-	-
'91281SSB5	TSY INFL IX N/B 02/48 1	5/18/2024	613.44	613	613	613	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/18/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/21/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/21/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/21/2024	734.4	734	734	734	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/21/2024	754.65	755	755	755	-	-	-	-	-
'BZ13DV8I4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/21/2024	179.17	228	228	228	-	-	-	-	-
'B0CNHZ0I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/21/2024	216.48	275	275	275	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/21/2024	212.59	270	270	270	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/21/2024	573.65	623	623	623	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/21/2024	321.75	409	409	409	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/21/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/21/2024	545.75	593	593	593	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/21/2024	240.56	306	306	306	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/23/2024	191.4	244	244	244	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/23/2024	170.94	218	218	218	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/23/2024	68.56	74	74	74	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/23/2024	204.2	260	260	260	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/23/2024	1.17	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/23/2024	244.5	311	311	311	-	-	-	-	-
'BYVP4K99	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/23/2024	136	173	173	173	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/23/2024	154.8	168	168	168	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/23/2024	475.5	515	515	515	-	-	-	-	-
'AC195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/23/2024	781.5	847	847	847	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/23/2024	26.81	29	29	29	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/23/2024	119.6	130	130	130	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/24/2024	798.3	864	864	864	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/24/2024	473.28	512	512	512	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/24/2024	458.78	497	497	497	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/24/2024	384.25	416	416	416	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/24/2024	475.5	515	515	515	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/24/2024	1186.38	1,186	1,186	1,186	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/24/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/24/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	5/24/2024	1394.55	1,395	1,395	1,395	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/24/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/24/2024	1263.86	1,264	1,264	1,264	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/24/2024	866.86	939	939	939	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/19/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/20/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/18/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/19/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/20/2024	1263.86	1,264	1,264	1,264	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/19/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/20/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/18/2024	486.59	487	487	487	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/18/2024	343.21	373	373	373	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/19/2024	332.13	361	361	361	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/20/2024	332.14	361	361	361	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/16/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/16/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/16/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/16/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/16/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/16/2024	861.3	861	861	861	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/16/2024	853.47	853	853	853	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/16/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/16/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/16/2024	761.6	762	762	762	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/16/2024	782.6	783	783	783	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/18/2024	870.24	870	870	870	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/19/2024	870.24	870	870	870	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/20/2024	870.24	870	870	870	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/18/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/20/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/18/2024	598.75	599	599	599	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/19/2024	574.8	575	575	575	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/20/2024	598.75	599	599	599	-	-	-	-	-
'91281TE8	TSY INFL IX N/B 02/52 0.125	5/18/2024	565.11	565	565	565	-	-	-	-	-
'91281TE8	TSY INFL IX N/B 02/52 0.125	5/19/2024	565.11	565	565	565	-	-	-	-	-
'91281TE8	TSY INFL IX N/B 02/52 0.125	5/20/2024	565.11	565	565	565	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/13/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/1/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/12/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/13/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/1/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/12/2024	781.62	782	782	782	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/13/2024	212.59	266	266	266	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/1/2024	573.65	617	617	617	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/12/2024	573.65	617	617	617	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/12/2024	1017.6	1,018	1,018	1,018	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/13/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'AC20SKT52	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/14/2024	191.07	206	206	206	-	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/14/2024	221.4	278	278	278	-	-	-	-	-
'AC1016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/14/2024	302.13	380	380	380	-	-	-	-	-
'AC102HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/14/2024	227.61	286	286	286	-	-	-	-	-
'AC1028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/14/2024	287.82	362	362	362	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/14/2024	840.59	908	908	908	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/14/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/14/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/14/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/14/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/14/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/16/2024	627.86	628	628	628	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/16/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/16/2024	467.88	468	468	468	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/16/2024	481.75	482	482	482	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/16/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/16/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/16/2024	0.78	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/16/2024	1098.68	1,099	1,099	1,099	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/16/2024	1186.38	1,186	1,186	1,186	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/16/2024	1391.26	1,391	1,391	1,391	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/16/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/18/2024	484.88	485	485	485	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/19/2024	462.84	463	463	463	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/20/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/18/2024	292.6	293	293	293	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/19/2024	279.3	279	279	279	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/20/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/18/2024	903.75	904	904	904	-	-	-	-	-

'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/19/2024	903.75	904	904	904	-	-	-	-	
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/20/2024	903.75	904	904	904	-	-	-	-	
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/18/2024	1214	1,214	1,214	1,214	-	-	-	-	
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/19/2024	1214	1,214	1,214	1,214	-	-	-	-	
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/11/2024	1379.28	1,379	1,379	1,379	-	-	-	-	
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/12/2024	1379.28	1,379	1,379	1,379	-	-	-	-	
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/13/2024	1379.28	1,379	1,379	1,379	-	-	-	-	
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/11/2024	1140	1,140	1,140	1,140	-	-	-	-	
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/12/2024	1140	1,140	1,140	1,140	-	-	-	-	
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/13/2024	1092.5	1,093	1,093	1,093	-	-	-	-	
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/11/2024	1670.64	1,671	1,671	1,671	-	-	-	-	
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/13/2024	781.62	782	782	782	-	-	-	-	
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/11/2024	688.8	689	689	689	-	-	-	-	
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/12/2024	688.8	689	689	689	-	-	-	-	
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/13/2024	688.8	689	689	689	-	-	-	-	
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/14/2024	1670.64	1,671	1,671	1,671	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/14/2024	1133.67	1,134	1,134	1,134	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/14/2024	1582.17	1,582	1,582	1,582	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/14/2024	896.28	896	896	896	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/14/2024	1399.2	1,399	1,399	1,399	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/14/2024	895.4	895	895	895	-	-	-	-	
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/14/2024	1218.63	1,219	1,219	1,219	-	-	-	-	
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/14/2024	1249.5	1,250	1,250	1,250	-	-	-	-	
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/14/2024	781.62	782	782	782	-	-	-	-	
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/14/2024	688.8	689	689	689	-	-	-	-	
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/14/2024	0.81	1	1	1	-	-	-	-	
'9128283R9	TSY INFL IX N/B 01/28 0.5	5/16/2024	1342.9	1,343	1,343	1,343	-	-	-	-	
'91282B5W6	TSY INFL IX N/B 01/29 0.875	5/16/2024	1250.6	1,251	1,251	1,251	-	-	-	-	
'9128287D6	TSY INFL IX N/B 07/29 0.25	5/16/2024	1215.25	1,215	1,215	1,215	-	-	-	-	
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/16/2024	840.59	913	913	913	-	-	-	-	
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/16/2024	26.81	29	29	29	-	-	-	-	
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/16/2024	124.2	135	135	135	-	-	-	-	
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/16/2024	36.21	46	46	46	-	-	-	-	
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/16/2024	226.24	246	246	246	-	-	-	-	
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/16/2024	252	274	274	274	-	-	-	-	
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/16/2024	234.26	296	296	296	-	-	-	-	
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/16/2024	136.25	172	172	172	-	-	-	-	
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/16/2024	226.62	289	289	289	-	-	-	-	
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/20/2024	1165.44	1,165	1,165	1,165	-	-	-	-	
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/18/2024	1017.6	1,018	1,018	1,018	-	-	-	-	
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/19/2024	1060	1,060	1,060	1,060	-	-	-	-	
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/20/2024	1060	1,060	1,060	1,060	-	-	-	-	
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/18/2024	1379.28	1,379	1,379	1,379	-	-	-	-	
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/19/2024	1379.28	1,379	1,379	1,379	-	-	-	-	
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/20/2024	1379.28	1,379	1,379	1,379	-	-	-	-	
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/18/2024	1140	1,140	1,140	1,140	-	-	-	-	
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/19/2024	1140	1,140	1,140	1,140	-	-	-	-	
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/20/2024	1092.5	1,093	1,093	1,093	-	-	-	-	
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/18/2024	1601.03	1,601	1,601	1,601	-	-	-	-	
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/11/2024	1772.4	1,772	1,772	1,772	-	-	-	-	
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/12/2024	1709.1	1,709	1,709	1,709	-	-	-	-	
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/13/2024	1709.1	1,709	1,709	1,709	-	-	-	-	
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/11/2024	1296.81	1,297	1,297	1,297	-	-	-	-	
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/12/2024	1296.81	1,297	1,297	1,297	-	-	-	-	
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/13/2024	1296.81	1,297	1,297	1,297	-	-	-	-	
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/11/2024	1329.48	1,329	1,329	1,329	-	-	-	-	
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/12/2024	1329.48	1,329	1,329	1,329	-	-	-	-	
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/12/2024	1601.03	1,601	1,601	1,601	-	-	-	-	
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/13/2024	1601.03	1,601	1,601	1,601	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/11/2024	1133.67	1,134	1,134	1,134	-	-	-	-	
'1350874VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/14/2024	9.45	7	7	7	-	-	-	-	
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/14/2024	44.4	48	48	48	-	-	-	-	
'91281QFD5	TSY INFL IX N/B 04/28 3.625	5/14/2024	997	997	997	997	-	-	-	-	
'91281QFH6	TSY INFL IX N/B 04/29 3.875	5/14/2024	866.58	867	867	867	-	-	-	-	
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	5/14/2024	240.12	240	240	240	-	-	-	-	
'91281QFS2	TSY INFL IX N/B 01/26 2	5/14/2024	955.52	956	956	956	-	-	-	-	
'91281QPS1	TSY INFL IX N/B 01/27 2.375	5/14/2024	521.92	522	522	522	-	-	-	-	
'91281QTY4	TSY INFL IX N/B 02/54 2.125	5/14/2024	279.3	279	279	279	-	-	-	-	
'AC30CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/14/2024	546.53	590	590	590	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/15/2024	895.4	895	895	895	-	-	-	-	
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/15/2024	1218.63	1,219	1,219	1,219	-	-	-	-	
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/16/2024	167.86	212	212	212	-	-	-	-	
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/16/2024	95.2	120	120	120	-	-	-	-	
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/16/2024	128.69	163	163	163	-	-	-	-	
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/16/2024	92.8	101	101	101	-	-	-	-	
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/16/2024	67.62	86	86	86	-	-	-	-	
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/16/2024	230.1	250	250	250	-	-	-	-	
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/16/2024	191.4	242	242	242	-	-	-	-	
'91281QFD5	TSY INFL IX N/B 04/28 3.625	5/16/2024	0.01	0	0	-	-	-	-	-	(0)
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/16/2024	528.9	574	574	574	-	-	-	-	
'AC3DC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/16/2024	617.62	671	671	671	-	-	-	-	
'AC3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/16/2024	207.25	262	262	262	-	-	-	-	
'AC311TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/16/2024	459.65	499	499	499	-	-	-	-	
'91281QPS1	TSY INFL IX N/B 01/27 2.375	5/18/2024	521.92	522	522	522	-	-	-	-	
'91281QPS1	TSY INFL IX N/B 01/27 2.375	5/19/2024	521.92	522	522	522	-	-	-	-	
'91281QPS1	TSY INFL IX N/B 01/27 2.375	5/20/2024	521.92	522	522	522	-	-	-	-	
'91281QPV4	TSY INFL IX N/B 01/28 1.75	5/18/2024	784.3	784	784	784	-	-	-	-	
'91281QPV4	TSY INFL IX N/B 01/28 1.75	5/19/2024	759	759	759	759	-	-	-	-	
'91281QPV4	TSY INFL IX N/B 01/28 1.75	5/20/2024	784.3	784	784	784	-	-	-	-	
'91281QPZ5	TSY INFL IX N/B 01/29 2.5	5/18/2024	455.4	455	455	455	-	-	-	-	
'91281QPZ5	TSY INFL IX N/B 01/29 2.5	5/19/2024	455.4	455	455	455	-	-	-	-	
'91281QPZ5	TSY INFL IX N/B 01/29 2.5	5/20/2024	455.4	455	455	455	-	-	-	-	
'91281QQF8	TSY INFL IX N/B 02/40 2.125	5/18/2024	555	555	555	555	-	-	-	-	
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/19/2024	1601.03	1,601	1,601	1,601	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/12/2024	1133.67	1,134	1,134	1,134	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/13/2024	1133.67	1,134	1,134	1,134	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/11/2024	1582.17	1,582	1,582	1,582	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/12/2024	1513.38	1,513	1,513	1,513	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/13/2024	1513.38	1,513	1,513	1,513	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/11/2024	855.54	856	856	856	-	-	-	-	
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/13/2024	1280.24	1,280	1,280	1,280	-	-	-	-	
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/11/2024	1329.48	1,329	1,329	1,329	-	-	-	-	
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/12/2024	1329.48	1,329	1,329	1,329	-	-	-	-	
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/13/2024	1329.48	1,329	1,329	1,329	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/12/2024	896.28	896	896	896	-	-	-	-	
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/15/2024	1249.5	1,250	1,250	1,250	-	-	-	-	
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/15/2024	818.84	819	819	819	-	-	-	-	
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/15/2024	688.8	689	689	689	-	-	-	-	
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/15/2024	1772.4	1,772	1,772	1,772	-	-	-	-	
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/15/2024	1296.81	1,297	1,297	1,297	-	-	-	-	
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/15/2024	1329.48	1,329	1,329	1,329	-	-	-	-	
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/15/2024	1329.48	1,329	1,329	1,329	-	-	-	-	
'91282BYL8	TSY INFL IX N/B 10/24 0.125	5/15/2024	0.77	1	1	1	-	-	-	-	
'91282BY38	TSY INFL IX N/B 07/28 0.75	5/15/2024	1142.62	1,143	1,143	1,143	-	-	-	-	
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/15/2024	1140.75	1,141	1,141	1,141	-	-	-	-	
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/15/2024	1337.75	1,338	1,338	1,338	-	-	-	-	
'AC316SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/16/2024	755.45	820	820	820	-	-	-	-	
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/16/2024	223.04	282	282	282	-	-	-	-	
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/16/2024	212.59	269	269	269	-	-	-	-	
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/16/2024	557.26	605	605	605	-	-	-	-	
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/16/2024	321.75	407	407	407	-	-	-	-	
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/16/2024	65.6	71	71	71	-	-	-	-	
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/16/2024	545.75	592	592	592	-	-	-	-	
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/16/2024	240.56	304	304	304	-	-	-	-	
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/16/2024	0.8	1	1	1	-	-	-	-	
'AC308MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/16/2024	341.1	370	370	370	-	-	-	-	
'AC3086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/16/2024	824.91	896	896	896	-	-	-	-	
'AC31N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/16/2024	473.28	514	514	514	-	-	-	-	
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/20/2024	1670.64	1,671	1,671	1,671	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/18/2024	1133.67	1,134	1,134	1,134	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/19/2024	1133.67	1,134	1,134	1,134	-	-	-	-	
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/20/2024	1133.67	1,134	1,134	1,134	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/18/2024	1582.17	1,582	1,582	1,582	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/19/2024	1513.38	1,513	1,513	1,513	-	-	-	-	
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/20/2024	1513.38	1,513	1,513	1,513	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/18/2024	896.28	896	896	896	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/19/2024	896.28	896	896	896	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/20/2024	896.28	896	896	896	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/18/2024	1399.2	1,399	1,399	1,399	-	-	-	-	
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/13/2024	896.28	896	896	896	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/11/2024	1399.2	1,399	1,399	1,399	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/12/2024	1399.2	1,399	1,399	1,399	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/13/2024	1335.6	1,336	1,336	1,336	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/11/2024	854.7	855	855	855	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/12/2024	896.4	895	895	895	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/13/2024	854.7	855	855	855	-	-	-	-	
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/11/2024	1218.63	1,219	1,219	1,219	-	-	-	-	
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/12/2024	1218.63	1,219	1,219	1,219	-	-	-	-	
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/12/2024	1186.38	1,186	1,186	1,186	-	-	-	-	
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/13/2024	1140.75	1,141	1,141	1,141	-	-	-	-	
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/15/2024	1196.64	1,197	1,197	1,197	-	-	-	-	
'9128283R9	TSY INFL IX N/B 01/28 0.5	5/15/2024	1394.55	1,395	1,395	1,395	-	-	-	-	
'91282B5W6	TSY INFL IX N/B 01/29 0.875	5/15/2024	1250.6	1,251	1,251	1,251	-	-	-	-	
'9128287D6	TSY INFL IX N/B 07/29 0.25	5/15/2024	1215.25	1,215	1,215	1,215	-	-	-	-	
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/15/2024	866.86	938	938	938	-	-	-	-	
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/15/2024	546.53	592	592	592	-	-	-	-	
'AC3DC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/15/2024	597.69	647	647	647	-	-	-	-	
'AC3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/15/2024	207.25	261	261	261	-	-	-	-	
'AC3DQ4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/15/2024	332.14	360	360	360	-	-	-	-	
'AC3DSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/15/2024	169.84	184	184	184	-	-	-	-	
'AC3I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/15/2024	229.6	289	289	289	-	-	-	-	
'AC3I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/15/2024	313.32	394	394	394	-	-	-	-	
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/16/2024	458.78	498	498	498	-	-	-	-	
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/16/2024	384.25	417	417	417	-	-	-	-	
'1350876W2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/16/2024	9.72	7	7	7	-	-	-	-	
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/16/2024	44.4	48	48	48	-	-	-	-	
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/17/2024	92.8	101	101	101	-	-	-	-	
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/17/2024	67.62	86	86	86	-	-	-	-	
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/17/2024	230.1	250	250	250	-	-	-	-	
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/17/2024	191.4	242	242	242	-	-	-	-	
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	5/17/2024	246.79	247	247	247	-	-	-	-	
'91281QFS2	TSY INFL IX N/B 01/26 2	5/17/2024	985.38	985	985	985	-	-	-	-	
'91281QPS1	TSY INFL IX N/B 01/27 2.375	5/17/2024	521.92	522	522	522	-	-	-	-	
'91281QPV4	TSY INFL IX N/B 01/28 1.75	5/17/2024	784.3	784	784	784	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/19/2024	1399.2	1,399	1,399	1,399	-	-	-	-	
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/20/2024	1335.6	1,336	1,336	1,336	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/18/2024	854.7	855	855	855	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/19/2024	896.4	895	895	895	-	-	-	-	
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/20/2024	854.7	855	855	855	-	-	-	-	
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/18/2024	1218.63	1,219	1,219	1,219	-	-	-	-	
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/19/2024	1276.66	1,277	1,277	1,277	-	-	-	-	
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/20/2024	1218.63	1,219	1,219	1,219	-	-	-	-	
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/18/2024	1309	1,309	1,309	1,309	-	-	-	-	

'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/19/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/20/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/11/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/12/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/13/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/11/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/12/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/13/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	5/11/2024	1394.55	1,395	1,395	1,395	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	5/12/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	5/13/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/11/2024	207.25	259	259	259	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/12/2024	332.13	358	358	358	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/15/2024	227.61	287	287	287	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/15/2024	352.47	382	382	382	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/15/2024	824.91	893	893	893	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/15/2024	456.96	495	495	495	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/15/2024	458.78	497	497	497	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/15/2024	384.25	416	416	416	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/15/2024	277.16	349	349	349	-	-	-	-	-
'1359387M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/15/2024	0.81	1	1	1	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/15/2024	475.5	515	515	515	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/15/2024	781.5	846	846	846	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/15/2024	26.81	29	29	29	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/15/2024	119.6	129	129	129	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/17/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/17/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/17/2024	891	891	891	891	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/17/2024	853.47	853	853	853	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/17/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/17/2024	750.4	750	750	750	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/17/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/17/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/17/2024	1436.75	1,437	1,437	1,437	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/17/2024	1092.5	1,093	1,093	1,093	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/17/2024	1670.64	1,671	1,671	1,671	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/18/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/19/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/20/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/18/2024	688.8	689	689	689	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/19/2024	688.8	689	689	689	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/20/2024	688.8	689	689	689	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/18/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/19/2024	1772.4	1,772	1,772	1,772	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/20/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/18/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/19/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/13/2024	343.21	369	369	369	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/11/2024	169.84	183	183	183	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/12/2024	169.84	183	183	183	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/13/2024	169.84	183	183	183	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/11/2024	221.4	277	277	277	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/12/2024	229.6	287	287	287	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/13/2024	221.4	277	277	277	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/11/2024	302.13	378	378	378	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/12/2024	302.13	378	378	378	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/13/2024	302.13	378	378	378	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/11/2024	227.61	285	285	285	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/13/2024	219.18	274	274	274	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/15/2024	36.21	46	46	46	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/15/2024	234.32	254	254	254	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/15/2024	261	283	283	283	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/15/2024	234.26	295	295	295	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/15/2024	136.25	172	172	172	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/15/2024	228.62	288	288	288	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/15/2024	167.86	211	211	211	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/15/2024	100.8	127	127	127	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/15/2024	130.56	164	164	164	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/15/2024	154.8	168	168	168	-	-	-	-	-
'BYY5FYII0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/15/2024	229.25	289	289	289	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/15/2024	279.68	352	352	352	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/17/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/17/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/17/2024	855.54	856	856	856	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/17/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/17/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/17/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/17/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/17/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/17/2024	688.8	689	689	689	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/17/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/17/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	5/20/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/18/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/19/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/20/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/18/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/19/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/20/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	5/18/2024	0.78	1	1	1	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	5/19/2024	0.77	1	1	1	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	5/20/2024	0.77	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	5/18/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/13/2024	226.24	244	244	244	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/11/2024	252	271	271	271	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/12/2024	261	281	281	281	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/13/2024	252	271	271	271	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/11/2024	225.25	282	282	282	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/12/2024	234.26	293	293	293	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/13/2024	234.26	293	293	293	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/11/2024	136.25	170	170	170	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/12/2024	130.8	164	164	164	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/13/2024	136.25	170	170	170	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/11/2024	228.62	286	286	286	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/12/2024	228.62	286	286	286	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/15/2024	179.17	226	226	226	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/15/2024	223.04	281	281	281	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/15/2024	212.6	268	268	268	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/15/2024	573.65	621	621	621	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/15/2024	331.5	417	417	417	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/15/2024	72.16	78	78	78	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/15/2024	560.5	607	607	607	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/15/2024	248.32	313	313	313	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/15/2024	294.9	371	371	371	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/15/2024	9.45	7	7	7	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/15/2024	48.84	53	53	53	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/15/2024	997	997	997	997	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/17/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/17/2024	1378.72	1,379	1,379	1,379	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/17/2024	0.8	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/17/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/17/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/17/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/17/2024	1196.64	1,197	1,197	1,197	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	5/17/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'91282858W6	TSY INFL IX N/B 01/29 0.875	5/17/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/17/2024	1263.86	1,264	1,264	1,264	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/17/2024	840.59	914	914	914	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/19/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/20/2024	1186.38	1,186	1,186	1,186	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/18/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/19/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/20/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/18/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	5/19/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/18/2024	866.86	943	943	943	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/19/2024	840.59	914	914	914	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/20/2024	840.6	914	914	914	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/19/2024	65.6	71	71	71	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/13/2024	228.62	286	286	286	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/11/2024	167.86	210	210	210	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/12/2024	167.86	210	210	210	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/13/2024	160.23	200	200	200	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/11/2024	100.8	126	126	126	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/12/2024	100.8	126	126	126	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/13/2024	95.2	119	119	119	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/11/2024	136.26	170	170	170	-	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/13/2024	44.4	48	48	48	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/11/2024	997	997	997	997	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/12/2024	997	997	997	997	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/11/2024	955.52	956	956	956	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/15/2024	888.8	889	889	889	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/15/2024	246.79	247	247	247	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/15/2024	985.38	985	985	985	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/15/2024	538.23	538	538	538	-	-	-	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	5/15/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/15/2024	470.58	471	471	471	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/15/2024	555	555	555	555	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/15/2024	891	891	891	891	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/15/2024	824.04	824	824	824	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/15/2024	901.32	901	901	901	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/15/2024	750.4	750	750	750	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/17/2024	227.61	288	288	288	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/17/2024	277.16	351	351	351	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/17/2024	341.1	371	371	371	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/17/2024	798.3	868	868	868	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/17/2024	473.28	514	514	514	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/17/2024	458.78	499	499	499	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/17/2024	384.25	418	418	418	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/17/2024	475.5	517	517	517	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/17/2024	755.45	821	821	821	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/17/2024	26.81	29	29	29	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/17/2024	119.6	130	130	130	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/17/2024	36.21	46	46	46	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/20/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/18/2024	545.75	594	594	594	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/19/2024	545.75	594	594	594	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/20/2024	560.5	610	610	610	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/18/2024	240.56	305	305	305	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/19/2024	240.56	305	305	305	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/20/2024	240.56	305	305	305	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/18/2024	294.9	374	374	374	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/19/2024	294.9	374	374	374	-	-	-	-	-

'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/20/2024	294.9	374	374	374	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/18/2024	277.5	352	352	352	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/19/2024	277.5	352	352	352	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/12/2024	985.38	985	985	985	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/13/2024	985.38	985	985	985	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/11/2024	521.92	522	522	522	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/12/2024	521.92	522	522	522	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/13/2024	521.92	522	522	522	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/14/2024	212.37	267	267	267	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/14/2024	1.04	1	1	1	-	-	-	-
'BYMWG3I89	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/14/2024	244.5	307	307	307	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/14/2024	136	171	171	171	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/14/2024	154.8	167	167	167	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/14/2024	229.25	288	288	288	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/15/2024	734.4	734	734	734	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/15/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/15/2024	627.86	628	628	628	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/15/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/15/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/15/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/15/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/15/2024	565.11	565	565	565	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/15/2024	462.84	463	463	463	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/15/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/15/2024	903.75	904	904	904	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/17/2024	866.58	867	867	867	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/17/2024	234.32	255	255	255	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/17/2024	261	284	284	284	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/17/2024	225.25	285	285	285	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/17/2024	130.8	166	166	166	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/17/2024	228.62	290	290	290	-	-	-	-
'BLH38ZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/17/2024	160.23	203	203	203	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/17/2024	100.8	128	128	128	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/17/2024	136.26	173	173	173	-	-	-	-
'ACIDQ441Z	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/17/2024	332.13	361	361	361	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/17/2024	169.84	185	185	185	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/17/2024	221.4	280	280	280	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/20/2024	268.25	341	341	341	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/18/2024	253.5	322	322	322	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/19/2024	261.95	333	333	333	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/20/2024	253.5	322	322	322	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/18/2024	273.6	347	347	347	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/19/2024	273.6	347	347	347	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/20/2024	273.6	347	347	347	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/18/2024	279.72	355	355	355	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/19/2024	290.08	368	368	368	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/18/2024	352.47	383	383	383	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/19/2024	341.1	371	371	371	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/20/2024	290.08	368	368	368	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/14/2024	279.68	351	351	351	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/14/2024	186.96	235	235	235	-	-	-	-
'B0CNHDZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/14/2024	216.48	272	272	272	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/14/2024	212.6	267	267	267	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/14/2024	573.65	620	620	620	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/14/2024	321.75	404	404	404	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/14/2024	65.6	71	71	71	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/14/2024	545.75	590	590	590	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/14/2024	240.56	302	302	302	-	-	-	-
'B3D4VDI00	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/14/2024	285.07	358	358	358	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/14/2024	784.3	784	784	784	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/14/2024	455.4	455	455	455	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/15/2024	1214	1,214	1,214	1,214	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/15/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/15/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/15/2024	1140	1,140	1,140	1,140	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/15/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/15/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/15/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/15/2024	896.28	896	896	896	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/15/2024	1399.2	1,399	1,399	1,399	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/15/2024	128.69	162	162	162	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/15/2024	81.2	88	88	88	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/17/2024	302.13	383	383	383	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/17/2024	546.53	594	594	594	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/17/2024	597.69	650	650	650	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/17/2024	207.25	263	263	263	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/17/2024	734.4	734	734	734	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/17/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/17/2024	627.85	628	628	628	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/17/2024	590.72	591	591	591	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/17/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/17/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/17/2024	598.75	599	599	599	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/20/2024	341.1	371	371	371	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/18/2024	824.91	897	897	897	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/19/2024	798.3	868	868	868	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/20/2024	824.91	897	897	897	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/19/2024	44.4	48	48	48	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/20/2024	44.4	48	48	48	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/18/2024	997	997	997	997	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/19/2024	997	997	997	997	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/20/2024	997	997	997	997	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/18/2024	888.8	889	889	889	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/19/2024	866.58	867	867	867	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/18/2024	229.6	292	292	292	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/14/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/14/2024	861	861	861	861	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/14/2024	853.47	853	853	853	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/14/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/14/2024	723.59	724	724	724	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/14/2024	486.59	487	487	487	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/14/2024	481.75	482	482	482	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/14/2024	598.75	599	599	599	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/14/2024	565.11	565	565	565	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/14/2024	484.88	485	485	485	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/14/2024	761.6	762	762	762	-	-	-	-
'BM6ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/15/2024	67.62	85	85	85	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/15/2024	237.77	257	257	257	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/15/2024	191.4	241	241	241	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/15/2024	170.94	215	215	215	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/15/2024	68.56	74	74	74	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/15/2024	204.2	257	257	257	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/15/2024	1.04	1	1	1	-	-	-	-
'BYMWG3I89	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/15/2024	244.5	308	308	308	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/15/2024	268.25	338	338	338	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/15/2024	253.5	319	319	319	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/15/2024	273.6	344	344	344	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/15/2024	290.08	365	365	365	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/17/2024	589.68	590	590	590	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/17/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/17/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/17/2024	903.75	904	904	904	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/17/2024	170.94	217	217	217	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/17/2024	68.56	75	75	75	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/17/2024	204.2	259	259	259	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/17/2024	1.04	1	1	1	-	-	-	-
'BYMWG3I89	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/17/2024	244.5	310	310	310	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/17/2024	136	172	172	172	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/17/2024	154.8	168	168	168	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/17/2024	229.25	290	290	290	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/19/2024	221.4	281	281	281	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/20/2024	229.6	292	292	292	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/18/2024	302.13	384	384	384	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/19/2024	302.13	384	384	384	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/20/2024	302.13	384	384	384	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/18/2024	227.61	289	289	289	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/19/2024	219.18	278	278	278	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/20/2024	227.61	289	289	289	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/18/2024	287.82	365	365	365	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/19/2024	287.82	365	365	365	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/18/2024	473.28	515	515	515	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/19/2024	473.28	515	515	515	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/14/2024	754.65	755	755	755	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/14/2024	627.86	628	628	628	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/14/2024	590.72	591	591	591	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/14/2024	277.5	349	349	349	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/14/2024	261.95	329	329	329	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/14/2024	273.6	344	344	344	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/14/2024	279.72	351	351	351	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/14/2024	341.1	369	369	369	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/14/2024	798.3	862	862	862	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/14/2024	473.28	511	511	511	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/14/2024	458.78	496	496	496	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/14/2024	384.25	415	415	415	-	-	-	-
'ACIDQ441Z	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/16/2024	332.13	361	361	361	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/16/2024	169.84	184	184	184	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/16/2024	221.4	280	280	280	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/16/2024	302.13	382	382	382	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/16/2024	219.18	277	277	277	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/16/2024	287.82	364	364	364	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/16/2024	170.94	216	216	216	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/16/2024	68.56	74	74	74	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/16/2024	204.21	258	258	258	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/16/2024	1.04	1	1	1	-	-	-	-
'BYMWG3I89	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/16/2024	244.5	309	309	309	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/16/2024	130.56	165	165	165	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/17/2024	279.68	354	354	354	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/17/2024	179.17	227	227	227	-	-	-	-
'B0CNHDZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/17/2024	216.48	274	274	274	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/17/2024	212.6	269	269	269	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/17/2024	573.65	624	624	624	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/17/2024	321.75	408	408	408	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/17/2024	65.6	71	71	71	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/17/2024	560.5	609	609	609	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/17/2024	240.56	305	305	305	-	-	-	-
'B3D4VDI00	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/17/2024	285.07	361	361	361	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/17/2024	277.5	352	352	352	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/17/2024	253.5	321	321	321	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/20/2024	473.28	515	515	515	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/18/2024	458.78	499	499	499	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/19/2024	442.96	482	482	482	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/20/2024	458.78	499	499	499	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/18/2024	384.25	418	418	418	-	-	-	-

'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/19/2024	384.25	418	418	418	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/20/2024	384.25	418	418	418	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/18/2024	475.5	517	517	517	-	-	-	-	-
'912810R57	TSY INFL IX N/B 02/44 1.375	5/18/2024	723.6	724	724	724	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/20/2024	277.16	352	352	352	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/18/2024	0.81	1	1	1	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/19/2024	0.81	1	1	1	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/14/2024	475.5	514	514	514	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/14/2024	755.45	816	816	816	-	-	-	-	-
'AC02GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/14/2024	26.81	29	29	29	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/14/2024	119.6	129	129	129	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/14/2024	36.21	45	45	45	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/14/2024	226.24	244	244	244	-	-	-	-	-
'AC25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/14/2024	252	272	272	272	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/14/2024	234.26	294	294	294	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/14/2024	136.25	171	171	171	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/14/2024	228.62	287	287	287	-	-	-	-	-
'BLH38ZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/14/2024	167.86	211	211	211	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/14/2024	100.8	127	127	127	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/16/2024	154.8	168	168	168	-	-	-	-	-
'BYY5F180	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/16/2024	229.25	290	290	290	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/16/2024	291.84	369	369	369	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/16/2024	186.96	236	236	236	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/16/2024	294.9	373	373	373	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/16/2024	277.5	351	351	351	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/16/2024	261.95	331	331	331	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/16/2024	273.6	346	346	346	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/16/2024	290.08	367	367	367	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/16/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/16/2024	565.11	565	565	565	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/17/2024	282.72	358	358	358	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/17/2024	290.08	367	367	367	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/17/2024	0.81	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/17/2024	9.45	7	7	7	-	-	-	-	-
'5795178	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/17/2024	44.4	48	48	48	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/17/2024	997.01	997	997	997	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/18/2024	198.96	253	253	253	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/19/2024	207.25	263	263	263	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/20/2024	207.25	263	263	263	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/19/2024	246.79	247	247	247	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/20/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/18/2024	985.38	985	985	985	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/13/2024	891	891	891	891	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/11/2024	853.47	853	853	853	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/11/2024	597.69	643	643	643	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/12/2024	617.61	665	665	665	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/13/2024	597.69	643	643	643	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/11/2024	824.91	888	888	888	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/12/2024	798.3	859	859	859	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/13/2024	824.91	888	888	888	-	-	-	-	-
'AC02GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/12/2024	30.64	33	33	33	-	-	-	-	-
'AC02GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/13/2024	26.81	29	29	29	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/11/2024	212.6	266	266	266	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/12/2024	212.6	266	266	266	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/14/2024	136.26	171	171	171	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/14/2024	92.8	100	100	100	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/14/2024	67.62	85	85	85	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/14/2024	230.1	249	249	249	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/14/2024	191.4	240	240	240	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/14/2024	170.94	215	215	215	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/14/2024	59.99	65	65	65	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	5/14/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/14/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/14/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/14/2024	1378.72	1,379	1,379	1,379	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/16/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/16/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/16/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/16/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/16/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/16/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/16/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/16/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/16/2024	1084.38	1,084	1,084	1,084	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/16/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/16/2024	896.28	896	896	896	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/19/2024	955.52	956	956	956	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/20/2024	985.38	985	985	985	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/19/2024	467.87	468	468	468	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/20/2024	486.59	487	487	487	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/18/2024	501.02	501	501	501	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/19/2024	481.75	482	482	482	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/19/2024	861.3	861	861	861	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/20/2024	891	891	891	891	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/18/2024	824.04	824	824	824	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/19/2024	853.47	853	853	853	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/20/2024	824.04	824	824	824	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/11/2024	0.77	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/12/2024	0.81	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/13/2024	0.77	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/11/2024	1098.68	1,099	1,099	1,099	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/12/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/13/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/11/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/11/2024	458.78	494	494	494	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/11/2024	9.45	7	7	7	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/12/2024	866.58	867	867	867	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/12/2024	903.75	904	904	904	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/14/2024	0.78	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/14/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/14/2024	1140.75	1,141	1,141	1,141	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/14/2024	1337.75	1,338	1,338	1,338	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	5/14/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	5/14/2024	1342.9	1,343	1,343	1,343	-	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	5/14/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	5/14/2024	1263.86	1,264	1,264	1,264	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/14/2024	617.61	667	667	667	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/14/2024	207.25	260	260	260	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/14/2024	332.13	359	359	359	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/16/2024	1335.6	1,336	1,336	1,336	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/16/2024	854.7	855	855	855	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/16/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/16/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	5/16/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/16/2024	688.8	689	689	689	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/16/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/16/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/16/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/16/2024	240.12	240	240	240	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/30/2024	119.6	129	129	129	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/30/2024	36.21	46	46	46	-	-	-	-	-
'AC1236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/30/2024	226.24	245	245	245	-	-	-	-	-
'AC25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/30/2024	252	273	273	273	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/30/2024	225.25	286	286	286	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/30/2024	130.8	166	166	166	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/30/2024	228.62	291	291	291	-	-	-	-	-
'BLH38ZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/30/2024	167.86	213	213	213	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/30/2024	100.8	128	128	128	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/30/2024	128.69	164	164	164	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/30/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/30/2024	854.7	855	855	855	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/31/2024	2040036.84	1,818,106	1,818,106	1,818,106	-	-	-	-	-
'B4RNSX01	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	5/31/2024	1480000	1,468,271	1,468,271	1,468,271	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/31/2024	382481.97	395,161	395,161	395,161	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/31/2024	648339.09	599,997	599,997	599,997	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/31/2024	1423925.85	1,405,128	1,405,128	1,405,128	-	-	-	-	-
'AC25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/31/2024	565558.84	546,741	546,741	546,741	-	-	-	-	-
'ACI200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	5/31/2024	1130000	758,255	758,255	758,255	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/31/2024	799945.08	957,227	957,227	957,227	-	-	-	-	-
'BYY5F180	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/31/2024	163226.8	206,602	206,602	206,602	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/31/2024	456859.4	537,914	537,914	537,914	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/31/2024	287.82	367	367	367	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/26/2024	279.3	279	279	279	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/27/2024	279.3	279	279	279	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/28/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/25/2024	903.75	904	904	904	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/26/2024	867.6	868	868	868	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/27/2024	903.75	904	904	904	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/25/2024	290.08	370	370	370	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/26/2024	290.08	370	370	370	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/27/2024	279.72	356	356	356	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/28/2024	290.08	370	370	370	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/25/2024	0.81	1	1	1	-	-	-	-	-
'AC02GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/27/2024	26.81	29	29	29	-	-	-	-	-
'AC02GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/28/2024	26.81	29	29	29	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/25/2024	119.6	130	130	130	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/26/2024	119.6	130	130	130	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/27/2024	119.6	130	130	130	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/28/2024	124.2	135	135	135	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/25/2024	277.5	353	353	353	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/26/2024	277.5	353	353	353	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/26/2024	9.72	7	7	7	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/27/2024	9.45	7	7	7	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/28/2024	9.45	7	7	7	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/25/2024	36.21	46	46	46	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/30/2024	1218.63	1,219	1,219	1,219	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/30/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	5/30/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/30/2024	688.8	689	689	689	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/30/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/30/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/30/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	5/30/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/30/2024	0.8	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	5/30/2024	1098.68	1,099	1,099	1,099	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/30/2024	81.2	88	88	88	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/31/2024	341.1	370	370	370	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/31/2024	798.3	865	865	865	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/31/2024	473.28	513	513	513	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/31/2024	458.78	497	497	497	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/31/2024	384.25	417	417	417	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/31/2024	290.08	370	370	370	-	-	-	-	-

'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/31/2024	0.81	1	1	1	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/31/2024	475.5	515	515	515	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/31/2024	781.5	847	847	847	-	-	-	-
'ACI2GMXV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/31/2024	26.81	29	29	29	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/31/2024	119.6	130	130	130	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/31/2024	36.21	46	46	46	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/31/2024	234.32	254	254	254	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/26/2024	0.81	1	1	1	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/27/2024	0.8	1	1	1	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/28/2024	0.81	1	1	1	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/28/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/25/2024	1214	1,214	1,214	1,214	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/26/2024	1214	1,214	1,214	1,214	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/27/2024	1165.44	1,165	1,165	1,165	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/28/2024	1214	1,214	1,214	1,214	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/25/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/26/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/27/2024	1060	1,060	1,060	1,060	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/26/2024	36.21	46	46	46	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/27/2024	36.21	46	46	46	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/28/2024	36.21	46	46	46	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/25/2024	226.24	245	245	245	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/26/2024	234.32	254	254	254	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/27/2024	226.24	245	245	245	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/28/2024	234.32	254	254	254	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/25/2024	252	273	273	273	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/26/2024	261	283	283	283	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/27/2024	252	273	273	273	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/28/2024	261	283	283	283	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/25/2024	234.26	298	298	298	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/30/2024	67.62	86	86	86	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/30/2024	230.1	249	249	249	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/30/2024	191.4	243	243	243	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/30/2024	170.94	217	217	217	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/30/2024	68.56	74	74	74	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/30/2024	204.2	260	260	260	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/30/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/30/2024	244.5	311	311	311	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/30/2024	130.56	166	166	166	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/30/2024	154.8	167	167	167	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/30/2024	229.25	291	291	291	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/30/2024	279.68	356	356	356	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/31/2024	261	283	283	283	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/31/2024	234.26	298	298	298	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/31/2024	565.11	565	565	565	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/31/2024	484.88	485	485	485	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/31/2024	279.3	279	279	279	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/31/2024	903.75	904	904	904	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/31/2024	1214	1,214	1,214	1,214	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/31/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/31/2024	1436.75	1,437	1,437	1,437	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/31/2024	1140	1,140	1,140	1,140	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/31/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/28/2024	1017.6	1,018	1,018	1,018	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/25/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/26/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/27/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/28/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/25/2024	1140	1,140	1,140	1,140	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/26/2024	1092.5	1,093	1,093	1,093	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/27/2024	1140	1,140	1,140	1,140	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/28/2024	1140	1,140	1,140	1,140	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/25/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/26/2024	1670.64	1,671	1,671	1,671	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/26/2024	234.26	298	298	298	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/27/2024	234.26	298	298	298	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/28/2024	234.26	298	298	298	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/25/2024	136.25	174	174	174	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/26/2024	130.8	167	167	167	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/27/2024	136.25	174	174	174	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/28/2024	136.25	174	174	174	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/25/2024	228.62	291	291	291	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/26/2024	228.62	291	291	291	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/27/2024	228.62	291	291	291	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/28/2024	228.62	291	291	291	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/25/2024	167.86	214	214	214	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/30/2024	186.96	238	238	238	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/30/2024	216.48	275	275	275	-	-	-	-
'B1L8W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/30/2024	205.95	262	262	262	-	-	-	-
'B1TXHH87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/30/2024	573.65	620	620	620	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/30/2024	321.75	409	409	409	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/30/2024	65.6	71	71	71	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/30/2024	341.1	369	369	369	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/30/2024	824.91	892	892	892	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/30/2024	545.75	590	590	590	-	-	-	-
'B24F1MB95	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/30/2024	240.56	306	306	306	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/30/2024	294.9	375	375	375	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/30/2024	277.5	353	353	353	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/31/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/31/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/31/2024	896.28	896	896	896	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/31/2024	4873037.4	4,783,579	4,783,579	4,783,579	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/31/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/31/2024	895.4	895	895	895	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/31/2024	1218.63	1,219	1,219	1,219	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/31/2024	1249.5	1,250	1,250	1,250	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	5/31/2024	781.62	782	782	782	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/31/2024	688.8	689	689	689	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/31/2024	1709.1	1,709	1,709	1,709	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/27/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/28/2024	1601.03	1,601	1,601	1,601	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/25/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/25/2024	9.45	7	7	7	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/28/2024	246.79	247	247	247	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/25/2024	985.38	985	985	985	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/26/2024	955.52	956	956	956	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/26/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/27/2024	1133.67	1,134	1,134	1,134	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/28/2024	1084.38	1,084	1,084	1,084	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/25/2024	1582.17	1,582	1,582	1,582	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/26/2024	167.86	214	214	214	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/27/2024	167.86	214	214	214	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/28/2024	160.23	204	204	204	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/25/2024	100.8	128	128	128	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/26/2024	100.8	128	128	128	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/27/2024	95.2	121	121	121	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/28/2024	100.8	128	128	128	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/25/2024	128.69	164	164	164	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/26/2024	136.26	174	174	174	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/27/2024	128.69	164	164	164	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/28/2024	128.69	164	164	164	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/25/2024	92.8	101	101	101	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/30/2024	261.95	333	333	333	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/30/2024	282.72	359	359	359	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/30/2024	290.08	369	369	369	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/30/2024	0.81	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/30/2024	9.72	7	7	7	-	-	-	-
'5795179I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/30/2024	44.4	48	48	48	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/30/2024	997	997	997	997	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/30/2024	866.58	867	867	867	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/30/2024	246.79	247	247	247	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/30/2024	985.38	985	985	985	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/30/2024	521.92	522	522	522	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/31/2024	1248.78	1,249	1,249	1,249	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	5/31/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/31/2024	1378.72	1,379	1,379	1,379	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	5/31/2024	0.78	1	1	1	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	5/31/2024	1142.62	1,143	1,143	1,143	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/31/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/31/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	5/31/2024	1196.64	1,197	1,197	1,197	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	5/31/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	5/31/2024	1250.6	1,251	1,251	1,251	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	5/31/2024	1263.86	1,264	1,264	1,264	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/26/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/27/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/28/2024	1513.38	1,513	1,513	1,513	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/25/2024	896.28	896	896	896	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/28/2024	840.59	912	912	912	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/28/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/25/2024	861.3	861	861	861	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/26/2024	891	891	891	891	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/27/2024	861.3	861	861	861	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/28/2024	891	891	891	891	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/25/2024	853.47	853	853	853	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/26/2024	81.2	88	88	88	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/27/2024	92.8	101	101	101	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/28/2024	92.8	101	101	101	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/25/2024	67.62	86	86	86	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/26/2024	67.62	86	86	86	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/27/2024	67.62	86	86	86	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/28/2024	67.62	86	86	86	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/25/2024	230.1	250	250	250	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/26/2024	237.77	258	258	258	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/27/2024	230.1	250	250	250	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/28/2024	230.1	250	250	250	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/25/2024	191.4	244	244	244	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/30/2024	784.3	784	784	784	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/30/2024	470.58	471	471	471	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	5/30/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	5/30/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	5/30/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	5/30/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	5/30/2024	1202.5	1,203	1,203	1,203	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	5/30/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/30/2024	840.59	909	909	909	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/30/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/30/2024	861.3	861	861	861	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/31/2024	840.59	911	911	911	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/31/2024	1080561.64	902,946	902,946	902,946	-	-	-	-
'ACI0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	5/31/2024	1210000	912,912	912,912	912,912	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	5/31/2024	2165865	2,050,383	2,050,383	2,050,383	-	-	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	5/31/2024	1030000	640,134	640,134	640,134	-	-	-	-

'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/31/2024	722996.96	816,455	816,455	816,455	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/31/2024	1749561.3	1,494,716	1,494,716	1,494,716	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/31/2024	866.58	867	867	867	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/31/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/31/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/31/2024	521.92	522	522	522	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/26/2024	824.04	824	824	824	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/27/2024	853.47	853	853	853	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/28/2024	853.47	853	853	853	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/25/2024	870.24	870	870	870	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/26/2024	870.24	870	870	870	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/26/2024	896.28	896	896	896	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/27/2024	896.28	896	896	896	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/28/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/25/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/25/2024	688.8	689	689	689	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/26/2024	688.8	689	689	689	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/26/2024	191.4	244	244	244	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/27/2024	191.4	244	244	244	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/29/2024	824.91	897	897	897	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/29/2024	473.28	515	515	515	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/29/2024	458.78	499	499	499	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/29/2024	384.25	418	418	418	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/29/2024	459.65	500	500	500	-	-	-	-	-
'ACI1R5SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/29/2024	755.45	822	822	822	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/29/2024	26.81	29	29	29	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	5/29/2024	119.6	130	130	130	-	-	-	-	-
'ACI2NR0D3	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	5/29/2024	36.21	46	46	46	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/29/2024	226.24	246	246	246	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/30/2024	853.47	853	853	853	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/30/2024	870.24	870	870	870	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/30/2024	750.4	750	750	750	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/30/2024	761.6	762	762	762	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/30/2024	546.53	591	591	591	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/30/2024	617.62	668	668	668	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/30/2024	207.25	264	264	264	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/30/2024	332.14	359	359	359	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/30/2024	191.07	207	207	207	-	-	-	-	-
'ACI10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/30/2024	221.4	282	282	282	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/30/2024	302.13	384	384	384	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/30/2024	219.18	279	279	279	-	-	-	-	-
'91281SPV4	TSY INFL IX N/B 01/28 1.75	5/31/2024	784.3	784	784	784	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/1/2024	352.47	383	383	383	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/2/2024	272.88	296	296	296	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/3/2024	272.88	296	296	296	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/1/2024	824.91	896	896	896	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/2/2024	638.64	693	693	693	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/3/2024	638.64	693	693	693	-	-	-	-	-
'BP9DLZ8I8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/3/2024	212.37	270	270	270	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/1/2024	1.04	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/2/2024	2.73	3	3	3	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/3/2024	2.6	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/1/2024	244.5	311	311	311	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/27/2024	688.8	689	689	689	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/28/2024	688.8	689	689	689	-	-	-	-	-
'91282BNT1	TSY INFL IX N/B 01/26 0.625	5/25/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/26/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/27/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'B1TXHI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/28/2024	557.26	604	604	604	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/25/2024	321.75	410	410	410	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/26/2024	321.75	410	410	410	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/27/2024	331.5	422	422	422	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/27/2024	538.23	538	538	538	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/28/2024	521.92	522	522	522	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	5/29/2024	0.81	1	1	1	-	-	-	-	-
'BD9MZZ80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/29/2024	136.25	174	174	174	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/29/2024	228.62	292	292	292	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/29/2024	352.47	383	383	383	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/29/2024	627.86	628	628	628	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/29/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/29/2024	486.59	487	487	487	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/29/2024	501.02	501	501	501	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/29/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/29/2024	589.68	590	590	590	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/29/2024	484.88	485	485	485	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/30/2024	277.16	352	352	352	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/30/2024	754.65	755	755	755	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/30/2024	627.86	628	628	628	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/30/2024	613.44	613	613	613	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/30/2024	467.88	468	468	468	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/30/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/30/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/30/2024	565.11	565	565	565	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/30/2024	484.88	485	485	485	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/30/2024	292.6	293	293	293	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/30/2024	903.75	904	904	904	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/2/2024	244.5	311	311	311	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/3/2024	254.28	324	324	324	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/1/2024	130.56	166	166	166	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/2/2024	136	173	173	173	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/3/2024	136	173	173	173	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/1/2024	861.3	861	861	861	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/2/2024	564.3	564	564	564	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/1/2024	473.28	514	514	514	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/2/2024	375.36	407	407	407	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/3/2024	359.04	390	390	390	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/1/2024	458.78	498	498	498	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/1/2024	734.4	734	734	734	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/25/2024	784.3	784	784	784	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/26/2024	784.3	784	784	784	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/27/2024	784.3	784	784	784	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/28/2024	759	759	759	759	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/25/2024	455.4	455	455	455	-	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/25/2024	48.84	53	53	53	-	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/26/2024	44.4	48	48	48	-	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/27/2024	44.4	48	48	48	-	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/28/2024	44.4	48	48	48	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/25/2024	997	997	997	997	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/26/2024	997	997	997	997	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/29/2024	279.3	279	279	279	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	5/29/2024	903.75	904	904	904	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/29/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/29/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/29/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/29/2024	1092.5	1,093	1,093	1,093	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/29/2024	1670.64	1,671	1,671	1,671	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/29/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/29/2024	1582.17	1,582	1,582	1,582	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/29/2024	896.28	896	896	896	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/29/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	5/30/2024	1214	1,214	1,214	1,214	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/30/2024	1060	1,060	1,060	1,060	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/30/2024	1379.28	1,379	1,379	1,379	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	5/30/2024	1140	1,140	1,140	1,140	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	5/30/2024	1601.03	1,601	1,601	1,601	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	5/30/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	5/30/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	5/30/2024	855.54	856	856	856	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/31/2024	4296618.69	4,155,023	4,155,023	4,155,023	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/31/2024	2729227.8	2,627,739	2,627,739	2,627,739	-	-	-	-	-
'BNNTSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/31/2024	455224	467,954	467,954	467,954	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/2/2024	489.6	490	490	490	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/3/2024	462.4	462	462	462	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/1/2024	782.6	783	783	783	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/2/2024	475.15	475	475	475	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/3/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/1/2024	627.86	628	628	628	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/2/2024	372.07	372	372	372	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/3/2024	534.6	535	535	535	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/1/2024	853.47	853	853	853	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/2/2024	529.74	530	530	530	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/3/2024	529.74	530	530	530	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/27/2024	997	997	997	997	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/28/2024	997	997	997	997	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/25/2024	866.58	867	867	867	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/26/2024	866.58	867	867	867	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/26/2024	455.4	455	455	455	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/27/2024	455.4	455	455	455	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/28/2024	455.4	455	455	455	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/25/2024	555	555	555	555	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/26/2024	555	555	555	555	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/27/2024	555	555	555	555	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/26/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/29/2024	895.4	895	895	895	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	5/29/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	5/29/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	5/29/2024	781.62	782	782	782	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	5/29/2024	688.8	689	689	689	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	5/29/2024	1709.1	1,709	1,709	1,709	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/29/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/29/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BKL9	TSY INFL IX N/B 07/25 0.375	5/29/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	5/29/2024	0.78	1	1	1	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	5/29/2024	1142.62	1,143	1,143	1,143	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/31/2024	1363356.56	1,036,632	1,036,632	1,036,632	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	5/31/2024	3399462.33	3,107,459	3,107,459	3,107,459	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/31/2024	476221.08	504,505	504,505	504,505	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	5/31/2024	671371.8	721,260	721,260	721,260	-	-	-	-	-
'BD9MZZ80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	5/31/2024	136.25	174	174	174	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	5/31/2024	228.62	291	291	291	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/31/2024	167.86	214	214	214	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/31/2024	95.2	121	121	121	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/31/2024	128.69	164	164	164	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/31/2024	92.8	101	101	101	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/31/2024	67.62	86	86	86	-	-	-	-	-
'BNB57KZ07	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/31/2024	230.1	249	249	249	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/1/2024	870.24	870	870	870	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/2/2024	559.44	559	559	559	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/3/2024	395.31	395	395	395	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/1/2024	903.75	904	904	904	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/2/2024	578.4	578	578	578	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/3/2024	542.25	542	542	542	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/1/2024	1214	1,214	1,214	1,214	-	-	-	-	-

'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/2/2024	728.4	728	728	728	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/3/2024	776.96	777	777	777	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/1/2024	1060	1,060	1,060	1,060	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/2/2024	636	636	636	636	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/27/2024	1335.6	1,336	1,336	1,336	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/28/2024	1399.2	1,399	1,399	1,399	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/25/2024	854.7	855	855	855	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	5/26/2024	895.4	895	895	895	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	5/28/2024	1772.4	1,772	1,772	1,772	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/25/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/26/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/27/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	5/28/2024	1296.81	1,297	1,297	1,297	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/25/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	5/26/2024	1329.48	1,329	1,329	1,329	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	5/29/2024	167.86	214	214	214	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	5/29/2024	100.8	129	129	129	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	5/29/2024	136.26	174	174	174	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	5/29/2024	92.8	101	101	101	-	-	-	-
'BM82ZWI5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/29/2024	67.62	86	86	86	-	-	-	-
'BNB7RZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/29/2024	237.77	259	259	259	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/29/2024	191.4	245	279	245	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/29/2024	170.94	218	218	218	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	5/29/2024	1140.75	1,141	1,141	1,141	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	5/29/2024	1391.26	1,391	1,391	1,391	-	-	-	-
'91282812L3	TSY INFL IX N/B 07/27 0.375	5/29/2024	1152.32	1,152	1,152	1,152	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/31/2024	191.4	244	244	244	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/31/2024	1143150.89	1,450,379	1,450,379	1,450,379	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/31/2024	528.9	573	573	573	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/31/2024	597.69	648	648	648	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/31/2024	207.25	264	264	264	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/31/2024	170.94	218	218	218	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/31/2024	68.56	74	74	74	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/31/2024	204.21	260	260	260	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/31/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/31/2024	254.28	324	324	324	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/31/2024	136	173	173	173	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/31/2024	154.8	168	168	168	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/3/2024	678.4	678	678	678	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/1/2024	1379.28	1,379	1,379	1,379	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/2/2024	862.05	862	862	862	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	6/1/2024	1142.62	1,143	1,143	1,143	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	6/2/2024	703.15	703	703	703	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	6/3/2024	703.15	703	703	703	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/1/2024	1186.38	1,186	1,186	1,186	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/2/2024	684.45	684	684	684	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/3/2024	730.08	730	730	730	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/1/2024	1337.75	1,338	1,338	1,338	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/2/2024	856.16	856	856	856	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/28/2024	212.38	271	271	271	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/25/2024	1.04	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/26/2024	1.04	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/27/2024	1.04	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/28/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/25/2024	244.5	311	311	311	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/26/2024	617.61	670	670	670	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/25/2024	341.1	370	370	370	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/26/2024	352.47	382	382	382	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/27/2024	341.1	370	370	370	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/28/2024	341.1	370	370	370	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/25/2024	824.91	895	895	895	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	5/29/2024	1342.9	1,343	1,343	1,343	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	5/29/2024	1250.6	1,251	1,251	1,251	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	5/29/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/29/2024	866.86	943	943	943	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/29/2024	179.17	229	229	229	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/29/2024	223.04	285	285	285	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/29/2024	212.6	272	272	272	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/29/2024	573.65	624	624	624	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/29/2024	321.75	411	411	411	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/29/2024	65.6	71	71	71	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/29/2024	560.5	610	610	610	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/29/2024	9.45	7	7	7	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/31/2024	229.25	292	292	292	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/31/2024	279.68	356	356	356	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	5/31/2024	179.17	228	228	228	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/31/2024	223.04	284	284	284	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	5/31/2024	212.6	271	271	271	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	5/31/2024	3274676.02	2,860,742	2,860,742	2,860,742	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	5/31/2024	9.45	7	7	7	-	-	-	-
'ACI0X6LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	5/31/2024	1190000	949,510	949,510	949,510	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/31/2024	332.13	360	360	360	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/31/2024	44.4	48	48	48	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/31/2024	997	997	997	997	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	5/31/2024	557.26	604	604	604	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/1/2024	-287.82	(366)	(366)	(366)	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/1/2024	287.82	366	366	366	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/3/2024	298.48	381	381	381	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/2/2024	304.75	331	331	331	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/3/2024	304.75	331	331	331	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/1/2024	475.5	516	516	516	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/2/2024	364.55	396	396	396	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/3/2024	380.4	413	413	413	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/3/2024	24.9	32	32	32	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/3/2024	146480.06	198,873	197,357	200,279	1,662	264	2,312	(1,315)
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/2/2024	194.75	248	248	248	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/3/2024	186.96	238	238	238	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/26/2024	798.3	866	866	866	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	5/28/2024	191.4	244	244	244	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/25/2024	170.94	218	218	218	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/26/2024	163.17	208	208	208	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/27/2024	170.94	218	218	218	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	5/28/2024	170.94	218	218	218	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/25/2024	59.99	65	65	65	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/26/2024	68.56	74	74	74	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/27/2024	68.56	74	74	74	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/28/2024	68.56	74	74	74	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/27/2024	240.56	306	306	306	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/27/2024	824.91	895	895	895	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/29/2024	207.25	265	265	265	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/29/2024	332.13	361	361	361	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/29/2024	169.84	185	185	185	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/29/2024	229.6	293	293	293	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/29/2024	302.13	386	386	386	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/29/2024	227.61	291	291	291	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	5/29/2024	59.99	65	65	65	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/29/2024	204.2	261	261	261	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/29/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/29/2024	891	891	891	891	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/29/2024	824.04	824	824	824	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/29/2024	870.24	870	870	870	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/31/2024	331.5	422	422	422	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/31/2024	65.6	71	71	71	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/31/2024	545.75	592	592	592	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/31/2024	240.56	306	306	306	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/31/2024	285.07	363	363	363	-	-	-	-
'B3LZ8F99	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/31/2024	277.5	354	354	354	-	-	-	-
'B3MYD3W6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/31/2024	253.5	323	323	323	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/31/2024	273.6	349	349	349	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/31/2024	625423.2	615,612	615,612	615,612	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	5/31/2024	582177.92	721,986	721,986	721,986	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/31/2024	722996.96	816,455	816,455	816,455	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/31/2024	345607.08	342,283	342,283	342,283	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/1/2024	223.04	284	284	284	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/2/2024	223.04	284	284	284	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/3/2024	229.6	292	292	292	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/1/2024	212.6	271	271	271	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/2/2024	219.24	279	279	279	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/3/2024	219.24	279	279	279	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/1/2024	573.65	623	623	623	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/2/2024	442.53	480	480	480	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/3/2024	458.92	498	498	498	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/3/2024	-298.48	(380)	(380)	(380)	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/2/2024	-287.82	(366)	(366)	(366)	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/1/2024	321.75	410	410	410	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/28/2024	798.3	866	866	866	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/25/2024	473.28	513	513	513	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/26/2024	473.28	513	513	513	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/27/2024	473.28	513	513	513	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/28/2024	456.96	496	496	496	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/25/2024	458.78	498	498	498	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/26/2024	458.78	498	498	498	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/27/2024	458.78	498	498	498	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/28/2024	442.96	480	480	480	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/25/2024	384.25	417	417	417	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	5/25/2024	204.21	260	260	260	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/25/2024	294.9	376	376	376	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/29/2024	750.4	750	750	750	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/29/2024	734.4	734	734	734	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/29/2024	782.6	783	783	783	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	5/29/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	5/29/2024	244.5	312	312	312	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	5/29/2024	130.56	167	167	167	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/29/2024	154.8	168	168	168	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	5/29/2024	229.25	293	293	293	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	5/29/2024	279.68	357	357	357	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/29/2024	44.4	48	48	48	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	5/29/2024	997	997	997	997	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/31/2024	234359.16	245,653	245,653	245,653	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	5/31/2024	1619293.53	1,579,130	1,579,130	1,579,130	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	5/31/2024	298051.2	265,474	265,474	265,474	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/31/2024	455.4	455	455	455	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	5/31/2024	555	555	555	555	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	5/31/2024	891	891	891	891	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	5/31/2024	824.04	824	824	824	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	5/31/2024	870.24	870	870	870	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	5/31/2024	723.6	724	724	724	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/31/2024	734.4	734	734	734	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	5/31/2024	754.65	755	755	755	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	5/25/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	5/26/2024	1215.25	1,215	1,215	1,215	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	5/27/2024	1263.86	1,264	1,264	1,264	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	5/28/2024	1215.25	1,215	1,215	1,215	-	-	-	-

'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/25/2024	840.59	912	912	912	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/26/2024	840.59	912	912	912	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/27/2024	287.82	367	367	367	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/28/2024	277.16	353	353	353	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	5/28/2024	321.75	410	410	410	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/25/2024	72.16	78	78	78	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/26/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/27/2024	65.6	71	71	71	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/26/2024	294.9	376	376	376	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/26/2024	246.79	247	247	247	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/27/2024	240.12	240	240	240	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	5/27/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/26/2024	384.25	417	417	417	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/27/2024	384.25	417	417	417	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/28/2024	384.25	417	417	417	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/25/2024	459.65	499	499	499	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/26/2024	475.5	516	516	516	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/27/2024	475.5	516	516	516	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/28/2024	475.5	516	516	516	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/25/2024	755.45	819	819	819	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	5/29/2024	888.8	889	889	889	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	5/29/2024	240.12	240	240	240	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	5/29/2024	955.52	956	956	956	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	5/29/2024	521.92	522	522	522	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	5/29/2024	784.3	784	784	784	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	5/29/2024	455.4	455	455	455	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/29/2024	287.82	368	368	368	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	5/29/2024	252	274	274	274	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	5/29/2024	234.26	299	299	299	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	5/29/2024	546.53	594	594	594	-	-	-	-	-
'AC10C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/29/2024	597.69	650	650	650	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	5/31/2024	627.85	628	628	628	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	5/31/2024	590.72	591	591	591	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	5/31/2024	486.59	487	487	487	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/31/2024	481.75	482	482	482	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/31/2024	598.75	599	599	599	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/31/2024	724812.08	760,276	760,276	760,276	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	5/31/2024	930935.12	563,726	563,726	563,726	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	5/31/2024	810717.57	604,176	604,176	604,176	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	5/31/2024	1502082.08	1,383,620	1,383,620	1,383,620	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	5/31/2024	1162769.7	1,260,156	1,260,156	1,260,156	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/31/2024	577011.3	622,307	622,307	622,307	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	5/28/2024	65.6	71	71	71	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/25/2024	560.5	608	608	608	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/26/2024	545.75	592	592	592	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/27/2024	598.75	599	599	599	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	5/28/2024	598.75	599	599	599	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/25/2024	589.68	590	590	590	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/26/2024	565.11	565	565	565	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/27/2024	565.11	565	565	565	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	5/28/2024	565.11	565	565	565	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/25/2024	484.88	485	485	485	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/26/2024	484.88	485	485	485	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/26/2024	755.45	819	819	819	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/27/2024	755.45	819	819	819	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	5/27/2024	597.69	648	648	648	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	5/28/2024	617.61	670	670	670	-	-	-	-	-
'AC10L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/25/2024	207.25	264	264	264	-	-	-	-	-
'AC10L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	5/26/2024	207.25	264	264	264	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/28/2024	240.56	306	306	306	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/26/2024	253.5	323	323	323	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/27/2024	261.95	334	334	334	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/28/2024	755.45	819	819	819	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/25/2024	26.81	29	29	29	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/26/2024	26.81	29	29	29	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/29/2024	240.56	307	307	307	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/29/2024	294.9	377	377	377	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/29/2024	268.25	343	343	343	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/29/2024	253.5	324	324	324	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/29/2024	273.6	350	350	350	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/29/2024	290.08	371	371	371	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	5/30/2024	473.28	512	512	512	-	-	-	-	-
'AC11VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	5/30/2024	458.78	496	496	496	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	5/30/2024	384.25	416	416	416	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/30/2024	475.5	514	514	514	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	5/30/2024	755.45	817	817	817	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	5/30/2024	30.64	33	33	33	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	5/31/2024	213837.33	183,921	183,921	183,921	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	5/31/2024	205071.9	169,551	169,551	169,551	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	5/31/2024	774755.98	1,054,255	1,054,255	1,054,255	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	5/31/2024	5198209.09	4,961,860	4,961,860	4,961,860	-	-	-	-	-
'AC106WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	5/31/2024	1390000	1,235,431	1,235,431	1,235,431	-	-	-	-	-
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	5/31/2024	1640000	1,630,603	1,630,603	1,630,603	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	5/31/2024	366322.22	472,548	472,548	472,548	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	5/31/2024	1386153.6	1,553,563	1,553,563	1,553,563	-	-	-	-	-
'AC2I3KT52	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	5/31/2024	169.84	184	184	184	-	-	-	-	-
'AC1I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	5/31/2024	221.4	282	282	282	-	-	-	-	-
'AC1I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/31/2024	302.13	385	385	385	-	-	-	-	-
'AC1I02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/31/2024	227.61	290	290	290	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/27/2024	560.5	608	608	608	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	5/28/2024	545.75	592	592	592	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/25/2024	240.56	306	306	306	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	5/26/2024	240.56	306	306	306	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/27/2024	277.5	353	353	353	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	5/28/2024	277.5	353	353	353	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	5/25/2024	261.95	334	334	334	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	5/28/2024	273.6	349	349	349	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/27/2024	484.88	485	485	485	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	5/28/2024	462.84	463	463	463	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	5/25/2024	279.3	279	279	279	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/5/2024	0.67	0	0	0	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/5/2024	1376.48	1,376	1,376	1,376	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/5/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/5/2024	712.5	713	713	713	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/5/2024	974.54	975	975	975	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/5/2024	739.35	739	739	739	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/5/2024	963.06	963	963	963	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/5/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/5/2024	1012.96	1,013	1,013	1,013	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/5/2024	869.7	870	870	870	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/5/2024	754.39	754	754	754	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/6/2024	304.48	331	331	331	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/6/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/6/2024	690.06	690	690	690	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/6/2024	963.06	963	963	963	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/6/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/6/2024	1090.88	1,091	1,091	1,091	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/6/2024	936.6	937	937	937	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/6/2024	754.39	754	754	754	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/6/2024	833	833	833	833	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/6/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/6/2024	426.4	426	426	426	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/3/2024	234.26	298	298	298	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/1/2024	136.25	173	173	173	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/3/2024	164	178	178	178	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/1/2024	560.5	608	608	608	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/2/2024	427.75	464	464	464	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/3/2024	442.5	480	480	480	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/1/2024	240.56	306	306	306	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/2/2024	248.32	316	316	316	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	256.08	326	326	326	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/1/2024	294.9	375	375	375	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/2/2024	304.73	388	388	388	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/3/2024	304.73	388	388	388	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/1/2024	124.2	135	135	135	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/2/2024	92	100	100	100	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/3/2024	96.6	105	105	105	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/1/2024	36.21	46	46	46	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/2/2024	38.34	49	49	49	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/3/2024	38.34	49	49	49	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/1/2024	997	997	997	997	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/2/2024	648.05	648	648	648	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/3/2024	623.12	623	623	623	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/1/2024	888.8	889	889	889	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/2/2024	533.28	533	533	533	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/5/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/5/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/5/2024	426.4	426	426	426	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	-102836.72	(130,668)	(130,668)	(131,430)	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/5/2024	318.32	346	346	346	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/5/2024	243.27	311	311	311	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/5/2024	136.25	174	174	174	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/5/2024	238.56	305	305	305	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/5/2024	167.86	215	215	215	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/5/2024	100.8	129	129	129	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/5/2024	136.26	174	174	174	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	384.52	418	418	418	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/6/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/6/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/6/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/6/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/6/2024	0.5	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/6/2024	1042.9	1,043	1,043	1,043	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/6/2024	997.92	998	998	998	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/6/2024	856.16	856	856	856	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	6/6/2024	709.12	709	709	709	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/6/2024	878.05	878	878	878	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/1/2024	277.5	353	353	353	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/2/2024	141.7	180	180	180	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/3/2024	136.25	173	173	173	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/1/2024	228.62	291	291	291	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/2/2024	238.56	304	304	304	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/3/2024	238.56	304	304	304	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/1/2024	160.23	204	204	204	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/2/2024	175.49	223	223	223	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/3/2024	167.86	214	214	214	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/1/2024	100.8	128	128	128	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/2/2024	286.75	365	365	365	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/3/2024	277.5	353	353	353	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/3/2024	555.5	556	556	556	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/1/2024	246.79	247	247	247	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/2/2024	153.41	153	153	153	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/3/2024	146.74	147	147	147	-	-	-	-	-

'912810FS2	TSY INFL IX N/B 01/26 2	6/1/2024	985.38	985	985	985	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/2/2024	597.2	597	597	597	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/3/2024	627.06	627	627	627	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/1/2024	521.92	522	522	522	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/2/2024	326.2	326	326	326	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/3/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/1/2024	784.3	784	784	784	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/5/2024	232	252	252	252	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/5/2024	107.14	137	137	137	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/5/2024	184.08	200	200	200	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/5/2024	299.44	299	299	299	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/5/2024	430.88	431	431	431	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/5/2024	383.2	383	383	383	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/5/2024	368.55	369	369	369	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/5/2024	452.48	452	452	452	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/5/2024	186.2	186	186	186	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/5/2024	578.4	578	578	578	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/5/2024	776.96	777	777	777	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/6/2024	769.6	770	770	770	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/6/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'983YNX0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/6/2024	953.38	1,036	1,036	1,036	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	562488.24	610,401	610,401	611,228	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	376.28	(418)	(418)	409	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	392.64	427	427	427	-	-	-	-	-
'ACI195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/7/2024	738.07	803	803	803	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/7/2024	68.94	75	75	75	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/7/2024	96.6	105	105	105	-	-	-	-	-
'AC2NN6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/7/2024	38.34	49	49	49	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/7/2024	227.93	248	248	248	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	-392.64	(427)	(427)	(427)	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/1/2024	253.5	323	323	323	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/2/2024	270.4	344	344	344	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/3/2024	261.95	334	334	334	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/1/2024	273.6	348	348	348	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/2/2024	282.72	360	360	360	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/1/2024	590.72	591	591	591	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/2/2024	386.24	386	386	386	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/3/2024	363.52	364	364	364	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/1/2024	486.59	487	487	487	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/2/2024	299.44	299	299	299	-	-	-	-	-
'9MF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/2/2024	100.8	128	128	128	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/2/2024	480.7	481	481	481	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/3/2024	506	506	506	506	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/1/2024	455.4	455	455	455	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/2/2024	288.42	288	288	288	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/3/2024	288.42	288	288	288	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/1/2024	555	555	555	555	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/2/2024	351.5	352	352	352	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/3/2024	333	333	333	333	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/3/2024	862.05	862	862	862	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/1/2024	1092.5	1,093	1,093	1,093	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/2/2024	712.5	713	713	713	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/5/2024	491.76	628	628	628	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/5/2024	194.75	249	249	249	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/5/2024	322.32	412	412	412	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/5/2024	538.65	539	539	539	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/5/2024	534.6	535	535	535	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/5/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/5/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/5/2024	787.84	788	788	788	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/5/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/5/2024	0.49	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/5/2024	981.55	982	982	982	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	376.28	(418)	(418)	409	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	392.64	425	425	425	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/7/2024	496.08	540	540	540	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/7/2024	318.32	346	346	346	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/7/2024	234.26	299	299	299	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/7/2024	141.7	181	181	181	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/7/2024	238.56	305	305	305	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/7/2024	167.86	214	214	214	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/7/2024	100.8	129	129	129	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/7/2024	136.26	174	174	174	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/7/2024	232	252	252	252	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/7/2024	102.27	131	131	131	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/3/2024	106.4	135	135	135	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/3/2024	299.44	299	299	299	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/1/2024	481.75	482	482	482	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/3/2024	528.36	528	528	528	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	6/1/2024	750.4	750	750	750	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/2/2024	482.4	482	482	482	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	6/3/2024	455.6	456	456	456	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/1/2024	546.53	593	593	593	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/2/2024	423.12	459	459	459	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/3/2024	440.75	478	478	478	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/1/2024	617.61	670	670	670	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/3/2024	712.5	713	713	713	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/1/2024	1670.64	1,671	1,671	1,671	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/2/2024	974.54	975	975	975	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/3/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/1/2024	1133.67	1,134	1,134	1,134	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	-118040.32	(146,754)	(146,770)	(134,261)	-	(3,624)	16,134	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	-256.08	(326)	(326)	(326)	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	-20.48	(26)	(26)	(26)	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	41.6	53	53	53	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	118040.32	146,754	146,770	134,261	-	3,625	(16,134)	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/3/2024	13.63	17	17	17	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	6/5/2024	997.92	998	998	998	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	6/5/2024	856.16	856	856	856	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	6/5/2024	753.44	753	753	753	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	6/5/2024	826.4	826	826	826	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/5/2024	769.6	770	770	770	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/5/2024	1146.6	1,147	1,147	1,147	-	-	-	-	-
'983YNX0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/5/2024	953.38	1,037	1,037	1,037	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/5/2024	529.74	530	530	530	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/5/2024	559.44	559	559	559	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	6/5/2024	717.3	717	717	717	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/5/2024	566.27	566	566	566	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/7/2024	184.08	200	200	200	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/7/2024	191.4	244	244	244	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/7/2024	178.71	228	228	228	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/7/2024	251.4	273	273	273	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/7/2024	212.37	271	271	271	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/7/2024	2.6	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/7/2024	254.28	325	325	325	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/7/2024	136	174	174	174	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/7/2024	963.06	963	963	963	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/7/2024	1130.22	1,130	1,130	1,130	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/7/2024	1090.88	1,091	1,091	1,091	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/7/2024	869.7	870	870	870	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/2/2024	478.15	519	519	519	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/3/2024	478.15	519	519	519	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/1/2024	207.25	264	264	264	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/2/2024	207.25	264	264	264	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/3/2024	215.54	274	274	274	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/2/2024	308.32	308	308	308	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/3/2024	308.32	308	308	308	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/1/2024	598.75	599	599	599	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/2/2024	359.25	359	359	359	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/3/2024	383.2	383	383	383	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/1/2024	565.11	565	565	565	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/3/2024	76370.77	100,829	100,556	71,366	-	4,387	(33,577)	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	234.96	300	300	300	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/2/2024	739.35	739	739	739	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/3/2024	690.06	690	690	690	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/1/2024	1513.38	1,513	1,513	1,513	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/2/2024	963.06	963	963	963	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/3/2024	963.06	963	963	963	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/3/2024	200.1	255	255	255	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/1/2024	170.94	218	218	218	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/2/2024	178.71	228	228	228	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/3/2024	170.94	218	218	218	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/5/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/5/2024	395.32	395	395	395	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/5/2024	569.16	569	569	569	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	102836.72	130,668	130,668	131,430	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/5/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/5/2024	480.7	481	481	481	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/5/2024	273.24	273	273	273	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/5/2024	219.24	280	280	280	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/5/2024	458.92	499	499	499	-	-	-	-	-
'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/5/2024	331.5	424	424	424	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/5/2024	164	178	178	178	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/7/2024	812.42	812	812	812	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/7/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/7/2024	1112.86	1,113	1,113	1,113	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/7/2024	426.4	426	426	426	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/7/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/7/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/7/2024	837.08	837	837	837	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/7/2024	123.84	135	135	135	-	-	-	-	-
'BYY5F1I00	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/7/2024	256.75	328	328	328	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/7/2024	491.76	628	628	628	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/7/2024	186.96	239	239	239	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/2/2024	368.55	369	369	369	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/3/2024	343.98	344	344	344	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/1/2024	462.84	463	463	463	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/2/2024	308.56	309	309	309	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/3/2024	308.56	309	309	309	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/1/2024	279.3	279	279	279	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/2/2024	287.82	366	366	366	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/1/2024	343.21	373	373	373	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/2/2024	254.63	276	276	276	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/3/2024	265.71	288	288	288	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/1/2024	169.84	184	184	184	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/1/2024	68.56	74	74	74	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/2/2024	162.83	177	177	177	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/3/2024	171.4	186	186	186	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/1/2024	204.2	260	260	260	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/31/2024	641768.26	656,024	656,024	656,024	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/2/2024	212.37	270	270	270	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/4/2024	690.06	690	690	690	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/4/2024	963.06	963	963	963	-	-	-	-	-

'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/4/2024	529.62	530	530	530	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/4/2024	890.4	890	890	890	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/4/2024	569.8	570	570	570	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/5/2024	427.75	465	465	465	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/5/2024	353.28	452	452	452	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/5/2024	415.09	531	531	531	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/5/2024	426.87	546	546	546	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/5/2024	261.95	335	335	335	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/5/2024	348.75	446	446	446	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/5/2024	352.22	450	450	450	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/5/2024	496.08	540	540	540	-	-	-	-	-
'ACID86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/5/2024	779.75	848	848	848	-	-	-	-	-
'ACIN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/5/2024	375.36	408	408	408	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/5/2024	348.04	379	379	379	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/5/2024	349.83	381	381	381	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/7/2024	331.8	424	424	424	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/7/2024	219.24	280	280	280	-	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/7/2024	458.92	499	499	499	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/7/2024	331.5	423	423	423	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/7/2024	164	178	178	178	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/7/2024	427.75	465	465	465	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/7/2024	353.28	451	451	451	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/7/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/7/2024	0.49	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/7/2024	981.55	982	982	982	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/7/2024	935.55	936	936	936	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/2/2024	424.6	461	461	461	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/3/2024	424.6	461	461	461	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/2/2024	172.9	173	173	173	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/3/2024	172.9	173	173	173	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/3/2024	802.65	803	803	803	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	6/1/2024	1152.32	1,152	1,152	1,152	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	6/2/2024	753.44	753	753	753	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	6/3/2024	709.12	709	709	709	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/1/2024	1394.55	1,395	1,395	1,395	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/2/2024	826.4	826	826	826	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/3/2024	826.4	826	826	826	-	-	-	-	-
'9128CHP69	TSY INFL IX N/B 07/33 1.375	6/4/2024	812.42	812	812	812	-	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	6/4/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/4/2024	483.86	484	484	484	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/4/2024	426.4	426	426	426	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	6/4/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/4/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/4/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/4/2024	837.08	837	837	837	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/4/2024	0.47	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/4/2024	703.16	703	703	703	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	6/4/2024	753.44	753	753	753	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	562488.24	611,987	611,987	611,987	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/5/2024	738.07	803	803	803	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/5/2024	65.11	71	71	71	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/5/2024	96.6	105	105	105	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/5/2024	38.34	49	49	49	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/5/2024	227.93	248	248	248	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/5/2024	200.1	256	256	256	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/5/2024	178.71	228	228	228	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 2.0	6/5/2024	251.4	274	274	274	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/5/2024	212.38	271	271	271	-	-	-	-	-
'BW4Q2TII2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/5/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/5/2024	254.28	325	325	325	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/7/2024	802.65	803	803	803	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	6/7/2024	753.44	753	753	753	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/7/2024	826.4	826	826	826	-	-	-	-	-
'91282885W6	TSY INFL IX N/B 01/29 0.875	6/7/2024	769.6	770	770	770	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/7/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/7/2024	916.71	997	997	997	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/7/2024	401.7	513	513	513	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/7/2024	426.87	545	545	545	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/7/2024	270.4	345	345	345	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/7/2024	360	460	460	460	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/7/2024	364.82	466	466	466	-	-	-	-	-
'91282885W6	TSY INFL IX N/B 01/29 0.875	6/1/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-
'91282885W6	TSY INFL IX N/B 01/29 0.875	6/2/2024	769.6	770	770	770	-	-	-	-	-
'91282885W6	TSY INFL IX N/B 01/29 0.875	6/3/2024	769.6	770	770	770	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/1/2024	229.6	292	292	292	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/2/2024	229.6	292	292	292	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/3/2024	229.6	292	292	292	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/1/2024	302.13	385	385	385	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/2/2024	324.51	413	413	413	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/3/2024	313.32	399	399	399	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/1/2024	227.61	290	290	290	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/2/2024	227.61	290	290	290	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/4/2024	878.05	878	878	878	-	-	-	-	-
'91282885W6	TSY INFL IX N/B 01/29 0.875	6/4/2024	769.6	770	770	770	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/4/2024	351.5	352	352	352	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/4/2024	564.3	564	564	564	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/4/2024	777.76	778	778	778	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/4/2024	442.53	481	481	481	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/4/2024	331.5	423	423	423	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/4/2024	170.56	185	185	185	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/4/2024	442.5	481	481	481	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/4/2024	227.84	291	291	291	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/4/2024	270	345	345	345	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/5/2024	141.44	181	181	181	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/5/2024	123.84	135	135	135	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/5/2024	267.02	341	341	341	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/6/2024	496.08	539	539	539	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/6/2024	535.68	536	536	536	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/6/2024	299.44	299	299	299	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/6/2024	430.88	431	431	431	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/6/2024	359.25	359	359	359	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/6/2024	343.98	344	344	344	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/6/2024	452.48	452	452	452	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/6/2024	172.9	173	173	173	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/7/2024	488.64	532	532	532	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/7/2024	569.11	619	619	619	-	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/7/2024	296.14	378	378	378	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/7/2024	323.31	352	352	352	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/7/2024	445.83	485	485	485	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/7/2024	748.56	814	814	814	-	-	-	-	-
'ACI1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/7/2024	375.36	408	408	408	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/7/2024	363.86	396	396	396	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/7/2024	349.83	381	381	381	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/7/2024	328.16	419	419	419	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/7/2024	313.32	400	400	400	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/7/2024	236.04	301	301	301	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/3/2024	236.04	301	301	301	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/1/2024	287.82	366	366	366	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/2/2024	287.82	366	366	366	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/1/2024	1215.25	1,215	1,215	1,215	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/2/2024	777.76	778	778	778	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/3/2024	777.76	778	778	778	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/1/2024	866.86	941	941	941	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/2/2024	656.72	713	713	713	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/3/2024	682.98	741	741	741	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/1/2024	136.26	173	173	173	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/2/2024	136.26	173	173	173	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/3/2024	128.69	164	164	164	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/4/2024	286.75	366	366	366	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/4/2024	270.4	345	345	345	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/4/2024	282.72	361	361	361	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/4/2024	597.2	597	597	597	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/4/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/4/2024	480.7	481	481	481	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/4/2024	288.42	288	288	288	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/4/2024	272.88	297	297	297	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/4/2024	265.71	289	289	289	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/4/2024	445.83	485	485	485	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/4/2024	224.17	286	286	286	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/4/2024	313.32	400	400	400	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/6/2024	542.25	542	542	542	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/6/2024	776.96	777	777	777	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/6/2024	1290.45	1,290	1,290	1,290	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/6/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/6/2024	712.5	713	713	713	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/6/2024	509	553	553	553	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/6/2024	569.11	618	618	618	-	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/6/2024	296.14	378	378	378	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/6/2024	323.3	351	351	351	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/6/2024	424.6	461	461	461	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/6/2024	328.16	419	419	419	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/7/2024	521.92	667	667	667	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/7/2024	0.66	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/7/2024	7.83	6	6	6	-	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/7/2024	111	121	121	121	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/7/2024	623.12	623	623	623	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/7/2024	555.5	556	556	556	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/7/2024	153.41	153	153	153	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/7/2024	627.06	627	627	627	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/7/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/7/2024	480.7	481	481	481	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/7/2024	288.42	288	288	288	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/1/2024	92.8	101	101	101	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/2/2024	220.4	239	239	239	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/3/2024	232	252	252	252	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/1/2024	67.62	86	86	86	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/2/2024	67.62	86	86	86	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/3/2024	70.84	90	90	90	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/1/2024	237.77	258	258	258	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/2/2024	184.08	200	200	200	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/3/2024	184.08	200	200	200	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/1/2024	191.4	244	244	244	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/2/2024	200.1	255	255	255	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/1/2024	896.28	896	896	896	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/4/2024	227.61	291	291	291	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/4/2024	287.82	368	368	368	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/4/2024	364.55	396	396	396	-	-	-	-	-
'ACID86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/4/2024	638.64	694	694	694	-	-	-	-	-
'ACI1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/4/2024	375.36	408	408	408	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/4/2024	363.86	396	396	396	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/4/2024	304.75	331	331	331	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/4/2024	300.44	384	384	384	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/4/2024	0.67	0	0	0	-	-	-	-	-

'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/4/2024	7.83	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/4/2024	115.44	125	125	125	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/4/2024	623.13	623	623	623	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/6/2024	313.32	400	400	400	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/6/2024	227.61	290	290	290	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/6/2024	93.68	120	120	120	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/6/2024	348.75	445	445	445	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/6/2024	364.82	465	465	465	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	-384.52	(418)	(418)	(418)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	-562111.96	(609,873)	(609,873)	(611,494)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	-562488.24	(610,401)	(610,401)	(611,228)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	-562488.24	(611,987)	(611,987)	(611,987)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	562111.96	609,873	609,873	611,494	-	-	-	-	-
'B3MVD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/6/2024	261.95	334	334	334	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/6/2024	0.67	0	0	0	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/7/2024	510.3	510	510	510	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/7/2024	534.6	535	535	535	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/7/2024	529.74	530	530	530	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/7/2024	559.44	559	559	559	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/7/2024	677.45	677	677	677	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/7/2024	566.27	566	566	566	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/7/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/7/2024	372.06	372	372	372	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/7/2024	569.16	569	569	569	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/7/2024	299.44	299	299	299	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/7/2024	430.88	431	431	431	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/2/2024	570.36	570	570	570	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/3/2024	570.36	570	570	570	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/1/2024	1399.2	1,399	1,399	1,399	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/2/2024	890.4	890	890	890	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/3/2024	826.8	827	827	827	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/1/2024	854.7	855	855	855	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/2/2024	569.8	570	570	570	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/3/2024	529.1	529	529	529	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/1/2024	1276.66	1,277	1,277	1,277	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/2/2024	754.39	754	754	754	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/3/2024	754.39	754	754	754	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/4/2024	555.5	556	556	556	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/4/2024	153.41	153	153	153	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/4/2024	599.15	651	651	651	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/4/2024	68.94	75	75	75	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/4/2024	96.6	105	105	105	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/4/2024	36.21	46	46	46	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/4/2024	177.76	193	193	193	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/4/2024	198	215	215	215	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/4/2024	243.27	311	311	311	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/4/2024	141.7	181	181	181	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/4/2024	228.62	292	292	292	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/4/2024	175.49	224	224	224	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/6/2024	7.83	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/6/2024	115.44	125	125	125	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/6/2024	623.13	623	623	623	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/6/2024	555.5	556	556	556	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/6/2024	153.41	153	153	153	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/6/2024	597.2	597	597	597	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/6/2024	342.51	343	343	343	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/6/2024	506	506	506	506	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/6/2024	288.42	288	288	288	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/6/2024	538.65	539	539	539	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/6/2024	243.27	310	310	310	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/7/2024	383.2	383	383	383	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/7/2024	368.55	369	369	369	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/7/2024	420.16	420	420	420	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/7/2024	172.9	173	173	173	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/7/2024	578.4	578	578	578	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/7/2024	728.4	728	728	728	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/7/2024	1376.48	1,376	1,376	1,376	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/7/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/7/2024	665	665	665	665	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/7/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/7/2024	690.06	690	690	690	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/1/2024	1249.5	1,250	1,250	1,250	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/2/2024	833	833	833	833	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/3/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/1/2024	781.62	782	782	782	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/2/2024	521.08	521	521	521	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/3/2024	483.86	484	484	484	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/1/2024	688.8	689	689	689	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/2/2024	426.4	426	426	426	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/3/2024	426.4	426	426	426	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/1/2024	1772.4	1,772	1,772	1,772	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/2/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/4/2024	100.8	129	129	129	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/4/2024	136.26	174	174	174	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/4/2024	220.4	240	240	240	-	-	-	-	-
'BM8ZXWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/4/2024	67.62	86	86	86	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/4/2024	184.08	200	200	200	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/4/2024	191.4	244	244	244	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/4/2024	178.71	228	228	228	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/4/2024	162.83	177	177	177	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/4/2024	220.54	282	282	282	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/4/2024	2.6	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/4/2024	254.28	325	325	325	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/4/2024	136	174	174	174	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/6/2024	141.7	181	181	181	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/6/2024	238.56	304	304	304	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/6/2024	175.49	224	224	224	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/6/2024	106.4	136	136	136	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/6/2024	136.26	174	174	174	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/6/2024	220.4	240	240	240	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/6/2024	107.14	137	137	137	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/6/2024	184.08	200	200	200	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/6/2024	200.1	255	255	255	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/6/2024	170.94	218	218	218	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/6/2024	564.3	564	564	564	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/6/2024	529.74	530	530	530	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	-562488.24	(610,401)	(610,401)	(611,228)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	-392.64	(425)	(425)	(425)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	-376.28	418	418	(409)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	-562488.24	(610,401)	(610,401)	(611,228)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	-392.64	(425)	(425)	(425)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	562488.24	610,401	610,401	611,228	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	376.28	(418)	(418)	409	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	392.64	425	425	425	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	-376.28	418	418	(409)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	-376.28	418	418	(409)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	-562488.24	(610,401)	(610,401)	(611,228)	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	562488.24	610,401	610,401	611,228	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/3/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/1/2024	1296.81	1,297	1,297	1,297	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/2/2024	816.51	817	817	817	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/3/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/1/2024	1280.24	1,280	1,280	1,280	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/2/2024	837.08	837	837	837	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/3/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/1/2024	1329.48	1,329	1,329	1,329	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/2/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/3/2024	837.08	837	837	837	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/1/2024	0.77	1	1	1	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/4/2024	123.84	135	135	135	-	-	-	-	-
'BYY5F1I00	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/4/2024	238.42	305	305	305	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/4/2024	291.84	373	373	373	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/4/2024	186.96	239	239	239	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/4/2024	229.6	293	293	293	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/4/2024	219.24	280	280	280	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/4/2024	730.08	730	730	730	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/4/2024	856.16	856	856	856	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/4/2024	728.4	728	728	728	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/4/2024	636	636	636	636	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/4/2024	423.12	460	460	460	-	-	-	-	-
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/4/2024	478.16	520	520	520	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/6/2024	528.36	528	528	528	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/6/2024	677.45	677	677	677	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/6/2024	599.58	600	600	600	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/6/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/6/2024	395.32	395	395	395	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/6/2024	238.83	260	260	260	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/6/2024	212.37	271	271	271	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/6/2024	2.6	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/6/2024	254.28	324	324	324	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/6/2024	136	174	174	174	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/6/2024	123.84	135	135	135	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/10/2024	343.98	344	344	344	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/8/2024	452.48	452	452	452	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/9/2024	452.48	452	452	452	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/10/2024	420.16	420	420	420	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/8/2024	172.9	173	173	173	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/9/2024	172.9	173	173	173	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/10/2024	186.2	186	186	186	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/8/2024	542.25	542	542	542	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/9/2024	578.4	578	578	578	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/10/2024	578.4	578	578	578	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/8/2024	776.96	777	777	777	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/2/2024	0.5	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/3/2024	0.49	0	0	0	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/2/2024	363.86	395	395	395	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/3/2024	363.86	395	395	395	-	-	-	-	-
'ACI1VSXD4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/1/2024	384.25	417	417	417	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/1/2024	0.84	1	1	1	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/2/2024	0.67	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/3/2024	0.66	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/1/2024	9.45	7	7	7	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/2/2024	8.1	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/3/2024	7.83	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/1/2024	44.4	48	48	48	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/2/2024	115.44	125	125	125	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/4/2024	215.54	275	275	275	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/4/2024	529.74	530	530	530	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/4/2024	559.44	559	559	559	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/4/2024	455.6	456	456	456	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/4/2024	462.4	462	462	462	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/4/2024	475.15	475	475	475	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/4/2024	862.05	862	862	862	-	-	-	-	-

'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/4/2024	712.5	713	713	713	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/4/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/4/2024	395.32	395	395	395	-	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/4/2024	363.52	364	364	364	-	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/6/2024	267.02	341	279	341	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/6/2024	491.76	627	627	627	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/6/2024	186.96	239	239	239	-	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/6/2024	331.8	423	423	423	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/6/2024	219.24	280	280	280	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/6/2024	442.53	481	481	481	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/6/2024	341.25	435	435	435	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/6/2024	170.56	185	185	185	-	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/6/2024	442.5	481	481	481	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/6/2024	353.28	451	451	451	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/6/2024	415.09	530	530	530	-	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/6/2024	426.87	545	545	545	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/27/2024	313.32	399	399	399	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	5/28/2024	302.13	385	385	385	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/25/2024	219.18	279	279	279	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/26/2024	227.61	290	290	290	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/27/2024	227.61	290	290	290	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	5/28/2024	219.18	279	279	279	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/25/2024	277.16	353	353	353	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/26/2024	287.82	367	367	367	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/25/2024	1202.5	1,203	1,203	1,203	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/26/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	5/28/2024	1250.6	1,251	1,251	1,251	-	-	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/3/2024	111	121	121	121	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/3/2024	298.48	380	380	380	-	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/3/2024	291.84	372	372	372	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/1/2024	279.72	356	356	356	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/2/2024	300.44	383	383	383	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/3/2024	300.44	383	383	383	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	20.48	26	26	26	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/3/2024	118040.32	146,754	146,770	134,261	-	-	-	3,624	-	(16,134)
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/1/2024	159.96	174	174	174	-	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/2/2024	118.68	129	129	129	-	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/3/2024	123.84	134	134	134	-	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/1/2024	229.25	292	292	292	-	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/4/2024	299.44	299	299	299	-	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/4/2024	289.05	289	289	289	-	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/4/2024	359.25	359	359	359	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/4/2024	368.55	369	369	369	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/4/2024	286.52	287	287	287	-	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/4/2024	172.9	173	173	173	-	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/4/2024	578.4	578	578	578	-	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/4/2024	656.71	714	714	714	-	-	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/5/2024	284.75	364	364	364	-	-	-	-	-	-
'ACI3Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/5/2024	323.31	352	352	352	-	-	-	-	-	-
'ACI3SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/5/2024	424.6	462	462	462	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	562488.24	610,401	610,401	611,228	-	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/6/2024	748.56	813	813	813	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/6/2024	375.36	408	408	408	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/6/2024	363.86	395	395	395	-	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/6/2024	349.83	380	380	380	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	376.28	409	409	409	-	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/6/2024	738.07	802	802	802	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/6/2024	68.94	75	75	75	-	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/6/2024	92	100	100	100	-	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/6/2024	36.21	46	46	46	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	-376.28	(409)	(409)	(409)	-	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/6/2024	218.02	237	237	237	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/2/2024	331.5	422	422	422	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/3/2024	341.25	434	434	434	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/1/2024	65.6	71	71	71	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/2/2024	170.56	185	185	185	-	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/1/2024	226.24	246	246	246	-	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/2/2024	177.76	193	193	193	-	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/3/2024	185.84	202	202	202	-	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/1/2024	252	274	274	274	-	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/2/2024	198	215	215	215	-	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/3/2024	207	225	225	225	-	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/1/2024	234.26	298	298	298	-	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/2/2024	243.27	310	310	310	-	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/2/2024	229.25	292	292	292	-	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/3/2024	238.42	304	304	304	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/1/2024	279.68	356	356	356	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/2/2024	291.84	372	372	372	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/3/2024	291.84	372	372	372	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/1/2024	179.17	228	228	228	-	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/1/2024	755.45	820	820	820	-	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/2/2024	599.15	650	650	650	-	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/3/2024	599.15	650	650	650	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/1/2024	26.81	29	29	29	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/2/2024	68.94	75	75	75	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/3/2024	68.94	75	75	75	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/5/2024	328.16	419	419	419	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/5/2024	313.32	400	400	400	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/5/2024	236.04	302	302	302	-	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/5/2024	7.83	6	6	6	-	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/5/2024	623.12	623	623	623	-	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/5/2024	533.28	533	533	533	-	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/5/2024	153.41	153	153	153	-	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/5/2024	627.06	627	627	627	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	102836.72	130,668	130,668	131,430	-	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/5/2024	111	121	121	121	-	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/5/2024	488.64	532	532	532	-	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/5/2024	569.11	619	619	619	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/11/2024	238.56	303	303	303	-	-	-	-	-	-
'BLH36ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/11/2024	167.86	213	213	213	-	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/11/2024	100.8	128	128	128	-	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/11/2024	136.26	173	173	173	-	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/11/2024	232	249	249	249	-	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/11/2024	107.14	136	136	136	-	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/11/2024	184.08	198	198	198	-	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/11/2024	191.4	243	243	243	-	-	-	-	-	-
'BNNGPB9I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/11/2024	178.71	227	227	227	-	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/11/2024	535.68	536	536	536	-	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/11/2024	299.44	299	299	299	-	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/11/2024	430.88	431	431	431	-	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/12/2024	475.15	475	475	475	-	-	-	-	-	-
'ACI3SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/12/2024	424.6	455	455	455	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/12/2024	339.88	432	432	432	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/12/2024	313.32	398	398	398	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/12/2024	236.04	300	300	300	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/12/2024	397.44	505	505	505	-	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/12/2024	267.02	339	339	339	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/12/2024	491.76	625	625	625	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/12/2024	186.96	238	238	238	-	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/12/2024	331.8	422	422	422	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/12/2024	219.24	279	279	279	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/12/2024	458.92	492	492	492	-	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/10/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/8/2024	816.51	817	817	817	-	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/9/2024	816.51	817	817	817	-	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/10/2024	816.51	817	817	817	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/8/2024	837.08	837	837	837	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/9/2024	837.08	837	837	837	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/10/2024	787.84	788	788	788	-	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/8/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/9/2024	1107.54	1,108	1,108	1,108	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	-102836.72	(130,443)	(130,443)	(131,204)	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/8/2024	397.44	506	506	506	-	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/9/2024	997.92	998	998	998	-	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/10/2024	997.92	998	998	998	-	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/8/2024	856.16	856	856	856	-	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/9/2024	856.16	856	856	856	-	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/10/2024	856.16	856	856	856	-	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	6/8/2024	709.12	709	709	709	-	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	6/9/2024	753.44	753	753	753	-	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	6/10/2024	709.12	709	709	709	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/8/2024	878.05	878	878	878	-	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/10/2024	779.75	843	843	843	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/8/2024	375.36	406	406	406	-	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/11/2024	359.25	359	359	359	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/11/2024	368.55	369	369	369	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/11/2024	452.48	452	452	452	-	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/11/2024	172.9	173	173	173	-	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/11/2024	542.25	542	542	542	-	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/11/2024	728.4	728	728	728	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/11/2024	1290.45	1,290	1,290	1,290	-	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/11/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/11/2024	712.5	713	713	713	-	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/11/2024	238.83	256	256	256	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/11/2024	212.37	270	270	270	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/12/2024	341.25	434	434	434	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/12/2024	164	176	176	176	-	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/12/2024	442.5	474	474	474	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/12/2024	353.28	449	449	449	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/12/2024	415.09	528	528	528	-	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/13/2024	348.75	448	448	448	-	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/13/2024	395.32	395	395	395	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/12/2024	-68.94	(74)	(74)	(74)	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/11/2024	-68.94	(74)	(74)	(74)	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/10/2024	-68.94	(75)	(75)	(75)	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/9/2024	-68.94	(75)	(75)	(75)	-	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/8/2024	-68.94	(75)	(75)	(75)	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/9/2024	412.16	524	524	524	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/10/2024	397.44	505	505	505	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/8/2024	-392.64	(425)	(425)	(425)	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	-392.64	(425)	(425)	(425)	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	-376.28	418	418	(409)	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	-562488.24	(610,401)	(610,401)	(611,228)	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/4/2024	-364.55	(396)	(396)	(396)	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/3/2024	-380.4	(413)	(413)	(413)	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/2/2024	-364.55	(396)	(396)	(396)	-	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/1/2024	-475.5	(516)	(516)	(516)	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	1861.92	2,376	2,376	2,376	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/6/2024	397.44	508	508	508	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/9/2024	359.04	388	388	388	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/10/2024	375.36	406	406	406	-	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/8/2024	0.67	0	0	0	-	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/9/2024	0.67	0	0	0	-	-	-	-	-	-

'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/10/2024	0.67	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/8/2024	8.1	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/9/2024	7.83	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/10/2024	7.83	6	6	6	-	-	-	-	-
'579517I86	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/8/2024	111	120	120	120	-	-	-	-	-
'579517I86	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/9/2024	115.44	125	125	125	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/9/2024	826.4	826	826	826	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/10/2024	826.4	826	826	826	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/11/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/11/2024	254.28	323	323	323	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/11/2024	141.44	180	180	180	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/11/2024	123.84	133	133	133	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/11/2024	267.02	340	340	340	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/11/2024	491.76	625	625	625	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/11/2024	186.96	238	238	238	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/11/2024	322.32	410	410	410	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/11/2024	219.24	279	279	279	-	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	6/11/2024	1,044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/11/2024	739.35	739	739	739	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/11/2024	963.06	963	963	963	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/7/2024	-68.94	(75)	(75)	(75)	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/13/2024	559.44	559	559	559	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/13/2024	717.3	717	717	717	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/13/2024	997.92	998	998	998	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/13/2024	331.8	426	426	426	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/13/2024	219.24	282	282	282	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/13/2024	442.53	480	480	480	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/13/2024	0.66	0	0	0	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/13/2024	-68.94	(75)	(75)	(75)	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/13/2024	-738.07	(801)	(801)	(801)	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/12/2024	-738.07	(791)	(791)	(791)	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	6/13/2024	769.6	770	770	770	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/7/2024	412.16	524	524	524	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/8/2024	397.44	506	506	506	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/9/2024	412.16	524	524	524	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/10/2024	397.44	505	505	505	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/31/2024	-641768.26	(656,024)	(656,024)	(656,024)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/31/2024	-625423.2	(615,612)	(615,612)	(615,612)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/10/2024	-392.64	(421)	(421)	(421)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/9/2024	-376.28	(407)	(407)	(407)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/7/2024	-521.92	(664)	(664)	(664)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/9/2024	-412.16	(524)	(524)	(524)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/10/2024	-503.28	(640)	(640)	(640)	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/8/2024	769.6	770	770	770	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/9/2024	769.6	770	770	770	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/10/2024	769.6	770	770	770	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/8/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/9/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/10/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/8/2024	953.38	1,031	1,031	1,031	-	-	-	-	-
'579517I86	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/10/2024	111	120	120	120	-	-	-	-	-
'91281QFD5	TSY INFL IX N/B 04/28 3.625	6/8/2024	623.13	623	623	623	-	-	-	-	-
'91281QFD5	TSY INFL IX N/B 04/28 3.625	6/9/2024	623.12	623	623	623	-	-	-	-	-
'91281QFD5	TSY INFL IX N/B 04/28 3.625	6/10/2024	623.13	623	623	623	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/11/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/11/2024	481.85	517	517	517	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/11/2024	738.07	792	792	792	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/11/2024	68.94	74	74	74	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/11/2024	96.6	104	104	104	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/11/2024	36.21	46	46	46	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/11/2024	218.02	234	234	234	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/11/2024	304.48	327	327	327	-	-	-	-	-
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/11/2024	488.64	525	525	525	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/11/2024	0.66	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/11/2024	7.83	6	6	6	-	-	-	-	-
'579517I86	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/11/2024	115.44	124	124	124	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/13/2024	153.41	153	153	153	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/13/2024	597.2	597	597	597	-	-	-	-	-
'91281QPS1	TSY INFL IX N/B 01/27 2.375	6/13/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/13/2024	480.7	481	481	481	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/13/2024	273.24	273	273	273	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/13/2024	178.71	229	229	229	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/13/2024	238.83	259	259	259	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/13/2024	212.37	273	273	273	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/13/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/13/2024	254.28	327	327	327	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/13/2024	136	175	175	175	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/9/2024	-376.28	(407)	(407)	(407)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/8/2024	-392.64	(425)	(425)	(425)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/8/2024	-397.44	(506)	(506)	(506)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	-392.64	(425)	(425)	(425)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/10/2024	-503.28	(640)	(640)	(640)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	562488.24	610,401	610,401	611,228	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/10/2024	-392.64	(425)	(425)	(425)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/9/2024	-521.92	(664)	(664)	(664)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	1574.1	2,008	2,008	2,008	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/6/2024	397.44	508	508	508	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/7/2024	412.16	524	524	524	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/10/2024	4559.9	4,895	4,895	4,895	-	-	-	-	-
'91281QFH6	TSY INFL IX N/B 04/29 3.875	6/8/2024	533.28	533	533	533	-	-	-	-	-
'91281QFH6	TSY INFL IX N/B 04/29 3.875	6/9/2024	555.5	556	556	556	-	-	-	-	-
'91281QFH6	TSY INFL IX N/B 04/29 3.875	6/10/2024	555.5	556	556	556	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	6/8/2024	153.41	153	153	153	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	6/9/2024	146.74	147	147	147	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	6/10/2024	153.41	153	153	153	-	-	-	-	-
'91281QFS2	TSY INFL IX N/B 01/26 2	6/8/2024	597.2	597	597	597	-	-	-	-	-
'91281QFS2	TSY INFL IX N/B 01/26 2	6/9/2024	597.2	597	597	597	-	-	-	-	-
'91281QFS2	TSY INFL IX N/B 01/26 2	6/10/2024	627.06	627	627	627	-	-	-	-	-
'91281QPS1	TSY INFL IX N/B 01/27 2.375	6/8/2024	326.2	326	326	326	-	-	-	-	-
'91281QPS1	TSY INFL IX N/B 01/27 2.375	6/9/2024	326.2	326	326	326	-	-	-	-	-
'91281QFD5	TSY INFL IX N/B 04/28 3.625	6/11/2024	623.12	623	623	623	-	-	-	-	-
'91281QFH6	TSY INFL IX N/B 04/29 3.875	6/11/2024	533.28	533	533	533	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	6/11/2024	153.41	153	153	153	-	-	-	-	-
'91281QFS2	TSY INFL IX N/B 01/26 2	6/11/2024	597.2	597	597	597	-	-	-	-	-
'91281QPS1	TSY INFL IX N/B 01/27 2.375	6/11/2024	326.2	326	326	326	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/11/2024	442.53	475	475	475	-	-	-	-	-
'B1280HII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/11/2024	331.5	422	422	422	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/11/2024	170.56	183	183	183	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/11/2024	442.5	475	475	475	-	-	-	-	-
'B24FFM8I5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/11/2024	353.28	449	449	449	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/11/2024	401.7	511	511	511	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/13/2024	118.68	129	129	129	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/13/2024	256.75	330	330	330	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/13/2024	491.76	631	631	631	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/13/2024	194.75	250	250	250	-	-	-	-	-
'91281QFD5	TSY INFL IX N/B 04/28 3.625	6/13/2024	623.12	623	623	623	-	-	-	-	-
'9128287L8	TSY INFL IX N/B 10/24 0.125	6/13/2024	0.5	1	1	1	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/13/2024	-304.48	(330)	(330)	(330)	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/13/2024	538.65	539	539	539	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/13/2024	534.6	535	535	535	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/13/2024	529.74	530	530	530	-	-	-	-	-
'9128287J8	TSY INFL IX N/B 07/28 0.75	6/13/2024	1042.9	1,043	1,043	1,043	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/9/2024	-521.92	(664)	(664)	(664)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/7/2024	-412.16	(524)	(524)	(524)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/8/2024	-503.28	(640)	(640)	(640)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/2/2024	-287.82	(366)	(366)	(366)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/6/2024	-93.68	(120)	(120)	(120)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/6/2024	-503.28	120	120	(643)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/1/2024	-287.82	(366)	(366)	(366)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/4/2024	-287.82	(368)	(368)	(368)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/3/2024	-298.48	(381)	(381)	(381)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/31/2024	-722996.96	(816,455)	(816,455)	(816,455)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	-376.28	418	418	(409)	-	-	-	-	-
'91281QPS1	TSY INFL IX N/B 01/27 2.375	6/10/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/8/2024	480.7	481	481	481	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/9/2024	506	506	506	506	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/10/2024	480.7	481	481	481	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/8/2024	288.42	288	288	288	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/9/2024	288.42	288	288	288	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/10/2024	288.42	288	288	288	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/8/2024	538.65	539	539	539	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/9/2024	538.65	539	539	539	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/10/2024	538.65	539	539	539	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/8/2024	564.3	564	564	564	-	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/11/2024	426.87	543	543	543	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/11/2024	261.95	333	333	333	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/11/2024	360	458	458	458	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/11/2024	352.24	448	448	448	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/11/2024	1090.88	1,091	1,091	1,091	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/11/2024	869.7	870	870	870	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/11/2024	754.39	754	754	754	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/11/2024	833	833	833	833	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/11/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/11/2024	426.4	426	426	426	-	-	-	-	-
'9128286V1	TSY INFL IX N/B 01/26 0.625	6/11/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/6/2024	469.2	510	510	510	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/6/2024	490171.2	521,741	523,909	515,828	(6,745)	(1,336)	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/6/2024	198.24	216	216	216	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/6/2024	207065.22	186,957	188,884	201,316	-	-	19,480	-	(7,048)
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/13/2024	488.64	530	530	530	-	-	-	-	-
'AC8C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/13/2024	569.11	617	617	617	-	-	-	-	-
'AC8L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/13/2024	284.75	366	366	366	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/13/2024	8.1	6	6	6	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/13/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/13/2024	665	665	665	665	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/13/2024	974.54	975	975	975	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/13/2024	690.06	690	690	690	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/7/2024	-521.92	(667)	(667)	(667)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	5/31/2024	625423.2	615,612	615,612	615,612	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/10/2024	-397.44	(505)	(505)	(505)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/6/2024	-397.44	(508)	(508)	(508)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	-1574.1	(2,008)	(2,008)	(2,008)	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/8/2024	376.28	(418)	(418)	409	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	392.64	425	425	425	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/8/2024	392.64	425	425	425	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/9/2024	376.28	407	407	407	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/10/2024	392.64	421	421	421	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/31/2024	641768.26	656,024	656,024	656,024	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/8/2024	-503.28	(640)	(640)	(640)	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/6/2024	503.28	(120)	(120)	643	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/7/2024	521.92	664	664	664	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/8/2024	503.28	640	640	640	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/9/2024	521.92	664	664	664	-	-	-	-	-

'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/10/2024	503.28	640	640	640	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/9/2024	534.6	535	535	535	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/10/2024	564.3	564	564	564	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/9/2024	299.44	299	299	299	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/10/2024	299.44	299	299	299	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/8/2024	403.95	404	404	404	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/9/2024	430.88	431	431	431	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/11/2024	816.51	817	817	817	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/11/2024	837.08	837	837	837	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/11/2024	1046.01	1,046	1,046	1,046	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/11/2024	0.49	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/11/2024	981.56	982	982	982	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/11/2024	997.92	998	998	998	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/11/2024	856.16	856	856	856	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/11/2024	569.11	611	611	611	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/11/2024	296.14	377	377	377	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/11/2024	753.44	753	753	753	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/11/2024	878.05	878	878	878	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/13/2024	856.16	856	856	856	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/13/2024	709.12	709	709	709	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/13/2024	878.05	878	878	878	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/12/2024	-318.32	(341)	(341)	(341)	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/11/2024	-304.48	(327)	(327)	(327)	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/10/2024	-304.48	(329)	(329)	(329)	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/9/2024	-318.32	(344)	(344)	(344)	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/8/2024	-304.48	(329)	(329)	(329)	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/7/2024	-318.32	(346)	(346)	(346)	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/6/2024	-304.48	(331)	(331)	(331)	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/13/2024	496.08	538	538	538	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/13/2024	748.56	812	812	812	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	-102836.72	(130,668)	(130,668)	(131,430)	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/8/2024	353.28	449	449	449	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/9/2024	353.28	449	449	449	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/10/2024	353.28	449	449	449	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/8/2024	415.09	528	528	528	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/9/2024	415.09	528	528	528	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/10/2024	415.09	528	528	528	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/8/2024	413.1	526	526	526	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/9/2024	426.87	543	543	543	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/10/2024	426.87	543	543	543	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/8/2024	261.95	333	333	333	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/9/2024	261.95	333	333	333	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/10/2024	430.88	431	431	431	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/8/2024	359.25	359	359	359	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/9/2024	383.2	383	383	383	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/10/2024	383.2	383	383	383	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/8/2024	343.98	344	344	344	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/9/2024	368.55	369	369	369	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/8/2024	592.83	641	641	641	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/9/2024	569.11	615	615	615	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/10/2024	569.11	615	615	615	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/8/2024	284.75	362	362	362	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/9/2024	296.14	377	377	377	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/11/2024	769.6	770	770	770	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/11/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/11/2024	953.38	1,023	1,023	1,023	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/11/2024	323.31	347	347	347	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/11/2024	424.6	456	456	456	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/11/2024	326.16	417	417	417	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/11/2024	313.32	398	398	398	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/11/2024	227.61	289	289	289	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/11/2024	412.16	524	524	524	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/11/2024	496.08	533	533	533	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/11/2024	748.56	804	804	804	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/11/2024	375.36	403	403	403	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/13/2024	375.36	407	407	407	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/13/2024	348.04	378	378	378	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/13/2024	349.83	379	379	379	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/13/2024	481.85	523	523	523	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/13/2024	738.07	801	801	801	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/13/2024	68.94	75	75	75	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/13/2024	96.6	105	105	105	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/13/2024	38.34	49	49	49	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/13/2024	218.02	237	237	237	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/13/2024	304.48	330	330	330	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/13/2024	234.26	301	301	301	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/13/2024	136.25	175	175	175	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/10/2024	270.4	344	344	344	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/8/2024	348.75	444	444	444	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/9/2024	348.75	444	444	444	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/10/2024	348.75	444	444	444	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/8/2024	352.24	448	448	448	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/9/2024	364.82	464	464	464	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/8/2024	496.08	536	536	536	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/8/2024	267.02	340	340	340	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/9/2024	267.02	340	340	340	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/10/2024	267.02	340	340	340	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/8/2024	471.27	600	600	600	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/9/2024	491.76	626	626	626	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/9/2024	916.71	991	991	991	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/10/2024	953.38	1,031	1,031	1,031	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/10/2024	364.82	464	464	464	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	5/31/2024	-287.82	(367)	(367)	(367)	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/10/2024	284.75	362	362	362	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/8/2024	323.31	350	350	350	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/9/2024	323.3	350	350	350	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/10/2024	323.31	350	350	350	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/8/2024	424.6	459	459	459	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/9/2024	424.6	459	459	459	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/10/2024	445.83	482	482	482	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/8/2024	339.88	432	432	432	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/11/2024	363.86	391	391	391	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/11/2024	349.83	376	376	376	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/12/2024	363.86	390	390	390	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/12/2024	349.83	375	375	375	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/12/2024	502.8	539	539	539	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/12/2024	738.07	791	791	791	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/12/2024	68.94	74	74	74	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/12/2024	96.6	104	104	104	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/12/2024	38.34	49	49	49	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/12/2024	227.93	244	244	244	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/12/2024	318.32	341	341	341	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/12/2024	243.27	309	309	309	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/13/2024	963.06	963	963	963	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/13/2024	1130.22	1,130	1,130	1,130	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/13/2024	1012.96	1,013	1,013	1,013	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/13/2024	869.7	870	870	870	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/13/2024	331.5	426	426	426	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/13/2024	170.56	185	185	185	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/13/2024	427.75	464	464	464	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/13/2024	353.28	454	454	454	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/13/2024	415.09	533	533	533	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/13/2024	413.1	530	530	530	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/13/2024	261.95	336	336	336	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/10/2024	491.76	626	626	626	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/8/2024	186.96	238	238	238	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/9/2024	194.75	248	248	248	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/10/2024	186.96	238	238	238	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/8/2024	322.32	410	410	410	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/9/2024	331.8	422	422	422	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/10/2024	331.8	422	422	422	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/8/2024	219.24	279	279	279	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/9/2024	219.24	279	279	279	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/10/2024	219.24	279	279	279	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/8/2024	442.53	478	478	478	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/9/2024	442.53	478	478	478	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/9/2024	328.16	417	417	417	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/10/2024	328.16	417	417	417	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/8/2024	313.32	399	399	399	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/9/2024	313.32	399	399	399	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/10/2024	313.32	399	399	399	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/8/2024	236.04	300	300	300	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/9/2024	227.61	290	290	290	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/10/2024	236.04	300	300	300	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/8/2024	503.28	640	640	640	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/9/2024	521.92	664	664	664	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/8/2024	717.3	717	717	717	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/12/2024	141.7	180	180	180	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/12/2024	238.56	303	303	303	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/12/2024	175.49	223	223	223	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/12/2024	106.4	135	135	135	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/12/2024	136.26	173	173	173	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/12/2024	220.4	236	236	236	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/12/2024	102.27	130	130	130	-	-	-	-
'BN8S7RZ07	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/12/2024	184.08	197	197	197	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/12/2024	200.1	254	254	254	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/12/2024	170.94	217	217	217	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/12/2024	251.4	270	270	270	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/12/2024	212.37	270	270	270	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/13/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/13/2024	953.38	1,034	1,034	1,034	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/13/2024	812.42	812	812	812	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/13/2024	773.5	774	774	774	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/13/2024	1112.86	1,113	1,113	1,113	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/13/2024	426.4	426	426	426	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	6/13/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/11/2024	-738.07	(792)	(792)	(792)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/10/2024	-738.07	(798)	(798)	(798)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/9/2024	-738.07	(798)	(798)	(798)	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/8/2024	-738.07	(798)	(798)	(798)	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/10/2024	458.92	496	496	496	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/8/2024	331.5	422	422	422	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/9/2024	341.25	434	434	434	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/10/2024	331.5	422	422	422	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/8/2024	164	177	177	177	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/9/2024	170.56	184	184	184	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/10/2024	164	177	177	177	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/8/2024	442.5	478	478	478	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/9/2024	442.5	478	478	478	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/10/2024	427.75	462	462	462	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/9/2024	200.1	255	255	255	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/10/2024	200.1	255	255	255	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/9/2024	677.45	677	677	677	-	-	-	-

'912810RF7	TSY INFL IX N/B 02/44 1.375	6/10/2024	717.3	717	717	717	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/8/2024	566.27	566	566	566	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/9/2024	566.27	566	566	566	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/10/2024	566.27	566	566	566	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/8/2024	475.15	475	475	475	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/9/2024	475.15	475	475	475	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/10/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/8/2024	395.32	395	395	395	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/10/2024	503.28	640	640	640	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/9/2024	96.6	104	104	104	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/12/2024	2.6	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/12/2024	254.28	323	323	323	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/12/2024	136	173	173	173	-	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/12/2024	123.84	133	133	133	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/12/2024	0.71	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/12/2024	7.83	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/12/2024	111	119	119	119	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/12/2024	623.13	623	623	623	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/12/2024	555.5	556	556	556	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/12/2024	496.08	532	532	532	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/12/2024	748.56	803	803	803	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/12/2024	375.36	403	403	403	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/7/2024	-738.07	(803)	(803)	(803)	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/6/2024	-738.07	(802)	(802)	(802)	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/6/2024	215377.12	222,965	222,965	222,965	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/13/2024	328.16	421	421	421	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/13/2024	313.32	402	402	402	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/13/2024	227.61	292	292	292	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/13/2024	412.16	529	529	529	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/13/2024	566.27	566	566	566	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/13/2024	475.15	475	475	475	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/13/2024	535.68	536	536	536	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/13/2024	299.44	299	299	299	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/8/2024	178.71	227	227	227	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/9/2024	170.94	217	217	217	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/10/2024	178.71	227	227	227	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/8/2024	238.83	258	258	258	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/9/2024	251.4	272	272	272	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/10/2024	251.4	272	272	272	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/8/2024	212.37	270	270	270	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/9/2024	212.37	270	270	270	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/10/2024	212.38	270	270	270	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/10/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/8/2024	0.5	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/9/2024	0.46	0	0	0	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/10/2024	92	99	99	99	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/8/2024	38.34	49	49	49	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/9/2024	36.21	46	46	46	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/10/2024	38.34	49	49	49	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/8/2024	218.02	236	236	236	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/9/2024	227.93	246	246	246	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/10/2024	218.02	236	236	236	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/8/2024	304.48	329	329	329	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/9/2024	318.32	344	344	344	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/10/2024	304.48	329	329	329	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/8/2024	243.27	309	309	309	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/9/2024	243.27	309	309	309	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/12/2024	802.65	803	803	803	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	6/12/2024	753.44	753	753	753	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/12/2024	826.4	826	826	826	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/12/2024	769.6	770	770	770	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/12/2024	1146.6	1,147	1,147	1,147	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/12/2024	916.72	983	983	983	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/12/2024	372.07	372	372	372	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/12/2024	569.16	569	569	569	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/12/2024	299.44	299	299	299	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/12/2024	403.95	404	404	404	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/12/2024	383.2	383	383	383	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/13/2024	430.88	431	431	431	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/13/2024	359.25	359	359	359	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/13/2024	368.55	369	369	369	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/13/2024	452.48	452	452	452	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/13/2024	172.9	173	173	173	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/13/2024	578.4	578	578	578	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/13/2024	776.96	777	777	777	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/13/2024	1290.45	1,290	1,290	1,290	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/13/2024	309.83	336	336	336	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/13/2024	445.83	484	484	484	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/13/2024	364.82	468	468	468	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/10/2024	0.5	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/8/2024	981.55	982	982	982	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/9/2024	981.55	982	982	982	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	-562488.24	(610,401)	(610,401)	(611,228)	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/5/2024	102836.72	130,443	130,443	131,204	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/8/2024	488.64	528	528	528	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/9/2024	509	550	550	550	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/10/2024	488.64	528	528	528	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/8/2024	363.86	393	393	393	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/9/2024	363.86	393	393	393	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/10/2024	363.86	393	393	393	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/8/2024	349.83	378	378	378	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/10/2024	234.26	298	298	298	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/8/2024	136.25	173	173	173	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/9/2024	141.7	180	180	180	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/10/2024	136.25	173	173	173	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/9/2024	238.56	303	303	303	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/9/2024	228.62	291	291	291	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/10/2024	238.56	303	303	303	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/8/2024	175.49	223	223	223	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/9/2024	395.32	395	395	395	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/10/2024	395.32	395	395	395	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/8/2024	535.68	536	536	536	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/12/2024	343.98	344	344	344	-	-	-	-	-
'B3LZBF9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/12/2024	426.87	543	543	543	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/12/2024	270.4	344	344	344	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/12/2024	348.75	443	443	443	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/12/2024	364.82	464	464	464	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/12/2024	420.16	420	420	420	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/12/2024	172.9	173	173	173	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/12/2024	578.4	578	578	578	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/12/2024	776.96	777	777	777	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/12/2024	1376.48	1,376	1,376	1,376	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/12/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/13/2024	115.44	125	125	125	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/13/2024	768.48	768	768	768	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/13/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/13/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/6/2024	-68.94	(75)	(75)	(75)	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/13/2024	100.8	129	129	129	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/13/2024	136.26	175	175	175	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/13/2024	232	252	252	252	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/13/2024	107.14	138	138	138	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/13/2024	184.08	200	200	200	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/13/2024	200.1	257	257	257	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/13/2024	555.5	556	556	556	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/9/2024	349.83	378	378	378	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/10/2024	349.83	378	378	378	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/8/2024	2.73	3	3	3	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/9/2024	2.6	3	3	3	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/10/2024	2.6	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/8/2024	254.28	323	323	323	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/9/2024	244.5	311	311	311	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/10/2024	254.28	323	323	323	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/8/2024	136	173	173	173	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/9/2024	136	173	173	173	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/10/2024	136	173	173	173	-	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/9/2024	123.84	134	134	134	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/9/2024	569.16	569	569	569	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/9/2024	496.08	536	536	536	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/10/2024	496.08	536	536	536	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/8/2024	748.56	809	809	809	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/9/2024	748.56	809	809	809	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/9/2024	167.86	214	214	214	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/10/2024	175.49	223	223	223	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/8/2024	100.8	128	128	128	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/9/2024	106.4	135	135	135	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/10/2024	100.8	128	128	128	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/8/2024	136.26	173	173	173	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/9/2024	136.26	173	173	173	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/12/2024	712.5	713	713	713	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/12/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/12/2024	690.06	690	690	690	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/12/2024	963.06	963	963	963	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/12/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/12/2024	1090.88	1,091	1,091	1,091	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/12/2024	936.6	937	937	937	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/12/2024	754.39	754	754	754	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/12/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	6/12/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/12/2024	426.4	426	426	426	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/9/2024	712.5	713	713	713	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/10/2024	712.5	713	713	713	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/8/2024	974.54	975	975	975	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/9/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/10/2024	974.54	975	975	975	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/8/2024	739.35	739	739	739	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/9/2024	690.06	690	690	690	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/10/2024	690.06	690	690	690	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/8/2024	963.06	963	963	963	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/9/2024	963.06	963	963	963	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/10/2024	963.06	963	963	963	-	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/9/2024	123.84	134	134	134	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/5/2024	562488.24	610,401	610,401	611,228	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/6/2024	376.28	(418)	(418)	409	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/7/2024	392.64	425	425	425	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/8/2024	392.64	425	425	425	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/9/2024	376.28	407	407	407	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/10/2024	392.64	425	425	425	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/8/2024	738.07	798	798	798	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/9/2024	738.07	798	798	798	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/10/2024	738.07	798	798	798	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/8/2024	68.94	75	75	75	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/9/2024	68.94	75	75	75	-	-	-	-	-

'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/10/2024	68.94	75	75	75	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/10/2024	136.26	173	173	173	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/8/2024	220.4	238	238	238	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/9/2024	232	251	251	251	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/10/2024	220.4	238	238	238	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/8/2024	107.14	136	136	136	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/9/2024	107.14	136	136	136	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/10/2024	102.27	130	130	130	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/8/2024	184.08	199	199	199	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/9/2024	184.08	199	199	199	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/10/2024	184.08	199	199	199	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/8/2024	200.1	255	255	255	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/11/2024	480.7	481	481	481	-	-	-	-
'91282BNT1	TSY INFL IX N/B 01/26 0.625	6/12/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/12/2024	816.51	817	817	817	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/12/2024	837.08	837	837	837	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/12/2024	1046.01	1,046	1,046	1,046	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	6/12/2024	0.5	1	1	1	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	6/12/2024	981.55	982	982	982	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	6/12/2024	935.55	936	936	936	-	-	-	-
'AC3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/12/2024	509	546	546	546	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/12/2024	569.12	610	610	610	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/12/2024	296.14	376	376	376	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/12/2024	323.31	347	347	347	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/8/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/9/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/10/2024	1130.22	1,130	1,130	1,130	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/8/2024	1012.96	1,013	1,013	1,013	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/9/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/10/2024	1012.96	1,013	1,013	1,013	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/8/2024	936.6	937	937	937	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/10/2024	936.6	937	937	937	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/8/2024	754.39	754	754	754	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/9/2024	754.39	754	754	754	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/10/2024	812.42	812	812	812	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/10/2024	123.84	134	134	134	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/8/2024	529.74	530	530	530	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/9/2024	529.74	530	530	530	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/10/2024	529.74	530	530	530	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/8/2024	528.36	528	528	528	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/9/2024	559.44	559	559	559	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/10/2024	559.44	559	559	559	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/9/2024	869.7	870	870	870	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/8/2024	96.6	104	104	104	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	6/10/2024	981.55	982	982	982	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	6/8/2024	997.92	998	998	998	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/11/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/11/2024	510.3	510	510	510	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/11/2024	534.6	535	535	535	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/11/2024	500.31	500	500	500	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/11/2024	528.36	528	528	528	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/11/2024	677.45	677	677	677	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/11/2024	599.58	600	600	600	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/11/2024	503.1	503	503	503	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/11/2024	395.31	395	395	395	-	-	-	-
'BD9BCXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/11/2024	243.27	309	309	309	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/11/2024	141.7	180	180	180	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/12/2024	153.41	153	153	153	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/12/2024	627.06	627	627	627	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/12/2024	326.2	326	326	326	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/12/2024	506	506	506	506	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/12/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/12/2024	538.65	539	539	539	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/12/2024	564.3	564	564	564	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/12/2024	529.74	530	530	530	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/12/2024	559.44	559	559	559	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/12/2024	677.45	677	677	677	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/12/2024	566.27	566	566	566	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/8/2024	773.5	774	774	774	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/9/2024	773.5	774	774	774	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/10/2024	773.5	774	774	774	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/8/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/9/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/10/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/8/2024	426.4	426	426	426	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/9/2024	459.2	459	459	459	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/10/2024	426.4	426	426	426	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/8/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/9/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/16/2024	364.82	462	462	462	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/17/2024	364.82	462	462	462	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/17/2024	475.15	475	475	475	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/15/2024	395.32	395	395	395	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/16/2024	372.07	372	372	372	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/17/2024	395.31	395	395	395	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/15/2024	535.68	536	536	536	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/16/2024	569.16	569	569	569	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/17/2024	535.68	536	536	536	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/15/2024	299.44	299	299	299	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/16/2024	299.44	299	299	299	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/20/2024	219.24	278	278	278	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/19/2024	458.92	493	493	493	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/20/2024	442.53	475	475	475	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/19/2024	331.5	421	421	421	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/20/2024	341.25	433	433	433	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/19/2024	170.56	183	183	183	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/20/2024	164	176	176	176	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/19/2024	442.5	475	475	475	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/20/2024	427.75	459	459	459	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/19/2024	353.28	448	448	448	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/19/2024	648.05	648	648	648	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/20/2024	623.12	623	623	623	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/14/2024	251.4	271	271	271	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/14/2024	212.37	271	271	271	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/14/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/14/2024	254.28	325	325	325	-	-	-	-
'BYVP4K89	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/14/2024	136	174	174	174	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/14/2024	123.84	133	133	133	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/14/2024	375.36	404	404	404	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/14/2024	363.86	392	392	392	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/14/2024	349.83	377	377	377	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/14/2024	502.8	542	542	542	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/6/2024	644.23	701	701	701	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/7/2024	644.23	697	697	697	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/17/2024	170.56	182	182	182	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/15/2024	427.75	457	457	457	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/16/2024	442.5	473	473	473	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/17/2024	442.5	473	473	473	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/15/2024	353.28	447	447	447	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/16/2024	353.28	447	447	447	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/17/2024	353.28	447	447	447	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/15/2024	415.09	526	526	526	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/16/2024	415.09	526	526	526	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/17/2024	401.7	509	509	509	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/17/2024	739.35	739	739	739	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/15/2024	963.06	963	963	963	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/17/2024	318.16	318	318	318	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/15/2024	430.88	431	431	431	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/16/2024	430.88	431	431	431	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/17/2024	403.95	404	404	404	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/15/2024	359.25	359	359	359	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/16/2024	383.2	383	383	383	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/17/2024	383.2	383	383	383	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/15/2024	343.98	344	344	344	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/16/2024	368.55	369	369	369	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/17/2024	343.98	344	344	344	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/15/2024	420.16	420	420	420	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/20/2024	506	506	506	506	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/19/2024	288.42	288	288	288	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/20/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/19/2024	510.3	510	510	510	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/20/2024	538.65	539	539	539	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/19/2024	534.6	535	535	535	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/20/2024	564.3	564	564	564	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/19/2024	529.74	530	530	530	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/20/2024	529.74	530	530	530	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/19/2024	528.36	528	528	528	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/20/2024	559.44	559	559	559	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/8/2024	644.23	697	697	697	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/9/2024	644.23	697	697	697	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/10/2024	644.23	692	692	692	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/11/2024	644.23	691	691	691	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/12/2024	644.23	699	699	699	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/13/2024	644.23	694	694	694	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/14/2024	644.23	694	694	694	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/11/2024	450.72	483	483	483	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/12/2024	106.02	115	115	115	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/13/2024	106.02	114	114	114	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/14/2024	106.02	114	114	114	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/14/2024	96.6	104	104	104	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/14/2024	36.21	46	46	46	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/16/2024	963.06	963	963	963	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/17/2024	963.06	963	963	963	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/15/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/16/2024	1130.22	1,130	1,130	1,130	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/17/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/15/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/16/2024	1012.96	1,013	1,013	1,013	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/17/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/16/2024	623.13	623	623	623	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/17/2024	623.12	623	623	623	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/15/2024	555.5	556	556	556	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/16/2024	452.48	452	452	452	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/17/2024	452.48	452	452	452	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/15/2024	186.2	186	186	186	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/16/2024	172.9	173	173	173	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/17/2024	172.9	173	173	173	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/15/2024	578.4	578	578	578	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/16/2024	542.25	542	542	542	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/17/2024	578.4	578	578	578	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/15/2024	776.96	777	777	777	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/16/2024	111	119	119	119	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/17/2024	115.44	123	123	123	-	-	-	-

'912810RF7	TSY INFL IX N/B 02/44 1.375	6/19/2024	677.45	677	677	677	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/20/2024	717.3	717	717	717	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/19/2024	566.27	566	566	566	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/20/2024	599.58	600	600	600	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/19/2024	475.15	475	475	475	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/20/2024	503.1	503	503	503	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/19/2024	395.32	395	395	395	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/20/2024	395.32	395	395	395	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/19/2024	535.68	536	536	536	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/20/2024	535.68	536	536	536	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/19/2024	299.44	299	299	299	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/14/2024	227.93	246	246	246	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/6/2024	265.54	289	289	289	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/7/2024	277.61	300	300	300	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/8/2024	265.54	287	287	287	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/9/2024	277.61	300	300	300	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/10/2024	265.54	285	285	285	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/11/2024	265.54	285	285	285	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/12/2024	277.61	301	301	301	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/13/2024	265.54	286	286	286	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/14/2024	277.61	299	299	299	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/14/2024	243.27	311	311	311	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/14/2024	141.7	181	181	181	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/16/2024	555.5	556	556	556	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/16/2024	167.86	213	213	213	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/17/2024	175.49	222	222	222	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/15/2024	106.4	135	135	135	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/16/2024	100.8	128	128	128	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/17/2024	100.8	128	128	128	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/15/2024	136.26	173	173	173	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/16/2024	136.26	173	173	173	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/17/2024	136.26	173	173	173	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/15/2024	232	248	248	248	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/16/2024	220.4	236	236	236	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/17/2024	220.4	236	236	236	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/15/2024	623.12	623	623	623	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/15/2024	816.51	817	817	817	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/16/2024	816.51	817	817	817	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/17/2024	826.4	826	826	826	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/15/2024	769.6	770	770	770	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/16/2024	769.6	770	770	770	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/17/2024	769.6	770	770	770	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/15/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/16/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/17/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/15/2024	953.38	1,019	1,019	1,019	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/20/2024	299.44	299	299	299	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/19/2024	430.88	431	431	431	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/20/2024	430.88	431	431	431	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/19/2024	383.2	383	383	383	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/20/2024	359.25	359	359	359	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/19/2024	343.98	344	344	344	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/20/2024	368.55	369	369	369	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/19/2024	452.48	452	452	452	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/20/2024	452.48	452	452	452	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/19/2024	172.9	173	173	173	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/20/2024	186.2	186	186	186	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/14/2024	228.62	292	292	292	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/14/2024	167.86	214	214	214	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/14/2024	100.8	129	129	129	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/14/2024	128.69	164	164	164	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/14/2024	220.4	237	237	237	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/14/2024	107.14	137	137	137	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/14/2024	184.08	198	198	198	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/14/2024	191.4	244	244	244	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/14/2024	178.71	228	228	228	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/14/2024	491.76	628	628	628	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/14/2024	0.67	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/14/2024	7.83	6	6	6	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/15/2024	123.84	132	132	132	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/16/2024	123.84	132	132	132	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/17/2024	123.84	132	132	132	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/15/2024	267.02	338	338	338	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/16/2024	267.02	338	338	338	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/17/2024	267.02	338	338	338	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/15/2024	491.76	623	623	623	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/16/2024	471.27	597	597	597	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/17/2024	491.76	623	623	623	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/15/2024	186.96	237	237	237	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/16/2024	186.96	237	237	237	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/15/2024	426.87	541	541	541	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/16/2024	953.38	1,019	1,019	1,019	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/17/2024	916.71	980	980	980	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/16/2024	728.4	728	728	728	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/17/2024	776.96	777	777	777	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/15/2024	1290.45	1,290	1,290	1,290	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/16/2024	1376.48	1,376	1,376	1,376	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/17/2024	1290.45	1,290	1,290	1,290	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/15/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/16/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/17/2024	816.51	817	817	817	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/15/2024	837.08	837	837	837	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/19/2024	542.25	542	542	542	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/20/2024	578.4	578	578	578	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/19/2024	776.96	777	777	777	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/20/2024	776.96	777	777	777	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/19/2024	1290.45	1,290	1,290	1,290	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/20/2024	1376.48	1,376	1,376	1,376	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/19/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/20/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/19/2024	665	665	665	665	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/20/2024	712.5	713	713	713	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/19/2024	1044.15	1,044	1,044	1,044	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/14/2024	111	120	120	120	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/14/2024	623.13	623	623	623	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/14/2024	533.28	533	533	533	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/14/2024	153.41	153	153	153	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/14/2024	597.2	597	597	597	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/14/2024	326.2	326	326	326	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/14/2024	506	506	506	506	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/14/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/14/2024	538.65	539	539	539	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/14/2024	564.3	564	564	564	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/14/2024	529.74	530	530	530	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/16/2024	426.87	541	541	541	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/17/2024	426.87	541	541	541	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/15/2024	270.4	343	343	343	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/16/2024	261.95	332	332	332	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/17/2024	261.95	332	332	332	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/15/2024	360	456	456	456	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/17/2024	754.39	754	754	754	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/15/2024	833	833	833	833	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/16/2024	773.5	774	774	774	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/17/2024	773.5	774	774	774	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/15/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/16/2024	837.08	837	837	837	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/17/2024	837.08	837	837	837	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	6/17/2024	935.55	936	936	936	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	6/15/2024	856.16	856	856	856	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	6/16/2024	802.65	803	803	803	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	6/17/2024	856.16	856	856	856	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/18/2024	569.11	610	610	610	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/18/2024	296.14	376	376	376	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/18/2024	323.31	346	346	346	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/18/2024	0.67	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/18/2024	7.83	6	6	6	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/18/2024	111	119	119	119	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/19/2024	459.2	459	459	459	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/20/2024	426.4	426	426	426	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/19/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/19/2024	326.2	326	326	326	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/20/2024	100.8	128	128	128	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/19/2024	136.26	173	173	173	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/20/2024	136.26	173	173	173	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/19/2024	220.4	237	237	237	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/20/2024	232	249	249	249	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/19/2024	107.14	136	136	136	-	-	-	-
'BM8Z3WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/20/2024	102.27	130	130	130	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/19/2024	184.08	198	198	198	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/14/2024	528.36	528	528	528	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/14/2024	677.45	677	677	677	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/14/2024	566.27	566	566	566	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/14/2024	475.15	475	475	475	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/14/2024	395.31	395	395	395	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/14/2024	569.16	569	569	569	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/14/2024	299.44	299	299	299	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/14/2024	430.88	431	431	431	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/14/2024	383.2	383	383	383	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/14/2024	368.55	369	369	369	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/14/2024	452.48	452	452	452	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/17/2024	533.28	533	533	533	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/15/2024	146.74	147	147	147	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/16/2024	153.41	153	153	153	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/17/2024	153.41	153	153	153	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/15/2024	627.06	627	627	627	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/16/2024	597.2	597	597	597	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/17/2024	627.06	627	627	627	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/15/2024	326.2	326	326	326	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/16/2024	342.51	343	343	343	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/17/2024	326.2	326	326	326	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/15/2024	480.7	481	481	481	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/18/2024	623.13	623	623	623	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/18/2024	578.4	578	578	578	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/18/2024	728.4	728	728	728	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/18/2024	1376.48	1,376	1,376	1,376	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/18/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/18/2024	712.5	713	713	713	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/18/2024	974.54	975	975	975	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/18/2024	529.74	530	530	530	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/18/2024	559.44	559	559	559	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/18/2024	717.3	717	717	717	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/18/2024	566.27	566	566	566	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/20/2024	1044.15	1,044	1,044	1,044	-	-	-	-

'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/19/2024	739.35	739	739	739	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/20/2024	690.06	690	690	690	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/19/2024	963.06	963	963	963	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/20/2024	963.06	963	963	963	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/19/2024	1130.22	1,130	1,130	1,130	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/20/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/19/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/20/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/19/2024	313.32	398	398	398	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/19/2024	496.08	533	533	533	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/14/2024	172.9	173	173	173	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/14/2024	542.25	542	542	542	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/14/2024	728.4	728	728	728	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/14/2024	1376.48	1,376	1,376	1,376	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/14/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/14/2024	712.5	713	713	713	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/14/2024	1044.15	1,044	1,044	1,044	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/14/2024	739.35	739	739	739	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/14/2024	963.06	963	963	963	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/14/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/14/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/16/2024	480.7	481	481	481	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/15/2024	102.27	130	130	130	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/16/2024	107.14	136	136	136	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/17/2024	107.14	136	136	136	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/15/2024	184.08	197	197	197	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/16/2024	184.08	197	197	197	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/17/2024	184.08	197	197	197	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/15/2024	200.1	253	253	253	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/16/2024	200.1	253	253	253	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/17/2024	191.4	242	242	242	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/15/2024	170.94	217	217	217	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/17/2024	194.75	247	247	247	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/18/2024	475.15	475	475	475	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/18/2024	395.32	395	395	395	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/18/2024	569.16	569	569	569	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/18/2024	341.25	433	433	433	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/18/2024	164	176	176	176	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/18/2024	427.75	458	458	458	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/18/2024	353.28	448	448	448	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/18/2024	415.09	526	526	526	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/18/2024	413.1	524	524	524	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/18/2024	270.4	343	343	343	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/18/2024	348.75	442	442	442	-	-	-	-
'AC8L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/20/2024	296.14	376	376	376	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/19/2024	323.31	347	347	347	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/20/2024	323.3	347	347	347	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/19/2024	445.83	479	479	479	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/20/2024	424.6	456	456	456	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/19/2024	533.28	533	533	533	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/20/2024	349.83	376	376	376	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/20/2024	415.09	527	527	527	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/19/2024	426.87	542	542	542	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/20/2024	426.87	542	542	542	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/19/2024	261.95	332	332	332	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/20/2024	270.4	343	343	343	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/14/2024	936.6	937	937	937	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/14/2024	331.5	423	423	423	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/14/2024	164	177	177	177	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/14/2024	442.5	477	477	477	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/14/2024	364.32	465	465	465	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/14/2024	401.7	513	513	513	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/14/2024	426.87	545	545	545	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/14/2024	261.95	334	334	334	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/14/2024	348.75	445	445	445	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/14/2024	364.82	466	466	466	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/14/2024	754.39	754	754	754	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/14/2024	773.5	774	774	774	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/15/2024	322.32	408	408	408	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/16/2024	331.8	420	420	420	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/17/2024	331.8	420	420	420	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/15/2024	219.24	278	278	278	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/16/2024	219.24	278	278	278	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/17/2024	219.24	278	278	278	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/15/2024	442.53	473	473	473	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/16/2024	458.92	490	490	490	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/17/2024	442.53	473	473	473	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/16/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/17/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/17/2024	506	506	506	506	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/18/2024	597.2	597	597	597	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/18/2024	299.44	299	299	299	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/18/2024	430.88	431	431	431	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/18/2024	359.25	359	359	359	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/18/2024	368.55	369	369	369	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/18/2024	420.16	420	420	420	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/18/2024	172.9	173	173	173	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/18/2024	496.08	532	532	532	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/18/2024	748.56	802	802	802	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/18/2024	375.36	402	402	402	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/18/2024	363.86	390	390	390	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/20/2024	184.08	198	198	198	-	-	-	-
'9NNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/19/2024	200.1	254	254	254	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/20/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/19/2024	816.51	817	817	817	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/20/2024	816.51	817	817	817	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/19/2024	787.84	788	788	788	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/20/2024	837.08	837	837	837	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/19/2024	1046.01	1,046	1,046	1,046	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/20/2024	1107.54	1,108	1,108	1,108	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/19/2024	0.47	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/20/2024	0.49	0	0	0	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/14/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/14/2024	426.4	426	426	426	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/14/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/14/2024	816.51	817	817	817	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/14/2024	787.84	788	788	788	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/14/2024	1046.01	1,046	1,046	1,046	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/14/2024	0.46	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/14/2024	981.55	982	982	982	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/14/2024	997.92	998	998	998	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/14/2024	856.16	856	856	856	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/14/2024	753.44	753	753	753	-	-	-	-
'91281PZ5	TSY INFL IX N/B 01/29 2.5	6/15/2024	288.42	288	288	288	-	-	-	-
'91281PZ5	TSY INFL IX N/B 01/29 2.5	6/16/2024	288.42	288	288	288	-	-	-	-
'91281PZ5	TSY INFL IX N/B 01/29 2.5	6/17/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/15/2024	510.3	510	510	510	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/16/2024	538.65	539	539	539	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/17/2024	538.65	539	539	539	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/15/2024	534.6	535	535	535	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/16/2024	564.3	564	564	564	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/16/2024	178.71	226	226	226	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/17/2024	178.71	226	226	226	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/15/2024	238.83	255	255	255	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/18/2024	349.83	375	375	375	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/18/2024	481.85	516	516	516	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/18/2024	644.23	690	690	690	-	-	-	-
'AC2GMM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/18/2024	106.02	114	114	114	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/18/2024	96.6	104	104	104	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/18/2024	38.34	49	49	49	-	-	-	-
'AC2Z96WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/18/2024	227.93	244	244	244	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/18/2024	277.61	298	298	298	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/18/2024	243.27	308	308	308	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/18/2024	136.25	173	173	173	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/18/2024	238.56	303	303	303	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/18/2024	167.86	213	213	213	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/20/2024	496.08	533	533	533	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/19/2024	748.56	804	804	804	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/20/2024	779.75	837	837	837	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/19/2024	375.36	403	403	403	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/20/2024	359.04	386	386	386	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/19/2024	363.86	391	391	391	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/20/2024	348.04	374	374	374	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/19/2024	349.83	376	376	376	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/19/2024	502.8	540	540	540	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/20/2024	481.85	517	517	517	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/19/2024	644.23	692	692	692	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/20/2024	644.23	692	692	692	-	-	-	-
'AC2GMM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/19/2024	100.13	108	108	108	-	-	-	-
'912828J R9	TSY INFL IX N/B 01/28 0.5	6/14/2024	826.4	826	826	826	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	6/14/2024	769.6	770	770	770	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	6/14/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/14/2024	916.71	987	987	987	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/14/2024	496.08	534	534	534	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/14/2024	748.56	806	806	806	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/14/2024	267.02	341	341	341	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/14/2024	488.64	526	526	526	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/14/2024	219.24	280	280	280	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/14/2024	458.92	494	494	494	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/15/2024	0.5	1	1	1	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/16/2024	0.49	0	0	0	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/16/2024	251.4	269	269	269	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/17/2024	238.83	255	255	255	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/15/2024	212.38	269	269	269	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/16/2024	212.37	269	269	269	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/17/2024	212.37	269	269	269	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/15/2024	341.25	432	432	432	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/15/2024	869.7	870	870	870	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/16/2024	936.6	937	937	937	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/17/2024	869.7	870	870	870	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/15/2024	754.39	754	754	754	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/16/2024	812.42	812	812	812	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/18/2024	106.4	135	135	135	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/18/2024	136.26	173	173	173	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/18/2024	232	249	249	249	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/18/2024	102.27	130	130	130	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/18/2024	184.08	197	197	197	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/18/2024	200.1	254	254	254	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/18/2024	170.94	217	217	217	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/18/2024	251.4	269	269	269	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/18/2024	212.37	269	269	269	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/18/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/18/2024	254.28	322	322	322	-	-	-	-

'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/18/2024	136	172	172	172	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/19/2024	348.75	443	443	443	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/20/2024	360	457	457	457	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/19/2024	364.82	463	463	463	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/20/2024	364.82	463	463	463	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/19/2024	265.54	285	285	285	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/20/2024	277.61	298	298	298	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/19/2024	243.27	309	309	309	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/20/2024	234.26	297	297	297	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/19/2024	141.7	180	180	180	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/20/2024	136.25	173	173	173	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/19/2024	228.62	290	290	290	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/20/2024	238.56	303	303	303	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/17/2024	0.5	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/15/2024	981.55	982	982	982	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/16/2024	981.55	982	982	982	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/17/2024	981.56	982	982	982	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/15/2024	997.92	998	998	998	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/16/2024	997.92	998	998	998	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/17/2024	488.64	522	522	522	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/15/2024	592.82	634	634	634	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/16/2024	569.12	608	608	608	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/17/2024	569.11	608	608	608	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/15/2024	296.14	375	375	375	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/17/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/15/2024	426.4	426	426	426	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/16/2024	426.4	426	426	426	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/17/2024	534.6	535	535	535	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/15/2024	529.74	530	530	530	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/16/2024	529.74	530	530	530	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/17/2024	529.74	530	530	530	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	6/15/2024	559.44	559	559	559	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	6/16/2024	559.44	559	559	559	-	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	6/17/2024	528.36	528	528	528	-	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	6/15/2024	717.3	717	717	717	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/18/2024	123.84	133	133	133	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/18/2024	256.75	326	326	326	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/18/2024	491.76	624	624	624	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/18/2024	424.6	455	455	455	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/18/2024	328.16	416	416	416	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/18/2024	313.32	397	397	397	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/18/2024	236.04	299	299	299	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/18/2024	397.44	504	504	504	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/18/2024	186.96	237	237	237	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/18/2024	322.32	409	409	409	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/18/2024	219.24	278	278	278	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/18/2024	442.53	474	474	474	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/19/2024	981.55	982	982	982	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/20/2024	1042.9	1,043	1,043	1,043	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/19/2024	339.88	431	431	431	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/20/2024	328.16	416	416	416	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/19/2024	0.67	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/20/2024	0.66	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/19/2024	8.1	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/20/2024	7.83	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/19/2024	115.44	124	124	124	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/20/2024	111	119	119	119	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/20/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/19/2024	480.7	481	481	481	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/16/2024	284.75	361	361	361	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/17/2024	296.14	375	375	375	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/15/2024	7.83	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/16/2024	7.83	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/17/2024	7.83	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/15/2024	115.44	123	123	123	-	-	-	-	-
'912828NY1	TSY INFL IX N/B 01/26 0.625	6/17/2024	1139.4	1,139	1,139	1,139	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/15/2024	323.31	346	346	346	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/16/2024	323.3	346	346	346	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/17/2024	323.31	346	346	346	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/15/2024	424.6	454	454	454	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/16/2024	445.83	476	476	476	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/17/2024	426.4	426	426	426	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/15/2024	709.12	709	709	709	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/16/2024	753.44	753	753	753	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/17/2024	709.12	709	709	709	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/15/2024	878.05	878	878	878	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/16/2024	826.4	826	826	826	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/15/2024	496.08	530	530	530	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/16/2024	496.08	530	530	530	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/17/2024	496.08	530	530	530	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/15/2024	779.75	833	833	833	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/16/2024	748.56	800	800	800	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/17/2024	748.56	800	800	800	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/18/2024	352.24	447	447	447	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/18/2024	690.06	690	690	690	-	-	-	-	-
'91281PFH6	TSY INFL IX N/B 04/29 3.875	6/18/2024	555.5	556	556	556	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	6/18/2024	153.41	153	153	153	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/18/2024	963.06	963	963	963	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/18/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/18/2024	1012.96	1,013	1,013	1,013	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/18/2024	936.6	937	937	937	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/18/2024	754.39	754	754	754	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/18/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/18/2024	1112.86	1,113	1,113	1,113	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/20/2024	106.02	114	114	114	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/19/2024	92	99	99	99	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/20/2024	96.6	104	104	104	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/19/2024	36.21	46	46	46	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/20/2024	38.34	49	49	49	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/19/2024	218.02	234	234	234	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/20/2024	227.93	245	245	245	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/19/2024	488.64	525	525	525	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/20/2024	488.64	525	525	525	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/19/2024	569.11	611	611	611	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/20/2024	569.11	611	611	611	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/19/2024	284.75	361	361	361	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/17/2024	424.6	454	454	454	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/15/2024	339.88	431	431	431	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/16/2024	328.16	416	416	416	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/17/2024	328.16	416	416	416	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/15/2024	313.32	397	397	397	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/16/2024	313.32	397	397	397	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/17/2024	313.32	397	397	397	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/15/2024	227.61	288	288	288	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/16/2024	236.04	299	299	299	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/17/2024	227.61	288	288	288	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/15/2024	412.16	522	522	522	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/16/2024	397.44	503	503	503	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/15/2024	359.04	384	384	384	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/16/2024	375.36	401	401	401	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/17/2024	375.36	401	401	401	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/15/2024	363.86	389	389	389	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/16/2024	363.86	389	389	389	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/17/2024	363.86	389	389	389	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/15/2024	349.83	374	374	374	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/16/2024	349.83	374	374	374	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/17/2024	349.83	374	374	374	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/15/2024	481.85	515	515	515	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/16/2024	502.8	537	537	537	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/17/2024	502.8	537	537	537	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/15/2024	672.24	718	718	718	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/18/2024	426.4	426	426	426	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/18/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/18/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/18/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/18/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/18/2024	0.49	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/18/2024	981.55	982	982	982	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/18/2024	997.92	998	998	998	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/18/2024	856.16	856	856	856	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/18/2024	753.44	753	753	753	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	6/18/2024	878.05	878	878	878	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/19/2024	175.49	223	223	223	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/20/2024	167.86	213	213	213	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/18/2024	100.8	128	128	128	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/19/2024	812.42	812	812	812	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/20/2024	754.39	754	754	754	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/19/2024	833	833	833	833	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/20/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/19/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/20/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/19/2024	869.7	870	870	870	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/20/2024	936.6	937	937	937	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/16/2024	331.5	420	420	420	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/17/2024	331.5	420	420	420	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/15/2024	170.56	182	182	182	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/16/2024	1368.96	1,369	1,369	1,369	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/17/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/15/2024	712.5	713	713	713	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/16/2024	712.5	713	713	713	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/17/2024	712.5	713	713	713	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/15/2024	974.54	975	975	975	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/16/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/17/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/16/2024	644.23	689	689	689	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/17/2024	644.23	689	689	689	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/15/2024	106.02	113	113	113	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/16/2024	106.02	113	113	113	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/17/2024	106.02	113	113	113	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/15/2024	92	98	98	98	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/16/2024	96.6	103	103	103	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/17/2024	96.6	103	103	103	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/15/2024	38.34	49	49	49	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/16/2024	36.21	46	46	46	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/17/2024	38.34	49	49	49	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/15/2024	218.02	233	233	233	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/18/2024	817.7	818	818	818	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/18/2024	509	545	545	545	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/18/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/18/2024	480.7	481	481	481	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/18/2024	288.42	288	288	288	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/18/2024	538.65	539	539	539	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/18/2024	564.3	564	564	564	-	-	-	-	-

'912828TD6	TSY INFL IX N/B 07/29 0.25	6/18/2024	1146.6	1,147	1,147	1,147	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/18/2024	953.38	1,022	1,022	1,022	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/20/2024	254.28	323	323	323	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/19/2024	136	173	173	173	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/9/2024	728.4	728	728	728	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/10/2024	535.68	536	536	536	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/8/2024	318.15	318	318	318	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/10/2024	776.96	777	777	777	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/8/2024	1290.45	1,290	1,290	1,290	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/9/2024	1376.48	1,376	1,376	1,376	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/10/2024	1290.45	1,290	1,290	1,290	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/8/2024	1368.96	1,369	1,369	1,369	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/9/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/10/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/8/2024	712.5	713	713	713	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/15/2024	690.06	690	690	690	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/16/2024	690.06	690	690	690	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/15/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/15/2024	1046.01	1,046	1,046	1,046	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/16/2024	1046.01	1,046	1,046	1,046	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/15/2024	136.25	173	173	173	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/16/2024	141.7	179	179	179	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/17/2024	141.7	179	179	179	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/15/2024	238.56	302	302	302	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/16/2024	238.56	302	302	302	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/17/2024	238.56	302	302	302	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/16/2024	227.93	244	244	244	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/17/2024	218.02	233	233	233	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/15/2024	265.54	284	284	284	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/16/2024	277.61	297	297	297	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/17/2024	265.54	284	284	284	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/15/2024	243.27	308	308	308	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/16/2024	243.27	308	308	308	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/17/2024	234.26	297	297	297	-	-	-	-
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/15/2024	509	544	544	544	-	-	-	-
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/16/2024	488.64	522	522	522	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/15/2024	0.67	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/16/2024	0.68	0	0	0	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/20/2024	136	173	173	173	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/19/2024	123.84	133	133	133	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/20/2024	123.84	133	133	133	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/19/2024	267.02	339	339	339	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/20/2024	267.02	339	339	339	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/19/2024	491.76	624	624	624	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/20/2024	491.76	624	624	624	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/19/2024	186.96	237	237	237	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/20/2024	186.96	237	237	237	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/19/2024	331.8	421	421	421	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/20/2024	331.8	421	421	421	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/19/2024	219.24	278	278	278	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/13/2024	238.56	306	306	306	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/13/2024	167.86	216	216	216	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/14/2024	186.96	239	239	239	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/14/2024	331.8	424	424	424	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/14/2024	569.11	613	613	613	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/14/2024	296.14	378	378	378	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/14/2024	323.31	348	348	348	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/14/2024	424.6	457	457	457	-	-	-	-
'ACI0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/14/2024	326.16	419	419	419	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/14/2024	324.51	414	414	414	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/14/2024	236.04	301	301	301	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/14/2024	397.44	507	507	507	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/15/2024	175.49	222	222	222	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/17/2024	412.16	522	522	522	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/15/2024	2.6	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/16/2024	2.73	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/17/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/15/2024	254.28	322	322	322	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/16/2024	244.5	310	310	310	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/17/2024	254.28	322	322	322	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/15/2024	136	172	172	172	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/16/2024	136	172	172	172	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/17/2024	141.44	179	179	179	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/16/2024	164	175	175	175	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/17/2024	0.67	0	0	0	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/16/2024	677.45	677	677	677	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/17/2024	677.45	677	677	677	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/15/2024	566.27	566	566	566	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/16/2024	599.58	600	600	600	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/17/2024	566.27	566	566	566	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/15/2024	475.15	475	475	475	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/16/2024	475.15	475	475	475	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/16/2024	348.75	442	442	442	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/17/2024	348.75	442	442	442	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/15/2024	352.24	446	446	446	-	-	-	-
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/24/2024	488.64	522	522	522	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/22/2024	592.82	633	633	633	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/23/2024	569.11	608	608	608	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/24/2024	569.12	608	608	608	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/22/2024	348.75	440	440	440	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/23/2024	348.75	440	440	440	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/24/2024	360	455	455	455	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/22/2024	352.24	445	445	445	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/23/2024	364.82	461	461	461	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/24/2024	364.82	461	461	461	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/22/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/23/2024	1012.96	1,013	1,013	1,013	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/26/2024	96.6	103	103	103	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/26/2024	38.34	49	49	49	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/26/2024	218.02	233	233	233	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/26/2024	265.54	284	284	284	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/26/2024	243.27	308	308	308	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/26/2024	488.64	523	523	523	-	-	-	-
'B3D4VD9I0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/26/2024	415.09	526	526	526	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/26/2024	426.87	541	541	541	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/26/2024	270.4	343	343	343	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/26/2024	348.75	442	442	442	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/26/2024	364.82	462	462	462	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/26/2024	753.44	753	753	753	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/21/2024	690.06	690	690	690	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	6/21/2024	566.27	566	566	566	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/21/2024	894.27	894	894	894	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/21/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/21/2024	1012.96	1,013	1,013	1,013	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/21/2024	936.6	937	937	937	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/21/2024	754.39	754	754	754	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/21/2024	773.5	774	774	774	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/21/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/21/2024	426.4	426	426	426	-	-	-	-
'9128283N7	TSY INFL IX N/B 01/26 0.625	6/21/2024	1076.1	1,076	1,076	1,076	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/23/2024	349.83	374	374	374	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/24/2024	349.83	374	374	374	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/22/2024	481.85	515	515	515	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/22/2024	96.6	103	103	103	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/23/2024	96.6	103	103	103	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/24/2024	92	98	98	98	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/22/2024	36.21	46	46	46	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/23/2024	38.34	48	48	48	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/24/2024	36.21	46	46	46	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/22/2024	218.02	233	233	233	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/23/2024	227.93	243	243	243	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/24/2024	218.02	233	233	233	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/24/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/22/2024	869.7	870	870	870	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/23/2024	936.6	937	937	937	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/24/2024	869.7	870	870	870	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/22/2024	812.42	812	812	812	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/23/2024	754.39	754	754	754	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/24/2024	812.42	812	812	812	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/22/2024	773.5	774	774	774	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/23/2024	773.5	774	774	774	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/24/2024	833	833	833	833	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/22/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/26/2024	826.4	826	826	826	-	-	-	-
'91282B6W6	TSY INFL IX N/B 01/29 0.875	6/26/2024	769.6	770	770	770	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	6/26/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/26/2024	141.7	180	180	180	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/26/2024	238.56	302	302	302	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/26/2024	167.86	213	213	213	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/26/2024	100.8	128	128	128	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/26/2024	136.26	173	173	173	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/26/2024	232	248	248	248	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/26/2024	102.27	130	130	130	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/26/2024	953.38	1,020	1,020	1,020	-	-	-	-
'BN857DZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/26/2024	184.08	197	197	197	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/21/2024	816.51	817	817	817	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/21/2024	837.08	837	837	837	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/21/2024	1046.01	1,046	1,046	1,046	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/21/2024	0.5	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/21/2024	981.55	982	982	982	-	-	-	-
'912828Z26	TSY INFL IX N/B 07/30 0.125	6/21/2024	997.92	998	998	998	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/21/2024	856.16	856	856	856	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/21/2024	753.44	753	753	753	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/21/2024	826.4	826	826	826	-	-	-	-
'91282B6W6	TSY INFL IX N/B 01/29 0.875	6/21/2024	769.6	770	770	770	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	6/21/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/22/2024	265.54	284	284	284	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/24/2024	261.95	331	331	331	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/23/2024	277.61	297	297	297	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/24/2024	265.54	284	284	284	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/22/2024	243.27	307	307	307	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/23/2024	234.26	296	296	296	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/24/2024	243.27	307	307	307	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/22/2024	141.7	179	179	179	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/23/2024	136.25	172	172	172	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/24/2024	141.7	179	179	179	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/22/2024	238.56	301	301	301	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/23/2024	238.56	301	301	301	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/23/2024	1033.37	1,033	1,033	1,033	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/24/2024	1112.86	1,113	1,113	1,113	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/22/2024	426.4	426	426	426	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/23/2024	426.4	426	426	426	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/24/2024	426.4	426	426	426	-	-	-	-

'912828N71	TSY INFL IX N/B 01/26 0.625	6/22/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/23/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/24/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/22/2024	816.51	817	817	817	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/23/2024	816.51	817	817	817	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/24/2024	768.48	768	768	768	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/26/2024	200.1	254	254	254	-	-	-	-	-
'BNNGPBI6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/26/2024	178.71	226	226	226	-	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/26/2024	238.83	256	256	256	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/26/2024	212.38	269	269	269	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/26/2024	2.6	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/26/2024	254.28	322	322	322	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/26/2024	136	172	172	172	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/26/2024	123.84	133	133	133	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/26/2024	267.02	338	338	338	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/26/2024	491.76	623	623	623	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/26/2024	186.96	237	237	237	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/26/2024	331.8	420	420	420	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/21/2024	953.38	1,022	1,022	1,022	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/21/2024	106.02	114	114	114	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/21/2024	96.6	104	104	104	-	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/21/2024	38.34	49	49	49	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/21/2024	218.02	234	234	234	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/21/2024	265.54	285	285	285	-	-	-	-	-
'BDXBCX04	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/21/2024	243.27	309	309	309	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/21/2024	141.7	180	180	180	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/21/2024	238.56	303	303	303	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/21/2024	175.49	223	223	223	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/21/2024	100.8	128	128	128	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/21/2024	136.26	173	173	173	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/24/2024	228.62	289	289	289	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/24/2024	136	172	172	172	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/22/2024	123.84	132	132	132	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/23/2024	123.84	132	132	132	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/24/2024	118.68	127	127	127	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/22/2024	267.02	337	337	337	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/23/2024	256.75	324	324	324	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/24/2024	267.02	337	337	337	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/22/2024	491.76	621	621	621	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/23/2024	491.76	621	621	621	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/24/2024	471.27	595	595	595	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/22/2024	111	119	119	119	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/22/2024	837.08	837	837	837	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/23/2024	787.84	788	788	788	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/24/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/22/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/23/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/24/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/22/2024	0.49	0	0	0	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/23/2024	0.5	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/24/2024	0.46	0	0	0	-	-	-	-	-
'912828YX8	TSY INFL IX N/B 07/28 0.75	6/22/2024	981.55	982	982	982	-	-	-	-	-
'912828YX8	TSY INFL IX N/B 07/28 0.75	6/23/2024	981.55	982	982	982	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/26/2024	219.24	278	278	278	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/26/2024	458.92	491	491	491	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/26/2024	341.25	432	432	432	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/26/2024	170.56	183	183	183	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/26/2024	427.75	458	458	458	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/26/2024	677.45	677	677	677	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/26/2024	566.27	566	566	566	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/26/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/26/2024	372.07	372	372	372	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/26/2024	535.68	536	536	536	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/26/2024	299.44	299	299	299	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/21/2024	220.4	236	236	236	-	-	-	-	-
'BM8ZXWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/21/2024	107.14	136	136	136	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/21/2024	184.08	197	197	197	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/21/2024	191.4	243	243	243	-	-	-	-	-
'BNNGPBI6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/21/2024	170.94	217	217	217	-	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/21/2024	238.83	256	256	256	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/21/2024	212.37	269	269	269	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/21/2024	2.6	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/21/2024	254.28	323	323	323	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/21/2024	136	173	173	173	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/21/2024	123.84	133	133	133	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/21/2024	267.02	339	339	339	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/23/2024	111	119	119	119	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/24/2024	115.44	123	123	123	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/22/2024	623.12	623	623	623	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/23/2024	623.13	623	623	623	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/24/2024	623.12	623	623	623	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/22/2024	533.28	533	533	533	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/23/2024	555.5	556	556	556	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/24/2024	555.5	556	556	556	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/22/2024	153.41	153	153	153	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/23/2024	153.41	153	153	153	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/22/2024	167.86	212	212	212	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/24/2024	981.56	982	982	982	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/22/2024	935.55	936	936	936	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/23/2024	997.92	998	998	998	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/24/2024	997.92	998	998	998	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/22/2024	856.16	856	856	856	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/23/2024	856.16	856	856	856	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/24/2024	802.65	803	803	803	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/22/2024	709.12	709	709	709	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/23/2024	753.44	753	753	753	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/24/2024	709.12	709	709	709	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/22/2024	878.05	878	878	878	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/26/2024	430.88	431	431	431	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/26/2024	383.2	383	383	383	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/26/2024	754.39	754	754	754	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/26/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/26/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/26/2024	426.4	426	426	426	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/26/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/26/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/26/2024	837.08	837	837	837	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/26/2024	0.66	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/26/2024	7.83	6	6	6	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/21/2024	491.76	624	624	624	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/21/2024	194.75	247	247	247	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/21/2024	322.32	409	409	409	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/21/2024	219.24	278	278	278	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/21/2024	458.92	492	492	492	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/21/2024	331.5	421	421	421	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/21/2024	170.56	183	183	183	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/21/2024	442.5	474	474	474	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/21/2024	353.28	448	448	448	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/21/2024	401.7	510	510	510	-	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/21/2024	426.87	541	541	541	-	-	-	-	-
'B3MYD3W6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/21/2024	261.95	332	332	332	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/23/2024	175.49	222	222	222	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/24/2024	167.86	212	212	212	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/22/2024	106.4	134	134	134	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/23/2024	100.8	127	127	127	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/24/2024	100.8	127	127	127	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/22/2024	136.26	172	172	172	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/23/2024	136.26	172	172	172	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/24/2024	136.26	172	172	172	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/22/2024	232	248	248	248	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/23/2024	220.4	235	235	235	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/22/2024	186.96	236	236	236	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/23/2024	186.96	236	236	236	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/23/2024	826.4	826	826	826	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/24/2024	878.05	878	878	878	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	6/22/2024	769.6	770	770	770	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	6/23/2024	769.6	770	770	770	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	6/24/2024	769.6	770	770	770	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/22/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/22/2024	0.67	0	0	0	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/22/2024	627.06	627	627	627	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/23/2024	597.2	597	597	597	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/24/2024	627.06	627	627	627	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/22/2024	326.2	326	326	326	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/26/2024	115.44	124	124	124	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/26/2024	623.12	623	623	623	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/26/2024	343.98	344	344	344	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/26/2024	420.16	420	420	420	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/26/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/26/2024	0.5	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/26/2024	1042.9	1,043	1,043	1,043	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/26/2024	997.92	998	998	998	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/26/2024	856.16	856	856	856	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/26/2024	555.5	556	556	556	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/26/2024	153.41	153	153	153	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/21/2024	348.75	442	442	442	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/21/2024	364.82	463	463	463	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/21/2024	0.67	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/21/2024	7.83	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/21/2024	115.44	124	124	124	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/21/2024	623.13	623	623	623	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/21/2024	555.5	556	556	556	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/21/2024	146.74	147	147	147	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/21/2024	597.2	597	597	597	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/21/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/21/2024	372.06	372	372	372	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/24/2024	186.96	236	236	236	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/22/2024	331.8	419	419	419	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/23/2024	331.8	419	419	419	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/24/2024	322.32	407	407	407	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/22/2024	219.24	277	277	277	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/23/2024	212.6	268	268	268	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/24/2024	219.24	277	277	277	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/22/2024	442.53	473	473	473	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/24/2024	232	248	248	248	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/22/2024	107.14	135	135	135	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/23/2024	102.27	129	129	129	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/24/2024	107.14	135	135	135	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/25/2024	212.37	269	269	269	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/25/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/25/2024	254.28	323	323	323	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/25/2024	136	173	173	173	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/25/2024	123.84	133	133	133	-	-	-	-	-

'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/25/2024	267.02	339	339	339	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/25/2024	491.76	624	624	624	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/25/2024	916.71	984	984	984	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/25/2024	569.11	611	611	611	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/25/2024	296.14	376	376	376	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/25/2024	323.31	347	347	347	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/25/2024	424.6	456	456	456	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/26/2024	627.06	627	627	627	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/26/2024	342.51	343	343	343	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/26/2024	506	506	506	506	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/26/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/26/2024	538.65	539	539	539	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/26/2024	564.3	564	564	564	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/26/2024	529.74	530	530	530	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/26/2024	559.44	559	559	559	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/26/2024	569.11	609	609	609	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/26/2024	296.14	375	375	375	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/26/2024	323.3	346	346	346	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/21/2024	569.16	569	569	569	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/21/2024	299.44	299	299	299	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/21/2024	403.95	404	404	404	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/21/2024	383.2	383	383	383	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/21/2024	368.55	369	369	369	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/21/2024	420.16	420	420	420	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/21/2024	172.9	173	173	173	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/21/2024	578.4	578	578	578	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/21/2024	728.4	728	728	728	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/21/2024	1290.45	1,290	1,290	1,290	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/21/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/22/2024	184.08	197	197	197	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/23/2024	184.08	197	197	197	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/24/2024	184.08	197	197	197	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/22/2024	200.1	253	253	253	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/23/2024	200.1	253	253	253	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/24/2024	191.4	242	242	242	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/22/2024	178.71	226	226	226	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/22/2024	284.75	360	360	360	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/23/2024	284.75	374	374	374	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/24/2024	284.75	360	360	360	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/23/2024	458.92	490	490	490	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/24/2024	442.53	473	473	473	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/25/2024	0.67	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/25/2024	7.83	6	6	6	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/25/2024	111	119	119	119	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/25/2024	623.13	623	623	623	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/25/2024	533.28	533	533	533	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/25/2024	153.41	153	153	153	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/25/2024	597.2	597	597	597	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/25/2024	326.2	326	326	326	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/25/2024	480.7	481	481	481	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/25/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/25/2024	538.65	539	539	539	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/26/2024	445.83	477	477	477	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/26/2024	339.88	431	431	431	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/26/2024	313.32	397	397	397	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/26/2024	227.61	288	288	288	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/26/2024	397.44	504	504	504	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/26/2024	172.9	173	173	173	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/26/2024	578.4	578	578	578	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/26/2024	776.96	777	777	777	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/26/2024	1290.45	1,290	1,290	1,290	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/26/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/26/2024	712.5	713	713	713	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/21/2024	496.08	532	532	532	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/21/2024	748.56	803	803	803	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/21/2024	375.36	402	402	402	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/21/2024	363.86	390	390	390	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/21/2024	349.83	375	375	375	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/21/2024	502.8	539	539	539	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/21/2024	644.23	691	691	691	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/21/2024	412.16	523	523	523	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/21/2024	326.2	326	326	326	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/21/2024	480.7	481	481	481	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/21/2024	273.24	273	273	273	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/21/2024	538.65	539	539	539	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/22/2024	331.5	419	419	419	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/23/2024	341.25	431	431	431	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/24/2024	331.5	419	419	419	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/23/2024	502.8	537	537	537	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/24/2024	502.8	537	537	537	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/22/2024	644.23	688	688	688	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/23/2024	644.23	688	688	688	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/24/2024	644.23	688	688	688	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/22/2024	106.02	113	113	113	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/23/2024	106.02	113	113	113	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/24/2024	106.02	113	113	113	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/23/2024	178.71	226	226	226	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/25/2024	534.6	535	535	535	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/25/2024	529.74	530	530	530	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/25/2024	528.36	528	528	528	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/25/2024	717.3	717	717	717	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/25/2024	599.58	600	600	600	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/25/2024	475.15	475	475	475	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/25/2024	395.31	395	395	395	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/25/2024	569.16	569	569	569	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/25/2024	299.44	299	299	299	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/25/2024	403.95	404	404	404	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/25/2024	359.25	359	359	359	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/26/2024	974.54	975	975	975	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/26/2024	690.06	690	690	690	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/26/2024	963.06	963	963	963	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/26/2024	1130.22	1,130	1,130	1,130	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/26/2024	1012.96	1,013	1,013	1,013	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/26/2024	869.7	870	870	870	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/27/2024	748.56	800	800	800	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/27/2024	375.36	401	401	401	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/27/2024	363.86	389	389	389	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/27/2024	349.83	374	374	374	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/27/2024	597.2	597	597	597	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/21/2024	534.6	535	535	535	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/21/2024	529.74	530	530	530	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/21/2024	559.44	559	559	559	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/21/2024	677.45	677	677	677	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/23/2024	326.2	326	326	326	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/24/2024	326.2	326	326	326	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/22/2024	480.7	481	481	481	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/23/2024	506	506	506	506	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/24/2024	480.7	481	481	481	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/22/2024	288.42	288	288	288	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/23/2024	288.42	288	288	288	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/24/2024	170.94	216	216	216	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/22/2024	251.4	269	269	269	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/23/2024	238.83	255	255	255	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/24/2024	251.4	269	269	269	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/22/2024	220.54	278	278	278	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/23/2024	212.37	268	268	268	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/24/2024	212.37	268	268	268	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/22/2024	323.31	345	345	345	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/23/2024	323.3	345	345	345	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/24/2024	309.84	331	331	331	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/22/2024	424.6	454	454	454	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/23/2024	445.83	476	476	476	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/25/2024	368.55	369	369	369	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/25/2024	452.48	452	452	452	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/25/2024	186.2	186	186	186	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/25/2024	578.4	578	578	578	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/25/2024	728.4	728	728	728	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/25/2024	1376.48	1,376	1,376	1,376	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/25/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/25/2024	665	665	665	665	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/25/2024	1044.15	1,044	1,044	1,044	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/25/2024	739.35	739	739	739	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/25/2024	963.06	963	963	963	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/27/2024	326.2	326	326	326	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/27/2024	481.85	515	515	515	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/27/2024	644.23	688	688	688	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/27/2024	106.02	113	113	113	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/27/2024	96.6	103	103	103	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/27/2024	36.21	46	46	46	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/27/2024	227.93	243	243	243	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/27/2024	277.61	297	297	297	-	-	-	-
'BDX8C0II4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/27/2024	234.26	296	296	296	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/27/2024	136.25	172	172	172	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/27/2024	238.56	301	301	301	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/27/2024	175.49	222	222	222	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/24/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/22/2024	538.65	539	539	539	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/23/2024	510.3	510	510	510	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/24/2024	538.65	539	539	539	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/22/2024	564.3	564	564	564	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/23/2024	534.6	535	535	535	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/24/2024	564.3	564	564	564	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/22/2024	529.74	530	530	530	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/23/2024	529.74	530	530	530	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/24/2024	529.74	530	530	530	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/22/2024	528.36	528	528	528	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/24/2024	424.6	454	454	454	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/22/2024	328.16	414	414	414	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/22/2024	2.73	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/23/2024	2.6	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/24/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS 03/46 0.125	6/22/2024	254.28	321	321	321	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS 03/46 0.125	6/23/2024	244.5	309	309	309	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS 03/46 0.125	6/24/2024	254.28	321	321	321	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/22/2024	136	172	172	172	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/23/2024	141.44	179	179	179	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/24/2024	153.41	153	153	153	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/23/2024	339.88	429	429	429	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/25/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/25/2024	1090.88	1,091	1,091	1,091	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/25/2024	936.6	937	937	937	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/25/2024	754.39	754	754	754	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/25/2024	773.5	774	774	774	-	-	-	-

'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/25/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/25/2024	426.4	426	426	426	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/25/2024	496.08	532	532	532	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/25/2024	748.56	803	803	803	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/25/2024	375.36	403	403	403	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/25/2024	363.86	390	390	390	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/27/2024	100.8	127	127	127	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/27/2024	136.26	172	172	172	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/27/2024	220.4	235	235	235	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/27/2024	107.14	135	135	135	-	-	-	-	-
'BNB7RZ0I7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/27/2024	184.08	197	197	197	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/27/2024	200.1	253	253	253	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/27/2024	254.28	321	321	321	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/27/2024	480.7	481	481	481	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/27/2024	488.64	522	522	522	-	-	-	-	-
'ACI0C0TB0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/27/2024	569.11	608	608	608	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/27/2024	284.75	359	359	359	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/27/2024	323.31	345	345	345	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/23/2024	559.44	559	559	559	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/24/2024	559.44	559	559	559	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/22/2024	677.45	677	677	677	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/22/2024	566.27	566	566	566	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/23/2024	717.3	717	717	717	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/24/2024	677.45	677	677	677	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/23/2024	566.27	566	566	566	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/24/2024	566.27	566	566	566	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/22/2024	475.15	475	475	475	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/23/2024	475.15	475	475	475	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/24/2024	475.15	475	475	475	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/24/2024	328.16	414	414	414	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/22/2024	313.32	396	396	396	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/23/2024	313.32	396	396	396	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/24/2024	313.32	396	396	396	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/22/2024	227.61	287	287	287	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/23/2024	236.04	298	298	298	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/24/2024	227.61	287	287	287	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/22/2024	397.44	502	502	502	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/23/2024	412.16	520	520	520	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/24/2024	397.44	502	502	502	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/22/2024	164	175	175	175	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/23/2024	164	175	175	175	-	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/25/2024	349.83	375	375	375	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/25/2024	481.85	517	517	517	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/25/2024	644.23	691	691	691	-	-	-	-	-
'AC2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/25/2024	106.02	114	114	114	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/25/2024	194.75	247	247	247	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/25/2024	331.8	421	421	421	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/25/2024	219.24	278	278	278	-	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/25/2024	442.53	475	475	475	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/25/2024	331.5	421	421	421	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/25/2024	509	546	546	546	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	6/25/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/25/2024	96.6	104	104	104	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/27/2024	424.6	454	454	454	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/27/2024	328.16	414	414	414	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/27/2024	324.51	410	410	410	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/27/2024	170.94	216	216	216	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/27/2024	251.4	269	269	269	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/27/2024	212.37	268	268	268	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/27/2024	2.73	3	3	3	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/27/2024	496.08	530	530	530	-	-	-	-	-
'BYVP46I9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/27/2024	136	172	172	172	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/27/2024	123.84	132	132	132	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/27/2024	267.02	337	337	337	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/27/2024	491.76	621	621	621	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/22/2024	395.32	395	395	395	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/23/2024	395.32	395	395	395	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/24/2024	395.32	395	395	395	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/22/2024	535.68	536	536	536	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/23/2024	569.16	569	569	569	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/24/2024	535.68	536	536	536	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/22/2024	299.44	299	299	299	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/23/2024	299.44	299	299	299	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/24/2024	299.44	299	299	299	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/22/2024	430.88	431	431	431	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/23/2024	430.88	431	431	431	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/24/2024	170.56	182	182	182	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/22/2024	442.5	473	473	473	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/23/2024	427.75	457	457	457	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/24/2024	442.5	473	473	473	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/22/2024	353.28	446	446	446	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/23/2024	353.28	446	446	446	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/24/2024	353.28	446	446	446	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/22/2024	415.09	524	524	524	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/23/2024	415.09	524	524	524	-	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/23/2024	0.7	1	1	1	-	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/24/2024	0.67	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/22/2024	7.83	6	6	6	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/25/2024	38.34	49	49	49	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/25/2024	164	176	176	176	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/25/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/25/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/25/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/25/2024	0.5	1	1	1	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/25/2024	981.55	982	982	982	-	-	-	-	-
'912828Z26	TSY INFL IX N/B 07/30 0.125	6/25/2024	997.92	998	998	998	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/25/2024	856.16	856	856	856	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	6/25/2024	753.44	753	753	753	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	6/25/2024	826.4	826	826	826	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/27/2024	186.96	236	236	236	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/27/2024	322.32	407	407	407	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/27/2024	219.24	277	277	277	-	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/27/2024	442.53	473	473	473	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/27/2024	331.5	418	418	418	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/27/2024	146.74	147	147	147	-	-	-	-	-
'912828CK4	TSY INFL IX N/B 04/29 2.125	6/27/2024	426.4	426	426	426	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	6/27/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/27/2024	816.51	817	817	817	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/27/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/27/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/24/2024	430.88	431	431	431	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/22/2024	359.25	359	359	359	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/23/2024	383.2	383	383	383	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/24/2024	383.2	383	383	383	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/22/2024	343.98	344	344	344	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/23/2024	368.55	369	369	369	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/24/2024	343.98	344	344	344	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/22/2024	452.48	452	452	452	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/23/2024	420.16	420	420	420	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/24/2024	452.48	452	452	452	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/22/2024	172.9	173	173	173	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/23/2024	7.83	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/24/2024	8.1	6	6	6	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/23/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/24/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/22/2024	916.71	979	979	979	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/23/2024	953.38	1,018	1,018	1,018	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/24/2024	953.38	1,018	1,018	1,018	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/22/2024	776.96	777	777	777	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/23/2024	728.4	728	728	728	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/24/2024	776.96	777	777	777	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/22/2024	1290.45	1,290	1,290	1,290	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	6/25/2024	769.6	770	770	770	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/25/2024	1146.6	1,147	1,147	1,147	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/25/2024	227.93	245	245	245	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/25/2024	277.61	298	298	298	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/25/2024	442.5	475	475	475	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/25/2024	364.32	462	462	462	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/25/2024	415.09	527	527	527	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/25/2024	426.87	542	542	542	-	-	-	-	-
'93MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/25/2024	261.95	332	332	332	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/25/2024	348.75	442	442	442	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/25/2024	352.24	447	447	447	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/25/2024	328.16	416	416	416	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/19/2024	415.09	527	527	527	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/19/2024	997.92	998	998	998	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/20/2024	997.92	998	998	998	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/19/2024	856.16	856	856	856	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	6/20/2024	802.65	803	803	803	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	6/19/2024	753.44	753	753	753	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	6/20/2024	709.12	709	709	709	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	6/19/2024	826.4	826	826	826	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	6/20/2024	878.05	878	878	878	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	6/19/2024	769.6	770	770	770	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	6/20/2024	769.6	770	770	770	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/23/2024	172.9	173	173	173	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/24/2024	172.9	173	173	173	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/22/2024	542.25	542	542	542	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/23/2024	578.4	578	578	578	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/24/2024	542.25	542	542	542	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/22/2024	496.08	530	530	530	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/23/2024	496.08	530	530	530	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/24/2024	496.08	530	530	530	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/22/2024	748.56	800	800	800	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/23/2024	748.56	800	800	800	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/24/2024	779.75	833	833	833	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/22/2024	375.36	401	401	401	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/23/2024	1376.48	1,376	1,376	1,376	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/24/2024	1290.45	1,290	1,290	1,290	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/22/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/23/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/24/2024	1368.96	1,369	1,369	1,369	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/22/2024	712.5	713	713	713	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/23/2024	712.5	713	713	713	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/24/2024	712.5	713	713	713	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/22/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/23/2024	974.54	975	975	975	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/24/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/25/2024	313.32	398	398	398	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/25/2024	236.04	299	299	299	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/25/2024	412.16	523	523	523	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/25/2024	243.27	309	309	309	-	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/25/2024	136.25	173	173	173	-	-	-	-	-

'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/25/2024	238.56	303	303	303	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/25/2024	175.49	223	223	223	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/25/2024	106.4	135	135	135	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/25/2024	128.69	163	163	163	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/25/2024	220.4	236	236	236	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/25/2024	107.14	136	136	136	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/25/2024	184.08	198	198	198	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/19/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/20/2024	200.1	254	254	254	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/19/2024	178.71	227	227	227	-	-	-	-
'BNNGPB8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/20/2024	178.71	227	227	227	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/19/2024	238.83	256	256	256	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/20/2024	251.4	270	270	270	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/19/2024	212.37	270	270	270	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/20/2024	212.38	270	270	270	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/19/2024	2.73	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/20/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/19/2024	254.28	323	323	323	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/20/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/23/2024	375.36	401	401	401	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/24/2024	375.36	401	401	401	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/22/2024	363.86	389	389	389	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/23/2024	363.86	389	389	389	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/24/2024	363.86	389	389	389	-	-	-	-
'ACI1VSXO4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/22/2024	349.83	374	374	374	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/24/2024	401.7	507	507	507	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/22/2024	413.1	522	522	522	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/23/2024	426.87	539	539	539	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/24/2024	426.87	539	539	539	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/22/2024	261.95	331	331	331	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/23/2024	270.4	341	341	341	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/22/2024	739.35	739	739	739	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/23/2024	690.06	690	690	690	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/24/2024	690.06	690	690	690	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/22/2024	963.06	963	963	963	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/23/2024	963.06	963	963	963	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/24/2024	963.06	963	963	963	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/22/2024	1130.22	1,130	1,130	1,130	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/23/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/24/2024	1217.16	1,217	1,217	1,217	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/22/2024	509	544	544	544	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/23/2024	488.64	522	522	522	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/25/2024	200.1	254	254	254	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/25/2024	178.71	227	227	227	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/25/2024	251.4	270	270	270	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/26/2024	496.08	531	531	531	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/26/2024	353.28	448	448	448	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/26/2024	748.56	801	801	801	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/26/2024	359.04	384	384	384	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/26/2024	363.86	389	389	389	-	-	-	-
'ACI1VSXO4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/26/2024	349.83	374	374	374	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/26/2024	502.8	538	538	538	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/26/2024	644.23	689	689	689	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/26/2024	106.02	113	113	113	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/19/2024	916.71	984	984	984	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/20/2024	953.39	1,024	1,024	1,024	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/21/2024	488.64	524	524	524	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/21/2024	569.12	610	610	610	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/21/2024	296.14	376	376	376	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/21/2024	323.31	347	347	347	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/21/2024	424.6	455	455	455	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/21/2024	328.16	416	416	416	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/21/2024	313.32	397	397	397	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/21/2024	236.04	299	299	299	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/21/2024	712.5	713	713	713	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/21/2024	974.54	975	975	975	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/1/2024	82231.8	65,384	65,384	65,384	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/1/2024	261723	268,516	268,516	268,516	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/1/2024	509	546	546	546	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/1/2024	569.11	610	610	610	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/1/2024	296.14	374	374	374	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/1/2024	323.31	347	347	347	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/1/2024	424.6	455	455	455	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/1/2024	328.16	415	415	415	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/1/2024	38444.9	30,499	30,499	30,499	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/1/2024	496.08	532	532	532	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/1/2024	748.56	802	802	802	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/1/2024	375.36	402	402	402	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/2/2024	396.2	396	396	396	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/2/2024	467.52	468	468	468	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/2/2024	334.5	335	335	335	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/2/2024	290.15	290	290	290	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/2/2024	357	357	357	357	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/2/2024	382.95	383	383	383	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/2/2024	164	164	164	164	-	-	-	-
'91282BNT1	TSY INFL IX N/B 01/26 0.625	7/2/2024	443.1	443	443	443	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/2/2024	336.21	336	336	336	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	7/2/2024	344.68	345	345	345	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/2/2024	402.01	402	402	402	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	6/27/2024	1223.04	1,223	1,223	1,223	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/27/2024	916.71	979	979	979	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/27/2024	555.5	556	556	556	-	-	-	-
'91281QSB5	TSY INFL IX N/B 02/48 1	6/27/2024	535.68	536	536	536	-	-	-	-
'91281QSG4	TSY INFL IX N/B 02/49 1	6/27/2024	318.15	318	318	318	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/27/2024	430.88	431	431	431	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/27/2024	359.25	359	359	359	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/27/2024	368.55	369	369	369	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/27/2024	452.48	452	452	452	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/27/2024	172.9	173	173	173	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/27/2024	0.67	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/28/2024	2.6	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/28/2024	2.6	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	6/28/2024	2.73	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/28/2024	254.28	322	322	322	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/28/2024	254.28	322	322	322	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	6/28/2024	254.28	322	322	322	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/28/2024	186.2	186	186	186	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/28/2024	172.9	173	173	173	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/28/2024	578.4	578	578	578	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/28/2024	542.25	542	542	542	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/28/2024	578.4	578	578	578	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/1/2024	363.86	390	390	390	-	-	-	-
'ACI1VSXO4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/1/2024	349.83	375	375	375	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/1/2024	481.85	516	516	516	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/1/2024	644.23	690	690	690	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/1/2024	106.02	114	114	114	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/1/2024	96.6	104	104	104	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/1/2024	38.34	48	48	48	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/1/2024	186.96	236	236	236	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/1/2024	331.8	419	419	419	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/1/2024	219.24	277	277	277	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/1/2024	442.53	474	474	474	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/1/2024	331.5	419	419	419	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/2/2024	0.19	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/2/2024	429.43	429	429	429	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/2/2024	374.22	374	374	374	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/2/2024	321.06	321	321	321	-	-	-	-
'91282BJL3	TSY INFL IX N/B 07/27 0.375	7/2/2024	310.24	310	310	310	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	7/2/2024	309.9	310	310	310	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	7/2/2024	336.7	337	337	337	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/2/2024	535.08	535	535	535	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/2/2024	108.63	117	117	117	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/2/2024	162.18	205	205	205	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/2/2024	92.65	117	117	117	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/27/2024	288.42	288	288	288	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/27/2024	510.3	510	510	510	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/27/2024	534.6	535	535	535	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/27/2024	500.31	500	500	500	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/27/2024	528.36	528	528	528	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/27/2024	677.45	677	677	677	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/27/2024	566.27	566	566	566	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/27/2024	475.15	475	475	475	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/27/2024	395.32	395	395	395	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	6/27/2024	542.25	542	542	542	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/27/2024	776.96	777	777	777	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/28/2024	728.4	728	728	728	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/28/2024	776.96	777	777	777	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	6/28/2024	728.4	728	728	728	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/28/2024	1290.44	1,290	1,290	1,290	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/28/2024	1376.48	1,376	1,376	1,376	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/28/2024	1290.45	1,290	1,290	1,290	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/28/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/28/2024	644.23	690	690	690	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/28/2024	106.02	114	114	114	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/28/2024	106.02	114	114	114	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	6/28/2024	106.02	114	114	114	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/1/2024	164	176	176	176	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/1/2024	427.75	458	458	458	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/1/2024	7.83	6	6	6	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/1/2024	218.02	234	234	234	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/1/2024	265.54	285	285	285	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/1/2024	243.27	308	308	308	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/1/2024	141.7	179	179	179	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/1/2024	238.56	302	302	302	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/1/2024	167.86	212	212	212	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/1/2024	106.4	135	135	135	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/1/2024	136.26	172	172	172	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/1/2024	220.4	236	236	236	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/2/2024	159.04	201	201	201	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/2/2024	122.08	154	154	154	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/2/2024	67.2	85	85	85	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/2/2024	90.84	115	115	115	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/2/2024	11.6	12	12	12	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/2/2024	73.05	92	92	92	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/2/2024	0.74	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/2/2024	8.64	6	6	6	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/2/2024	8.88	10	10	10	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/2/2024	274.17	274	274	274	-	-	-	-
'91281QFH6	TSY INFL IX N/B 04/29 3.875	7/2/2024	244.42	244	244	244	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/2/2024	60.03	60	60	60	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	6/27/2024	1376.48	1,376	1,376	1,376	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/27/2024	1283.4	1,283	1,283	1,283	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/27/2024	712.5	713	713	713	-	-	-	-

'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/27/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/27/2024	690.06	690	690	690	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/27/2024	963.06	963	963	963	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/27/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/27/2024	1090.88	1,091	1,091	1,091	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/27/2024	936.6	937	937	937	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/27/2024	812.42	812	812	812	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/27/2024	773.5	774	774	774	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/28/2024	92	99	99	99	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/28/2024	96.6	103	103	103	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	6/28/2024	96.6	103	103	103	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/28/2024	38.34	49	49	49	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/28/2024	36.21	46	46	46	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	6/28/2024	38.34	49	49	49	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/28/2024	218.02	234	234	234	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/28/2024	227.93	244	244	244	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/28/2024	141.44	179	179	179	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/28/2024	136	172	172	172	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	6/28/2024	136	172	172	172	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/28/2024	123.84	133	133	133	-	-	-	-	-
'BM6ZZWI5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/1/2024	102.27	129	129	129	-	-	-	-	-
'579517I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/1/2024	111	119	119	119	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/1/2024	623.13	623	623	623	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/1/2024	288.42	288	288	288	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/1/2024	510.3	510	510	510	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/1/2024	534.6	535	535	535	-	-	-	-	-
'BN8I7RZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/1/2024	184.08	197	197	197	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/1/2024	191.4	242	242	242	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/1/2024	178.71	226	226	226	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/1/2024	251.4	269	269	269	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/1/2024	212.38	268	268	268	-	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/1/2024	2.6	3	3	3	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/2/2024	238.88	239	239	239	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/2/2024	130.48	130	130	130	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/2/2024	202.4	202	202	202	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/2/2024	121.44	121	121	121	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/2/2024	186.03	200	200	200	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/2/2024	280.71	301	301	301	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/2/2024	130.56	140	140	140	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/2/2024	126.56	136	136	136	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/2/2024	136.89	147	147	147	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/2/2024	188.55	202	202	202	-	-	-	-	-
'ACI2I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/2/2024	212.61	269	269	269	-	-	-	-	-
'ACI2I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/2/2024	160.17	203	203	203	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/27/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'ACI2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/27/2024	236.04	298	298	298	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/27/2024	412.16	520	520	520	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/27/2024	353.28	446	446	446	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/27/2024	401.7	507	507	507	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/27/2024	413.1	521	521	521	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/27/2024	261.95	331	331	331	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/27/2024	348.75	440	440	440	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/27/2024	364.82	461	461	461	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/27/2024	7.83	6	6	6	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/28/2024	363.86	390	390	390	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/28/2024	363.86	390	390	390	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/28/2024	123.84	133	133	133	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/28/2024	123.84	133	133	133	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/28/2024	267.02	338	338	338	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/28/2024	256.75	325	325	325	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	6/28/2024	267.02	338	338	338	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/28/2024	491.76	622	622	622	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/28/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	6/28/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/28/2024	712.5	713	713	713	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/28/2024	491.76	622	622	622	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	6/28/2024	491.76	622	622	622	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/28/2024	194.75	246	246	246	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/1/2024	244.5	309	309	309	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/1/2024	136	172	172	172	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/1/2024	123.84	133	133	133	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/1/2024	267.02	338	338	338	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/1/2024	491.76	622	622	622	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/1/2024	84.7	85	85	85	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/1/2024	815106.6	802,720	805,509	801,446	(4,063)	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/1/2024	31.9	32	32	32	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/1/2024	295840.6	297,628	297,560	286,537	(11,023)	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/1/2024	313.32	396	396	396	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/1/2024	227.61	288	288	288	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/2/2024	264.96	335	335	335	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/2/2024	183.24	197	197	197	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/2/2024	213.42	229	229	229	-	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/2/2024	193.63	245	245	245	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/2/2024	107.77	116	116	116	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/2/2024	42.46	46	46	46	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/2/2024	222.68	282	282	282	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/2/2024	252.09	270	270	270	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/2/2024	5.89	6	6	6	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/2/2024	32.2	35	35	35	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/2/2024	25.56	32	32	32	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/2/2024	89.19	96	96	96	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/28/2024	349.83	375	375	375	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/28/2024	334.62	358	358	358	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	6/28/2024	349.83	375	375	375	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/28/2024	502.8	539	539	539	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/28/2024	481.85	516	516	516	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	6/28/2024	502.8	539	539	539	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/28/2024	430.88	431	431	431	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/28/2024	383.2	383	383	383	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/28/2024	644.23	690	690	690	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/28/2024	566.27	566	566	566	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/28/2024	599.58	600	600	600	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/28/2024	475.15	475	475	475	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/28/2024	186.96	237	237	237	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	6/28/2024	186.96	237	237	237	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/28/2024	331.8	420	420	420	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/28/2024	331.8	420	420	420	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	6/28/2024	322.32	408	408	408	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/28/2024	219.24	277	277	277	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/28/2024	219.24	277	277	277	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/28/2024	712.5	713	713	713	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	6/28/2024	712.5	713	713	713	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/28/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/28/2024	974.54	975	975	975	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/1/2024	412.16	521	521	521	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/1/2024	533.28	533	533	533	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/1/2024	153.41	153	153	153	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/1/2024	627.06	627	627	627	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/1/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/1/2024	480.7	481	481	481	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/1/2024	20.32	20	20	20	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/1/2024	184255.41	201,020	199,984	181,974	-	-	-	-	(18,011)
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/1/2024	57.4	57	57	57	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/1/2024	542155.3	527,812	535,365	528,749	-	-	-	-	(6,616)
'745331I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/1/2024	309946	386,843	386,843	386,843	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/3/2024	251.6	319	319	319	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/3/2024	121.24	130	130	130	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/3/2024	21.23	23	23	23	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/3/2024	222.68	282	282	282	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/3/2024	212.61	270	270	270	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/3/2024	151.74	192	192	192	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/3/2024	279.68	355	355	355	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/3/2024	202.4	202	202	202	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/3/2024	253.05	253	253	253	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/3/2024	339.92	340	340	340	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/3/2024	516.18	516	516	516	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/28/2024	503.1	503	503	503	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	6/28/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/28/2024	395.31	395	395	395	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/28/2024	395.32	395	395	395	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/28/2024	359.25	359	359	359	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	6/28/2024	383.2	383	383	383	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/28/2024	343.98	344	344	344	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/28/2024	709.12	709	709	709	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/28/2024	753.44	753	753	753	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/28/2024	826.4	826	826	826	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/28/2024	878.05	878	878	878	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	6/28/2024	1044.15	1,044	1,044	1,044	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	6/28/2024	218.02	234	234	234	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/28/2024	265.54	284	284	284	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/28/2024	277.61	297	297	297	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	6/28/2024	265.54	284	284	284	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/28/2024	243.27	308	308	308	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/28/2024	243.27	308	308	308	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	6/28/2024	234.26	296	296	296	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/28/2024	141.7	179	179	179	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/28/2024	141.7	179	179	179	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	6/28/2024	136.25	172	172	172	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	6/28/2024	219.24	277	277	277	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/1/2024	529.74	530	530	530	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/1/2024	559.44	559	559	559	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/1/2024	717.3	717	717	717	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/1/2024	566.27	566	566	566	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/1/2024	475.15	475	475	475	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/1/2024	372.06	372	372	372	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/1/2024	353.28	447	447	447	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/1/2024	401.7	508	508	508	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/1/2024	426.87	540	540	540	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/1/2024	270.4	342	342	342	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/1/2024	348.75	441	441	441	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/3/2024	482.76	483	483	483	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/3/2024	285	285	285	285	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/3/2024	417.66	418	418	418	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/3/2024	295.74	296	296	296	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/3/2024	412.74	413	413	413	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/3/2024	475.44	475	475	475	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/3/2024	467.52	468	468	468	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/3/2024	401.4	401	401	401	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/3/2024	348.18	348	348	348	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/3/2024	163.9	176	176	176	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/3/2024	224.25	284	284	284	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	6/28/2024	826.4	826	826	826	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/28/2024	769.6	770	770	770	-	-	-	-	-

'9128285W6	TSY INFL IX N/B 01/29 0.875	6/28/2024	769.6	770	770	770	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	6/28/2024	769.6	770	770	770	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	6/28/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/28/2024	627.06	627	627	627	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/28/2024	597.2	597	597	597	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/28/2024	326.2	326	326	326	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/28/2024	326.2	326	326	326	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	6/28/2024	326.2	326	326	326	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/28/2024	480.7	481	481	481	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/28/2024	458.92	492	492	492	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/28/2024	442.53	474	474	474	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	6/28/2024	458.92	492	492	492	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/28/2024	331.5	419	419	419	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/28/2024	341.25	432	432	432	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	6/28/2024	331.5	419	419	419	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	170.56	183	183	183	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	164	176	176	176	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	170.56	183	183	183	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/28/2024	427.75	458	458	458	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/28/2024	442.5	474	474	474	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/28/2024	442.5	474	474	474	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/1/2024	364.82	461	461	461	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/1/2024	0.67	0	0	0	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/1/2024	535.68	536	536	536	-	-	-	-	-
'BMF9LJI03	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/1/2024	314494.08	402,346	402,346	402,346	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/1/2024	299.44	299	299	299	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/1/2024	430.88	431	431	431	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/1/2024	383.2	383	383	383	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/1/2024	343.98	344	344	344	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/1/2024	452.48	452	452	452	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/1/2024	172.9	173	173	173	-	-	-	-	-
'9128ZAQ44	TSY INFL IX N/B 10/25 0.125	7/1/2024	578.4	578	578	578	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/3/2024	6.56	7	7	7	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/3/2024	162.25	174	174	174	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/3/2024	231.84	294	294	294	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/3/2024	281.19	356	356	356	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/3/2024	289.17	367	367	367	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/3/2024	177.45	225	225	225	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/3/2024	236.25	299	299	299	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/3/2024	0.26	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/3/2024	166.26	211	211	211	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/3/2024	92.48	117	117	117	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/3/2024	46.44	50	50	50	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/3/2024	184.86	234	234	234	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/28/2024	506	506	506	506	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	6/28/2024	480.7	481	481	481	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/28/2024	953.38	1,021	1,021	1,021	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/28/2024	916.72	982	982	982	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	6/28/2024	395.32	395	395	395	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/28/2024	569.16	569	569	569	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/28/2024	535.68	536	536	536	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	6/28/2024	569.16	569	569	569	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/28/2024	509	545	545	545	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/28/2024	488.64	523	523	523	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/28/2024	323.31	346	346	346	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/28/2024	323.31	346	346	346	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/28/2024	284.75	360	360	360	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/28/2024	353.28	447	447	447	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/28/2024	353.28	447	447	447	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/28/2024	353.28	447	447	447	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/28/2024	415.09	525	525	525	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/28/2024	415.09	525	525	525	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	6/28/2024	415.09	525	525	525	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/28/2024	426.87	540	540	540	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/28/2024	426.87	540	540	540	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	6/28/2024	426.87	540	540	540	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/28/2024	270.4	342	342	342	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/28/2024	739.35	739	739	739	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/1/2024	776.96	777	777	777	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/1/2024	1376.48	1,376	1,376	1,376	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/1/2024	1283.4	1,283	1,283	1,283	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/1/2024	665	665	665	665	-	-	-	-	-
'91282CDW8	TSY INFL IX N/B 01/32 0.125	7/1/2024	974.54	975	975	975	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/1/2024	109307.64	102,425	102,425	102,425	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/1/2024	101056.8	105,717	105,717	105,717	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/1/2024	739.35	739	739	739	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/1/2024	963.06	963	963	963	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/1/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/1/2024	1012.96	1,013	1,013	1,013	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/3/2024	327.84	416	416	416	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/3/2024	124.64	158	158	158	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/3/2024	218.04	276	276	276	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/3/2024	146.16	185	185	185	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/3/2024	186.03	200	200	200	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/3/2024	280.71	302	302	302	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/3/2024	121.44	121	121	121	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/3/2024	216.64	217	217	217	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/3/2024	237.6	238	238	238	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/3/2024	206.01	206	206	206	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/3/2024	248.64	249	249	249	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	6/28/2024	323.3	346	346	346	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/28/2024	424.6	455	455	455	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/28/2024	445.83	478	478	478	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	6/28/2024	424.6	455	455	455	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/28/2024	328.16	415	415	415	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/28/2024	328.16	415	415	415	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	6/28/2024	339.88	430	430	430	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/28/2024	299.44	299	299	299	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/28/2024	299.44	299	299	299	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	6/28/2024	299.44	299	299	299	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/28/2024	430.88	431	431	431	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/28/2024	690.06	690	690	690	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	6/28/2024	690.06	690	690	690	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/28/2024	963.06	963	963	963	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/28/2024	963.06	963	963	963	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	6/28/2024	963.06	963	963	963	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/28/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/28/2024	1130.22	1,130	1,130	1,130	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	6/28/2024	1217.16	1,217	1,217	1,217	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/28/2024	261.95	331	331	331	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	6/28/2024	261.95	331	331	331	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/28/2024	360	455	455	455	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/1/2024	936.6	937	937	937	-	-	-	-	-
'9128ZCHP9	TSY INFL IX N/B 07/33 1.375	7/1/2024	754.39	754	754	754	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/1/2024	773.5	774	774	774	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/1/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/1/2024	426.4	426	426	426	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	7/1/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	7/1/2024	816.51	817	817	817	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	7/1/2024	837.08	837	837	837	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/1/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/1/2024	0.49	0	0	0	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	7/1/2024	981.55	982	982	982	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/3/2024	268.73	269	269	269	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/3/2024	297.5	298	298	298	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/3/2024	459.54	460	460	460	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/3/2024	196.8	197	197	197	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	7/3/2024	506.4	506	506	506	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	7/3/2024	336.21	336	336	336	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	7/3/2024	344.68	345	345	345	-	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/3/2024	402.01	402	402	402	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/3/2024	0.22	0	0	0	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	7/3/2024	429.43	429	429	429	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/3/2024	436.59	437	437	437	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	6/28/2024	403.95	404	404	404	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/28/2024	313.32	396	396	396	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/28/2024	313.32	396	396	396	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/28/2024	313.32	396	396	396	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/28/2024	227.61	288	288	288	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/28/2024	623.12	623	623	623	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/28/2024	533.28	533	533	533	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/28/2024	555.5	556	556	556	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/28/2024	555.5	556	556	556	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	6/28/2024	802.65	803	803	803	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	6/28/2024	856.16	856	856	856	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/28/2024	348.75	441	441	441	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/28/2024	1012.96	1,013	1,013	1,013	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/28/2024	1090.88	1,091	1,091	1,091	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	6/28/2024	1090.88	1,091	1,091	1,091	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/28/2024	869.7	870	870	870	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/28/2024	936.6	937	937	937	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	6/28/2024	869.7	870	870	870	-	-	-	-	-
'9128ZCHP9	TSY INFL IX N/B 07/33 1.375	6/28/2024	754.39	754	754	754	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/28/2024	238.56	302	302	302	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	6/28/2024	348.75	441	441	441	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/28/2024	352.24	446	446	446	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/1/2024	997.92	998	998	998	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/1/2024	856.16	856	856	856	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	7/1/2024	709.12	709	709	709	-	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	7/1/2024	878.05	878	878	878	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	7/1/2024	769.6	770	770	770	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	7/1/2024	1146.6	1,147	1,147	1,147	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/1/2024	953.38	1,022	1,022	1,022	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/1/2024	35	35	35	35	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/1/2024	317910	276,867	278,354	242,480	-	-	-	-	(35,874)
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/1/2024	13.2	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/1/2024	126591.6	125,562	125,594	105,981	-	-	-	-	(19,614)
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/3/2024	374.57	375	375	375	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	7/3/2024	310.24	310	310	310	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/3/2024	162.88	175	175	175	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/3/2024	189.7	204	204	204	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/3/2024	205.02	260	260	260	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/3/2024	0.74	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/3/2024	8.37	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/3/2024	4.44	5	5	5	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/3/2024	249.25	249	249	249	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/3/2024	222.2	222	222	222	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/3/2024	66.7	67	67	67	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/3/2024	268.74	269	269	269	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	6/28/2024	856.16	856	856	856	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/28/2024	153.41	153	153	153	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/28/2024	153.41	153	153	153	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/28/2024	153.41	153	153	153	-	-	-	-	-

'912810FS2	TSY INFL IX N/B 01/26 2	6/28/2024	597.2	597	597	597	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/28/2024	236.04	299	299	299	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/28/2024	236.04	299	299	299	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/28/2024	397.44	503	503	503	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/28/2024	412.16	521	521	521	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/28/2024	397.44	503	503	503	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/28/2024	529.74	530	530	530	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/28/2024	364.82	461	461	461	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	6/28/2024	364.82	461	461	461	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/28/2024	7.83	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	115.44	124	124	124	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	111	119	119	119	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	115.44	124	124	124	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/28/2024	288.42	288	288	288	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/28/2024	273.24	273	273	273	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/28/2024	623.12	623	623	623	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	6/28/2024	623.13	623	623	623	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/28/2024	774.5	774	774	774	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/1/2024	72965.12	69,293	69,293	69,293	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/1/2024	66.3	66	66	66	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/1/2024	596694.9	534,595	545,927	523,016	-	-	-	-	(22,911)
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/1/2024	54374.7	62,317	62,317	62,317	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/1/2024	172264.8	199,686	199,686	199,686	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/1/2024	20.45	20	20	20	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/1/2024	196443	188,930	188,976	167,790	-	-	-	-	(21,186)
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/1/2024	89089	86,571	86,571	86,571	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/2/2024	69.03	74	74	74	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/2/2024	139.2	176	176	176	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/2/2024	116.55	147	147	147	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/2/2024	12.57	13	13	13	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/3/2024	146.79	147	147	147	-	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	7/3/2024	361.55	362	362	362	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	7/3/2024	336.7	337	337	337	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	7/3/2024	535.08	535	535	535	-	-	-	-	-
'AC2H1QM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/3/2024	36.8	40	40	40	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/3/2024	23.43	30	30	30	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/3/2024	46.2	50	50	50	-	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/3/2024	79.28	85	85	85	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/3/2024	96.56	104	104	104	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/3/2024	162.18	206	206	206	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/3/2024	98.1	124	124	124	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/3/2024	159.04	202	202	202	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/28/2024	559.44	559	559	559	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/28/2024	559.44	559	559	559	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	6/28/2024	528.36	528	528	528	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/28/2024	717.3	717	717	717	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/28/2024	677.44	677	677	677	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	6/28/2024	677.45	677	677	677	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	6/28/2024	566.27	566	566	566	-	-	-	-	-
'91282B2L3	TSY INFL IX N/B 07/27 0.375	6/28/2024	753.44	753	753	753	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	6/28/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	6/28/2024	1223.04	1,223	1,223	1,223	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	6/28/2024	953.38	1,021	1,021	1,021	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/28/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/28/2024	1112.86	1,113	1,113	1,113	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	6/28/2024	1033.37	1,033	1,033	1,033	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/28/2024	459.2	459	459	459	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/28/2024	426.4	426	426	426	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/28/2024	226.62	289	289	289	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	6/28/2024	238.56	302	302	302	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/28/2024	167.86	212	212	212	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/28/2024	167.86	212	212	212	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	6/28/2024	175.49	222	222	222	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/28/2024	106.4	135	135	135	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/2/2024	147.02	186	186	186	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/2/2024	0.13	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/2/2024	176.04	223	223	223	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/2/2024	216.64	217	217	217	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/2/2024	237.6	238	238	238	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/2/2024	235.44	235	235	235	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/2/2024	217.56	218	218	218	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/2/2024	268.72	269	269	269	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/2/2024	233.17	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/2/2024	195.65	196	196	196	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/2/2024	162.78	163	163	163	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/3/2024	114.45	145	145	145	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/3/2024	67.2	85	85	85	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/3/2024	90.84	115	115	115	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/3/2024	23.2	25	25	25	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/3/2024	73.05	93	93	93	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/3/2024	69.03	74	74	74	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/3/2024	130.5	165	165	165	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/3/2024	124.32	158	158	158	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/3/2024	12.57	14	14	14	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/3/2024	138.86	176	176	176	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/3/2024	216.86	217	217	217	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/3/2024	112.29	112	112	112	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/28/2024	496.08	531	531	531	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/28/2024	496.08	531	531	531	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/28/2024	496.08	531	531	531	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/28/2024	748.56	802	802	802	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/28/2024	779.75	835	835	835	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	6/28/2024	748.56	802	802	802	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/28/2024	375.36	402	402	402	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/28/2024	538.65	539	539	539	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/28/2024	564.3	564	564	564	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/28/2024	534.6	535	535	535	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	6/28/2024	564.3	564	564	564	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/28/2024	184.08	197	197	197	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/28/2024	100.8	128	128	128	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	6/28/2024	288.42	288	288	288	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/28/2024	538.65	539	539	539	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	6/28/2024	538.65	539	539	539	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	6/28/2024	426.4	426	426	426	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/28/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/28/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	6/28/2024	1076.1	1,076	1,076	1,076	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/28/2024	816.51	817	817	817	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/28/2024	816.51	817	817	817	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	6/28/2024	816.51	817	817	817	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/2/2024	330.01	354	354	354	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/2/2024	92.48	117	117	117	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/2/2024	41.28	44	44	44	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/2/2024	174.59	221	221	221	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/2/2024	327.84	415	415	415	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/2/2024	132.43	167	167	167	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/2/2024	227.52	288	288	288	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/2/2024	152.81	193	193	193	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/2/2024	163.9	176	176	176	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/2/2024	234	296	296	296	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/2/2024	13.12	14	14	14	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/2/2024	162.25	174	174	174	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/3/2024	161.58	162	162	162	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/3/2024	143.7	144	144	144	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/3/2024	147.42	147	147	147	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/3/2024	186.72	187	187	187	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/3/2024	79.8	80	80	80	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/3/2024	330.02	355	355	355	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/3/2024	130.56	140	140	140	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/3/2024	142.38	153	153	153	-	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/3/2024	121.68	131	131	131	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/3/2024	188.55	203	203	203	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/3/2024	224.08	241	241	241	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/3/2024	5.89	6	6	6	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/28/2024	184.08	197	197	197	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	6/28/2024	184.08	197	197	197	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/28/2024	191.4	242	242	242	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/28/2024	200.1	253	253	253	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	6/28/2024	200.1	253	253	253	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/28/2024	178.71	226	226	226	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/28/2024	178.71	226	226	226	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	6/28/2024	170.94	216	216	216	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/28/2024	296.14	375	375	375	-	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/28/2024	0.67	0	0	0	-	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/28/2024	0.67	0	0	0	-	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	6/28/2024	0.66	0	0	0	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/28/2024	787.84	788	788	788	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	6/28/2024	100.8	128	128	128	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/28/2024	136.26	172	172	172	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/28/2024	136.26	172	172	172	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	6/28/2024	136.26	172	172	172	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/28/2024	232	249	249	249	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/28/2024	220.4	236	236	236	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/28/2024	837.08	837	837	837	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	6/28/2024	837.08	837	837	837	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/28/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	6/28/2024	1046.01	1,046	1,046	1,046	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/2/2024	242.88	307	307	307	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/2/2024	3531	3,793	3,793	3,793	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/2/2024	281.19	356	356	356	-	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/2/2024	275.4	348	348	348	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/2/2024	177.45	224	224	224	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/2/2024	247.5	313	313	313	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/2/2024	239.02	302	302	302	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/2/2024	216.86	217	217	217	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/2/2024	131.01	131	131	131	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/2/2024	188.51	189	189	189	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/2/2024	143.7	144	144	144	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	6/20/2024	555.5	556	556	556	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/19/2024	153.41	153	153	153	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	6/20/2024	153.41	153	153	153	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/19/2024	627.06	627	627	627	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	6/20/2024	597.2	597	597	597	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	6/20/2024	313.32	398	398	398	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/19/2024	236.04	300	300	300	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	6/20/2024	227.61	289	289	289	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/19/2024	412.16	523	523	523	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	6/20/2024	397.44	504	504	504	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	6/20/2024	353.28	448	448	448	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/28/2024	7.83	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	6/28/2024	8.1	6	6	6	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/28/2024	368.55	369	369	369	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	6/28/2024	368.55	369	369	369	-	-	-	-	-

'912810TP3	TSY INFL IX N/B 02/53 1.5	6/28/2024	452.48	452	452	452	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/28/2024	420.16	420	420	420	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	6/28/2024	452.48	452	452	452	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	6/28/2024	172.9	173	173	173	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/28/2024	754.39	754	754	754	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	6/28/2024	812.42	812	812	812	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	6/28/2024	833	833	833	833	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	6/28/2024	232	249	249	249	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/28/2024	102.27	129	129	129	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/28/2024	107.14	136	136	136	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	6/28/2024	107.14	136	136	136	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/28/2024	529.74	530	530	530	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	6/28/2024	529.74	530	530	530	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	6/28/2024	1107.54	1,108	1,108	1,108	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/28/2024	0.5	1	1	1	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/28/2024	0.46	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/28/2024	0.5	1	1	1	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/28/2024	981.55	982	982	982	-	-	-	-
'91281OTE8	TSY INFL IX N/B 02/52 0.125	7/2/2024	147.42	147	147	147	-	-	-	-
'9128107P3	TSY INFL IX N/B 02/53 1.5	7/2/2024	155.6	156	156	156	-	-	-	-
'9128107Y4	TSY INFL IX N/B 02/54 2.125	7/2/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/2/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/2/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/2/2024	516.18	516	516	516	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/2/2024	563.22	563	563	563	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/2/2024	332.5	333	333	333	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/2/2024	487.27	487	487	487	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/2/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/2/2024	412.74	413	413	413	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	6/27/2024	0.49	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/27/2024	981.55	982	982	982	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	6/27/2024	997.92	998	998	998	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	6/27/2024	856.16	856	856	856	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	6/27/2024	709.12	709	709	709	-	-	-	-
'912828R99	TSY INFL IX N/B 01/28 0.5	6/27/2024	878.05	878	878	878	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/27/2024	164	175	175	175	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	6/27/2024	442.5	473	473	473	-	-	-	-
'5795179I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/27/2024	111	119	119	119	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	6/27/2024	623.13	623	623	623	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	6/27/2024	769.6	770	770	770	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	6/28/2024	773.5	774	774	774	-	-	-	-
'AC4DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	6/28/2024	488.64	523	523	523	-	-	-	-
'AC4DC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/28/2024	569.11	610	610	610	-	-	-	-
'AC4DC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/28/2024	592.83	635	635	635	-	-	-	-
'AC4DC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	6/28/2024	569.11	610	610	610	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	6/28/2024	644.23	690	690	690	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/28/2024	238.83	256	256	256	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/28/2024	251.4	269	269	269	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	6/28/2024	238.83	256	256	256	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/28/2024	212.37	269	269	269	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/28/2024	212.37	269	269	269	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	6/28/2024	212.37	269	269	269	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/28/2024	981.55	982	982	982	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	6/28/2024	981.56	982	982	982	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/28/2024	935.55	936	936	936	-	-	-	-
'AC4L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	6/28/2024	296.14	375	375	375	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/28/2024	375.36	402	402	402	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	6/28/2024	375.36	402	402	402	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	6/28/2024	348.04	373	373	373	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/28/2024	997.92	998	998	998	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	6/28/2024	997.92	998	998	998	-	-	-	-
'9128CXL4	TSY INFL IX N/B 04/29 2.125	7/1/2024	2139160.2	2,139,832	2,139,832	2,139,832	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/1/2024	203080.3	213,032	213,032	213,032	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/6/2024	212.61	272	272	272	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/7/2024	212.61	272	272	272	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/8/2024	212.61	272	272	272	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/6/2024	151.74	194	194	194	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/7/2024	160.17	205	205	205	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/8/2024	160.17	205	205	205	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/6/2024	279.68	358	358	358	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/7/2024	264.96	339	339	339	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/7/2024	184.86	237	237	237	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/8/2024	174.59	223	223	223	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/6/2024	327.84	420	420	420	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/7/2024	348.33	446	446	446	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/9/2024	152.81	196	196	196	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/9/2024	175.9	191	191	191	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/9/2024	234	300	300	300	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/9/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/9/2024	162.25	176	176	176	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/9/2024	290.15	290	290	290	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	7/9/2024	297.5	298	298	298	-	-	-	-
'9128CJY8	TSY INFL IX N/B 01/34 1.75	7/9/2024	459.54	460	460	460	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/9/2024	269.5	270	270	270	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/9/2024	443.1	443	443	443	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/9/2024	336.21	336	336	336	-	-	-	-
'91281SG4	TSY INFL IX N/B 02/49 1	7/4/2024	131	131	131	131	-	-	-	-
'91281SG4	TSY INFL IX N/B 02/49 1	7/5/2024	131.01	131	131	131	-	-	-	-
'91281SM1	TSY INFL IX N/B 02/50 0.25	7/4/2024	188.51	189	189	189	-	-	-	-
'91281SM1	TSY INFL IX N/B 02/50 0.25	7/5/2024	161.58	162	162	162	-	-	-	-
'91281OSV1	TSY INFL IX N/B 02/51 0.125	7/4/2024	167.65	168	168	168	-	-	-	-
'91281OSV1	TSY INFL IX N/B 02/51 0.125	7/5/2024	143.7	144	144	144	-	-	-	-
'91281OTE8	TSY INFL IX N/B 02/52 0.125	7/4/2024	147.42	147	147	147	-	-	-	-
'91281OTE8	TSY INFL IX N/B 02/52 0.125	7/5/2024	147.42	147	147	147	-	-	-	-
'91281OTP3	TSY INFL IX N/B 02/53 1.5	7/4/2024	155.6	156	156	156	-	-	-	-
'91281OTP3	TSY INFL IX N/B 02/53 1.5	7/5/2024	186.72	187	187	187	-	-	-	-
'91281OTY4	TSY INFL IX N/B 02/54 2.125	7/4/2024	66.5	67	67	67	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/8/2024	348.18	348	348	348	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	7/6/2024	357	357	357	357	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	7/7/2024	297.5	298	298	298	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	7/8/2024	357	357	357	357	-	-	-	-
'9128CJY8	TSY INFL IX N/B 01/34 1.75	7/6/2024	382.95	383	383	383	-	-	-	-
'9128CJY8	TSY INFL IX N/B 01/34 1.75	7/7/2024	459.54	460	460	460	-	-	-	-
'9128CJY8	TSY INFL IX N/B 01/34 1.75	7/8/2024	382.95	383	383	383	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/6/2024	269.5	270	270	270	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/7/2024	269.5	270	270	270	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/8/2024	323.4	323	323	323	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/6/2024	189.54	205	205	205	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/8/2024	327.84	420	420	420	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/6/2024	137.12	175	175	175	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/7/2024	145.69	186	186	186	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/8/2024	137.12	175	175	175	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/6/2024	227.52	291	291	291	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/7/2024	218.04	279	279	279	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/8/2024	227.52	291	291	291	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/8/2024	126.56	137	137	137	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/6/2024	121.68	132	132	132	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/7/2024	121.68	132	132	132	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/8/2024	136.89	148	148	148	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/6/2024	167.6	181	181	181	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/9/2024	344.68	345	345	345	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/9/2024	402.01	402	402	402	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/9/2024	0.18	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/9/2024	429.43	429	429	429	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/9/2024	374.22	374	374	374	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/9/2024	374.57	375	375	375	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/9/2024	265.92	266	266	266	-	-	-	-
'912828R99	TSY INFL IX N/B 01/28 0.5	7/9/2024	361.55	362	362	362	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/9/2024	288.6	289	289	289	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/9/2024	535.08	535	535	535	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/9/2024	330.01	358	358	358	-	-	-	-
'91281OTY4	TSY INFL IX N/B 02/54 2.125	7/5/2024	79.8	80	80	80	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/4/2024	216.9	217	217	217	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/5/2024	253.05	253	253	253	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/4/2024	291.36	291	291	291	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/5/2024	339.92	340	340	340	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/4/2024	602.21	602	602	602	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/5/2024	516.18	516	516	516	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/4/2024	482.76	483	483	483	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/5/2024	482.76	483	483	483	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/4/2024	8.64	6	6	6	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/5/2024	8.64	6	6	6	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/6/2024	22	24	24	24	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/7/2024	22	24	24	24	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/8/2024	20	22	22	22	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	7/6/2024	249.25	249	249	249	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	7/7/2024	274.17	274	274	274	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	7/8/2024	249.25	249	249	249	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	7/6/2024	222.2	222	222	222	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	7/7/2024	244.42	244	244	244	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	7/8/2024	222.2	222	222	222	-	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	7/6/2024	60.03	60	60	60	-	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	7/7/2024	66.7	67	67	67	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/6/2024	0.73	1	1	1	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/7/2024	0.74	1	1	1	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/8/2024	0.74	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/6/2024	8.64	6	6	6	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/7/2024	8.37	6	6	6	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/8/2024	8.64	6	6	6	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/6/2024	4.44	5	5	5	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/8/2024	279.68	358	358	358	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/6/2024	146.16	187	187	187	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/7/2024	146.16	187	187	187	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/8/2024	146.16	187	187	187	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/8/2024	175.9	190	190	190	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/9/2024	126.56	137	137	137	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/9/2024	121.68	132	132	132	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/9/2024	0.74	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/9/2024	8.64	6	6	6	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/9/2024	8.88	10	10	10	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/9/2024	22	24	24	24	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	7/9/2024	249.25	249	249	249	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	7/9/2024	222.2	222	222	222	-	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	7/9/2024	66.7	67	67	67	-	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	7/9/2024	238.88	239	239	239	-	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	7/9/2024	146.79	147	147	147	-	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	7/9/2024	202.4	202	202	202	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/4/2024	8.88	10	10	10	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/5/2024	8.88	10	10	10	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/4/2024	20	22	22	22	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/5/2024	22	24	24	24	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	7/4/2024	249.25	249	249	249	-	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	7/5/2024	274.18	274	274	274	-	-	-	-

'912810FH6	TSY INFL IX N/B 04/29 3.875	7/4/2024	222.2	222	222	222	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/4/2024	289.17	369	369	369	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/5/2024	289.17	369	369	369	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/4/2024	183.75	234	234	234	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/5/2024	192.5	246	246	246	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/4/2024	236.25	301	301	301	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/6/2024	475.44	475	475	475	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/7/2024	475.44	475	475	475	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/8/2024	396.2	396	396	396	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/6/2024	389.6	390	390	390	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/7/2024	467.52	468	468	468	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/8/2024	467.52	468	468	468	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/6/2024	401.4	401	401	401	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/7/2024	334.5	335	335	335	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/8/2024	401.4	401	401	401	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/6/2024	348.18	348	348	348	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/7/2024	290.15	290	290	290	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/7/2024	175.9	190	190	190	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/7/2024	8.88	10	10	10	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/8/2024	4.44	5	5	5	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/6/2024	216.86	217	217	217	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/7/2024	216.86	217	217	217	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/8/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/6/2024	112.29	112	112	112	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/7/2024	131	131	131	131	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/8/2024	131.01	131	131	131	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/6/2024	188.51	189	189	189	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/7/2024	161.58	162	162	162	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/10/2024	121.44	121	121	121	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/10/2024	189.56	190	190	190	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/10/2024	237.6	238	238	238	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/10/2024	206.01	206	206	206	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/10/2024	248.64	249	249	249	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/10/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/10/2024	233.17	233	233	233	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/10/2024	25.56	33	33	33	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/10/2024	46.2	50	50	50	-	-	-	-
'AC2Z36WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/10/2024	84.88	92	92	92	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/10/2024	96.56	104	104	104	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/5/2024	236.25	301	301	301	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/4/2024	239.02	305	305	305	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/5/2024	239.02	305	305	305	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/4/2024	165.36	179	179	179	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/4/2024	222.68	284	284	284	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/5/2024	222.68	284	284	284	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/4/2024	212.61	271	271	271	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/4/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/5/2024	285	285	285	285	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/4/2024	417.66	418	418	418	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/5/2024	417.66	418	418	418	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/8/2024	60.03	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/6/2024	238.88	239	239	239	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/7/2024	238.88	239	239	239	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/8/2024	268.74	269	269	269	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/6/2024	146.79	147	147	147	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/7/2024	130.48	130	130	130	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/8/2024	130.48	130	130	130	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/7/2024	202.4	202	202	202	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/8/2024	202.4	202	202	202	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/6/2024	106.26	106	106	106	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/7/2024	121.44	121	121	121	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/8/2024	188.51	189	189	189	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/6/2024	167.65	168	168	168	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/7/2024	143.7	144	144	144	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/8/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/6/2024	147.42	147	147	147	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/7/2024	147.42	147	147	147	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/8/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/6/2024	186.72	187	187	187	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/7/2024	155.6	156	156	156	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/8/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/6/2024	66.5	67	67	67	-	-	-	-
'BD9BCKII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/10/2024	162.18	208	208	208	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/10/2024	97.07	124	124	124	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/10/2024	159.04	204	204	204	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/10/2024	223.6	224	224	224	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/10/2024	162.78	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/10/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/10/2024	131	131	131	131	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/10/2024	188.51	189	189	189	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/10/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/10/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/10/2024	155.6	156	156	156	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/4/2024	295.74	296	296	296	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/5/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/4/2024	343.95	344	344	344	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/5/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/4/2024	475.44	475	475	475	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/5/2024	280.71	303	303	303	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/4/2024	144.16	156	156	156	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/5/2024	162.18	175	175	175	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/4/2024	126.56	137	137	137	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/5/2024	126.56	137	137	137	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/4/2024	121.68	131	131	131	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/5/2024	136.89	148	148	148	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/8/2024	121.44	121	121	121	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/6/2024	189.56	190	190	190	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/7/2024	216.64	217	217	217	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/8/2024	216.64	217	217	217	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/6/2024	237.6	238	238	238	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/7/2024	237.6	238	238	238	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/8/2024	207.9	208	208	208	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/6/2024	206.01	206	206	206	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	7/6/2024	443.1	443	443	443	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	7/7/2024	443.1	443	443	443	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/6/2024	202.4	202	202	202	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/7/2024	79.8	80	80	80	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/8/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/6/2024	216.9	217	217	217	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/7/2024	253.05	253	253	253	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/8/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/6/2024	291.36	291	291	291	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/7/2024	339.92	340	340	340	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/8/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/6/2024	602.21	602	602	602	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/7/2024	516.18	516	516	516	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/8/2024	516.18	516	516	516	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/10/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/10/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/10/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/10/2024	516.18	516	516	516	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/10/2024	114.45	146	146	146	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/10/2024	67.2	86	86	86	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/10/2024	127.32	163	163	163	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/10/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/10/2024	285	285	285	285	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/10/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/10/2024	295.74	296	296	296	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/4/2024	167.6	181	181	181	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/5/2024	188.55	204	204	204	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/4/2024	252.09	272	272	272	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/5/2024	224.08	242	242	242	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/5/2024	212.61	271	271	271	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/4/2024	160.17	204	204	204	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/5/2024	160.17	204	204	204	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/4/2024	264.96	338	338	338	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/5/2024	279.68	357	357	357	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/4/2024	0.21	0	0	0	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/5/2024	0.19	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	7/4/2024	368.08	368	368	368	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/7/2024	235.44	235	235	235	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/8/2024	206.01	206	206	206	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/6/2024	248.64	249	249	249	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/7/2024	217.56	218	218	218	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/8/2024	217.56	218	218	218	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/6/2024	268.73	269	269	269	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/7/2024	268.73	269	269	269	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/8/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/6/2024	266.48	266	266	266	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/7/2024	233.17	233	233	233	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/8/2024	233.17	233	233	233	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/6/2024	563.22	563	563	563	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/7/2024	482.76	483	483	483	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/8/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/6/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/7/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/8/2024	285	285	285	285	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/6/2024	417.66	418	418	418	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/7/2024	417.66	418	418	418	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/8/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/6/2024	295.74	296	296	296	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/7/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/10/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/10/2024	475.44	475	475	475	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/10/2024	467.52	468	468	468	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/10/2024	401.4	401	401	401	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/10/2024	348.18	348	348	348	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/10/2024	357	357	357	357	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	7/10/2024	382.95	383	383	383	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/10/2024	323.4	323	323	323	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/10/2024	12.24	13	13	13	-	-	-	-
'BM6ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/10/2024	73.05	93	93	93	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/10/2024	69.03	75	75	75	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/5/2024	429.43	429	429	429	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/4/2024	5.89	6	6	6	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/5/2024	5.89	6	6	6	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/4/2024	32.2	35	35	35	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/5/2024	36.8	40	40	40	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/4/2024	25.56	33	33	33	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/5/2024	25.56	33	33	33	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/4/2024	46.2	50	50	50	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/5/2024	52.8	57	57	57	-	-	-	-
'ACI2Z36WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/4/2024	84.88	92	92	92	-	-	-	-

'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/5/2024	84.88	92	92	92	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/4/2024	96.56	104	104	104	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/6/2024	195.65	196	196	196	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	7/8/2024	443.1	443	443	443	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/6/2024	336.21	336	336	336	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/7/2024	336.21	336	336	336	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/8/2024	336.21	336	336	336	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/6/2024	344.68	345	345	345	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/7/2024	295.44	295	295	295	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/8/2024	344.68	345	345	345	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/6/2024	402.01	402	402	402	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/7/2024	402.01	402	402	402	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/8/2024	402.01	402	402	402	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/8/2024	246.45	246	246	246	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/6/2024	412.74	413	413	413	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/7/2024	412.74	413	413	413	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/8/2024	343.95	344	344	344	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/7/2024	189.54	205	205	205	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/8/2024	189.54	205	205	205	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/6/2024	220.61	239	239	239	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/7/2024	196.11	212	212	212	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/8/2024	220.62	239	239	239	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/6/2024	205.02	262	262	262	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/7/2024	193.63	248	248	248	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/8/2024	193.63	248	248	248	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/10/2024	443.1	443	443	443	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/10/2024	336.21	336	336	336	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/10/2024	344.68	345	345	345	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/10/2024	402.01	402	402	402	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/10/2024	0.22	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/10/2024	429.42	429	429	429	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/10/2024	436.59	437	437	437	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/10/2024	321.06	321	321	321	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/10/2024	310.24	310	310	310	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/10/2024	362.55	362	362	362	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/10/2024	288.6	289	289	289	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/10/2024	336.7	337	337	337	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/10/2024	436.59	437	437	437	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/10/2024	321.06	321	321	321	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/10/2024	310.24	310	310	310	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/10/2024	362.55	362	362	362	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/10/2024	288.6	289	289	289	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/10/2024	336.7	337	337	337	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/10/2024	139.2	178	178	178	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/10/2024	116.55	149	149	149	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/5/2024	127.32	162	162	162	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/4/2024	374.22	374	374	374	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/5/2024	436.59	437	437	437	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/4/2024	321.06	321	321	321	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/5/2024	374.57	375	375	375	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/4/2024	310.24	310	310	310	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/5/2024	310.24	310	310	310	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/4/2024	361.55	362	362	362	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/5/2024	361.55	362	362	362	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/4/2024	288.6	289	289	289	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/5/2024	336.7	337	337	337	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/6/2024	436.59	437	437	437	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/7/2024	374.22	374	374	374	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/8/2024	436.59	437	437	437	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/6/2024	321.06	321	321	321	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/7/2024	374.57	375	375	375	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/8/2024	321.06	321	321	321	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/6/2024	310.24	310	310	310	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/7/2024	310.24	310	310	310	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/8/2024	310.24	310	310	310	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/6/2024	361.55	362	362	362	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/7/2024	309.9	310	310	310	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/8/2024	6.56	7	7	7	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/6/2024	162.25	176	176	176	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/7/2024	162.25	176	176	176	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/8/2024	147.5	160	160	160	-	-	-	-	-
'B24FFM8I5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/6/2024	242.88	311	311	311	-	-	-	-	-
'B24FFM8I5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/7/2024	231.84	297	297	297	-	-	-	-	-
'B24FFM8I5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/8/2024	242.88	311	311	311	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/6/2024	281.19	360	360	360	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/7/2024	281.19	360	360	360	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/8/2024	281.19	360	360	360	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/6/2024	289.17	370	370	370	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/7/2024	289.17	370	370	370	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/9/2024	121.44	121	121	121	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/9/2024	216.64	217	217	217	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/9/2024	237.6	238	238	238	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/9/2024	212.61	273	273	273	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/9/2024	151.74	195	195	195	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/9/2024	279.68	359	359	359	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/9/2024	168.48	183	183	183	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/9/2024	220.61	239	239	239	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/9/2024	205.02	263	263	263	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/9/2024	107.77	117	117	117	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/9/2024	46.86	51	51	51	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/9/2024	222.68	286	286	286	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/4/2024	458.64	459	459	459	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/5/2024	535.08	535	535	535	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/4/2024	366.68	396	396	396	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/5/2024	396.2	396	396	396	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/4/2024	389.6	390	390	390	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/5/2024	467.52	468	468	468	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/4/2024	334.5	335	335	335	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/4/2024	12.24	13	13	13	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/5/2024	12.24	13	13	13	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/4/2024	68.18	87	87	87	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/5/2024	73.05	93	93	93	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/8/2024	361.55	362	362	362	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/6/2024	288.6	289	289	289	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/7/2024	336.7	337	337	337	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/8/2024	336.7	337	337	337	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/6/2024	458.64	459	459	459	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/7/2024	535.08	535	535	535	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/8/2024	458.64	459	459	459	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/6/2024	330.02	357	357	357	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/7/2024	366.68	397	397	397	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/8/2024	330.02	357	357	357	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/8/2024	97.07	124	124	124	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/8/2024	289.17	370	370	370	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/6/2024	183.75	235	235	235	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/7/2024	188.55	204	204	204	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/8/2024	167.6	181	181	181	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/6/2024	224.08	243	243	243	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/7/2024	252.09	273	273	273	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/8/2024	224.08	243	243	243	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/6/2024	5.89	6	6	6	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/7/2024	5.89	6	6	6	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/8/2024	11.78	13	13	13	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/6/2024	32.2	35	35	35	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/7/2024	36.8	40	40	40	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/8/2024	36.8	40	40	40	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/9/2024	188.55	204	204	204	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/9/2024	224.08	243	243	243	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/9/2024	5.89	6	6	6	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/9/2024	32.2	35	35	35	-	-	-	-	-
'ACI2NRED3	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/9/2024	25.56	33	33	33	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/9/2024	46.2	50	50	50	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/9/2024	84.88	92	92	92	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/9/2024	96.56	105	105	105	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/9/2024	162.18	208	208	208	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/9/2024	102.78	132	132	132	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/9/2024	159.04	204	204	204	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/9/2024	114.45	147	147	147	-	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/4/2024	61.36	66	66	66	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/5/2024	330.02	357	357	357	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/5/2024	401.4	401	401	401	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/4/2024	348.18	348	348	348	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/5/2024	290.15	290	290	290	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/4/2024	357	357	357	357	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/5/2024	297.5	298	298	298	-	-	-	-	-

'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/4/2024	382.95	383	383	383	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/5/2024	459.54	460	460	460	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/4/2024	269.5	270	270	270	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/5/2024	323.4	323	323	323	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/6/2024	159.04	204	204	204	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/7/2024	159.04	204	204	204	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/8/2024	159.04	204	204	204	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/6/2024	122.08	156	156	156	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/7/2024	114.45	146	146	146	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/8/2024	114.45	146	146	146	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/6/2024	72.8	93	93	93	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/7/2024	67.2	86	86	86	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/8/2024	72.8	93	93	93	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/6/2024	137.93	177	177	177	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/7/2024	127.32	163	163	163	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/8/2024	127.32	163	163	163	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/6/2024	25.56	33	33	33	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/7/2024	25.56	33	33	33	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/8/2024	25.56	33	33	33	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/6/2024	46.2	50	50	50	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/7/2024	46.2	50	50	50	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/8/2024	46.2	50	50	50	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/6/2024	84.88	92	92	92	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/7/2024	84.88	92	92	92	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/8/2024	95.49	103	103	103	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/6/2024	96.56	105	105	105	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/7/2024	96.56	105	105	105	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/8/2024	108.63	118	118	118	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/9/2024	67.2	86	86	86	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/9/2024	127.32	163	163	163	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/9/2024	12.24	13	13	13	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/9/2024	68.18	87	87	87	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/9/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/9/2024	130.5	167	167	167	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/9/2024	116.55	150	150	150	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/9/2024	25.14	27	27	27	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/9/2024	138.85	178	178	178	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/9/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/9/2024	176.04	226	226	226	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/9/2024	242.88	312	312	312	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/4/2024	443.1	443	443	443	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/5/2024	443.1	443	443	443	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/4/2024	336.21	336	336	336	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/5/2024	336.21	336	336	336	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/4/2024	344.68	345	345	345	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/5/2024	344.68	345	345	345	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/4/2024	402.01	402	402	402	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/5/2024	402.01	402	402	402	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/5/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/4/2024	130.5	167	167	167	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/5/2024	139.2	178	178	178	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/6/2024	12.24	13	13	13	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/7/2024	24.48	27	27	27	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/8/2024	12.24	13	13	13	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/6/2024	73.05	93	93	93	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/7/2024	68.18	87	87	87	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/8/2024	73.05	93	93	93	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/6/2024	69.03	75	75	75	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/7/2024	69.03	75	75	75	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/8/2024	61.36	66	66	66	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/6/2024	130.5	167	167	167	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/7/2024	139.2	178	178	178	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/8/2024	130.5	167	167	167	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/6/2024	162.18	208	208	208	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/7/2024	171.19	219	219	219	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/8/2024	162.18	208	208	208	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/6/2024	102.78	132	132	132	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/7/2024	97.07	124	124	124	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/7/2024	183.75	235	235	235	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/8/2024	192.5	246	246	246	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/6/2024	236.25	302	302	302	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/7/2024	236.25	302	302	302	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/8/2024	247.5	317	317	317	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/6/2024	251.6	322	322	322	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/7/2024	239.02	306	306	306	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/9/2024	281.19	361	361	361	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/9/2024	275.4	353	353	353	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/9/2024	183.75	236	236	236	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/9/2024	236.25	303	303	303	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/9/2024	239.02	307	307	307	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/10/2024	274.18	274	274	274	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/10/2024	222.2	222	222	222	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/10/2024	60.03	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/10/2024	268.74	269	269	269	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/10/2024	130.48	130	130	130	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/10/2024	202.4	202	202	202	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/4/2024	116.55	149	149	149	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/5/2024	124.32	159	159	159	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/4/2024	12.57	14	14	14	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/5/2024	25.14	27	27	27	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/4/2024	147.03	188	188	188	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/5/2024	147.02	188	188	188	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/4/2024	0.13	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/5/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/4/2024	176.04	225	225	225	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/5/2024	166.26	212	212	212	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/4/2024	92.48	118	118	118	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/5/2024	92.48	118	118	118	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/6/2024	116.55	149	149	149	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/7/2024	116.55	149	149	149	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/8/2024	124.32	159	159	159	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/6/2024	12.57	14	14	14	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/7/2024	12.57	14	14	14	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/8/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/6/2024	138.86	178	178	178	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/7/2024	147.03	188	188	188	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/8/2024	147.03	188	188	188	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/6/2024	0.13	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/7/2024	0.26	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/8/2024	0.13	0	0	0	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/8/2024	251.6	322	322	322	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/9/2024	235.44	235	235	235	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/9/2024	217.56	218	218	218	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/9/2024	307.12	307	307	307	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/9/2024	233.17	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/9/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/9/2024	162.78	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/9/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/9/2024	112.29	112	112	112	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/9/2024	161.58	162	162	162	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/9/2024	143.7	144	144	144	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/4/2024	220.62	238	238	238	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/5/2024	220.62	238	238	238	-	-	-	-
'ACI0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/4/2024	193.63	247	247	247	-	-	-	-
'ACI0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/5/2024	193.63	247	247	247	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/4/2024	121.24	131	131	131	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/5/2024	107.77	116	116	116	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/4/2024	23.43	25	25	25	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/5/2024	46.86	51	51	51	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/4/2024	238.88	239	239	239	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/5/2024	268.74	269	269	269	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/4/2024	130.48	130	130	130	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/5/2024	130.48	130	130	130	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/4/2024	46.44	50	50	50	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/5/2024	41.28	45	45	45	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/4/2024	174.59	223	223	223	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/5/2024	184.86	236	236	236	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/4/2024	327.84	418	418	418	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/5/2024	327.84	418	418	418	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/4/2024	145.69	186	186	186	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/5/2024	137.12	175	175	175	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/4/2024	227.52	290	290	290	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/5/2024	218.04	278	278	278	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/4/2024	146.16	187	187	187	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/5/2024	152.8	195	195	195	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/6/2024	176.04	225	225	225	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/7/2024	166.26	213	213	213	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/8/2024	176.04	225	225	225	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/6/2024	92.48	118	118	118	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/7/2024	92.48	118	118	118	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/8/2024	92.48	118	118	118	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/6/2024	46.44	50	50	50	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/7/2024	46.44	50	50	50	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/8/2024	46.44	50	50	50	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/6/2024	174.59	223	223	223	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/6/2024	186.03	201	201	201	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/7/2024	186.03	201	201	201	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/9/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/9/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/9/2024	79.8	80	80	80	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/9/2024	253.05	253	253	253	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/9/2024	339.92	340	340	340	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/9/2024	602.21	602	602	602	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/9/2024	563.22	563	563	563	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/9/2024	332.5	333	333	333	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/9/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/9/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/9/2024	412.74	413	413	413	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/4/2024	227.7	228	228	228	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/5/2024	202.4	202	202	202	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/4/2024	121.44	121	121	121	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/5/2024	121.44	121	121	121	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/4/2024	216.64	217	217	217	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/5/2024	216.64	217	217	217	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/4/2024	237.6	238	238	238	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/5/2024	207.9	208	208	208	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/4/2024	235.44	235	235	235	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/5/2024	206.01	206	206	206	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/4/2024	217.56	218	218	218	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/4/2024	175.9	190	190	190	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/5/2024	175.9	190	190	190	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/4/2024	224.25	286	286	286	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/5/2024	234	299	299	299	-	-	-	-

'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/4/2024	13.12	14	14	14	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/5/2024	13.12	14	14	14	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/4/2024	147.5	159	159	159	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/5/2024	162.25	175	175	175	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/4/2024	242.88	310	310	310	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/5/2024	242.88	310	310	310	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/4/2024	281.19	359	359	359	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/5/2024	267.8	342	342	342	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/8/2024	165.36	179	179	179	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/6/2024	280.71	304	304	304	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/7/2024	280.71	304	304	304	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/8/2024	249.52	270	270	270	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/6/2024	144.16	156	156	156	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/7/2024	144.16	156	156	156	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/8/2024	162.18	176	176	176	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/6/2024	126.56	137	137	137	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/7/2024	142.38	154	154	154	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/6/2024	234.4	300	300	300	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/7/2024	222.68	285	285	285	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/8/2024	222.68	285	285	285	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/9/2024	475.44	475	475	475	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/9/2024	389.6	390	390	390	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/9/2024	334.5	335	335	335	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/9/2024	186.03	202	202	202	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/9/2024	280.71	304	304	304	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/9/2024	144.16	156	156	156	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/9/2024	92.48	119	119	119	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/9/2024	41.28	45	45	45	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/9/2024	184.86	237	237	237	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/9/2024	327.84	421	421	421	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/9/2024	145.69	187	187	187	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/9/2024	218.04	280	280	280	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/5/2024	217.56	218	218	218	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/4/2024	307.12	307	307	307	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/5/2024	268.73	269	269	269	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/4/2024	233.17	233	233	233	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/5/2024	233.17	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/4/2024	195.65	196	196	196	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/5/2024	195.65	196	196	196	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/4/2024	162.78	163	163	163	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/5/2024	162.78	163	163	163	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/4/2024	216.86	217	217	217	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/5/2024	185.88	186	186	186	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/15/2024	25.56	33	33	33	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/13/2024	46.2	50	50	50	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/14/2024	46.2	50	50	50	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/15/2024	46.2	50	50	50	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/13/2024	84.88	93	93	93	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/14/2024	84.88	93	93	93	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/15/2024	95.49	104	104	104	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/13/2024	96.56	105	105	105	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/14/2024	96.56	105	105	105	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/15/2024	108.63	119	119	119	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/13/2024	162.18	211	211	211	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/14/2024	162.18	211	211	211	-	-	-	-	-
'BLH38Z8I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/15/2024	114.45	149	149	149	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/14/2024	412.74	413	413	413	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/15/2024	412.74	413	413	413	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/13/2024	475.44	475	475	475	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/14/2024	396.2	396	396	396	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/15/2024	475.44	475	475	475	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/13/2024	467.52	468	468	468	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/14/2024	467.52	468	468	468	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/15/2024	389.6	390	390	390	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/16/2024	279.68	363	363	363	-	-	-	-	-
'5795176I6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/16/2024	4.44	5	5	5	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/10/2024	167.6	181	181	181	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/10/2024	252.09	273	273	273	-	-	-	-	-
'ACI2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/10/2024	5.89	6	6	6	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/10/2024	36.8	40	40	40	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/10/2024	327.84	420	420	420	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/10/2024	137.12	175	175	175	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/10/2024	227.52	291	291	291	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/10/2024	146.16	187	187	187	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/10/2024	175.9	190	190	190	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/10/2024	13.12	14	14	14	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/10/2024	162.25	175	175	175	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/10/2024	242.88	311	311	311	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/12/2024	327.84	424	424	424	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/12/2024	137.12	177	177	177	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/12/2024	227.52	294	294	294	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/12/2024	516.18	516	516	516	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/12/2024	482.76	483	483	483	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/12/2024	285	285	285	285	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/12/2024	417.66	418	418	418	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/12/2024	152.8	197	197	197	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/12/2024	175.9	191	191	191	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/12/2024	224.25	290	290	290	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/12/2024	13.12	14	14	14	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/12/2024	147.5	160	160	160	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/13/2024	121.44	121	121	121	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/14/2024	121.44	121	121	121	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/15/2024	121.44	121	121	121	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/13/2024	216.64	217	217	217	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/14/2024	216.64	217	217	217	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/15/2024	189.56	190	190	190	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/13/2024	237.6	238	238	238	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/14/2024	207.9	208	208	208	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/15/2024	237.6	238	238	238	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/13/2024	206.01	206	206	206	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/14/2024	235.44	235	235	235	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/16/2024	20	22	22	22	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/16/2024	249.25	249	249	249	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/16/2024	244.42	244	244	244	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/16/2024	66.7	67	67	67	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/16/2024	268.74	269	269	269	-	-	-	-	-
'AC4L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/16/2024	193.63	251	251	251	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/16/2024	121.24	132	132	132	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/16/2024	46.86	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/16/2024	185.88	186	186	186	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/16/2024	112.29	112	112	112	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/16/2024	161.58	162	162	162	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/10/2024	267.8	343	343	343	-	-	-	-	-
'B3LZ8F9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/10/2024	289.17	370	370	370	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/10/2024	183.75	235	235	235	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/10/2024	186.03	201	201	201	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/10/2024	280.71	304	304	304	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/10/2024	236.25	302	302	302	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/10/2024	251.6	322	322	322	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/10/2024	0.7	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/10/2024	8.64	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/10/2024	8.88	10	10	10	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/10/2024	22	24	24	24	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/11/2024	121.44	121	121	121	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/12/2024	242.88	314	314	314	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/12/2024	281.19	363	363	363	-	-	-	-	-
'B3LZ8F9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/12/2024	289.17	374	374	374	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/12/2024	192.5	249	249	249	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/12/2024	236.25	305	305	305	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/12/2024	251.6	325	325	325	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/12/2024	186.03	202	202	202	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/12/2024	280.71	305	305	305	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/12/2024	162.18	176	176	176	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/12/2024	126.56	138	138	138	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/12/2024	189.54	206	206	206	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/12/2024	220.62	240	240	240	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/15/2024	206.01	206	206	206	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/14/2024	92.48	120	120	120	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/15/2024	92.48	120	120	120	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/13/2024	46.44	51	51	51	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/14/2024	46.44	51	51	51	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/15/2024	41.28	45	45	45	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/13/2024	184.86	240	240	240	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/14/2024	174.59	227	227	227	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/15/2024	184.86	240	240	240	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/13/2024	348.33	452	452	452	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/14/2024	236.25	307	307	307	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/15/2024	247.5	321	321	321	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/16/2024	143.7	144	144	144	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/16/2024	147.42	147	147	147	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/16/2024	155.6	156	156	156	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/16/2024	66.5	67	67	67	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/16/2024	253.05	253	253	253	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/16/2024	339.92	340	340	340	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/16/2024	602.21	602	602	602	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/16/2024	482.76	483	483	483	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/16/2024	285	285	285	285	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/16/2024	189.54	207	207	207	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/16/2024	220.62	241	241	241	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/11/2024	216.64	217	217	217	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/11/2024	207.9	208	208	208	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/11/2024	165.36	179	179	179	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/11/2024	280.71	304	304	304	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/11/2024	144.16	156	156	156	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/11/2024	126.56	137	137	137	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/11/2024	136.89	148	148	148	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/11/2024	97.92	126	126	126	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/11/2024	46.44	50	50	50	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/11/2024	184.86	237	237	237	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/11/2024	327.84	421	421	421	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/11/2024	145.69	187	187	187	-	-	-	-	-
'AC4L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/12/2024	193.63	250	250	250	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/12/2024	107.77	117	117	117	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/12/2024	46.86	51	51	51	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/12/2024	295.74	296	296	296	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/12/2024	412.74	413	413	413	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/12/2024	475.44	475	475	475	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/12/2024	389.6	390	390	390	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/12/2024	334.5	335	335	335	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/12/2024	348.18	348	348	348	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/12/2024	357	357	357	357	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/12/2024	382.95	383	383	383	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/13/2024	239.02	310	310	310	-	-	-	-	-

'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/15/2024	162.18	211	211	211	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/13/2024	97.07	126	126	126	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/14/2024	97.07	126	126	126	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/15/2024	102.78	134	134	134	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/13/2024	168.98	220	220	220	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/14/2024	159.04	207	207	207	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/15/2024	159.04	207	207	207	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/15/2024	183.75	239	239	239	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/13/2024	236.25	307	307	307	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/13/2024	0.74	1	1	1	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/14/2024	0.74	1	1	1	-	-	-	-
'912828CDX6	TSY INFL IX N/B 01/32 0.125	7/16/2024	417.66	418	418	418	-	-	-	-
'912828CEJ6	TSY INFL IX N/B 04/27 0.125	7/16/2024	295.74	296	296	296	-	-	-	-
'912828CEZ0	TSY INFL IX N/B 07/32 0.625	7/16/2024	412.74	413	413	413	-	-	-	-
'912828CFR7	TSY INFL IX N/B 10/27 1.625	7/16/2024	475.44	475	475	475	-	-	-	-
'912828CGK1	TSY INFL IX N/B 01/33 1.125	7/16/2024	467.52	468	468	468	-	-	-	-
'912828CGW5	TSY INFL IX N/B 04/28 1.25	7/16/2024	401.4	401	401	401	-	-	-	-
'912828CHP9	TSY INFL IX N/B 07/33 1.375	7/16/2024	348.18	348	348	348	-	-	-	-
'912828CJH5	TSY INFL IX N/B 10/28 2.375	7/16/2024	357	357	357	357	-	-	-	-
'912828CJY8	TSY INFL IX N/B 01/34 1.75	7/16/2024	382.95	383	383	383	-	-	-	-
'912828CKL4	TSY INFL IX N/B 04/29 2.125	7/16/2024	269.5	270	270	270	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/16/2024	443.1	443	443	443	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/11/2024	218.04	280	280	280	-	-	-	-
'B1L8W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/11/2024	146.16	188	188	188	-	-	-	-
'B1TXHHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/11/2024	175.9	190	190	190	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/11/2024	224.25	288	288	288	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/11/2024	6.56	7	7	7	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/11/2024	162.25	176	176	176	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/11/2024	231.84	297	297	297	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/11/2024	281.19	361	361	361	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/11/2024	289.17	371	371	371	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/11/2024	183.75	236	236	236	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/11/2024	236.25	303	303	303	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/11/2024	239.02	307	307	307	-	-	-	-
'912828CKL4	TSY INFL IX N/B 04/29 2.125	7/12/2024	323.4	323	323	323	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/12/2024	443.1	443	443	443	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/12/2024	336.21	336	336	336	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/12/2024	344.68	345	345	345	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/12/2024	459.44	459	459	459	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/12/2024	0.21	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/12/2024	429.43	429	429	429	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/12/2024	436.59	437	437	437	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/12/2024	321.06	321	321	321	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/12/2024	310.24	310	310	310	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	7/12/2024	309.9	310	310	310	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/15/2024	0.7	1	1	1	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/13/2024	248.64	249	249	249	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/14/2024	217.56	218	218	218	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/15/2024	217.56	218	218	218	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/13/2024	268.73	269	269	269	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/14/2024	307.12	307	307	307	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/15/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/13/2024	266.48	266	266	266	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/14/2024	233.17	233	233	233	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/14/2024	239.02	310	310	310	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/15/2024	251.6	327	327	327	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/16/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/16/2024	162.77	163	163	163	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/16/2024	236.25	307	307	307	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/16/2024	239.02	310	310	310	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/16/2024	0.74	1	1	1	-	-	-	-
'1350878VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/16/2024	8.37	6	6	6	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/16/2024	162.18	211	211	211	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/16/2024	97.07	126	126	126	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/16/2024	159.04	206	206	206	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/16/2024	122.08	159	159	159	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/16/2024	72.8	95	95	95	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/16/2024	127.32	165	165	165	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/11/2024	189.54	205	205	205	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/11/2024	196.1	212	212	212	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/11/2024	0.74	1	1	1	-	-	-	-
'1350878VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/11/2024	8.64	6	6	6	-	-	-	-
'57951TII6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/11/2024	4.44	5	5	5	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/11/2024	22	24	24	24	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/11/2024	249.25	249	249	249	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/11/2024	244.42	244	244	244	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/11/2024	97.07	125	125	125	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/11/2024	159.04	204	204	204	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/11/2024	122.08	157	157	157	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/11/2024	72.8	93	93	93	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/12/2024	234.4	303	303	303	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/12/2024	212.61	275	275	275	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/12/2024	151.74	196	196	196	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/12/2024	279.68	361	361	361	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/12/2024	288.6	289	289	289	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/12/2024	535.08	535	535	535	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/12/2024	330.02	359	359	359	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/15/2024	165.36	180	180	180	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/14/2024	327.84	426	426	426	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/15/2024	327.84	426	426	426	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/13/2024	145.69	189	189	189	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/14/2024	137.12	178	178	178	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/15/2024	233.17	233	233	233	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/13/2024	8.64	6	6	6	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/14/2024	8.64	6	6	6	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/15/2024	8.64	6	6	6	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/13/2024	336.7	337	337	337	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/14/2024	336.7	337	337	337	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/15/2024	288.6	289	289	289	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/13/2024	458.64	459	459	459	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/14/2024	535.08	535	535	535	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/15/2024	458.64	459	459	459	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/13/2024	330.02	360	360	360	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/16/2024	24.48	27	27	27	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/16/2024	175.9	192	192	192	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/16/2024	224.25	291	291	291	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/16/2024	6.56	7	7	7	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/16/2024	147.5	161	161	161	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/16/2024	242.88	315	315	315	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/16/2024	73.05	95	95	95	-	-	-	-
'BNB57KZI7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/16/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/16/2024	130.5	169	169	169	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/16/2024	116.55	151	151	151	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/16/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/16/2024	147.03	191	191	191	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/11/2024	127.32	163	163	163	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/11/2024	24.48	27	27	27	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/11/2024	73.05	94	94	94	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/11/2024	235.44	235	235	235	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/11/2024	217.56	218	218	218	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/11/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/11/2024	233.17	233	233	233	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/11/2024	188.55	204	204	204	-	-	-	-
'ACI1165C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/11/2024	224.08	243	243	243	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/11/2024	5.89	6	6	6	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/11/2024	32.2	35	35	35	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/11/2024	25.56	33	33	33	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/15/2024	137.12	178	178	178	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/13/2024	218.04	283	283	283	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/14/2024	227.52	296	296	296	-	-	-	-
'912828CDX6	TSY INFL IX N/B 01/32 0.125	7/14/2024	417.66	418	418	418	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/15/2024	189.54	207	207	207	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/13/2024	220.62	241	241	241	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/14/2024	220.61	241	241	241	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/15/2024	196.11	214	214	214	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/13/2024	193.63	252	252	252	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/14/2024	205.02	266	266	266	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/15/2024	193.63	252	252	252	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/13/2024	121.24	132	132	132	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/14/2024	366.68	400	400	400	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/15/2024	330.02	360	360	360	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/13/2024	121.68	133	133	133	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/14/2024	136.89	149	149	149	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/15/2024	121.68	133	133	133	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/13/2024	167.6	183	183	183	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/14/2024	188.55	206	206	206	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/15/2024	167.6	183	183	183	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/13/2024	281.19	365	365	365	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/14/2024	281.19	365	365	365	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/15/2024	267.8	348	348	348	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/13/2024	289.17	376	376	376	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/16/2024	0.13	0	0	0	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/16/2024	281.19	365	365	365	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/16/2024	275.4	358	358	358	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/16/2024	192.5	250	250	250	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/16/2024	166.26	216	216	216	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/16/2024	92.48	120	120	120	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/16/2024	46.44	51	51	51	-	-	-	-
'BYY5F1I90	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/16/2024	174.59	227	227	227	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/16/2024	327.84	426	426	426	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/16/2024	145.69	189	189	189	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/16/2024	227.52	295	295	295	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/16/2024	146.16	190	190	190	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/11/2024	46.2	50	50	50	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/11/2024	84.88	92	92	92	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/11/2024	96.56	105	105	105	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/11/2024	162.18	208	208	208	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/11/2024	205.02	263	263	263	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/11/2024	121.24	131	131	131	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/11/2024	23.43	25	25	25	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/11/2024	222.68	286	286	286	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/11/2024	212.61	273	273	273	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/11/2024	160.17	205	205	205	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/11/2024	279.68	359	359	359	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/11/2024	195.65	196	196	196	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/14/2024	121.24	132	132	132	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/15/2024	107.77	118	118	118	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/13/2024	291.36	291	291	291	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/14/2024	339.92	340	340	340	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/15/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/13/2024	602.21	602	602	602	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/14/2024	516.18	516	516	516	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/15/2024	516.18	516	516	516	-	-	-	-

'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/13/2024	563.22	563	563	563	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/14/2024	482.76	483	483	483	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/15/2024	482.76	483	483	483	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/14/2024	289.17	376	376	376	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/15/2024	289.17	376	376	376	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/13/2024	183.75	239	239	239	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/14/2024	183.75	239	239	239	-	-	-	-
'ACI3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/13/2024	189.54	207	207	207	-	-	-	-
'ACI3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/14/2024	168.48	184	184	184	-	-	-	-
'ACI3086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/13/2024	249.52	272	272	272	-	-	-	-
'ACI3086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/14/2024	280.71	306	306	306	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/15/2024	218.04	283	283	283	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/13/2024	146.16	190	190	190	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/14/2024	146.16	190	190	190	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/15/2024	152.81	198	198	198	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/16/2024	144.16	157	157	157	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/16/2024	130.48	130	130	130	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/16/2024	202.4	202	202	202	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/16/2024	121.44	121	121	121	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/16/2024	216.64	217	217	217	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/16/2024	237.6	238	238	238	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/16/2024	235.44	235	235	235	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/16/2024	248.64	249	249	249	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/16/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/16/2024	233.17	233	233	233	-	-	-	-
'ACI3I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/16/2024	222.68	289	289	289	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/11/2024	162.77	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/11/2024	185.88	186	186	186	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/11/2024	131.01	131	131	131	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/11/2024	161.58	162	162	162	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/11/2024	143.7	144	144	144	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/11/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/11/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/11/2024	79.8	80	80	80	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/11/2024	253.05	253	253	253	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/11/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/11/2024	602.21	602	602	602	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/13/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/14/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/15/2024	332.5	333	333	333	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/13/2024	417.66	418	418	418	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/13/2024	401.4	401	401	401	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/14/2024	334.5	335	335	335	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/15/2024	401.4	401	401	401	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/13/2024	290.15	290	290	290	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/14/2024	348.18	348	348	348	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/15/2024	290.15	290	290	290	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/13/2024	297.5	298	298	298	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/13/2024	158.31	173	173	173	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/14/2024	175.9	192	192	192	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/15/2024	175.9	192	192	192	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/13/2024	234	304	304	304	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/15/2024	459.54	460	460	460	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/13/2024	269.5	270	270	270	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/14/2024	269.5	270	270	270	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/15/2024	323.4	323	323	323	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/13/2024	443.1	443	443	443	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/14/2024	443.1	443	443	443	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/15/2024	443.1	443	443	443	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/16/2024	126.56	138	138	138	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/16/2024	121.68	133	133	133	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/16/2024	336.21	336	336	336	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/16/2024	344.68	345	345	345	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/16/2024	402.01	402	402	402	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/16/2024	0.19	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/16/2024	429.42	429	429	429	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/16/2024	212.61	276	276	276	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/16/2024	160.17	208	208	208	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/16/2024	186.03	203	203	203	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/16/2024	280.71	306	306	306	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/16/2024	188.55	206	206	206	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/11/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/11/2024	285	285	285	285	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/11/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/11/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/11/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/11/2024	396.2	396	396	396	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/11/2024	467.52	468	468	468	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/11/2024	401.4	401	401	401	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/11/2024	290.15	290	290	290	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/11/2024	297.5	298	298	298	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/11/2024	459.54	460	460	460	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/14/2024	357	357	357	357	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/15/2024	297.5	298	298	298	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/13/2024	459.54	460	460	460	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/14/2024	382.95	383	383	383	-	-	-	-
'91281OSM1	TSY INFL IX N/B 02/50 0.25	7/13/2024	161.58	162	162	162	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/14/2024	188.51	189	189	189	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/15/2024	188.51	189	189	189	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/13/2024	143.7	144	144	144	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/14/2024	143.7	144	144	144	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/15/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/13/2024	147.42	147	147	147	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/13/2024	336.21	336	336	336	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/14/2024	336.21	336	336	336	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/15/2024	336.21	336	336	336	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/13/2024	344.68	345	345	345	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/14/2024	344.68	345	345	345	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/14/2024	224.25	291	291	291	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/15/2024	224.25	291	291	291	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/13/2024	13.12	14	14	14	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/14/2024	6.56	7	7	7	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/15/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/13/2024	162.25	177	177	177	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/14/2024	162.25	177	177	177	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/16/2024	374.22	374	374	374	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/16/2024	374.57	375	375	375	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/16/2024	265.92	266	266	266	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/16/2024	361.55	362	362	362	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/16/2024	336.7	337	337	337	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/16/2024	535.08	535	535	535	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/16/2024	330.01	360	360	360	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/16/2024	224.08	245	245	245	-	-	-	-
'ACI2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/16/2024	5.89	6	6	6	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/16/2024	36.8	40	40	40	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/16/2024	25.56	33	33	33	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/16/2024	52.8	58	58	58	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/11/2024	269.5	270	270	270	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/11/2024	443.1	443	443	443	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/11/2024	336.21	336	336	336	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/11/2024	344.68	345	345	345	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/11/2024	402.01	402	402	402	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/11/2024	0.19	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/11/2024	368.09	368	368	368	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/11/2024	374.22	374	374	374	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/11/2024	61.36	66	66	66	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/11/2024	130.5	167	167	167	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/11/2024	124.32	160	160	160	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/14/2024	147.42	147	147	147	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/15/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/13/2024	155.6	156	156	156	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/14/2024	186.72	187	187	187	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/15/2024	186.72	187	187	187	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/13/2024	72.8	95	95	95	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/14/2024	67.2	87	87	87	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/15/2024	67.2	87	87	87	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/13/2024	127.32	165	165	165	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/14/2024	137.93	179	179	179	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/15/2024	127.32	165	165	165	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/15/2024	162.25	177	177	177	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/13/2024	242.88	315	315	315	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/14/2024	242.88	315	315	315	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/15/2024	231.84	301	301	301	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/13/2024	195.65	196	196	196	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/15/2024	344.68	345	345	345	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/13/2024	402.01	402	402	402	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/14/2024	402.01	402	402	402	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/15/2024	402.01	402	402	402	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/13/2024	0.22	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/14/2024	0.19	0	0	0	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/16/2024	84.88	93	93	93	-	-	-	-
'ACI25ZYH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/16/2024	96.56	105	105	105	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/17/2024	127.32	165	165	165	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/17/2024	12.24	13	13	13	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/17/2024	73.05	95	95	95	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/17/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/17/2024	130.5	169	169	169	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/17/2024	124.32	161	161	161	-	-	-	-
'BNNTS9I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/17/2024	25.14	27	27	27	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/17/2024	138.85	180	180	180	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/17/2024	0.26	0	0	0	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/17/2024	137.12	178	178	178	-	-	-	-
'BNNTS9I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/11/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/11/2024	138.86	178	178	178	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/11/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/11/2024	176.04	226	226	226	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/11/2024	60.03	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/11/2024	238.88	239	239	239	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/11/2024	130.48	130	130	130	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/11/2024	202.4	202	202	202	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/11/2024	374.57	375	375	375	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/11/2024	310.24	310	310	310	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/11/2024	361.55	362	362	362	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/13/2024	12.24	13	13	13	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/14/2024	12.24	13	13	13	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/15/2024	12.24	13	13	13	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/13/2024	73.05	95	95	95	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/14/2024	73.05	95	95	95	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/15/2024	68.18	89	89	89	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/13/2024	8.88	10	10	10	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/14/2024	4.44	5	5	5	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/15/2024	8.88	10	10	10	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/13/2024	22	24	24	24	-	-	-	-

'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/14/2024	22	24	24	24	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/15/2024	22	24	24	24	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/15/2024	0.21	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/13/2024	429.42	429	429	429	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/14/2024	368.09	368	368	368	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/15/2024	429.43	429	429	429	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/13/2024	374.22	374	374	374	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/14/2024	436.59	437	437	437	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/14/2024	195.65	196	196	196	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/15/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/13/2024	162.78	163	163	163	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/14/2024	162.78	163	163	163	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/15/2024	162.78	163	163	163	-	-	-	-
'B0CNHZ92	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/17/2024	218.04	282	282	282	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/17/2024	146.16	189	189	189	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/17/2024	175.9	191	191	191	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/17/2024	234	303	303	303	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/17/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/17/2024	162.25	177	177	177	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/17/2024	402.01	402	402	402	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/17/2024	0.21	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/17/2024	368.09	368	368	368	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/17/2024	436.59	437	437	437	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/17/2024	321.06	321	321	321	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	7/11/2024	336.7	337	337	337	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/11/2024	458.64	459	459	459	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/11/2024	366.68	397	397	397	-	-	-	-
'AC11VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/12/2024	121.68	132	132	132	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/12/2024	188.55	205	205	205	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/12/2024	224.08	244	244	244	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/12/2024	0.73	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/12/2024	8.37	6	6	6	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/12/2024	8.88	10	10	10	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/12/2024	20	22	22	22	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/12/2024	274.17	274	274	274	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/12/2024	222.2	222	222	222	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/13/2024	249.25	249	249	249	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/14/2024	249.25	249	249	249	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/15/2024	274.18	274	274	274	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/13/2024	222.2	222	222	222	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/14/2024	222.2	222	222	222	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/15/2024	222.2	222	222	222	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/13/2024	79.8	80	80	80	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/14/2024	66.5	67	67	67	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/15/2024	79.8	80	80	80	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/13/2024	216.9	217	217	217	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/14/2024	253.05	253	253	253	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/13/2024	216.86	217	217	217	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/13/2024	23.43	26	26	26	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/14/2024	23.43	26	26	26	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/15/2024	23.43	26	26	26	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/13/2024	222.68	289	289	289	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/14/2024	222.68	289	289	289	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/15/2024	222.68	289	289	289	-	-	-	-
'AC0106BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/13/2024	212.61	276	276	276	-	-	-	-
'AC0106BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/14/2024	212.61	276	276	276	-	-	-	-
'AC0106BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/15/2024	212.61	276	276	276	-	-	-	-
'AC102HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/13/2024	160.17	208	208	208	-	-	-	-
'AC102HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/14/2024	160.17	208	208	208	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/17/2024	310.24	310	310	310	-	-	-	-
'912828JR9	TSY INFL IX N/B 01/28 0.5	7/17/2024	361.55	362	362	362	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	7/17/2024	336.7	337	337	337	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/17/2024	535.08	535	535	535	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/17/2024	330.02	359	359	359	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/17/2024	242.88	314	314	314	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/17/2024	281.19	364	364	364	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/17/2024	289.17	374	374	374	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/17/2024	183.75	238	238	238	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/17/2024	236.25	306	306	306	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/17/2024	251.6	326	326	326	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/12/2024	66.7	67	67	67	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/12/2024	268.74	269	269	269	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/12/2024	146.79	147	147	147	-	-	-	-
'AC12GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/12/2024	5.89	6	6	6	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/12/2024	36.8	40	40	40	-	-	-	-
'AC12N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/12/2024	25.56	33	33	33	-	-	-	-
'AC12P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/12/2024	46.2	50	50	50	-	-	-	-
'AC1236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/12/2024	84.88	92	92	92	-	-	-	-
'AC125Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/12/2024	96.56	105	105	105	-	-	-	-
'BD9BCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/12/2024	162.18	210	210	210	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/12/2024	102.78	133	133	133	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/12/2024	159.04	206	206	206	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/15/2024	216.9	217	217	217	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/13/2024	69.03	75	75	75	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/14/2024	69.03	75	75	75	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/15/2024	61.36	67	67	67	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/13/2024	130.5	170	170	170	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/14/2024	130.5	170	170	170	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/15/2024	139.2	181	181	181	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/13/2024	116.55	151	151	151	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/14/2024	124.32	161	161	161	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/15/2024	116.55	151	151	151	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/13/2024	25.14	27	27	27	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/13/2024	186.03	203	203	203	-	-	-	-
'AC102HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/15/2024	151.74	197	197	197	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/15/2024	280.71	306	306	306	-	-	-	-
'AC11N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/13/2024	144.16	157	157	157	-	-	-	-
'AC11N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/14/2024	144.16	157	157	157	-	-	-	-
'AC11N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/15/2024	162.18	177	177	177	-	-	-	-
'AC11VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/13/2024	142.38	155	155	155	-	-	-	-
'AC11VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/14/2024	126.56	138	138	138	-	-	-	-
'AC11VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/15/2024	126.56	138	138	138	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/14/2024	216.86	217	217	217	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/15/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/13/2024	112.29	112	112	112	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/14/2024	131.01	131	131	131	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/17/2024	233.17	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/17/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/17/2024	162.78	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/17/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/17/2024	131.01	131	131	131	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/17/2024	188.51	189	189	189	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/17/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/17/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/17/2024	186.72	187	187	187	-	-	-	-
'AC10CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/17/2024	189.54	206	206	206	-	-	-	-
'AC10C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/17/2024	220.61	240	240	240	-	-	-	-
'BLH3828I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/12/2024	114.45	148	148	148	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/12/2024	67.2	87	87	87	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/12/2024	127.32	165	165	165	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/12/2024	202.4	202	202	202	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/12/2024	106.26	106	106	106	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/12/2024	216.64	217	217	217	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/12/2024	237.6	238	238	238	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/12/2024	206.01	206	206	206	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/12/2024	217.56	218	218	218	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/12/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/12/2024	233.17	233	233	233	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/13/2024	252.09	275	275	275	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/14/2024	224.08	244	244	244	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/15/2024	252.09	275	275	275	-	-	-	-
'AC12GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/13/2024	5.89	6	6	6	-	-	-	-
'AC12GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/14/2024	5.89	6	6	6	-	-	-	-
'AC12GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/15/2024	11.78	13	13	13	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/13/2024	32.2	35	35	35	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/14/2024	36.8	40	40	40	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/15/2024	32.2	35	35	35	-	-	-	-
'AC12N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/13/2024	25.56	33	33	33	-	-	-	-
'AC12N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/14/2024	25.56	33	33	33	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/13/2024	60.03	60	60	60	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/15/2024	131	131	131	131	-	-	-	-
'9128286Z6	TSY INFL IX N/B 07/30 0.125	7/15/2024	436.59	437	437	437	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/13/2024	374.57	375	375	375	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/14/2024	374.57	375	375	375	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/15/2024	321.06	321	321	321	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/13/2024	310.24	310	310	310	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/14/2024	310.24	310	310	310	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/15/2024	310.24	310	310	310	-	-	-	-
'912828JR9	TSY INFL IX N/B 01/28 0.5	7/13/2024	361.55	362	362	362	-	-	-	-
'912828JR9	TSY INFL IX N/B 01/28 0.5	7/14/2024	361.55	362	362	362	-	-	-	-
'912828JR9	TSY INFL IX N/B 01/28 0.5	7/15/2024	361.55	362	362	362	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/3/2024	233.17	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/3/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/3/2024	162.78	163	163	163	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/4/2024	0.73	1	1	1	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/5/2024	0.71	1	1	1	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/5/2024	186.03	201	201	201	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/4/2024	249.52	270	270	270	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/5/2024	222.2	222	222	222	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/4/2024	60.03	60	60	60	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/5/2024	66.7	67	67	67	-	-	-	-
'AC10CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/4/2024	189.54	205	205	205	-	-	-	-
'AC10CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/5/2024	189.54	205	205	205	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/12/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/12/2024	162.78	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/12/2024	216.86	217	217	217	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/12/2024	12.24	13	13	13	-	-	-	-
'BM8ZJWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/12/2024	68.18	88	88	88	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/12/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/12/2024	139.2	180	180	180	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/12/2024	116.55	151	151	151	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/12/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/12/2024	147.03	190	190	190	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/12/2024	0.13	0	0	0	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/12/2024	131	131	131	131	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/14/2024	66.7	67	67	67	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/15/2024	60.03	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/13/2024	238.88	239	239	239	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/14/2024	268.74	269	269	269	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/15/2024	238.88	239	239	239	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/13/2024	130.48	130	130	130	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/14/2024	130.48	130	130	130	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/15/2024	146.79	147	147	147	-	-	-	-

'912810PV4	TSY INFL IX N/B 01/28 1.75	7/13/2024	202.4	202	202	202	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/14/2024	202.4	202	202	202	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/15/2024	202.4	202	202	202	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/13/2024	264.96	344	344	344	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/14/2024	279.68	363	363	363	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/15/2024	264.96	344	344	344	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/15/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/13/2024	295.74	296	296	296	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/14/2024	295.74	296	296	296	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/15/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/13/2024	343.95	344	344	344	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/14/2024	186.03	203	203	203	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/13/2024	114.45	149	149	149	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/14/2024	114.45	149	149	149	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/10/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/10/2024	147.03	188	188	188	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/10/2024	0.26	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/10/2024	166.26	213	213	213	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/10/2024	92.48	118	118	118	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/10/2024	46.44	50	50	50	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/10/2024	174.59	223	223	223	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/10/2024	224.25	287	287	287	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/10/2024	264.96	339	339	339	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/10/2024	144.16	156	156	156	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/10/2024	142.38	154	154	154	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/10/2024	121.68	132	132	132	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/12/2024	188.51	189	189	189	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/12/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/12/2024	171.99	172	172	172	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/12/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/12/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/12/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/12/2024	339.92	340	340	340	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/12/2024	166.26	215	215	215	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/12/2024	92.48	120	120	120	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/12/2024	41.28	45	45	45	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/12/2024	174.59	226	226	226	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/14/2024	12.57	14	14	14	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/15/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/13/2024	147.02	191	191	191	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/14/2024	138.86	180	180	180	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/15/2024	147.03	191	191	191	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/13/2024	0.13	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/14/2024	0.26	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/15/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/13/2024	176.04	229	229	229	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/14/2024	166.26	216	216	216	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/15/2024	176.04	229	229	229	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/13/2024	92.48	120	120	120	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/20/2024	412.74	413	413	413	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/21/2024	412.74	413	413	413	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/22/2024	343.95	344	344	344	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/20/2024	396.2	396	396	396	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/21/2024	475.44	475	475	475	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/22/2024	475.44	475	475	475	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/20/2024	389.6	390	390	390	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/21/2024	467.52	468	468	468	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/22/2024	467.52	468	468	468	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/21/2024	137.12	177	177	177	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/22/2024	137.12	177	177	177	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/21/2024	4.44	5	5	5	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/22/2024	8.88	10	10	10	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/20/2024	20	22	22	22	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/21/2024	22	24	24	24	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/22/2024	22	24	24	24	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/20/2024	274.18	274	274	274	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/21/2024	249.25	249	249	249	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/22/2024	249.25	249	249	249	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/20/2024	244.42	244	244	244	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/21/2024	222.2	222	222	222	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/22/2024	222.2	222	222	222	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/17/2024	268.73	269	269	269	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/17/2024	23.43	25	25	25	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/17/2024	222.68	288	288	288	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/17/2024	212.61	275	275	275	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/17/2024	160.17	207	207	207	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/17/2024	279.68	362	362	362	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/17/2024	0.74	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/17/2024	8.64	6	6	6	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/17/2024	8.88	10	10	10	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/17/2024	22	24	24	24	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/17/2024	274.17	274	274	274	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/17/2024	222.2	222	222	222	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/19/2024	147.03	191	191	191	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/19/2024	137.12	178	178	178	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/19/2024	218.04	283	283	283	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/19/2024	146.16	190	190	190	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/19/2024	175.9	192	192	192	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/19/2024	224.25	291	291	291	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/19/2024	6.56	7	7	7	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/19/2024	162.25	177	177	177	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/19/2024	231.84	301	301	301	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/19/2024	189.56	190	190	190	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/19/2024	237.6	238	238	238	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/19/2024	206.01	206	206	206	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/20/2024	227.52	294	294	294	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/21/2024	218.04	282	282	282	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/22/2024	227.52	294	294	294	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/20/2024	146.16	189	189	189	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/21/2024	152.8	197	197	197	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/22/2024	146.17	189	189	189	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/20/2024	175.9	192	192	192	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/21/2024	175.9	192	192	192	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/22/2024	175.9	192	192	192	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/20/2024	334.5	335	335	335	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/21/2024	401.4	401	401	401	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/22/2024	334.5	335	335	335	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/20/2024	66.7	67	67	67	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/21/2024	60.03	60	60	60	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/22/2024	66.7	67	67	67	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/20/2024	268.74	269	269	269	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/21/2024	238.88	239	239	239	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/22/2024	238.88	239	239	239	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/20/2024	130.48	130	130	130	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/21/2024	146.79	147	147	147	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/22/2024	130.48	130	130	130	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/20/2024	202.4	202	202	202	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/21/2024	202.4	202	202	202	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/17/2024	60.03	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/17/2024	238.88	239	239	239	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/17/2024	130.48	130	130	130	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/17/2024	202.4	202	202	202	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/17/2024	106.26	106	106	106	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/17/2024	216.64	217	217	217	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/17/2024	207.9	208	208	208	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/18/2024	222.2	222	222	222	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/18/2024	66.7	67	67	67	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/18/2024	268.74	269	269	269	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/18/2024	146.79	147	147	147	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/19/2024	248.64	249	249	249	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/19/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/19/2024	176.04	228	228	228	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/19/2024	92.48	120	120	120	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/19/2024	46.44	51	51	51	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/19/2024	184.86	240	240	240	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/19/2024	348.33	452	452	452	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/19/2024	0.71	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/19/2024	8.64	6	6	6	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/19/2024	4.44	5	5	5	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/19/2024	22	24	24	24	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/19/2024	249.25	249	249	249	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/20/2024	290.15	290	290	290	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/20/2024	234	302	302	302	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/21/2024	224.25	290	290	290	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/22/2024	224.25	290	290	290	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/20/2024	13.12	14	14	14	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/21/2024	6.56	7	7	7	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/22/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/20/2024	147.5	161	161	161	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/21/2024	162.25	177	177	177	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/22/2024	162.25	177	177	177	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/20/2024	242.88	314	314	314	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/21/2024	242.88	314	314	314	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/22/2024	202.4	202	202	202	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/20/2024	121.44	121	121	121	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/21/2024	121.44	121	121	121	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/22/2024	121.44	121	121	121	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/20/2024	216.64	217	217	217	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/21/2024	216.64	217	217	217	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/22/2024	216.64	217	217	217	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/22/2024	279.68	361	361	361	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/23/2024	121.24	132	132	132	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/23/2024	23.43	26	26	26	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/23/2024	222.68	288	288	288	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/18/2024	202.4	202	202	202	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/18/2024	189.54	207	207	207	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/18/2024	220.62	241	241	241	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/18/2024	193.63	252	252	252	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/18/2024	107.77	118	118	118	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/18/2024	23.43	26	26	26	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/18/2024	222.68	290	290	290	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/18/2024	212.61	277	277	277	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/18/2024	151.74	197	197	197	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/18/2024	121.44	121	121	121	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/18/2024	216.64	217	217	217	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/18/2024	237.6	238	238	238	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/19/2024	222.2	222	222	222	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/19/2024	189.54	207	207	207	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/19/2024	196.1	214	214	214	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/19/2024	205.02	266	266	266	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/19/2024	121.24	132	132	132	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/19/2024	46.86	51	51	51	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/19/2024	234.4	304	304	304	-	-	-	-

'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/19/2024	212.61	276	276	276	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/19/2024	160.17	208	208	208	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/19/2024	279.68	363	363	363	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/19/2024	336.7	337	337	337	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/19/2024	186.03	203	203	203	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/22/2024	231.84	299	299	299	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/20/2024	267.8	346	346	346	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/21/2024	281.19	363	363	363	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/22/2024	281.19	363	363	363	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/20/2024	289.17	374	374	374	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/21/2024	289.17	374	374	374	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/22/2024	289.17	374	374	374	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/20/2024	192.5	249	249	249	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/21/2024	183.75	237	237	237	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/22/2024	183.75	237	237	237	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/20/2024	168.48	183	183	183	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/21/2024	189.54	206	206	206	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/23/2024	212.61	275	275	275	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/23/2024	160.17	207	207	207	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/23/2024	264.96	342	342	342	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/23/2024	217.56	218	218	218	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/23/2024	307.12	307	307	307	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/23/2024	233.17	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/23/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/23/2024	162.78	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/23/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/23/2024	112.29	112	112	112	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/23/2024	188.51	189	189	189	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/23/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/23/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/23/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/23/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/23/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/23/2024	339.92	340	340	340	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/23/2024	602.21	602	602	602	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/23/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/23/2024	285	285	285	285	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/23/2024	0.74	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/23/2024	8.64	6	6	6	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/18/2024	224.25	292	292	292	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/18/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/18/2024	162.25	177	177	177	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/18/2024	242.88	316	316	316	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/18/2024	281.19	366	366	366	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/18/2024	289.17	376	376	376	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/18/2024	183.75	239	239	239	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/18/2024	236.25	307	307	307	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/18/2024	239.02	311	311	311	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/18/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/18/2024	285	285	285	285	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/18/2024	487.27	487	487	487	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/19/2024	32.2	35	35	35	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/19/2024	25.56	33	33	33	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/19/2024	46.2	50	50	50	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/19/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/19/2024	162.78	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/19/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/19/2024	112.29	112	112	112	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/19/2024	188.51	189	189	189	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/19/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/19/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/19/2024	155.6	156	156	156	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/20/2024	8.37	6	6	6	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/20/2024	217.56	218	218	218	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/21/2024	217.56	218	218	218	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/22/2024	248.64	249	249	249	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/20/2024	268.73	269	269	269	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/21/2024	268.73	269	269	269	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/22/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/20/2024	233.17	233	233	233	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/21/2024	266.48	266	266	266	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/22/2024	121.24	132	132	132	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/20/2024	23.43	26	26	26	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/23/2024	8.88	10	10	10	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/23/2024	22	24	24	24	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/23/2024	274.17	274	274	274	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/23/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/23/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/23/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/23/2024	396.2	396	396	396	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/23/2024	389.6	390	390	390	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/23/2024	401.4	401	401	401	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/23/2024	348.18	348	348	348	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/23/2024	297.5	298	298	298	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/18/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/18/2024	343.95	344	344	344	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/18/2024	475.44	475	475	475	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/18/2024	389.6	390	390	390	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/18/2024	401.4	401	401	401	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/18/2024	348.18	348	348	348	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/18/2024	357	357	357	357	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	7/18/2024	459.54	460	460	460	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/18/2024	269.5	270	270	270	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	7/18/2024	443.1	443	443	443	-	-	-	-
'91282B550	TSY INFL IX N/B 07/26 0.125	7/18/2024	336.21	336	336	336	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/19/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/19/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/19/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/19/2024	516.18	516	516	516	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	7/22/2024	361.55	362	362	362	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/20/2024	336.7	337	337	337	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/21/2024	288.6	289	289	289	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/22/2024	336.7	337	337	337	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	7/20/2024	458.64	459	459	459	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	7/21/2024	535.08	535	535	535	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	7/22/2024	458.64	459	459	459	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/21/2024	23.43	26	26	26	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/22/2024	46.86	51	51	51	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/20/2024	222.68	288	288	288	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/21/2024	222.68	288	288	288	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/22/2024	222.68	288	288	288	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/20/2024	212.61	275	275	275	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/21/2024	212.61	275	275	275	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/21/2024	144.16	157	157	157	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/22/2024	162.18	177	177	177	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/20/2024	142.38	155	155	155	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/21/2024	126.56	138	138	138	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/22/2024	126.56	138	138	138	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	7/23/2024	382.95	383	383	383	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/23/2024	269.5	270	270	270	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/23/2024	443.1	443	443	443	-	-	-	-
'91282B550	TSY INFL IX N/B 07/26 0.125	7/23/2024	336.21	336	336	336	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	7/23/2024	344.68	345	345	345	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/23/2024	46.44	51	51	51	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/23/2024	184.86	239	239	239	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/23/2024	327.84	423	423	423	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/23/2024	145.69	188	188	188	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/23/2024	218.04	282	282	282	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/23/2024	146.16	189	189	189	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/18/2024	344.68	345	345	345	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/18/2024	402.01	402	402	402	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/18/2024	0.19	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	7/18/2024	429.43	429	429	429	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/18/2024	374.22	374	374	374	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/18/2024	84.88	93	93	93	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/18/2024	96.56	106	106	106	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/18/2024	162.18	211	211	211	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/18/2024	102.78	134	134	134	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/18/2024	159.04	207	207	207	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/18/2024	114.45	149	149	149	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/20/2024	330.02	359	359	359	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/21/2024	366.68	399	399	399	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/22/2024	330.02	359	359	359	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/22/2024	95.49	104	104	104	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/20/2024	96.56	105	105	105	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/21/2024	96.56	105	105	105	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/22/2024	108.63	118	118	118	-	-	-	-

'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/20/2024	162.18	209	209	209	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/21/2024	162.18	209	209	209	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/22/2024	162.18	209	209	209	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/20/2024	97.07	125	125	125	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/21/2024	102.78	133	133	133	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/20/2024	136.89	149	149	149	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/21/2024	121.68	133	133	133	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/22/2024	121.68	133	133	133	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/20/2024	188.55	205	205	205	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/21/2024	167.6	183	183	183	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/22/2024	188.55	205	205	205	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/20/2024	236.25	305	305	305	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/21/2024	247.5	320	320	320	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/22/2024	236.25	305	305	305	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/20/2024	239.02	309	309	309	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/21/2024	251.6	325	325	325	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/22/2024	239.02	309	309	309	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/23/2024	175.9	191	191	191	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/23/2024	224.25	290	290	290	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/23/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/23/2024	162.25	177	177	177	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/23/2024	242.88	314	314	314	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/23/2024	281.19	363	363	363	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/23/2024	275.4	356	356	356	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/23/2024	183.75	237	237	237	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/23/2024	236.25	305	305	305	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/23/2024	239.02	309	309	309	-	-	-	-
'AC308MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/23/2024	186.03	202	202	202	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/23/2024	280.71	306	306	306	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/18/2024	72.8	95	95	95	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/18/2024	127.32	166	166	166	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/18/2024	12.24	13	13	13	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/18/2024	68.18	89	89	89	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/18/2024	61.36	67	67	67	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/18/2024	139.2	181	181	181	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/18/2024	116.55	152	152	152	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/18/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/18/2024	147.03	191	191	191	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/18/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/18/2024	166.26	216	216	216	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/18/2024	92.48	120	120	120	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/22/2024	97.07	125	125	125	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/20/2024	159.04	205	205	205	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/21/2024	168.98	218	218	218	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/22/2024	159.04	205	205	205	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/21/2024	382.95	383	383	383	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/22/2024	459.54	460	460	460	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/20/2024	269.5	270	270	270	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/21/2024	323.4	323	323	323	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/22/2024	269.5	270	270	270	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/20/2024	443.1	443	443	443	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/21/2024	443.1	443	443	443	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/21/2024	8.64	6	6	6	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/22/2024	8.64	6	6	6	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/22/2024	212.61	275	275	275	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/20/2024	160.17	207	207	207	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/21/2024	151.74	196	196	196	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/22/2024	160.17	207	207	207	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/20/2024	279.68	361	361	361	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/21/2024	264.96	342	342	342	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/20/2024	161.58	162	162	162	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/21/2024	188.51	189	189	189	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/22/2024	161.58	162	162	162	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/23/2024	144.16	157	157	157	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/23/2024	207.9	208	208	208	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/23/2024	235.44	235	235	235	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/23/2024	222.2	222	222	222	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/23/2024	60.03	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/23/2024	268.74	269	269	269	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/23/2024	130.48	130	130	130	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/23/2024	202.4	202	202	202	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/23/2024	106.26	106	106	106	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/23/2024	189.56	190	190	190	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/23/2024	459.44	459	459	459	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/18/2024	41.28	45	45	45	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/18/2024	174.59	227	227	227	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/18/2024	327.84	427	427	427	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/18/2024	145.69	190	190	190	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/18/2024	227.52	296	296	296	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/18/2024	152.8	199	199	199	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/18/2024	235.44	235	235	235	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/18/2024	217.56	218	218	218	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/18/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/18/2024	233.17	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/18/2024	195.65	196	196	196	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/22/2024	443.1	443	443	443	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/20/2024	336.21	336	336	336	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/21/2024	336.21	336	336	336	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/22/2024	336.21	336	336	336	-	-	-	-
'912828U49	TSY INFL IX N/B 01/27 0.375	7/20/2024	344.68	345	345	345	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/20/2024	122.08	158	158	158	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/21/2024	344.68	345	345	345	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/22/2024	344.68	345	345	345	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/20/2024	402.01	402	402	402	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/21/2024	402.01	402	402	402	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/22/2024	402.01	402	402	402	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/20/2024	143.7	144	144	144	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/21/2024	167.65	168	168	168	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/22/2024	143.7	144	144	144	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/22/2024	233.17	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/20/2024	195.65	196	196	196	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/21/2024	223.6	224	224	224	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/22/2024	195.65	196	196	196	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/20/2024	162.78	163	163	163	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/21/2024	162.77	163	163	163	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/22/2024	162.78	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/20/2024	216.86	217	217	217	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/23/2024	0.21	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/23/2024	429.43	429	429	429	-	-	-	-
'912828Z26	TSY INFL IX N/B 07/30 0.125	7/23/2024	436.59	437	437	437	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/23/2024	321.06	321	321	321	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/23/2024	189.54	206	206	206	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/23/2024	220.62	240	240	240	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/23/2024	193.63	250	250	250	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/23/2024	142.38	155	155	155	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/23/2024	136.89	149	149	149	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/23/2024	188.55	205	205	205	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/23/2024	224.08	244	244	244	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/23/2024	11.78	13	13	13	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/18/2024	162.78	163	163	163	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/18/2024	374.57	375	375	375	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/18/2024	310.24	310	310	310	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/18/2024	309.9	310	310	310	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	7/18/2024	288.6	289	289	289	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	7/18/2024	458.64	459	459	459	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/18/2024	366.69	401	401	401	-	-	-	-
'AC308MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/18/2024	165.36	181	181	181	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/18/2024	280.71	307	307	307	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/18/2024	144.16	158	158	158	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/18/2024	126.56	138	138	138	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/18/2024	121.68	133	133	133	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/20/2024	0.18	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/21/2024	0.22	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/22/2024	0.19	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/20/2024	368.09	368	368	368	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/21/2024	429.43	429	429	429	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/22/2024	429.42	429	429	429	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/21/2024	114.45	148	148	148	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/22/2024	114.45	148	148	148	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/20/2024	67.2	87	87	87	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/21/2024	72.8	94	94	94	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/22/2024	67.2	87	87	87	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/21/2024	216.86	217	217	217	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/22/2024	185.88	186	186	186	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/20/2024	131.01	131	131	131	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/21/2024	131	131	131	131	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/20/2024	224.08	244	244	244	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/21/2024	252.09	275	275	275	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/22/2024	224.08	244	244	244	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/20/2024	5.89	6	6	6	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/21/2024	5.89	6	6	6	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/22/2024	5.89	6	6	6	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/20/2024	36.8	40	40	40	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/21/2024	36.8	40	40	40	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/23/2024	36.8	40	40	40	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/23/2024	25.56	33	33	33	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/23/2024	46.2	50	50	50	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/23/2024	84.88	92	92	92	-	-	-	-
'ACI25ZYH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/23/2024	96.56	105	105	105	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/23/2024	162.18	209	209	209	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/23/2024	97.07	125	125	125	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/23/2024	159.04	205	205	205	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/23/2024	114.45	148	148	148	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/23/2024	72.8	94	94	94	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/23/2024	310.24	310	310	310	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	7/23/2024	309.9	310	310	310	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/18/2024	188.55	206	206	206	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/18/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/18/2024	131	131	131	131	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/18/2024	161.58	162	162	162	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/18/2024	143.7	144	144	144	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/18/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/18/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/18/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/18/2024	253.05	253	253	253	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/18/2024	339.92	340	340	340	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/18/2024	602.21	602	602	602	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/20/2024	127.32	164	164	164	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/21/2024	137.93	178	178	178	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/22/2024	127.32	164	164	164	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/20/2024	24.48	27	27	27	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/21/2024	12.24	13	13	13	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/22/2024	12.24	13	13	13	-	-	-	-

'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/20/2024	73.05	94	94	94	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/21/2024	68.18	88	88	88	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/22/2024	73.05	94	94	94	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/20/2024	69.03	75	75	75	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/21/2024	69.03	75	75	75	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/22/2024	61.36	67	67	67	-	-	-	-
'AC02HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/22/2024	32.2	35	35	35	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/20/2024	25.56	33	33	33	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/21/2024	25.56	33	33	33	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/22/2024	25.56	33	33	33	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/20/2024	147.42	147	147	147	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/21/2024	147.42	147	147	147	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/22/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/20/2024	186.72	187	187	187	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/21/2024	186.72	187	187	187	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/22/2024	155.6	156	156	156	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/20/2024	79.8	80	80	80	-	-	-	-
'9128286W6	TSY INFL IX N/B 01/29 0.875	7/23/2024	336.7	337	337	337	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/23/2024	535.08	535	535	535	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/23/2024	330.02	359	359	359	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/23/2024	127.32	164	164	164	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/23/2024	12.24	13	13	13	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/23/2024	73.05	94	94	94	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/23/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/23/2024	139.2	180	180	180	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/23/2024	116.55	151	151	151	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/23/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/23/2024	138.86	179	179	179	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/23/2024	0.13	0	0	0	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/19/2024	281.19	365	365	365	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/19/2024	289.17	375	375	375	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/19/2024	183.75	238	238	238	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/19/2024	236.25	307	307	307	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/19/2024	251.6	327	327	327	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/19/2024	60.03	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/19/2024	238.88	239	239	239	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/19/2024	130.48	130	130	130	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/19/2024	535.08	535	535	535	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/19/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/19/2024	285	285	285	285	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/20/2024	139.2	180	180	180	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/21/2024	130.5	169	169	169	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/22/2024	130.5	169	169	169	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/20/2024	124.32	161	161	161	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/21/2024	116.55	151	151	151	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/22/2024	124.32	161	161	161	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/20/2024	12.57	14	14	14	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/21/2024	25.14	27	27	27	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/22/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/20/2024	138.86	179	179	179	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/21/2024	147.02	190	190	190	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/22/2024	147.03	190	190	190	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/21/2024	66.5	67	67	67	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/22/2024	79.8	80	80	80	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/20/2024	253.05	253	253	253	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/21/2024	216.9	217	217	217	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/22/2024	253.05	253	253	253	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/22/2024	112.29	112	112	112	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/20/2024	374.22	374	374	374	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/21/2024	436.59	437	437	437	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/22/2024	374.22	374	374	374	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/20/2024	374.57	375	375	375	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/21/2024	321.06	321	321	321	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/23/2024	176.04	227	227	227	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/23/2024	92.48	119	119	119	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/24/2024	144.16	156	156	156	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/24/2024	222.68	287	287	287	-	-	-	-
'ACI0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/24/2024	212.61	274	274	274	-	-	-	-
'AC1024HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/24/2024	151.74	196	196	196	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/24/2024	279.68	361	361	361	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/24/2024	0.7	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/24/2024	8.64	6	6	6	-	-	-	-
'57951T86	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/24/2024	4.44	5	5	5	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/24/2024	20	22	22	22	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/24/2024	249.25	249	249	249	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	7/19/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/19/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/19/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/19/2024	475.44	475	475	475	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/19/2024	467.52	468	468	468	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/19/2024	401.4	401	401	401	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/19/2024	348.18	348	348	348	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/19/2024	297.5	298	298	298	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/19/2024	382.95	383	383	383	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/19/2024	323.4	323	323	323	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	7/19/2024	443.1	443	443	443	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/20/2024	0.26	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/21/2024	0.13	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/22/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/20/2024	166.26	215	215	215	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/21/2024	176.04	227	227	227	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/22/2024	166.26	215	215	215	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/20/2024	92.48	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/21/2024	602.21	602	602	602	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/22/2024	516.18	516	516	516	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/20/2024	563.22	563	563	563	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/21/2024	482.76	483	483	483	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/22/2024	374.57	375	375	375	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	7/20/2024	310.24	310	310	310	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	7/21/2024	310.24	310	310	310	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	7/22/2024	310.24	310	310	310	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	7/20/2024	361.55	362	362	362	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	7/21/2024	361.55	362	362	362	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/20/2024	186.03	203	203	203	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/21/2024	186.03	203	203	203	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/22/2024	165.36	180	180	180	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/20/2024	280.71	306	306	306	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/21/2024	280.71	306	306	306	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/22/2024	249.52	272	272	272	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/17/2024	563.22	563	563	563	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/17/2024	285	285	285	285	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/17/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/17/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/17/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/17/2024	396.2	396	396	396	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/17/2024	467.52	468	468	468	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/17/2024	334.5	335	335	335	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/17/2024	290.15	290	290	290	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/17/2024	297.5	298	298	298	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/17/2024	382.95	383	383	383	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	7/19/2024	336.21	336	336	336	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	7/19/2024	344.68	345	345	345	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/19/2024	402.01	402	402	402	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/19/2024	0.22	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	7/19/2024	429.42	429	429	429	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/19/2024	436.59	437	437	437	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/19/2024	321.06	321	321	321	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	7/19/2024	310.24	310	310	310	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	7/19/2024	361.55	362	362	362	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/19/2024	114.45	149	149	149	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/19/2024	67.2	87	87	87	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/22/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/20/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/21/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/22/2024	332.5	333	333	333	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/20/2024	417.66	418	418	418	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/21/2024	417.66	418	418	418	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/22/2024	417.66	418	418	418	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/21/2024	92.48	119	119	119	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/22/2024	92.48	119	119	119	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/20/2024	46.44	51	51	51	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/21/2024	41.28	45	45	45	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/20/2024	144.16	157	157	157	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/20/2024	46.2	50	50	50	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/21/2024	46.2	50	50	50	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/22/2024	46.2	50	50	50	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/20/2024	84.88	92	92	92	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/21/2024	84.88	92	92	92	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/20/2024	207.9	208	208	208	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/21/2024	237.6	238	238	238	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/22/2024	237.6	238	238	238	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/20/2024	235.44	235	235	235	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/21/2024	206.01	206	206	206	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/22/2024	206.01	206	206	206	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/17/2024	323.4	323	323	323	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	7/17/2024	506.4	506	506	506	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	7/17/2024	336.21	336	336	336	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	7/17/2024	344.68	345	345	345	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/17/2024	186.03	202	202	202	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/17/2024	249.52	271	271	271	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/17/2024	144.16	157	157	157	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/17/2024	142.38	155	155	155	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/17/2024	136.89	149	149	149	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/17/2024	167.6	182	182	182	-	-	-	-
'AC1195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/17/2024	224.08	244	244	244	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/17/2024	5.89	6	6	6	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/19/2024	127.32	165	165	165	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/19/2024	12.24	13	13	13	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/19/2024	73.05	95	95	95	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/19/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/19/2024	130.5	169	169	169	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/19/2024	116.55	151	151	151	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/19/2024	12.57	14	14	14	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/19/2024	202.4	202	202	202	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/19/2024	121.44	121	121	121	-	-	-	-
'BD9RCKI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/19/2024	171.19	222	222	222	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/19/2024	97.07	126	126	126	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/19/2024	159.04	206	206	206	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/22/2024	46.44	51	51	51	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/20/2024	174.59	226	226	226	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/21/2024	184.86	239	239	239	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/22/2024	174.59	226	226	226	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/20/2024	327.84	423	423	423	-	-	-	-

'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/21/2024	327.84	423	423	423	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/22/2024	327.84	423	423	423	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/20/2024	145.69	188	188	188	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/20/2024	295.74	296	296	296	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/21/2024	295.74	296	296	296	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/22/2024	295.74	296	296	296	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/21/2024	348.18	348	348	348	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/22/2024	290.15	290	290	290	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/20/2024	357	357	357	357	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/21/2024	297.5	298	298	298	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/22/2024	357	357	357	357	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/20/2024	459.54	460	460	460	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/20/2024	339.92	340	340	340	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/21/2024	291.36	291	291	291	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/22/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/20/2024	516.18	516	516	516	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/20/2024	8.88	10	10	10	-	-	-	-
'AC02HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/17/2024	32.2	35	35	35	-	-	-	-
'AC02N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/17/2024	25.56	33	33	33	-	-	-	-
'AC02P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/17/2024	46.2	50	50	50	-	-	-	-
'AC0236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/17/2024	84.88	92	92	92	-	-	-	-
'AC025ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/17/2024	96.56	105	105	105	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/17/2024	162.18	210	210	210	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/17/2024	97.07	126	126	126	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/17/2024	159.04	206	206	206	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/17/2024	114.45	148	148	148	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/17/2024	67.2	87	87	87	-	-	-	-
'9128100V3	TSY INFL IX N/B 02/42 0.75	7/17/2024	206.01	206	206	206	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/17/2024	217.56	218	218	218	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/29/2024	5.89	6	6	6	-	-	-	-
'AC02HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/27/2024	36.8	40	40	40	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/28/2024	114.45	147	147	147	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/28/2024	459.54	460	460	460	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/29/2024	382.95	383	383	383	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/27/2024	269.5	270	270	270	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/28/2024	323.4	323	323	323	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/29/2024	269.5	270	270	270	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/27/2024	443.1	443	443	443	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/28/2024	443.1	443	443	443	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/29/2024	443.1	443	443	443	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/27/2024	189.54	206	206	206	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/28/2024	189.54	206	206	206	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/27/2024	152.8	196	196	196	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/28/2024	146.16	188	188	188	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/29/2024	146.16	188	188	188	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/27/2024	175.9	191	191	191	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/28/2024	175.9	191	191	191	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/29/2024	175.9	191	191	191	-	-	-	-
'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/27/2024	224.25	288	288	288	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/28/2024	222.68	286	286	286	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/29/2024	222.68	286	286	286	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/27/2024	212.61	273	273	273	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/24/2024	402.01	402	402	402	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/24/2024	0.22	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/24/2024	368.09	368	368	368	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/24/2024	436.59	437	437	437	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/24/2024	374.57	375	375	375	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/24/2024	265.92	266	266	266	-	-	-	-
'91282R9R9	TSY INFL IX N/B 01/28 0.5	7/24/2024	361.55	362	362	362	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	7/24/2024	288.6	289	289	289	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/24/2024	253.05	253	253	253	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/24/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/24/2024	516.18	516	516	516	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/25/2024	155.6	156	156	156	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/25/2024	22	24	24	24	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/25/2024	274.18	274	274	274	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/25/2024	222.2	222	222	222	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/25/2024	60.03	60	60	60	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/28 2	7/25/2024	268.74	269	269	269	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/25/2024	130.48	130	130	130	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/25/2024	202.4	202	202	202	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/25/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/25/2024	216.9	217	217	217	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/26/2024	168.48	183	183	183	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/27/2024	336.21	336	336	336	-	-	-	-
'91281QQP6	TSY INFL IX N/B 02/41 2.125	7/27/2024	237.6	238	238	238	-	-	-	-
'91281QQP6	TSY INFL IX N/B 02/41 2.125	7/28/2024	237.6	238	238	238	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/28/2024	336.21	336	336	336	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/29/2024	336.21	336	336	336	-	-	-	-
'91282W49	TSY INFL IX N/B 01/27 0.375	7/27/2024	344.68	345	345	345	-	-	-	-
'91282W49	TSY INFL IX N/B 01/27 0.375	7/28/2024	344.68	345	345	345	-	-	-	-
'91282W49	TSY INFL IX N/B 01/27 0.375	7/29/2024	344.68	345	345	345	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/27/2024	402.01	402	402	402	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/28/2024	402.01	402	402	402	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/29/2024	402.01	402	402	402	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/28/2024	212.61	273	273	273	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/29/2024	212.61	273	273	273	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/27/2024	160.17	206	206	206	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/29/2024	516.18	516	516	516	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/27/2024	482.76	483	483	483	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/29/2024	246.45	246	246	246	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/27/2024	343.95	344	344	344	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/28/2024	412.74	413	413	413	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/29/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/27/2024	475.44	475	475	475	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/28/2024	475.44	475	475	475	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/24/2024	563.22	563	563	563	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/24/2024	285	285	285	285	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/24/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/24/2024	295.74	296	296	296	-	-	-	-
'AC02HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/24/2024	32.2	35	35	35	-	-	-	-
'AC02N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/24/2024	25.56	33	33	33	-	-	-	-
'AC02P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/24/2024	46.2	50	50	50	-	-	-	-
'AC0236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/24/2024	84.88	92	92	92	-	-	-	-
'AC025ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/24/2024	96.56	105	105	105	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/24/2024	162.18	209	209	209	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/24/2024	102.78	133	133	133	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/24/2024	159.04	205	205	205	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/26/2024	220.62	239	239	239	-	-	-	-
'AC0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/26/2024	193.63	249	249	249	-	-	-	-
'AC0IQ4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/26/2024	121.24	132	132	132	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/26/2024	46.86	51	51	51	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/26/2024	234.4	302	302	302	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/26/2024	212.61	274	274	274	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/26/2024	151.74	195	195	195	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/26/2024	264.96	341	341	341	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/26/2024	0.73	1	1	1	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/26/2024	8.64	6	6	6	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/26/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/26/2024	131.01	131	131	131	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/27/2024	0.19	0	0	0	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/28/2024	0.22	0	0	0	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/29/2024	0.18	0	0	0	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/29/2024	321.06	321	321	321	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/27/2024	310.24	310	310	310	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/28/2024	310.24	310	310	310	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/29/2024	310.24	310	310	310	-	-	-	-
'91282R9R9	TSY INFL IX N/B 01/28 0.5	7/27/2024	361.55	362	362	362	-	-	-	-
'AC02HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/28/2024	32.2	35	35	35	-	-	-	-
'AC02HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/29/2024	36.8	40	40	40	-	-	-	-
'AC02N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/27/2024	25.56	33	33	33	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/29/2024	396.2	396	396	396	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/27/2024	467.52	468	468	468	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/28/2024	467.52	468	468	468	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/29/2024	389.6	390	390	390	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/27/2024	334.5	335	335	335	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/28/2024	401.4	401	401	401	-	-	-	-
'AC025ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/29/2024	108.63	118	118	118	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/27/2024	162.18	208	208	208	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/28/2024	162.18	208	208	208	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/29/2024	162.18	208	208	208	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/27/2024	102.78	132	132	132	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/24/2024	114.45	148	148	148	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/24/2024	67.2	87	87	87	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/24/2024	127.32	164	164	164	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/24/2024	24.48	27	27	27	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/24/2024	68.18	88	88	88	-	-	-	-
'BNB76ZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/24/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/24/2024	130.5	168	168	168	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/24/2024	116.55	150	150	150	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/24/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/24/2024	147.03	190	190	190	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/24/2024	0.26	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/24/2024	166.26	215	215	215	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/26/2024	161.58	162	162	162	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/26/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/26/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/26/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/26/2024	79.8	80	80	80	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/26/2024	253.05	253	253	253	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/26/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/26/2024	602.21	602	602	602	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/26/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/26/2024	285	285	285	285	-	-	-	-
'91281QFH6	TSY INFL IX N/B 04/29 3.875	7/26/2024	222.2	222	222	222	-	-	-	-
'AC02N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/28/2024	25.56	33	33	33	-	-	-	-
'AC02N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/29/2024	25.56	33	33	33	-	-	-	-
'AC02P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/27/2024	52.8	57	57	57	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/29/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/27/2024	176.04	226	226	226	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/28/2024	166.26	214	214	214	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/29/2024	176.04	226	226	226	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/27/2024	92.48	119	119	119	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/28/2024	92.48	119	119	119	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/29/2024	92.48	119	119	119	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/27/2024	41.28	45	45	45	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/28/2024	46.44	50	50	50	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/30/2024	535.08	535	535	535	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/30/2024	330.02	357	357	357	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/30/2024	253.05	253	253	253	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/30/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/30/2024	516.18	516	516	516	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/30/2024	482.76	483	483	483	-	-	-	-

'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/30/2024	285	285	285	285	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/30/2024	417.66	418	418	418	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/30/2024	295.74	296	296	296	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/30/2024	412.74	413	413	413	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/30/2024	475.44	475	475	475	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/24/2024	186.03	202	202	202	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/24/2024	280.71	304	304	304	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/24/2024	126.56	137	137	137	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/24/2024	121.68	132	132	132	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/24/2024	167.6	182	182	182	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/24/2024	252.09	273	273	273	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/24/2024	5.89	6	6	6	-	-	-	-	-
'BYYP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/24/2024	92.48	119	119	119	-	-	-	-	-
'BYXAZ3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/24/2024	41.28	45	45	45	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/24/2024	174.59	225	225	225	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/24/2024	348.33	450	450	450	-	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/24/2024	137.12	177	177	177	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/26/2024	60.03	60	60	60	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/26/2024	238.88	239	239	239	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/26/2024	130.48	130	130	130	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/26/2024	202.4	202	202	202	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/26/2024	121.44	121	121	121	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/26/2024	417.66	418	418	418	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/26/2024	295.74	296	296	296	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/26/2024	412.74	413	413	413	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/26/2024	396.2	396	396	396	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/26/2024	389.6	390	390	390	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/26/2024	401.4	401	401	401	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/29/2024	46.44	50	50	50	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/27/2024	184.86	238	238	238	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/28/2024	196.1	213	213	213	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/29/2024	220.62	240	240	240	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/27/2024	193.63	249	249	249	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/28/2024	205.02	264	264	264	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/29/2024	193.63	249	249	249	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/27/2024	107.77	117	117	117	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/28/2024	121.24	132	132	132	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/29/2024	121.24	132	132	132	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/27/2024	23.43	25	25	25	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/28/2024	23.43	25	25	25	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/28/2024	97.07	125	125	125	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/29/2024	97.07	125	125	125	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/27/2024	159.04	204	204	204	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/28/2024	159.04	204	204	204	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/29/2024	168.98	217	217	217	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/27/2024	114.45	147	147	147	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/28/2024	234	301	301	301	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/29/2024	224.25	288	288	288	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/27/2024	6.56	7	7	7	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/28/2024	13.12	14	14	14	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/29/2024	6.56	7	7	7	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/27/2024	162.25	176	176	176	-	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/24/2024	227.52	294	294	294	-	-	-	-	-
'B1L6W9I8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/24/2024	152.8	197	197	197	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/24/2024	175.9	191	191	191	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/24/2024	234	302	302	302	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/24/2024	6.56	7	7	7	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/24/2024	147.5	160	160	160	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/24/2024	242.88	314	314	314	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/24/2024	281.19	363	363	363	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/24/2024	289.17	373	373	373	-	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/24/2024	192.5	248	248	248	-	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/24/2024	236.25	305	305	305	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/24/2024	251.6	325	325	325	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/26/2024	290.15	290	290	290	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/26/2024	357	357	357	357	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/26/2024	459.54	460	460	460	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/26/2024	323.4	323	323	323	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	7/26/2024	443.1	443	443	443	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/26/2024	336.21	336	336	336	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/26/2024	344.68	345	345	345	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/26/2024	402.01	402	402	402	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/26/2024	0.21	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/26/2024	429.43	429	429	429	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/26/2024	436.59	437	437	437	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/29/2024	46.86	51	51	51	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/27/2024	222.68	286	286	286	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/27/2024	121.68	132	132	132	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/28/2024	136.89	149	149	149	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/29/2024	121.68	132	132	132	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/27/2024	188.55	205	205	205	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/28/2024	8.88	10	10	10	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/29/2024	4.44	5	5	5	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/27/2024	22	24	24	24	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/28/2024	20	22	22	22	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/29/2024	22	24	24	24	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/27/2024	249.25	249	249	249	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/28/2024	147.5	160	160	160	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/29/2024	162.25	176	176	176	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/27/2024	242.88	312	312	312	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/28/2024	242.88	312	312	312	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/29/2024	242.88	312	312	312	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/27/2024	281.19	361	361	361	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/28/2024	160.17	206	206	206	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/29/2024	151.74	195	195	195	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/27/2024	279.68	359	359	359	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/28/2024	279.68	359	359	359	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/29/2024	264.96	341	341	341	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/27/2024	0.74	1	1	1	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/24/2024	146.79	147	147	147	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/24/2024	202.4	202	202	202	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/24/2024	121.44	121	121	121	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/24/2024	216.64	217	217	217	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/24/2024	237.6	238	238	238	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/24/2024	206.01	206	206	206	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/24/2024	217.56	218	218	218	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/24/2024	268.73	269	269	269	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/24/2024	233.17	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/24/2024	195.65	196	196	196	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/24/2024	139.52	140	140	140	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/26/2024	374.57	375	375	375	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	7/26/2024	310.24	310	310	310	-	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	7/26/2024	361.55	362	362	362	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	7/26/2024	336.7	337	337	337	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	7/26/2024	535.08	535	535	535	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/26/2024	330.01	358	358	358	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/26/2024	126.56	137	137	137	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/26/2024	121.68	132	132	132	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/26/2024	167.6	182	182	182	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/26/2024	252.09	274	274	274	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/26/2024	5.89	6	6	6	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/26/2024	32.2	35	35	35	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/28/2024	274.17	274	274	274	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/29/2024	249.25	249	249	249	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/29/2024	207.9	208	208	208	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/27/2024	235.44	235	235	235	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/28/2024	206.01	206	206	206	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/29/2024	206.01	206	206	206	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/27/2024	217.56	218	218	218	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/28/2024	217.56	218	218	218	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/29/2024	248.64	249	249	249	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/27/2024	268.73	269	269	269	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/28/2024	307.12	307	307	307	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/28/2024	0.74	1	1	1	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/29/2024	0.7	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/27/2024	8.64	6	6	6	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/28/2024	8.64	6	6	6	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/27/2024	202.4	202	202	202	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/28/2024	202.4	202	202	202	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/29/2024	202.4	202	202	202	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/27/2024	121.44	121	121	121	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/28/2024	121.44	121	121	121	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/29/2024	106.26	106	106	106	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/27/2024	216.64	217	217	217	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/24/2024	216.86	217	217	217	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/24/2024	131	131	131	131	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/24/2024	161.58	162	162	162	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/24/2024	143.7	144	144	144	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/24/2024	147.42	147	147	147	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/24/2024	186.72	187	187	187	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/24/2024	79.8	80	80	80	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/24/2024	412.74	413	413	413	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/24/2024	475.44	475	475	475	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/24/2024	467.52	468	468	468	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/24/2024	401.4	401	401	401	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/26/2024	25.56	33	33	33	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/26/2024	248.64	249	249	249	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/26/2024	268.73	269	269	269	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/26/2024	233.17	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/26/2024	195.65	196	196	196	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/26/2024	162.78	163	163	163	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/26/2024	280.71	305	305	305	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/26/2024	162.18	176	176	176	-	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/26/2024	72.8	94	94	94	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/26/2024	127.32	164	164	164	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/26/2024	12.24	13	13	13	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/29/2024	268.73	269	269	269	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/27/2024	233.17	233	233	233	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/27/2024	368.09	368	368	368	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/28/2024	429.42	429	429	429	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/29/2024	429.43	429	429	429	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/27/2024	374.22	374	374	374	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/28/2024	436.59	437	437	437	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/29/2024	374.22	374	374	374	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/27/2024	321.06	321	321	321	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	7/28/2024	374.57	375	375	375	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/27/2024	222.2	222	222	222	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/28/2024	189.56	190	190	190	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/29/2024	216.64	217	217	217	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/29/2024	401.4	401	401	401	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/27/2024	348.18	348	348	348	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/28/2024	290.15	290	290	290	-	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/30/2024	183.75	236	236	236	-	-	-	-	-

'B421JZ1I1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/30/2024	236.25	304	304	304	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/30/2024	251.6	323	323	323	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/30/2024	189.54	205	205	205	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/30/2024	160.17	206	206	206	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/30/2024	279.68	359	359	359	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/24/2024	290.15	290	290	290	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/24/2024	357	357	357	357	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	7/24/2024	459.54	460	460	460	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/24/2024	323.4	323	323	323	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/24/2024	535.08	535	535	535	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/24/2024	330.01	358	358	358	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/25/2024	147.02	190	190	190	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/25/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/25/2024	176.04	227	227	227	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/25/2024	92.48	119	119	119	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/25/2024	46.44	50	50	50	-	-	-	-
'BM82ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/26/2024	68.18	88	88	88	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/26/2024	69.03	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/26/2024	130.5	168	168	168	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/26/2024	116.55	150	150	150	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/26/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/26/2024	138.86	179	179	179	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/26/2024	8.88	10	10	10	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/26/2024	22	24	24	24	-	-	-	-
'AC4DBMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/26/2024	186.03	202	202	202	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/26/2024	249.25	249	249	249	-	-	-	-
'AC02P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/26/2024	46.2	50	50	50	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/26/2024	84.88	92	92	92	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/28/2024	222.2	222	222	222	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/29/2024	244.42	244	244	244	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/27/2024	66.7	67	67	67	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/28/2024	60.03	60	60	60	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/29/2024	66.7	67	67	67	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/27/2024	268.74	269	269	269	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/28/2024	238.88	239	239	239	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/29/2024	268.74	269	269	269	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/27/2024	146.79	147	147	147	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/28/2024	130.48	130	130	130	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/29/2024	130.48	130	130	130	-	-	-	-
'AC08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/30/2024	186.03	201	201	201	-	-	-	-
'AC0B6LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/30/2024	280.71	304	304	304	-	-	-	-
'AC1N4M959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/30/2024	144.16	156	156	156	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/30/2024	142.38	154	154	154	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/30/2024	121.68	132	132	132	-	-	-	-
'AC1Y1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/30/2024	167.6	181	181	181	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/30/2024	224.08	242	242	242	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/30/2024	11.78	13	13	13	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/30/2024	32.2	35	35	35	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/30/2024	25.56	33	33	33	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/30/2024	46.2	50	50	50	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/30/2024	0.74	1	1	1	-	-	-	-
'1350878V2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/30/2024	8.64	6	6	6	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/25/2024	184.86	239	239	239	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/25/2024	327.84	424	424	424	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/25/2024	145.69	188	188	188	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/25/2024	218.04	282	282	282	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/25/2024	146.16	189	189	189	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/25/2024	175.9	191	191	191	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/25/2024	224.25	290	290	290	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/25/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/25/2024	162.25	176	176	176	-	-	-	-
'B24FFM8I5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/25/2024	242.88	314	314	314	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/25/2024	267.8	346	346	346	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/25/2024	289.17	374	374	374	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/26/2024	96.56	105	105	105	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/26/2024	162.18	209	209	209	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/26/2024	97.07	125	125	125	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/26/2024	159.04	205	205	205	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/26/2024	114.45	147	147	147	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/26/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/26/2024	166.26	214	214	214	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/26/2024	92.48	119	119	119	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/26/2024	46.44	50	50	50	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/26/2024	174.59	225	225	225	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/26/2024	327.84	422	422	422	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/26/2024	137.12	177	177	177	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/28/2024	266.48	266	266	266	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/27/2024	186.72	187	187	187	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/28/2024	155.6	156	156	156	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/29/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/27/2024	66.5	67	67	67	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/28/2024	79.8	80	80	80	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/29/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/27/2024	216.9	217	217	217	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/28/2024	253.05	253	253	253	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/29/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/27/2024	339.92	340	340	340	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/30/2024	8.88	10	10	10	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/30/2024	84.88	92	92	92	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/30/2024	96.56	104	104	104	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/30/2024	171.19	220	220	220	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/30/2024	102.78	132	132	132	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/30/2024	159.04	204	204	204	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/30/2024	114.45	147	147	147	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/30/2024	72.8	94	94	94	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/30/2024	127.32	164	164	164	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/30/2024	12.24	13	13	13	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/30/2024	73.05	94	94	94	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/30/2024	69.03	75	75	75	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/25/2024	183.75	237	237	237	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/25/2024	236.25	305	305	305	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/25/2024	239.02	309	309	309	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/25/2024	339.92	340	340	340	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/25/2024	516.18	516	516	516	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/25/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/25/2024	285	285	285	285	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/25/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/25/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/25/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/25/2024	475.44	475	475	475	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/26/2024	227.52	293	293	293	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/26/2024	146.16	188	188	188	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/26/2024	175.9	191	191	191	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/26/2024	224.25	289	289	289	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/26/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/26/2024	162.25	176	176	176	-	-	-	-
'B24FFM8I5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/26/2024	231.84	299	299	299	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/26/2024	281.19	362	362	362	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/26/2024	289.17	372	372	372	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/26/2024	183.75	237	237	237	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/26/2024	236.25	304	304	304	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/26/2024	251.6	324	324	324	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/28/2024	291.36	291	291	291	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/28/2024	174.59	224	224	224	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/29/2024	184.86	238	238	238	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/27/2024	327.84	421	421	421	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/28/2024	327.84	421	421	421	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/29/2024	327.84	421	421	421	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/27/2024	145.69	187	187	187	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/28/2024	137.12	176	176	176	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/29/2024	137.12	176	176	176	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/27/2024	218.04	280	280	280	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/28/2024	227.52	292	292	292	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/29/2024	218.04	280	280	280	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/30/2024	130.5	168	168	168	-	-	-	-
'AC10C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/30/2024	220.61	239	239	239	-	-	-	-
'AC10L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/30/2024	205.02	263	263	263	-	-	-	-
'AC10Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/30/2024	107.76	117	117	117	-	-	-	-
'AC10SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/30/2024	23.43	25	25	25	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/30/2024	222.68	286	286	286	-	-	-	-
'AC1016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/30/2024	223.8	288	288	288	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/30/2024	290.15	290	290	290	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/30/2024	297.5	298	298	298	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	7/30/2024	459.54	460	460	460	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/30/2024	116.55	150	150	150	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/30/2024	25.14	27	27	27	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/25/2024	467.52	468	468	468	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/25/2024	334.5	335	335	335	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/25/2024	348.18	348	348	348	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/25/2024	297.5	298	298	298	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	7/25/2024	382.95	383	383	383	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/25/2024	269.5	270	270	270	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	7/25/2024	443.1	443	443	443	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	7/25/2024	336.21	336	336	336	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	7/25/2024	344.68	345	345	345	-	-	-	-
'91282BXL9	TSY INFL IX N/B 07/25 0.375	7/25/2024	402.01	402	402	402	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	7/25/2024	0.19	0	0	0	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/26/2024	216.64	217	217	217	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/26/2024	207.9	208	208	208	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/26/2024	206.01	206	206	206	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/28/2024	192.5	247	247	247	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/28/2024	281.19	361	361	361	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/29/2024	281.19	361	361	361	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/27/2024	289.17	372	372	372	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/28/2024	289.17	372	372	372	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/29/2024	289.17	372	372	372	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/27/2024	183.75	236	236	236	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/29/2024	183.75	236	236	236	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/29/2024	233.17	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/27/2024	195.65	196	196	196	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/28/2024	195.65	196	196	196	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/29/2024	195.65	196	196	196	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/28/2024	563.22	563	563	563	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/29/2024	482.76	483	483	483	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/27/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/28/2024	285	285	285	285	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/29/2024	332.5	333	333	333	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/27/2024	417.66	418	418	418	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/28/2024	417.66	418	418	418	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/30/2024	147.03	189	189	189	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/30/2024	0.13	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/30/2024	166.26	214	214	214	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/30/2024	92.48	119	119	119	-	-	-	-

'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/30/2024	41.28	45	45	45	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/30/2024	174.59	224	224	224	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/30/2024	348.33	447	447	447	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/30/2024	145.69	187	187	187	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/30/2024	227.52	292	292	292	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/30/2024	152.81	196	196	196	-	-	-	-
'912828CKL4	TSY INFL IX N/B 04/29 2.125	7/30/2024	269.5	270	270	270	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	7/30/2024	443.1	443	443	443	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/25/2024	429.42	429	429	429	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/25/2024	374.22	374	374	374	-	-	-	-
'AC2H JQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/25/2024	36.8	40	40	40	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/25/2024	25.56	33	33	33	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/25/2024	46.2	50	50	50	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/25/2024	84.88	92	92	92	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/25/2024	96.56	105	105	105	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/25/2024	162.18	210	210	210	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/25/2024	97.07	125	125	125	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/25/2024	159.04	205	205	205	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/25/2024	122.08	158	158	158	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/25/2024	67.2	87	87	87	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/27/2024	247.5	318	318	318	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/28/2024	236.25	304	304	304	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/29/2024	236.25	304	304	304	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/27/2024	239.02	307	307	307	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/28/2024	251.6	323	323	323	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/29/2024	239.02	307	307	307	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	7/28/2024	361.55	362	362	362	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	7/29/2024	309.9	310	310	310	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/27/2024	288.6	289	289	289	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/28/2024	336.7	337	337	337	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/29/2024	336.7	337	337	337	-	-	-	-
'9128CDX6	TSY INFL IX N/B 01/32 0.125	7/29/2024	417.66	418	418	418	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/27/2024	295.74	296	296	296	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/28/2024	295.74	296	296	296	-	-	-	-
'AC3DBMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/27/2024	186.03	202	202	202	-	-	-	-
'AC3DBMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/28/2024	186.03	202	202	202	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/28/2024	46.2	50	50	50	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/29/2024	46.2	50	50	50	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/27/2024	84.88	92	92	92	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/28/2024	84.88	92	92	92	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/29/2024	95.49	104	104	104	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/27/2024	96.56	105	105	105	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/28/2024	96.56	105	105	105	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/30/2024	336.21	336	336	336	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/30/2024	295.44	295	295	295	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/30/2024	402.01	402	402	402	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/30/2024	0.22	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/30/2024	368.09	368	368	368	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	7/30/2024	436.59	437	437	437	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/30/2024	374.57	375	375	375	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/30/2024	310.24	310	310	310	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	7/30/2024	361.55	362	362	362	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/30/2024	288.6	289	289	289	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/30/2024	175.9	190	190	190	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/25/2024	127.32	164	164	164	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/25/2024	12.24	13	13	13	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/25/2024	73.05	94	94	94	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/25/2024	61.36	67	67	67	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/25/2024	139.2	180	180	180	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/25/2024	124.32	161	161	161	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/25/2024	25.14	27	27	27	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/25/2024	0.74	1	1	1	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/25/2024	121.44	121	121	121	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/25/2024	216.64	217	217	217	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/25/2024	237.6	238	238	238	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/25/2024	235.44	235	235	235	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/27/2024	458.64	459	459	459	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/28/2024	535.08	535	535	535	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/29/2024	458.64	459	459	459	-	-	-	-
'AC3DBMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/29/2024	165.36	180	180	180	-	-	-	-
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/29/2024	189.54	206	206	206	-	-	-	-
'AC3DC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/27/2024	220.62	240	240	240	-	-	-	-
'AC3086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/27/2024	249.52	271	271	271	-	-	-	-
'AC3086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/28/2024	280.71	305	305	305	-	-	-	-
'AC3086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/29/2024	280.71	305	305	305	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/27/2024	144.16	157	157	157	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/28/2024	144.16	157	157	157	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/29/2024	162.18	176	176	176	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/27/2024	12.24	13	13	13	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/28/2024	24.48	27	27	27	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/29/2024	12.24	13	13	13	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/27/2024	73.05	94	94	94	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/28/2024	73.05	94	94	94	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/29/2024	68.18	88	88	88	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/27/2024	69.03	75	75	75	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/28/2024	69.03	75	75	75	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/27/2024	162.78	163	163	163	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/28/2024	162.78	163	163	163	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/29/2024	162.77	163	163	163	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/27/2024	185.88	186	186	186	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/30/2024	224.25	288	288	288	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/30/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/30/2024	162.25	175	175	175	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/30/2024	231.84	298	298	298	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/30/2024	267.8	344	344	344	-	-	-	-
'B3LZ6F3I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/30/2024	275.4	354	354	354	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/30/2024	188.51	189	189	189	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/30/2024	167.65	168	168	168	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/30/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/30/2024	155.6	156	156	156	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/30/2024	79.8	80	80	80	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/25/2024	217.56	218	218	218	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/25/2024	188.55	205	205	205	-	-	-	-
'AC195BSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/25/2024	224.08	243	243	243	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/25/2024	5.89	6	6	6	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/25/2024	321.06	321	321	321	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	7/25/2024	310.24	310	310	310	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	7/25/2024	361.55	362	362	362	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	7/25/2024	336.7	337	337	337	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/25/2024	458.64	459	459	459	-	-	-	-
'983YN0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/25/2024	366.69	398	398	398	-	-	-	-
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/25/2024	189.54	206	206	206	-	-	-	-
'AC3DC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/25/2024	220.61	239	239	239	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/27/2024	142.38	155	155	155	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/28/2024	126.56	137	137	137	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/29/2024	126.56	137	137	137	-	-	-	-
'9128CHP9	TSY INFL IX N/B 07/33 1.375	7/29/2024	348.18	348	348	348	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/27/2024	297.5	298	298	298	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/28/2024	297.5	298	298	298	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/29/2024	357	357	357	357	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/27/2024	382.95	383	383	383	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/28/2024	12.57	14	14	14	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/29/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/27/2024	147.03	189	189	189	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/27/2024	188.51	189	189	189	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/28/2024	216.86	217	217	217	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/29/2024	216.86	217	217	217	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/27/2024	131	131	131	131	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/28/2024	112.29	112	112	112	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/29/2024	131.01	131	131	131	-	-	-	-
'9128CBF7	TSY INFL IX N/B 01/31 0.125	7/29/2024	339.92	340	340	340	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/27/2024	516.18	516	516	516	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/28/2024	602.21	602	602	602	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/29/2024	122.08	157	157	157	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/27/2024	67.2	86	86	86	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/28/2024	72.8	94	94	94	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/17/2024	205.02	265	265	265	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/17/2024	121.24	132	132	132	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/17/2024	176.04	228	228	228	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/17/2024	92.48	120	120	120	-	-	-	-
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/17/2024	46.44	51	51	51	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/17/2024	184.86	239	239	239	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/17/2024	327.84	424	424	424	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/17/2024	79.8	80	80	80	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/17/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/17/2024	291.36	291	291	291	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/17/2024	516.18	516	516	516	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/25/2024	205.02	265	265	265	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/25/2024	121.24	132	132	132	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/25/2024	23.43	25	25	25	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/25/2024	222.68	288	288	288	-	-	-	-
'AC3DBMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/25/2024	165.36	179	179	179	-	-	-	-
'AC3086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/25/2024	280.71	305	305	305	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/25/2024	144.16	156	156	156	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/25/2024	126.56	137	137	137	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/25/2024	136.89	149	149	149	-	-	-	-
'AC1016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/25/2024	212.61	275	275	275	-	-	-	-
'AC102HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/25/2024	160.17	207	207	207	-	-	-	-
'AC1028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/25/2024	279.68	361	361	361	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/28/2024	188.51	189	189	189	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/29/2024	161.58	162	162	162	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/27/2024	143.7	144	144	144	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/28/2024	167.65	168	168	168	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/29/2024	143.7	144	144	144	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/27/2024	147.42	147	147	147	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/28/2024	147.42	147	147	147	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/29/2024	147.42	147	147	147	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/28/2024	138.86	178	178	178	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/29/2024	147.02	189	189	189	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/27/2024	0.26	0	0	0	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/29/2024	67.2	86	86	86	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/27/2024	127.32	164	164	164	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/28/2024	127.32	164	164	164	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/29/2024	137.93	177	177	177	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/29/2024	61.36	67	67	67	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/27/2024	130.5	168	168	168	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/28/2024	139.2	179	179	179	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/29/2024	130.5	168	168	168	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/27/2024	116.55	150	150	150	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/28/2024	124.32	160	160	160	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/29/2024	116.55	150	150	150	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/27/2024	12.57	14	14	14	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/24/2024	244.42	244	244	244	-	-	-	-

'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/24/2024	66.7	67	67	67	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/24/2024	238.88	239	239	239	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/24/2024	189.54	206	206	206	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/24/2024	196.11	213	213	213	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/24/2024	193.63	250	250	250	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/24/2024	107.77	117	117	117	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/24/2024	23.43	25	25	25	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/24/2024	443.1	443	443	443	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/24/2024	336.21	336	336	336	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/24/2024	344.68	345	345	345	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/25/2024	8.37	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/25/2024	8.88	10	10	10	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/25/2024	268.73	269	269	269	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/25/2024	233.17	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/25/2024	195.65	196	196	196	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/25/2024	162.78	163	163	163	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/25/2024	216.86	217	217	217	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/25/2024	112.29	112	112	112	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/25/2024	188.51	189	189	189	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/25/2024	143.7	144	144	144	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/25/2024	147.42	147	147	147	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/28/2024	0.13	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/29/2024	8.37	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/27/2024	4.44	5	5	5	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/27/2024	330.02	358	358	358	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/28/2024	366.68	398	398	398	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/29/2024	330.02	358	358	358	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/28/2024	167.6	182	182	182	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/29/2024	188.55	205	205	205	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/27/2024	224.08	243	243	243	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/28/2024	224.08	243	243	243	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/29/2024	252.09	274	274	274	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/27/2024	5.89	6	6	6	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/28/2024	5.89	6	6	6	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/3/2024	49.24	49	49	49	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/4/2024	98.48	98	98	98	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/5/2024	49.24	49	49	49	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/3/2024	0.06	0	0	0	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/4/2024	0.03	0	0	0	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/5/2024	0.04	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/3/2024	122.69	123	123	123	-	-	-	-	-
'ACI0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/3/2024	134.28	172	172	172	-	-	-	-	-
'ACI0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/4/2024	134.28	172	172	172	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/4/2024	13.32	15	15	15	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/4/2024	49.85	50	50	50	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/4/2024	163.54	209	209	209	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/5/2024	150.96	193	193	193	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/3/2024	0.07	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/4/2024	0.07	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/5/2024	0.11	0	0	0	-	-	-	-	-
'ACI0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/5/2024	134.28	172	172	172	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/3/2024	101.16	130	130	130	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/4/2024	101.16	130	130	130	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/5/2024	101.16	130	130	130	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/3/2024	173.4	222	222	222	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/4/2024	173.4	222	222	222	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/5/2024	173.4	222	222	222	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	7/31/2024	417.66	418	418	418	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	7/31/2024	295.74	296	296	296	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	7/31/2024	343.95	344	344	344	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/31/2024	3066031.8	2,945,550	2,945,550	2,945,550	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	7/31/2024	475.44	475	475	475	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/31/2024	389.6	390	390	390	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/31/2024	401.4	401	401	401	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/31/2024	348.18	348	348	348	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	7/31/2024	357	357	357	357	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	7/31/2024	382.95	383	383	383	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/31/2024	323.4	323	323	323	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/1/2024	516.18	516	516	516	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/1/2024	165.36	179	179	179	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/1/2024	147.5	160	160	160	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/1/2024	192.5	247	247	247	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/1/2024	162.78	163	163	163	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/1/2024	280.71	304	304	304	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/1/2024	144.16	156	156	156	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/1/2024	126.56	137	137	137	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/1/2024	121.68	132	132	132	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/1/2024	188.55	204	204	204	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/1/2024	252.09	273	273	273	-	-	-	-	-
'B1TXHH87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/1/2024	175.9	190	190	190	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/5/2024	49.85	50	50	50	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/3/2024	44.44	44	44	44	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/4/2024	66.66	67	67	67	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/5/2024	44.44	44	44	44	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/4/2024	61.35	61	61	61	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/5/2024	61.35	61	61	61	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/3/2024	124.74	125	125	125	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/4/2024	62.37	62	62	62	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/5/2024	62.37	62	62	62	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	8/3/2024	107.02	107	107	107	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	8/4/2024	53.51	54	54	54	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/3/2024	144.69	158	158	158	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/4/2024	165.36	181	181	181	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/5/2024	144.69	158	158	158	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/3/2024	225.96	247	247	247	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/4/2024	81.55	104	104	104	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/5/2024	93.2	119	119	119	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/3/2024	39.72	43	43	43	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/4/2024	39.72	43	43	43	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/5/2024	39.72	43	43	43	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/3/2024	43.83	56	56	56	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/4/2024	48.7	62	62	62	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/5/2024	43.83	56	56	56	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	7/31/2024	506.4	506	506	506	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	7/31/2024	336.21	336	336	336	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	7/31/2024	344.68	345	345	345	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/31/2024	402.01	402	402	402	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	7/31/2024	0.18	0	0	0	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/31/2024	222736.25	172,282	172,282	172,282	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/31/2024	937953.72	955,395	955,395	955,395	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/31/2024	547196.4	324,578	324,578	324,578	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/31/2024	137130.24	137,366	137,366	137,366	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	7/31/2024	429.42	429	429	429	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	7/31/2024	374.22	374	374	374	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/1/2024	224.25	288	288	288	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/1/2024	482.76	483	483	483	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/1/2024	285	285	285	285	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/1/2024	417.66	418	418	418	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/1/2024	168.48	182	182	182	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/1/2024	196.11	212	212	212	-	-	-	-	-
'ACI0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	8/1/2024	78000	65,278	64,490	59,903	-	(5,093)	-	506	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/1/2024	185.88	186	186	186	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/1/2024	131.01	131	131	131	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/1/2024	188.51	189	189	189	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/1/2024	167.65	168	168	168	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/5/2024	53.51	54	54	54	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	8/3/2024	63.32	63	63	63	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	8/4/2024	126.64	127	127	127	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/3/2024	13.34	13	13	13	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/4/2024	13.34	13	13	13	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/5/2024	13.34	13	13	13	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/3/2024	59.72	60	60	60	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/4/2024	29.86	30	30	30	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/5/2024	62.16	62	62	62	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/3/2024	38.39	38	38	38	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/4/2024	76.78	77	77	77	-	-	-	-	-
'BM9B25II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/3/2024	11.52	13	13	13	-	-	-	-	-
'BM9B25II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/4/2024	13.44	15	15	15	-	-	-	-	-
'BM9B25II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/5/2024	11.52	13	13	13	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/3/2024	53.69	59	59	59	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/3/2024	0.81	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/4/2024	1.08	1	1	1	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/4/2024	258.24	282	282	282	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/5/2024	225.96	247	247	247	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/5/2024	17.76	19	19	19	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/3/2024	18	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/4/2024	18	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/5/2024	18	20	20	20	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/3/2024	49.85	50	50	50	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	7/31/2024	374.57	375	375	375	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	7/31/2024	310.24	310	310	310	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	7/31/2024	361.55	362	362	362	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	7/31/2024	336.7	337	337	337	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	7/31/2024	535.08	535	535	535	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	7/31/2024	366.68	396	396	396	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/31/2024	209861.4	212,909	212,909	212,909	-	-	-	-	-
'BM9B25II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/31/2024	209159.04	220,148	220,148	220,148	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/31/2024	251382.6	266,627	266,627	266,627	-	-	-	-	-
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	7/31/2024	910000	906,408	906,408	906,408	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/31/2024	87752	76,328	76,328	76,328	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/1/2024	242.88	312	312	312	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/1/2024	281.19	361	361	361	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/1/2024	130.48	130	130	130	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/1/2024	202.4	202	202	202	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/1/2024	121.44	121	121	121	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/1/2024	189.56	190	190	190	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/1/2024	207.9	208	208	208	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/1/2024	235.44	235	235	235	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/1/2024	248.64	249	249	249	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/1/2024	79.8	80	80	80	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/1/2024	382.95	383	383	383	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/5/2024	38.39	38	38	38	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/3/2024	34.98	35	35	35	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/5/2024	63.32	63	63	63	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	8/3/2024	103.3	103	103	103	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	8/4/2024	51.65	52	52	52	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	8/5/2024	51.65	52	52	52	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	8/3/2024	48.1	48	48	48	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	8/4/2024	96.2	96	96	96	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	8/5/2024	48.1	48	48	48	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/3/2024	152.88	153	153	153	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/4/2024	76.44	76	76	76	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/4/2024	61.36	67	67	67	-	-	-	-	-

'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/5/2024	53.69	59	59	59	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/3/2024	87	111	111	111	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/4/2024	87	111	111	111	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/5/2024	87	111	111	111	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/3/2024	77.7	100	100	100	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/4/2024	77.7	100	100	100	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/5/2024	77.7	100	100	100	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/3/2024	37.71	41	41	41	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/4/2024	37.71	41	41	41	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/5/2024	25.14	27	27	27	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/3/2024	98.02	126	126	126	-	-	-	-
'ACID5X6LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	7/31/2024	1310000	1,042,957	1,042,957	1,042,957	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	7/31/2024	139.2	179	179	179	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	7/31/2024	124.32	159	159	159	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	7/31/2024	12.57	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	7/31/2024	138.86	178	178	178	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	7/31/2024	0.26	0	0	0	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	7/31/2024	176.04	226	226	226	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	7/31/2024	92.48	119	119	119	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/31/2024	46.44	50	50	50	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	7/31/2024	184.86	237	237	237	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	7/31/2024	327.84	421	421	421	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	7/31/2024	137.12	176	176	176	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/1/2024	295.74	296	296	296	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/1/2024	412.74	413	413	413	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/1/2024	475.44	475	475	475	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/1/2024	265.92	266	266	266	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/1/2024	361.55	362	362	362	-	-	-	-
'91282858W6	TSY INFL IX N/B 01/29 0.875	8/1/2024	336.7	337	337	337	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/1/2024	458.64	459	459	459	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/1/2024	330.02	357	357	357	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/1/2024	193.63	249	249	249	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/1/2024	121.24	131	131	131	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/1/2024	23.43	25	25	25	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/5/2024	152.88	153	153	153	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/3/2024	293.34	320	320	320	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/4/2024	293.35	320	320	320	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/5/2024	59.72	60	60	60	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/3/2024	32.62	33	33	33	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/4/2024	16.31	16	16	16	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/5/2024	32.62	33	33	33	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/3/2024	25.3	25	25	25	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/4/2024	50.6	51	51	51	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/5/2024	50.6	51	51	51	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/3/2024	15.18	15	15	15	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/4/2024	89.85	115	115	115	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/5/2024	89.85	115	115	115	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/3/2024	0.39	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/4/2024	0.39	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/5/2024	0.39	0	0	0	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/3/2024	122.98	157	157	157	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/4/2024	122.98	157	157	157	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/5/2024	122.98	157	157	157	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/3/2024	54.4	70	70	70	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/4/2024	59.84	77	77	77	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/5/2024	59.84	77	77	77	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/3/2024	46.88	51	51	51	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	7/31/2024	218.04	280	280	280	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/31/2024	222.2	222	222	222	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/31/2024	66.7	67	67	67	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/31/2024	105349.09	88,529	88,529	88,529	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/31/2024	480763.83	609,446	609,446	609,446	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	7/31/2024	146.16	188	188	188	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/31/2024	175.9	190	190	190	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	7/31/2024	234	300	300	300	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/31/2024	13.12	14	14	14	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/31/2024	162.25	175	175	175	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	7/31/2024	242.88	312	312	312	-	-	-	-
'B3D4VD80	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	7/31/2024	281.19	361	361	361	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/1/2024	234.4	301	301	301	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/1/2024	212.61	273	273	273	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/1/2024	151.74	195	195	195	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/1/2024	279.68	359	359	359	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/1/2024	6.56	7	7	7	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/1/2024	289.17	371	371	371	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/1/2024	268.73	269	269	269	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/1/2024	233.17	233	233	233	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/1/2024	195.65	196	196	196	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/1/2024	269.5	270	270	270	-	-	-	-
'91282BNT1	TSY INFL IX N/B 01/26 0.625	8/1/2024	443.1	443	443	443	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/4/2024	30.36	30	30	30	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/5/2024	15.18	15	15	15	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/4/2024	34.98	35	35	35	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/5/2024	69.96	70	70	70	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/3/2024	55.9	56	56	56	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/4/2024	27.95	28	28	28	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/5/2024	27.95	28	28	28	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/3/2024	35.05	35	35	35	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/4/2024	35.05	35	35	35	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/5/2024	70.11	70	70	70	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/3/2024	30.98	31	31	31	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/4/2024	41.02	45	45	45	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/5/2024	41.02	45	45	45	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/3/2024	123.24	158	158	158	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/4/2024	112.97	145	145	145	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/5/2024	112.97	145	145	145	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/3/2024	225.39	289	289	289	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/4/2024	204.9	262	262	262	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/5/2024	204.9	262	262	262	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/3/2024	94.27	121	121	121	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/4/2024	85.7	110	110	110	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/5/2024	94.27	121	121	121	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/3/2024	142.2	182	182	182	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	7/31/2024	289.17	371	371	371	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	7/31/2024	183.75	236	236	236	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	7/31/2024	236.25	303	303	303	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	7/31/2024	239.02	307	307	307	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	7/31/2024	1003106.1	967,059	967,059	967,059	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	7/31/2024	2539515.4	2,576,620	2,576,620	2,576,620	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	7/31/2024	144.16	156	156	156	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/31/2024	126.56	137	137	137	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/31/2024	136.89	148	148	148	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	7/31/2024	188.55	204	204	204	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/31/2024	224.08	242	242	242	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	7/31/2024	5.89	6	6	6	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/1/2024	336.21	336	336	336	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/1/2024	344.68	345	345	345	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/1/2024	0.22	0	0	0	-	-	-	-
'91282B7S8	TSY INFL IX N/B 07/28 0.75	8/1/2024	429.43	429	429	429	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/1/2024	436.59	437	437	437	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	8/1/2024	321.06	321	321	321	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/2/2024	0.1	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/2/2024	1.08	1	1	1	-	-	-	-
'5795:1786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/2/2024	17.76	19	19	19	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/2/2024	249.52	269	269	269	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/2/2024	126.14	136	136	136	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/2/2024	110.74	120	120	120	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/4/2024	61.96	62	62	62	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/5/2024	30.98	31	31	31	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/3/2024	37.43	37	37	37	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/5/2024	293.35	320	320	320	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/4/2024	18.72	19	19	19	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/5/2024	37.43	37	37	37	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/3/2024	26.93	27	27	27	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/4/2024	53.86	54	54	54	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/5/2024	26.93	27	27	27	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/3/2024	23.95	24	24	24	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/4/2024	47.9	48	48	48	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/4/2024	142.2	182	182	182	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/5/2024	142.2	182	182	182	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/3/2024	93.01	119	119	119	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/4/2024	93.02	119	119	119	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/5/2024	99.65	128	128	128	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/3/2024	166.23	182	182	182	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/3/2024	54.16	54	54	54	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/4/2024	27.08	27	27	27	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/5/2024	54.16	54	54	54	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/3/2024	72.48	72	72	72	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/4/2024	36.24	36	36	36	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/31/2024	36.8	40	40	40	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	7/31/2024	25.56	33	33	33	-	-	-	-
'ACI2P7YC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	7/31/2024	46.2	50	50	50	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/31/2024	84.88	92	92	92	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	7/31/2024	96.56	104	104	104	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	7/31/2024	162.18	208	208	208	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/31/2024	-98996.82	(107,721)	(107,721)	(107,721)	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	7/31/2024	97.07	125	125	125	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	7/31/2024	159.04	204	204	204	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/31/2024	114.45	147	147	147	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	7/31/2024	67.2	86	86	86	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/31/2024	127.32	163	163	163	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/2/2024	106.47	115	115	115	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/2/2024	146.65	158	158	158	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/2/2024	196.07	212	212	212	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/2/2024	77.7	99	99	99	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/2/2024	37.71	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/2/2024	89.85	115	115	115	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/2/2024	0.39	0	0	0	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/2/2024	117.36	150	150	150	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/2/2024	20	22	22	22	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/2/2024	74.77	75	75	75	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/2/2024	44.44	44	44	44	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/2/2024	13.34	13	13	13	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/5/2024	23.95	24	24	24	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/3/2024	29.42	29	29	29	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/4/2024	29.42	29	29	29	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/5/2024	29.42	29	29	29	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/3/2024	31.12	31	31	31	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/4/2024	31.12	31	31	31	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/5/2024	31.12	31	31	31	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/3/2024	14.64	15	15	15	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/4/2024	14.64	15	15	15	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/5/2024	14.64	15	15	15	-	-	-	-

'912826CAQ4	TSY INFL IX N/B 10/25 0.125	8/3/2024	36.15	36	36	36	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/5/2024	72.48	72	72	72	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/3/2024	58.86	59	59	59	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/4/2024	29.43	29	29	29	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/5/2024	58.86	59	59	59	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/3/2024	62.16	62	62	62	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/4/2024	31.08	31	31	31	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/3/2024	160.96	176	176	176	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/4/2024	140.84	154	154	154	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/5/2024	140.84	154	154	154	-	-	-	-	-
'AC1IVB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/3/2024	124.53	136	136	136	-	-	-	-	-
'AC1IVB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/4/2024	124.53	136	136	136	-	-	-	-	-
'AC1IVB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/5/2024	124.53	136	136	136	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/31/2024	12.24	13	13	13	-	-	-	-	-
'BM8S2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	7/31/2024	73.05	94	94	94	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/31/2024	69.03	75	75	75	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	7/31/2024	0.74	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	7/31/2024	8.64	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/31/2024	8.88	10	10	10	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/31/2024	22	24	24	24	-	-	-	-	-
'AC0ICVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/31/2024	189.54	205	205	205	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/31/2024	249.25	249	249	249	-	-	-	-	-
'912828XL9	TSY INFL IX N/B 07/25 0.375	7/31/2024	7605512.33	7,347,996	7,470,288	7,420,673	(6,358)	-	-	-	(43,257)
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	7/31/2024	220.62	238	238	238	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	7/31/2024	193.63	248	248	248	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/2/2024	59.72	60	60	60	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/2/2024	32.62	33	33	33	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/2/2024	50.6	51	51	51	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/2/2024	30.36	30	30	30	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/2/2024	54.16	54	54	54	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/2/2024	59.4	59	59	59	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/2/2024	29.43	29	29	29	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/2/2024	31.08	31	31	31	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/2/2024	76.78	77	77	77	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/2/2024	66.62	67	67	67	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/2/2024	27.95	28	28	28	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/4/2024	36.15	36	36	36	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/5/2024	72.3	72	72	72	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/3/2024	148.72	149	149	149	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/4/2024	74.36	74	74	74	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/5/2024	74.36	74	74	74	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/3/2024	86.03	86	86	86	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/4/2024	86.03	86	86	86	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/5/2024	86.03	86	86	86	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/3/2024	80.46	80	80	80	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/4/2024	160.92	161	161	161	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/5/2024	80.46	80	80	80	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/3/2024	149.31	163	163	163	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/4/2024	170.64	186	186	186	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/5/2024	149.31	163	163	163	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/3/2024	171.59	187	187	187	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/4/2024	196.1	214	214	214	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/5/2024	171.6	187	187	187	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/3/2024	136.68	175	175	175	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/4/2024	125.29	160	160	160	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/5/2024	125.29	160	160	160	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/3/2024	117.25	128	128	128	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/4/2024	117.25	128	128	128	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/5/2024	117.25	128	128	128	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	7/31/2024	121.24	131	131	131	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/31/2024	23.43	25	25	25	-	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	7/31/2024	222.68	286	286	286	-	-	-	-	-
'AC0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	7/31/2024	212.61	273	273	273	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	7/31/2024	160.17	205	205	205	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	7/31/2024	264.96	340	340	340	-	-	-	-	-
'AC0I6WC28	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	7/31/2024	740000	663,548	663,548	663,548	-	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/31/2024	98996.82	107,721	107,721	107,721	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	7/31/2024	221349.3	231,297	231,297	231,297	-	-	-	-	-
'B1TXH467	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	7/31/2024	126588.88	151,780	151,780	151,780	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/31/2024	268.74	269	269	269	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/31/2024	130.48	130	130	130	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/2/2024	46.51	47	47	47	-	-	-	-	-
'91281QSB5	TSY INFL IX N/B 02/48 1	8/2/2024	61.96	62	62	62	-	-	-	-	-
'91281QSG4	TSY INFL IX N/B 02/49 1	8/2/2024	18.71	19	19	19	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/2/2024	26.93	27	27	27	-	-	-	-	-
'91281QSV1	TSY INFL IX N/B 02/51 0.125	8/2/2024	23.95	24	24	24	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/2/2024	49.14	49	49	49	-	-	-	-	-
'AC08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/2/2024	165.36	178	178	178	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/2/2024	168.48	182	182	182	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/2/2024	196.1	212	212	212	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/2/2024	125.29	160	160	160	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/2/2024	94.3	102	102	102	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/2/2024	70.29	76	76	76	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/3/2024	95	95	95	95	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/4/2024	47.5	48	48	48	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/5/2024	47.5	48	48	48	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/3/2024	71.35	71	71	71	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/4/2024	71.35	71	71	71	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/5/2024	71.35	71	71	71	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/3/2024	49.29	49	49	49	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/4/2024	49.29	49	49	49	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/5/2024	49.29	49	49	49	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/3/2024	137.58	138	138	138	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/4/2024	68.79	69	69	69	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/3/2024	146.65	160	160	160	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/4/2024	146.65	160	160	160	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/5/2024	167.6	183	183	183	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/3/2024	211.54	231	231	231	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/4/2024	211.54	231	231	231	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/5/2024	211.54	231	231	231	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/3/2024	17.67	19	19	19	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/4/2024	17.67	19	19	19	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/5/2024	11.78	13	13	13	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/3/2024	107.77	118	118	118	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/4/2024	94.3	103	103	103	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/5/2024	94.3	103	103	103	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/3/2024	75.87	83	83	83	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/31/2024	202.4	202	202	202	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/31/2024	121.44	121	121	121	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/31/2024	216.64	217	217	217	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/31/2024	237.6	238	238	238	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/31/2024	-98882.28	(83,284)	(83,284)	(83,284)	-	-	-	-	-
'AC1IVB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	7/31/2024	236187.24	244,420	244,420	244,420	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	7/31/2024	34434.18	34,955	34,955	34,955	-	-	-	-	-
'AC200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	7/31/2024	390000	264,228	264,228	264,228	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/31/2024	1535286.2	1,191,768	1,191,768	1,191,768	-	-	-	-	-
'BMF9LJI03	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	7/31/2024	107964.48	142,337	142,337	142,337	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	7/31/2024	114046	111,602	111,602	111,602	-	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/2/2024	135.84	174	174	174	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/2/2024	174.07	223	223	223	-	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/2/2024	192.78	247	247	247	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/2/2024	31.12	31	31	31	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/2/2024	13.3	13	13	13	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/2/2024	36.15	36	36	36	-	-	-	-	-
'AC0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/2/2024	134.28	172	172	172	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/2/2024	101.16	129	129	129	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/2/2024	173.4	222	222	222	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/2/2024	48.56	49	49	49	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/2/2024	172.06	172	172	172	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/5/2024	68.79	69	69	69	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/3/2024	79.24	79	79	79	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/4/2024	79.24	79	79	79	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/5/2024	79.24	79	79	79	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/3/2024	77.92	78	78	78	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/4/2024	155.84	156	156	156	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/5/2024	77.92	78	78	78	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/3/2024	133.8	134	134	134	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/4/2024	66.9	67	67	67	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/5/2024	66.9	67	67	67	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/3/2024	67.73	68	68	68	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/4/2024	75.87	83	83	83	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/5/2024	75.87	83	83	83	-	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/3/2024	135.84	174	174	174	-	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/4/2024	135.84	174	174	174	-	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/5/2024	147.16	188	188	188	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/5/2024	0.81	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/3/2024	17.76	19	19	19	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/3/2024	27.6	30	30	30	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/4/2024	32.2	35	35	35	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/5/2024	27.6	30	30	30	-	-	-	-	-
'AC2IN6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/3/2024	54.72	70	70	70	-	-	-	-	-
'AC2IN6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/4/2024	47.88	61	61	61	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	7/31/2024	3513229.2	3,531,228	3,531,228	3,531,228	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	7/31/2024	185503.78	196,868	196,868	196,868	-	-	-	-	-
'BDGM1W87	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	7/31/2024	574000	363,360	363,360	363,360	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	7/31/2024	260462	297,937	297,937	297,937	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	7/31/2024	267169.11	279,890	279,890	279,890	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/31/2024	3112770	2,802,349	2,802,349	2,802,349	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	7/31/2024	2439467	2,335,031	2,335,031	2,335,031	-	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/1/2024	4.8	6	6	6	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/1/2024	3.24	4	4	4	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/1/2024	43038.81	49,451	49,375	45,283	-	6,561	-	-	(10,653)
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/1/2024	65544	86,189	85,998	63,243	-	2,942	-	-	(25,696)
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/2/2024	80.46	80	80	80	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/2/2024	47.5	48	48	48	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/2/2024	139.22	139	139	139	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/2/2024	98.58	99	99	99	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/2/2024	68.79	69	69	69	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/2/2024	79.24	79	79	79	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/2/2024	11.78	13	13	13	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/2/2024	32.2	35	35	35	-	-	-	-	-
'AC2IN6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/2/2024	17.04	22	22	22	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/2/2024	39.6	43	43	43	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/2/2024	74.27	80	80	80	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/2/2024	84.49	91	91	91	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/4/2024	67.73	68	68	68	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/5/2024	67.73	68	68	68	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/3/2024	59.5	60	60	60	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/4/2024	59.5	60	60	60	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/5/2024	59.5	60	60	60	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/3/2024	76.59	77	77	77	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/4/2024	76.59	77	77	77	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/5/2024	76.59	77	77	77	-	-	-	-	-

'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/3/2024	78.91	79	79	79	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/4/2024	157.82	158	158	158	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/5/2024	78.91	79	79	79	-	-	-	-	-
'AC2NN6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/5/2024	54.72	70	70	70	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/3/2024	39.6	43	43	43	-	-	-	-	-
'B1TX1HI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/4/2024	147.76	161	161	161	-	-	-	-	-
'B1TX1HI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/5/2024	166.23	182	182	182	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/3/2024	146.25	187	187	187	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/4/2024	146.25	187	187	187	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/5/2024	146.25	187	187	187	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/3/2024	26.24	29	29	29	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/4/2024	19.68	22	22	22	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/5/2024	26.24	29	29	29	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/3/2024	132.75	145	145	145	-	-	-	-	-
'AC0DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/6/2024	170.64	187	187	187	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/1/2024	5.89	6	6	6	-	-	-	-	-
'AC2HJJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/1/2024	32.2	35	35	35	-	-	-	-	-
'AC2NN6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/1/2024	23.43	30	30	30	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/1/2024	147.42	147	147	147	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/1/2024	467.52	468	468	468	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/1/2024	334.5	335	335	335	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/1/2024	290.15	290	290	290	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/1/2024	297.5	298	298	298	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/1/2024	114.45	147	147	147	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/1/2024	67.2	86	86	86	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/1/2024	127.32	164	164	164	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/1/2024	12.24	13	13	13	-	-	-	-	-
'BD9BC0II4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/2/2024	99.11	127	127	127	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/2/2024	68.52	88	88	88	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/2/2024	99.4	127	127	127	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/2/2024	76.3	98	98	98	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/2/2024	44.8	57	57	57	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/2/2024	84.88	109	109	109	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/2/2024	36.72	40	40	40	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/2/2024	48.7	62	62	62	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/2/2024	61.36	66	66	66	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/2/2024	113.75	146	146	146	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/2/2024	157.5	201	201	201	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/2/2024	163.54	209	209	209	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/3/2024	35.1	35	35	35	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/4/2024	35.1	35	35	35	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/5/2024	35.1	35	35	35	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/3/2024	126.6	127	127	127	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/4/2024	63.3	63	63	63	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/5/2024	63.3	63	63	63	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/4/2024	39.6	43	43	43	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/5/2024	39.6	43	43	43	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/3/2024	81.76	89	89	89	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/4/2024	81.76	89	89	89	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/5/2024	81.76	89	89	89	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/3/2024	84.49	92	92	92	-	-	-	-	-
'AC0IO07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/6/2024	196.1	215	215	215	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/6/2024	125.29	160	160	160	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/6/2024	107.77	118	118	118	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/6/2024	75.87	83	83	83	-	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/6/2024	135.84	173	173	173	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	8/6/2024	48.1	48	48	48	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/6/2024	76.44	76	76	76	-	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/6/2024	256.68	282	282	282	-	-	-	-	-
'AC0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/6/2024	145.47	186	186	186	-	-	-	-	-
'AC1I02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/6/2024	101.16	129	129	129	-	-	-	-	-
'AC1I28NM02	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/6/2024	173.4	221	221	221	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/6/2024	165.36	182	182	182	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/1/2024	68.18	88	88	88	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/1/2024	61.36	66	66	66	-	-	-	-	-
'BNNGP5I02	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/1/2024	130.5	168	168	168	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/1/2024	116.55	150	150	150	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/1/2024	12.57	14	14	14	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/1/2024	147.02	189	189	189	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/1/2024	0.13	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/1/2024	166.26	214	214	214	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/1/2024	97.92	126	126	126	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/1/2024	46.44	50	50	50	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/1/2024	174.59	224	224	224	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/1/2024	327.84	421	421	421	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/2/2024	77.92	78	78	78	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/2/2024	66.9	67	67	67	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/2/2024	116.06	116	116	116	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/2/2024	119	119	119	119	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	8/2/2024	153.18	153	153	153	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/2/2024	53.9	54	54	54	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/2/2024	63.3	63	63	63	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/2/2024	96.06	96	96	96	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/2/2024	98.48	98	98	98	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/2/2024	0.03	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/2/2024	61.35	61	61	61	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/4/2024	84.49	92	92	92	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/5/2024	84.49	92	92	92	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/3/2024	108.12	138	138	138	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/4/2024	108.12	138	138	138	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/5/2024	99.11	127	127	127	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/3/2024	70.62	90	90	90	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/4/2024	132.75	145	145	145	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/5/2024	132.75	145	145	145	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/3/2024	154.56	198	198	198	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/4/2024	154.56	198	198	198	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/5/2024	154.56	198	198	198	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/3/2024	187.46	240	240	240	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	7/30/2024	237.6	238	238	238	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/30/2024	235.44	235	235	235	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/30/2024	217.56	218	218	218	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/30/2024	268.73	269	269	269	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/30/2024	233.17	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/30/2024	195.65	196	196	196	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/30/2024	162.78	163	163	163	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/30/2024	216.86	217	217	217	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/30/2024	131	131	131	131	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/31/2024	125957.19	106,088	106,088	106,088	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	7/31/2024	98882.28	83,284	83,284	83,284	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/1/2024	145.69	187	187	187	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/1/2024	227.52	292	292	292	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/1/2024	146.16	188	188	188	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/1/2024	0.73	1	1	1	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/1/2024	8.64	6	6	6	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/1/2024	4.44	5	5	5	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/1/2024	20	22	22	22	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/1/2024	249.25	249	249	249	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/1/2024	222.2	222	222	222	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/1/2024	60.03	60	60	60	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/1/2024	238.88	239	239	239	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/1/2024	186.72	187	187	187	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/2/2024	62.37	62	62	62	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/2/2024	53.51	54	54	54	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	8/2/2024	88.64	89	89	89	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	8/2/2024	51.65	52	52	52	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	8/2/2024	48.1	48	48	48	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/2/2024	76.44	76	76	76	-	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/2/2024	293.35	317	317	317	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/2/2024	59.84	77	77	77	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/2/2024	36.12	39	39	39	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/2/2024	112.97	145	145	145	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/2/2024	204.9	262	262	262	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/4/2024	174.07	223	223	223	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/5/2024	187.46	240	240	240	-	-	-	-	-
'B3LZBF9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/3/2024	179.01	229	229	229	-	-	-	-	-
'B3LZBF9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/4/2024	179.01	229	229	229	-	-	-	-	-
'B3LZBF9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/5/2024	192.78	247	247	247	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/4/2024	70.62	90	90	90	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/5/2024	70.62	90	90	90	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/3/2024	109.34	140	140	140	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/4/2024	99.4	127	127	127	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/5/2024	99.4	127	127	127	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/3/2024	96.3	123	123	123	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/4/2024	96.3	123	123	123	-	-	-	-	-
'AC0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	7/31/2024	477000	364,732	364,732	364,732	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/31/2024	138341.71	150,533	150,533	150,533	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	7/31/2024	186.03	201	201	201	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	7/31/2024	249.52	270	270	270	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	7/31/2024	206.01	206	206	206	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	7/31/2024	217.56	218	218	218	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	7/31/2024	268.73	269	269	269	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	7/31/2024	233.17	233	233	233	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	7/31/2024	223.6	224	224	224	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	7/31/2024	162.78	163	163	163	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	7/31/2024	216.86	217	217	217	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/1/2024	197143.74	174,280	174,280	174,280	-	-	-	-	-
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	8/1/2024	227000	229,417	214,793	226,340	-	-	(4,004)	15,551	
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/1/2024	46.2	50	50	50	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/1/2024	84.88	92	92	92	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/1/2024	96.56	104	104	104	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/1/2024	162.18	208	208	208	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/1/2024	97.07	125	125	125	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/1/2024	159.04	204	204	204	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/1/2024	236.25	303	303	303	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/1/2024	239.02	307	307	307	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/1/2024	253.05	253	253	253	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/1/2024	291.36	291	291	291	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/2/2024	85.7	110	110	110	-	-	-	-	-
'B0CNHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/2/2024	142.2	182	182	182	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/2/2024	99.65	127	127	127	-	-	-	-	-
'B1TX1HI87	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/2/2024	140.72	152	152	152	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/2/2024	146.25	187	187	187	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/2/2024	26.24	28	28	28	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/2/2024	147.5	159	159	159	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/2/2024	154.56	198	198	198	-	-	-	-	-
'BNNGP5I02	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/2/2024	87	111	111	111	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/3/2024	71.43	71	71	71	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/4/2024	71.43	71	71	71	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/5/2024	142.86	143	143	143	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/5/2024	86.67	111	111	111	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/3/2024	44.8	57	57	57	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/4/2024	44.8	57	57	57	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/5/2024	44.8	57	57	57	-	-	-	-	-

'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/3/2024	93.2	119	119	119	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/3/2024	122.5	157	157	157	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/4/2024	122.5	157	157	157	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/5/2024	113.75	146	146	146	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/3/2024	157.5	202	202	202	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/4/2024	146.25	187	187	187	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/5/2024	157.5	202	202	202	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/3/2024	150.96	193	193	193	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	7/31/2024	112.29	112	112	112	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	7/31/2024	161.58	162	162	162	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	7/31/2024	143.7	144	144	144	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	7/31/2024	147.42	147	147	147	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	7/31/2024	186.72	187	187	187	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	7/31/2024	66.5	67	67	67	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	7/31/2024	216.9	217	217	217	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	7/31/2024	339.92	340	340	340	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	7/31/2024	602.21	602	602	602	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	7/31/2024	563.22	563	563	563	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	7/31/2024	285	285	285	285	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/9/2024	136.68	174	174	174	-	-	-	-
'ACIQG4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/9/2024	107.77	118	118	118	-	-	-	-
'ACIJ28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/9/2024	173.4	220	220	220	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/9/2024	84.49	92	92	92	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/9/2024	108.12	137	137	137	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/9/2024	77.04	98	98	98	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/9/2024	99.4	126	126	126	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/9/2024	96.3	122	122	122	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/9/2024	44.8	57	57	57	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/9/2024	81.55	104	104	104	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/9/2024	39.72	43	43	43	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/9/2024	48.7	62	62	62	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/12/2024	59.72	60	60	60	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/12/2024	204.9	262	262	262	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/10/2024	94.27	120	120	120	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/11/2024	85.7	109	109	109	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/12/2024	94.27	120	120	120	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/10/2024	151.68	194	194	194	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/11/2024	142.2	181	181	181	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/12/2024	142.2	181	181	181	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/10/2024	99.65	127	127	127	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/11/2024	93.01	119	119	119	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/12/2024	93.02	119	119	119	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/10/2024	166.23	182	182	182	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/6/2024	54.72	70	70	70	-	-	-	-
'74533181	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/6/2024	18	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/6/2024	49.85	50	50	50	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/6/2024	44.44	44	44	44	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/6/2024	13.34	13	13	13	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/6/2024	59.72	60	60	60	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/6/2024	25.3	25	25	25	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/6/2024	30.36	30	30	30	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/6/2024	27.08	27	27	27	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/6/2024	36.24	36	36	36	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/6/2024	29.43	29	29	29	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/7/2024	0.03	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/7/2024	61.35	61	61	61	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/7/2024	62.37	62	62	62	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/7/2024	53.51	54	54	54	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	8/7/2024	126.64	127	127	127	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/7/2024	51.65	52	52	52	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/7/2024	96.2	96	96	96	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/7/2024	76.44	76	76	76	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/7/2024	293.35	321	321	321	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/8/2024	170.64	187	187	187	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/8/2024	196.1	214	214	214	-	-	-	-
'BM8B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/9/2024	13.44	15	15	15	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/9/2024	61.36	67	67	67	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/9/2024	87	111	111	111	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/9/2024	77.7	99	99	99	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/9/2024	25.14	27	27	27	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/9/2024	89.85	114	114	114	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/9/2024	0.39	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/9/2024	134.16	171	171	171	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/9/2024	59.84	76	76	76	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/9/2024	46.88	51	51	51	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/9/2024	112.97	144	144	144	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/9/2024	204.9	261	261	261	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/11/2024	147.76	161	161	161	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/12/2024	166.23	182	182	182	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/10/2024	136.5	174	174	174	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/11/2024	146.25	187	187	187	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/12/2024	146.25	187	187	187	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/10/2024	26.24	29	29	29	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/11/2024	26.24	29	29	29	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/12/2024	19.68	22	22	22	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/10/2024	132.75	145	145	145	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/11/2024	132.75	145	145	145	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/12/2024	132.75	145	145	145	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/10/2024	154.56	197	197	197	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/6/2024	31.08	31	31	31	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/6/2024	76.78	77	77	77	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/6/2024	34.98	35	35	35	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/6/2024	55.9	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/6/2024	35.06	35	35	35	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/6/2024	39.6	43	43	43	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/6/2024	81.76	90	90	90	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/6/2024	84.49	93	93	93	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/6/2024	108.12	138	138	138	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/6/2024	70.62	90	90	90	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/6/2024	109.34	140	140	140	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/6/2024	96.3	123	123	123	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/8/2024	125.29	159	159	159	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/8/2024	41.02	45	45	45	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/8/2024	16.31	16	16	16	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/8/2024	66.9	67	67	67	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/8/2024	94.3	103	103	103	-	-	-	-
'ACI05K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/8/2024	75.87	83	83	83	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/8/2024	147.16	187	187	187	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/8/2024	134.28	171	171	171	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/8/2024	101.16	129	129	129	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/8/2024	173.4	221	221	221	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/8/2024	122.98	156	156	156	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/8/2024	154.56	197	197	197	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/9/2024	85.7	109	109	109	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/9/2024	142.2	181	181	181	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/9/2024	93.01	118	118	118	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/9/2024	147.76	161	161	161	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/9/2024	146.25	186	186	186	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/9/2024	19.68	21	21	21	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/9/2024	132.75	145	145	145	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/9/2024	154.56	197	197	197	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/9/2024	174.07	221	221	221	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/9/2024	179.01	228	228	228	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/9/2024	122.5	156	156	156	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/9/2024	146.25	186	186	186	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/11/2024	154.56	197	197	197	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/12/2024	154.56	197	197	197	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/10/2024	174.07	222	222	222	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/11/2024	187.46	239	239	239	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/12/2024	174.07	222	222	222	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/10/2024	192.78	246	246	246	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/11/2024	179.01	228	228	228	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/12/2024	192.78	246	246	246	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/10/2024	122.5	156	156	156	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/11/2024	113.75	145	145	145	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/12/2024	122.5	156	156	156	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/10/2024	157.5	201	201	201	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/6/2024	44.8	57	57	57	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/6/2024	93.2	119	119	119	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/6/2024	26.48	29	29	29	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/6/2024	43.83	56	56	56	-	-	-	-
'BM8B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/6/2024	13.44	15	15	15	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/6/2024	61.36	67	67	67	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/6/2024	87	111	111	111	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/6/2024	69.93	89	89	89	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/6/2024	37.71	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/6/2024	98.02	125	125	125	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/6/2024	0.39	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/6/2024	134.16	171	171	171	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/8/2024	71.35	71	71	71	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/8/2024	49.29	49	49	49	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/8/2024	137.58	138	138	138	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/8/2024	158.48	158	158	158	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/8/2024	77.92	78	78	78	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/8/2024	258.24	282	282	282	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/8/2024	93.2	119	119	119	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/8/2024	39.72	43	43	43	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/8/2024	43.83	56	56	56	-	-	-	-
'BM8B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/8/2024	11.52	13	13	13	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/8/2024	53.69	59	59	59	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/9/2024	78.3	100	100	100	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/9/2024	150.96	192	192	192	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/9/2024	13.34	13	13	13	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/9/2024	59.72	60	60	60	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/9/2024	32.62	33	33	33	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/9/2024	25.3	25	25	25	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/9/2024	30.36	30	30	30	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/9/2024	27.08	27	27	27	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/10/2024	170.64	186	186	186	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/11/2024	170.64	186	186	186	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/12/2024	149.31	163	163	163	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/10/2024	196.1	214	214	214	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/11/2024	171.59	187	187	187	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/11/2024	146.25	187	187	187	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/12/2024	157.5	201	201	201	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/10/2024	163.54	209	209	209	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/11/2024	150.96	193	193	193	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/12/2024	163.54	209	209	209	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/12/2024	36.15	36	36	36	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/10/2024	74.36	74	74	74	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/11/2024	74.36	74	74	74	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/12/2024	74.36	74	74	74	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/10/2024	86.03	86	86	86	-	-	-	-

'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/11/2024	86.03	86	86	86	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/6/2024	59.84	76	76	76	-	-	-	-	-
'BYX4Z3I8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/6/2024	46.88	51	51	51	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/8/2024	112.97	144	144	144	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/6/2024	225.39	288	288	288	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/6/2024	94.27	120	120	120	-	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/6/2024	142.2	181	181	181	-	-	-	-	-
'B1L6W9I8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/6/2024	93.01	119	119	119	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/6/2024	147.76	162	162	162	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/6/2024	146.25	187	187	187	-	-	-	-	-
'B2P1Q9I0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/6/2024	19.68	22	22	22	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/6/2024	132.75	146	146	146	-	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/6/2024	154.56	197	197	197	-	-	-	-	-
'BNNGPBI6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/8/2024	77.7	99	99	99	-	-	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/8/2024	37.71	41	41	41	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/8/2024	98.02	125	125	125	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/8/2024	112.97	144	144	144	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/8/2024	225.39	287	287	287	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/8/2024	147.76	162	162	162	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/8/2024	113.75	145	145	145	-	-	-	-	-
'B42LIZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/8/2024	157.5	200	200	200	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/8/2024	54.16	54	54	54	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/8/2024	36.24	36	36	36	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/8/2024	29.42	29	29	29	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/8/2024	0.03	0	0	0	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/12/2024	171.59	187	187	187	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/10/2024	125.29	160	160	160	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/11/2024	125.29	160	160	160	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/12/2024	125.29	160	160	160	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/10/2024	94.3	103	103	103	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/11/2024	107.77	118	118	118	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/12/2024	94.3	103	103	103	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/10/2024	75.87	83	83	83	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/11/2024	50.58	55	55	55	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/12/2024	75.87	83	83	83	-	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/10/2024	135.84	173	173	173	-	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/11/2024	147.16	188	188	188	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/12/2024	172.06	172	172	172	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/10/2024	80.46	80	80	80	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/11/2024	160.92	161	161	161	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/12/2024	80.46	80	80	80	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/10/2024	47.5	48	48	48	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/11/2024	95	95	95	95	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/12/2024	47.5	48	48	48	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/10/2024	71.35	71	71	71	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/11/2024	142.7	143	143	143	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/12/2024	71.35	71	71	71	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/10/2024	49.29	49	49	49	-	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/8/2024	174.07	222	222	222	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/6/2024	179.01	228	228	228	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/6/2024	122.5	156	156	156	-	-	-	-	-
'B42LIZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/6/2024	146.25	187	187	187	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/6/2024	163.54	209	209	209	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/6/2024	68.79	69	69	69	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/6/2024	79.24	79	79	79	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/6/2024	77.92	78	78	78	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/6/2024	66.9	67	67	67	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/6/2024	67.73	68	68	68	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/6/2024	59.5	60	60	60	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/8/2024	179.01	228	228	228	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/8/2024	0.07	0	0	0	-	-	-	-	-
'1350879W2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/8/2024	1.08	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/8/2024	17.76	19	19	19	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/8/2024	34.98	35	35	35	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/8/2024	55.9	56	56	56	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/8/2024	31.12	31	31	31	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/8/2024	14.64	15	15	15	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/8/2024	72.3	72	72	72	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/8/2024	74.36	74	74	74	-	-	-	-	-
'AC0BMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/8/2024	144.69	158	158	158	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/8/2024	140.84	154	154	154	-	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/12/2024	135.84	173	173	173	-	-	-	-	-
'AC0216BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/10/2024	145.47	186	186	186	-	-	-	-	-
'AC0216BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/11/2024	134.28	171	171	171	-	-	-	-	-
'AC0216BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/12/2024	134.28	171	171	171	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/10/2024	101.16	129	129	129	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/11/2024	101.16	129	129	129	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/12/2024	101.16	129	129	129	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/10/2024	173.4	221	221	221	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/11/2024	173.4	221	221	221	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/12/2024	173.4	221	221	221	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/10/2024	62.16	62	62	62	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/11/2024	49.29	49	49	49	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/12/2024	98.58	99	99	99	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/10/2024	68.79	69	69	69	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/11/2024	68.79	69	69	69	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/12/2024	68.79	69	69	69	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/10/2024	79.24	79	79	79	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/11/2024	79.24	79	79	79	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/11/2024	27.95	28	28	28	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/12/2024	27.95	28	28	28	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/10/2024	35.05	35	35	35	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/11/2024	35.05	35	35	35	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/6/2024	76.59	77	77	77	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/6/2024	78.91	79	79	79	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/6/2024	70.2	70	70	70	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	8/6/2024	126.6	127	127	127	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/6/2024	71.43	71	71	71	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/6/2024	49.24	49	49	49	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/8/2024	0.06	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/6/2024	122.69	123	123	123	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/6/2024	124.74	125	125	125	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/6/2024	107.02	107	107	107	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	8/6/2024	63.32	63	63	63	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/8/2024	124.53	136	136	136	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/8/2024	134	147	147	147	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/8/2024	146.65	160	160	160	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/8/2024	211.54	231	231	231	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/8/2024	17.67	19	19	19	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/8/2024	86.03	86	86	86	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/8/2024	160.92	161	161	161	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/8/2024	47.5	48	48	48	-	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/8/2024	27.6	30	30	30	-	-	-	-	-
'AC12NRD93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/8/2024	54.72	70	70	70	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/8/2024	39.6	43	43	43	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/8/2024	81.76	89	89	89	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/11/2024	31.08	31	31	31	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/12/2024	62.16	62	62	62	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/10/2024	76.78	77	77	77	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/11/2024	38.39	38	38	38	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/12/2024	76.78	77	77	77	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/10/2024	34.98	35	35	35	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/11/2024	69.96	70	70	70	-	-	-	-	-
'AC0BMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/10/2024	144.69	158	158	158	-	-	-	-	-
'AC0BMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/11/2024	165.36	181	181	181	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/12/2024	34.98	35	35	35	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/10/2024	55.9	56	56	56	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/12/2024	70.11	70	70	70	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/10/2024	30.98	31	31	31	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/11/2024	30.98	31	31	31	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/12/2024	61.96	62	62	62	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/10/2024	18.72	19	19	19	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/11/2024	37.43	37	37	37	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/12/2024	18.71	19	19	19	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/10/2024	53.86	54	54	54	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/12/2024	79.24	79	79	79	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/10/2024	77.92	78	78	78	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/11/2024	155.84	156	156	156	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	8/6/2024	103.3	103	103	103	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/6/2024	172.06	172	172	172	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/6/2024	80.46	80	80	80	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/6/2024	47.5	48	48	48	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/6/2024	142.7	143	143	143	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/6/2024	49.29	49	49	49	-	-	-	-	-
'91281SB5	TSY INFL IX N/B 02/48 1	8/6/2024	30.98	31	31	31	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/6/2024	18.71	19	19	19	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/6/2024	26.93	27	27	27	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/6/2024	23.95	24	24	24	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/6/2024	29.42	29	29	29	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/8/2024	84.49	92	92	92	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/8/2024	108.12	138	138	138	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/8/2024	70.62	90	90	90	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/8/2024	109.34	139	139	139	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/8/2024	96.3	123	123	123	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/8/2024	44.8	57	57	57	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/8/2024	0.39	0	0	0	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/8/2024	30.36	30	30	30	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/8/2024	76.78	77	77	77	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/8/2024	35.06	35	35	35	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/8/2024	30.98	31	31	31	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/8/2024	37.43	37	37	37	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/10/2024	54.16	54	54	54	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/11/2024	27.08	27	27	27	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/12/2024	54.16	54	54	54	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/10/2024	36.24	36	36	36	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/11/2024	72.48	72	72	72	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/12/2024	72.48	72	72	72	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/10/2024	29.43	29	29	29	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/11/2024	58.86	59	59	59	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/12/2024	29.43	29	29	29	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/10/2024	32.62	33	33	33	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/11/2024	16.31	16	16	16	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/12/2024	77.92	78	78	78	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/10/2024	133.8	134	134	134	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/11/2024	66.9	67	67	67	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/12/2024	66.9	67	67	67	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/10/2024	135.46	135	135	135	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/11/2024	67.73	68	68	68	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/12/2024	67.73	68	68	68	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/10/2024	59.5	60	60	60	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/11/2024	119	119	119	119	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/11/2024	146.65	160	160	160	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/12/2024	167.6	183	183	183	-	-	-	-	-

'912810TP3	TSY INFL IX N/B 02/53 1.5	8/6/2024	62.24	62	62	62	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/6/2024	14.64	15	15	15	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/6/2024	36.15	36	36	36	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/8/2024	148.72	149	149	149	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/7/2024	47.9	48	48	48	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/7/2024	58.84	59	59	59	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/7/2024	0.07	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/7/2024	0.81	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/7/2024	17.76	19	19	19	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/7/2024	18	20	20	20	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/7/2024	49.85	50	50	50	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/8/2024	26.93	27	27	27	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/8/2024	23.95	24	24	24	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/8/2024	71.43	71	71	71	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/8/2024	49.24	49	49	49	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/8/2024	26.24	29	29	29	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/8/2024	147.5	161	161	161	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/8/2024	163.54	208	208	208	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/8/2024	20	22	22	22	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/8/2024	49.85	50	50	50	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/8/2024	44.44	44	44	44	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/8/2024	35.1	35	35	35	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/12/2024	32.62	33	33	33	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/10/2024	50.6	51	51	51	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/11/2024	25.3	25	25	25	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/12/2024	50.6	51	51	51	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/10/2024	15.18	15	15	15	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/11/2024	30.36	30	30	30	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/12/2024	15.18	15	15	15	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/11/2024	96.3	123	123	123	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/12/2024	96.3	123	123	123	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/10/2024	44.8	57	57	57	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/11/2024	44.8	57	57	57	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/10/2024	211.54	231	231	231	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/11/2024	211.54	231	231	231	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/12/2024	211.54	231	231	231	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/10/2024	17.67	19	19	19	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/11/2024	11.78	13	13	13	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/12/2024	17.67	19	19	19	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/10/2024	27.6	30	30	30	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/11/2024	32.2	35	35	35	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/12/2024	27.6	30	30	30	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/10/2024	47.88	61	61	61	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/11/2024	26.93	27	27	27	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/12/2024	26.93	27	27	27	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/7/2024	44.44	44	44	44	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/7/2024	27.95	28	28	28	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/7/2024	154.56	196	196	196	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/7/2024	174.07	221	221	221	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/7/2024	192.78	245	245	245	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/7/2024	122.5	156	156	156	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/7/2024	157.5	200	200	200	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/7/2024	150.96	192	192	192	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/7/2024	144.69	158	158	158	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/7/2024	142.2	181	181	181	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/7/2024	99.66	127	127	127	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/7/2024	166.23	182	182	182	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/8/2024	126.6	127	127	127	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/8/2024	93.01	118	118	118	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/8/2024	146.25	186	186	186	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/8/2024	187.46	238	238	238	-	-	-	-	-
'91281PQ46	TSY INFL IX N/B 04/32 3.375	8/8/2024	13.34	13	13	13	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/8/2024	67.73	68	68	68	-	-	-	-	-
'912828CJH5	TSY INFL IX N/B 10/28 2.375	8/8/2024	59.5	60	60	60	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/8/2024	76.59	77	77	77	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/8/2024	78.91	79	79	79	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/8/2024	62.37	62	62	62	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/8/2024	53.51	54	54	54	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/12/2024	44.8	57	57	57	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/10/2024	93.2	119	119	119	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/11/2024	93.2	119	119	119	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/12/2024	93.2	119	119	119	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/10/2024	39.72	43	43	43	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/11/2024	26.48	29	29	29	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/12/2024	39.72	43	43	43	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/10/2024	43.83	56	56	56	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/11/2024	0.39	0	0	0	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/12/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/10/2024	122.98	157	157	157	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/11/2024	122.98	157	157	157	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/10/2024	47.9	48	48	48	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/11/2024	23.95	24	24	24	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/12/2024	23.95	24	24	24	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/10/2024	29.42	29	29	29	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/11/2024	58.84	59	59	59	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/12/2024	29.42	29	29	29	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/10/2024	31.12	31	31	31	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/11/2024	31.12	31	31	31	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/12/2024	31.12	31	31	31	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/10/2024	14.64	15	15	15	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/11/2024	48.7	62	62	62	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/7/2024	146.25	186	186	186	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/7/2024	26.24	29	29	29	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/7/2024	132.75	145	145	145	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/7/2024	31.12	31	31	31	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/7/2024	14.64	15	15	15	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/7/2024	36.15	36	36	36	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/7/2024	74.36	74	74	74	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/7/2024	86.03	86	86	86	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/7/2024	80.46	80	80	80	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/7/2024	95	95	95	95	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/7/2024	71.35	71	71	71	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	8/8/2024	63.32	63	63	63	-	-	-	-	-
'912828R99	TSY INFL IX N/B 01/28 0.5	8/8/2024	51.65	52	52	52	-	-	-	-	-
'912828W66	TSY INFL IX N/B 01/29 0.875	8/8/2024	48.1	48	48	48	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/8/2024	152.88	153	153	153	-	-	-	-	-
'983YN0II2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/8/2024	293.34	321	321	321	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/8/2024	94.27	120	120	120	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/8/2024	59.72	60	60	60	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/8/2024	29.43	29	29	29	-	-	-	-	-
'91281PAA8	TSY INFL IX N/B 02/43 0.625	8/8/2024	31.08	31	31	31	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/8/2024	59.84	76	76	76	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/8/2024	142.2	181	181	181	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/12/2024	122.98	157	157	157	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/10/2024	59.84	76	76	76	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/11/2024	59.84	76	76	76	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/12/2024	59.84	76	76	76	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/10/2024	41.02	45	45	45	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/11/2024	46.88	51	51	51	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/12/2024	41.02	45	45	45	-	-	-	-	-
'BYY5FII80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/10/2024	112.97	144	144	144	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/12/2024	122.7	123	123	123	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/10/2024	62.37	62	62	62	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/11/2024	62.37	62	62	62	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/12/2024	124.74	125	125	125	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/12/2024	43.83	56	56	56	-	-	-	-	-
'BM9B25II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/10/2024	11.52	13	13	13	-	-	-	-	-
'BM9B25II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/11/2024	13.44	15	15	15	-	-	-	-	-
'BM9B25II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/12/2024	11.52	13	13	13	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/10/2024	53.69	59	59	59	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/11/2024	61.36	67	67	67	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/12/2024	53.69	59	59	59	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/10/2024	87	111	111	111	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/12/2024	59.5	60	60	60	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/10/2024	76.59	77	77	77	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/11/2024	153.18	153	153	153	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/12/2024	76.59	77	77	77	-	-	-	-	-
'AC40L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/7/2024	125.29	159	159	159	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/7/2024	94.29	103	103	103	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/7/2024	75.87	83	83	83	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/7/2024	135.84	173	173	173	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/7/2024	134.28	171	171	171	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/7/2024	101.16	129	129	129	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/7/2024	99.4	126	126	126	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/7/2024	96.3	122	122	122	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/7/2024	44.8	57	57	57	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/7/2024	93.2	118	118	118	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/7/2024	39.72	43	43	43	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/7/2024	48.7	62	62	62	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/8/2024	50.6	51	51	51	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/8/2024	61.35	61	61	61	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/9/2024	140.84	154	154	154	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/9/2024	124.53	136	136	136	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/9/2024	135.84	173	173	173	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/9/2024	134.28	171	171	171	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/9/2024	101.16	129	129	129	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/9/2024	117.25	128	128	128	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/9/2024	167.6	183	183	183	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/9/2024	211.54	231	231	231	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/9/2024	11.78	13	13	13	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/9/2024	32.2	35	35	35	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/10/2024	53.51	54	54	54	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/11/2024	53.51	54	54	54	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/12/2024	107.02	107	107	107	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	8/10/2024	63.32	63	63	63	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	8/11/2024	63.32	63	63	63	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	8/12/2024	126.64	127	127	127	-	-	-	-	-
'912828R99	TSY INFL IX N/B 01/28 0.5	8/10/2024	51.65	52	52	52	-	-	-	-	-
'912828R99	TSY INFL IX N/B 01/28 0.5	8/11/2024	103.3	103	103	103	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/12/2024	144.69	158	158	158	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/10/2024	258.24	282	282	282	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/11/2024	225.96	247	247	247	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/10/2024	78.91	79	79	79	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/11/2024	78.91	79	79	79	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/12/2024	78.91	79	79	79	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/10/2024	35.1	35	35	35	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/11/2024	35.1	35	35	35	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/12/2024	35.1	35	35	35	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/10/2024	126.6	127	127	127	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/11/2024	63.3	63	63	63	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/11/2024	54.72	70	70	70	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/12/2024	54.72	70	70	70	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/10/2024	39.6	43	43	43	-	-	-	-	-

'BM9B25II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/7/2024	11.52	13	13	13	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/7/2024	53.69	59	59	59	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/7/2024	87	111	111	111	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/7/2024	77.7	99	99	99	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/7/2024	37.71	41	41	41	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/7/2024	89.85	114	114	114	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/7/2024	0.26	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/7/2024	122.98	156	156	156	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/7/2024	59.84	76	76	76	-	-	-	-	-
'BYXZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/7/2024	41.02	45	45	45	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/7/2024	123.24	157	157	157	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/7/2024	204.9	260	260	260	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/9/2024	54.72	70	70	70	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/9/2024	39.6	43	43	43	-	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/9/2024	81.76	89	89	89	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/9/2024	48.1	48	48	48	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/9/2024	76.44	76	76	76	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/9/2024	293.35	320	320	320	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/9/2024	0.1	0	0	0	-	-	-	-	-
'1350879VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/9/2024	1.08	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/9/2024	13.32	15	15	15	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/9/2024	18	20	20	20	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/9/2024	49.85	50	50	50	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/9/2024	44.44	44	44	44	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/12/2024	258.24	282	282	282	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/10/2024	140.84	154	154	154	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/11/2024	140.84	154	154	154	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/12/2024	140.84	154	154	154	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/10/2024	124.53	136	136	136	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/11/2024	124.53	136	136	136	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/12/2024	124.53	136	136	136	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/10/2024	117.25	128	128	128	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/12/2024	51.65	52	52	52	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/10/2024	96.2	96	96	96	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/11/2024	48.1	48	48	48	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/12/2024	48.1	48	48	48	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/11/2024	39.6	43	43	43	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/12/2024	39.6	43	43	43	-	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/10/2024	70.08	77	77	77	-	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/11/2024	81.76	89	89	89	-	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/12/2024	81.76	89	89	89	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/10/2024	72.42	79	79	79	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/11/2024	84.49	92	92	92	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/12/2024	84.49	92	92	92	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/10/2024	99.11	126	126	126	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/11/2024	14.64	15	15	15	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/12/2024	14.64	15	15	15	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/10/2024	36.15	36	36	36	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/7/2024	85.7	109	109	109	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/7/2024	70.1	70	70	70	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/7/2024	61.96	62	62	62	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/7/2024	18.72	19	19	19	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/7/2024	53.86	54	54	54	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/7/2024	13.34	13	13	13	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/7/2024	29.86	30	30	30	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/7/2024	32.62	33	33	33	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/7/2024	50.6	51	51	51	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/7/2024	15.18	15	15	15	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/7/2024	54.16	54	54	54	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/9/2024	72.48	72	72	72	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/9/2024	58.86	59	59	59	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/9/2024	31.08	31	31	31	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/9/2024	38.39	38	38	38	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/9/2024	69.96	70	70	70	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/9/2024	27.95	28	28	28	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/9/2024	70.11	70	70	70	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/9/2024	61.96	62	62	62	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/9/2024	18.71	19	19	19	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/9/2024	26.93	27	27	27	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/9/2024	23.95	24	24	24	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/10/2024	76.44	76	76	76	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/11/2024	152.88	153	153	153	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/12/2024	76.44	76	76	76	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/10/2024	293.35	320	320	320	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/11/2024	293.35	320	320	320	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/12/2024	293.35	320	320	320	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/11/2024	117.25	128	128	128	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/12/2024	117.25	128	128	128	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/10/2024	146.65	160	160	160	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/10/2024	0.07	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/11/2024	0.07	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/12/2024	0.11	0	0	0	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/11/2024	72.3	72	72	72	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/11/2024	87	111	111	111	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/12/2024	87	111	111	111	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/10/2024	77.7	99	99	99	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/11/2024	77.7	99	99	99	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/12/2024	77.7	99	99	99	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/10/2024	37.71	41	41	41	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/11/2024	37.71	41	41	41	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/12/2024	37.71	41	41	41	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/10/2024	89.85	115	115	115	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/11/2024	98.01	125	125	125	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/12/2024	89.85	115	115	115	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/7/2024	72.48	72	72	72	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/7/2024	58.86	59	59	59	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/7/2024	62.16	62	62	62	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/7/2024	38.39	38	38	38	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/7/2024	69.96	70	70	70	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/7/2024	149.31	163	163	163	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/7/2024	171.59	188	188	188	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/7/2024	225.96	247	247	247	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/7/2024	140.84	154	154	154	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/7/2024	124.53	136	136	136	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/7/2024	117.25	128	128	128	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/7/2024	146.65	160	160	160	-	-	-	-	-
'912810TE9	TSY INFL IX N/B 02/52 0.125	8/9/2024	29.42	29	29	29	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/9/2024	31.12	31	31	31	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/9/2024	29.28	29	29	29	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/9/2024	36.15	36	36	36	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/9/2024	148.72	149	149	149	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/9/2024	172.06	172	172	172	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/9/2024	80.46	80	80	80	-	-	-	-	-
'ACI2SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/9/2024	75.87	83	83	83	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/9/2024	47.5	48	48	48	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/9/2024	71.35	71	71	71	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/9/2024	49.29	49	49	49	-	-	-	-	-
'1350879VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/10/2024	0.81	1	1	1	-	-	-	-	-
'1350879VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/11/2024	1.08	1	1	1	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/11/2024	123.24	157	157	157	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/12/2024	112.97	144	144	144	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/10/2024	204.9	262	262	262	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/11/2024	225.39	288	288	288	-	-	-	-	-
'1350879VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/12/2024	0.81	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/10/2024	17.76	19	19	19	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/11/2024	17.76	19	19	19	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/12/2024	13.32	15	15	15	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/10/2024	18	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/11/2024	18	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/12/2024	18	20	20	20	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	7/30/2024	467.52	468	468	468	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	7/30/2024	334.5	335	335	335	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	7/30/2024	22	24	24	24	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	7/30/2024	274.18	274	274	274	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	7/30/2024	222.2	222	222	222	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	7/30/2024	60.03	60	60	60	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	7/30/2024	238.88	239	239	239	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	7/30/2024	146.79	147	147	147	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	7/30/2024	202.4	202	202	202	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	7/30/2024	121.44	121	121	121	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	7/30/2024	216.64	217	217	217	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/7/2024	241.76	264	264	264	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/7/2024	11.78	13	13	13	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/7/2024	27.6	30	30	30	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/7/2024	47.88	61	61	61	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/7/2024	39.6	43	43	43	-	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/7/2024	81.76	89	89	89	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/7/2024	84.49	92	92	92	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/7/2024	99.11	126	126	126	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/7/2024	70.62	90	90	90	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/7/2024	173.4	220	220	220	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/7/2024	98.58	99	99	99	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/7/2024	68.79	69	69	69	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/9/2024	68.79	69	69	69	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/9/2024	79.24	79	79	79	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/9/2024	77.92	78	78	78	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/9/2024	66.9	67	67	67	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/9/2024	67.73	68	68	68	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/9/2024	59.5	60	60	60	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/9/2024	76.59	77	77	77	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/9/2024	78.91	79	79	79	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/9/2024	35.1	35	35	35	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/9/2024	63.3	63	63	63	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/9/2024	142.86	143	143	143	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/10/2024	49.85	50	50	50	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/11/2024	74.78	75	75	75	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/12/2024	49.85	50	50	50	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/10/2024	44.44	44	44	44	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/11/2024	44.44	44	44	44	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/12/2024	44.44	44	44	44	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/10/2024	13.34	13	13	13	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/11/2024	13.34	13	13	13	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/12/2024	6.67	7	7	7	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/10/2024	59.72	60	60	60	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/11/2024	29.86	30	30	30	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/6/2024	258.24	284	284	284	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/6/2024	140.84	155	155	155	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/6/2024	0.07	0	0	0	-	-	-	-	-
'1350879VV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/6/2024	1.08	1	1	1	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/6/2024	13.32	15	15	15	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/6/2024	32.62	33	33	33	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/6/2024	142.32	156	156	156	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/6/2024	117.25	129	129	129	-	-	-	-	-

'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/6/2024	146.65	161	161	161	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/6/2024	211.54	232	232	232	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/6/2024	17.67	19	19	19	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/6/2024	32.2	35	35	35	-	-	-	-
'912828CFR7	TSY INFL IX N/B 10/27 1.625	8/7/2024	79.24	79	79	79	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/7/2024	77.92	78	78	78	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/7/2024	66.9	67	67	67	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/7/2024	67.73	68	68	68	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/7/2024	59.5	60	60	60	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	8/7/2024	76.59	77	77	77	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/7/2024	78.91	79	79	79	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/7/2024	35.1	35	35	35	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/7/2024	63.3	63	63	63	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/7/2024	142.86	143	143	143	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/7/2024	98.48	98	98	98	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/9/2024	98.48	98	98	98	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/9/2024	0.06	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/9/2024	122.69	123	123	123	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/9/2024	124.74	125	125	125	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/9/2024	107.02	107	107	107	-	-	-	-
'912828L3	TSY INFL IX N/B 01/27 0.375	8/9/2024	126.64	127	127	127	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/9/2024	103.3	103	103	103	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/9/2024	165.36	180	180	180	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/9/2024	225.96	246	246	246	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/9/2024	149.31	163	163	163	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/9/2024	171.6	187	187	187	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/14/2024	27.51	35	35	35	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/14/2024	401567.4	499,128	499,185	520,675	14,659	6,831	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/14/2024	990794.14	1,314,258	1,310,143	1,348,342	3,670	3,008	15,284	16,237
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/14/2024	32.89	42	42	42	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/14/2024	436659.6	612,929	604,930	406,928	-	-	43,305	(241,307)
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/14/2024	80.63	104	104	104	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/14/2024	1090498.76	1,276,167	1,284,373	1,326,362	9,265	5,324	14,362	13,038
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/14/2024	70.56	78	78	78	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/14/2024	1215204.48	1,323,656	1,323,259	1,317,551	-	-	21,506	(27,214)
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/14/2024	39.9	51	51	51	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/14/2024	524792.73	516,715	521,686	507,342	5,266	4,770	4,042	(28,421)
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/4/2024	-32.2	(35)	(35)	(35)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/3/2024	-27.6	(30)	(30)	(30)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/2/2024	-32.2	(35)	(35)	(35)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/15/2024	-27.6	(30)	(30)	(30)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/14/2024	-27.6	(30)	(30)	(30)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/13/2024	-32.2	(35)	(35)	(35)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/14/2024	398.72	440	440	440	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/14/2024	388136.12	425,202	425,178	417,211	(1,074)	1,069	2,098	(10,060)
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/16/2024	52.2	67	67	67	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/16/2024	21.94	28	28	28	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/16/2024	75.06	82	82	82	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/16/2024	72.75	94	94	94	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/13/2024	0.39	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/13/2024	134.16	172	172	172	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/13/2024	59.84	77	77	77	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/13/2024	41.02	45	45	45	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/13/2024	112.97	144	144	144	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/13/2024	225.39	288	288	288	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/13/2024	94.27	121	121	121	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/13/2024	142.2	182	182	182	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/13/2024	99.65	127	127	127	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/13/2024	44.44	44	44	44	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/13/2024	13.34	13	13	13	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/13/2024	196.11	214	214	214	-	-	-	-
'BM6BZ5II6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/14/2024	11.52	13	13	13	-	-	-	-
'912828CFR7	TSY INFL IX N/B 10/27 1.625	8/14/2024	133	133	133	133	-	-	-	-
'912828CFR7	TSY INFL IX N/B 10/27 1.625	8/14/2024	7051660	6,933,727	6,950,875	7,023,652	46,975	-	-	25,802
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/14/2024	92.5	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/14/2024	4877201.25	4,760,956	4,774,630	4,631,810	-	-	-	(142,819)
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/14/2024	115.16	115	115	115	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/14/2024	6030007.92	5,828,417	5,862,384	5,908,146	26,413	-	-	19,348
'912828N71	TSY INFL IX N/B 01/26 0.625	8/14/2024	108.99	109	109	109	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/14/2024	4802789.67	4,609,648	4,695,232	4,670,794	-	-	-	(24,438)
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/14/2024	82.23	82	82	82	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/14/2024	50.2	65	65	65	-	-	-	-
'BM6ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/14/2024	31.5	40	40	40	-	-	-	-
'BM6ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/14/2024	395217.9	462,880	463,040	351,847	2,387	645	13,302	(127,527)
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/15/2024	144.69	160	160	160	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/15/2024	225.96	249	249	249	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/15/2024	140.84	155	155	155	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/15/2024	124.53	137	137	137	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/15/2024	117.25	129	129	129	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/15/2024	146.65	162	162	162	-	-	-	-
'317908II4	UNITED KINGDOM I/L GILT BONDS REGS 01/35 2	8/14/2024	351000	968,200	847,804	1,137,963	-	-	116,436	173,723
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/14/2024	50.28	65	65	65	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/14/2024	669629.04	779,163	781,257	667,678	-	-	26,728	(140,308)
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/16/2024	26.24	29	29	29	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/16/2024	50.22	55	55	55	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/16/2024	57.68	74	74	74	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/16/2024	70.28	90	90	90	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/16/2024	62.79	81	81	81	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/16/2024	60.2	77	77	77	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/16/2024	54.47	70	70	70	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/16/2024	44.44	44	44	44	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/16/2024	23.31	23	23	23	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/16/2024	27.27	27	27	27	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/16/2024	26.1	26	26	26	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/11/2024	-32.2	(35)	(35)	(35)	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/13/2024	125.29	160	160	160	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/13/2024	94.29	103	103	103	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/13/2024	75.87	83	83	83	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/13/2024	135.84	174	174	174	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/13/2024	59.72	60	60	60	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/13/2024	69.96	70	70	70	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/13/2024	55.9	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/13/2024	35.06	35	35	35	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/13/2024	30.98	31	31	31	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/13/2024	18.72	19	19	19	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/13/2024	53.86	54	54	54	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	8/14/2024	3346514.31	3,107,540	3,156,292	3,080,408	-	-	-	(75,884)
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/14/2024	47.54	48	48	48	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/14/2024	3202396.56	3,037,176	3,045,223	2,860,323	-	-	-	(184,900)
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/14/2024	152.04	152	152	152	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/14/2024	5939696	5,355,904	5,448,111	5,352,783	-	-	-	(95,329)
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/14/2024	73.11	73	73	73	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/14/2024	3031701.11	2,948,441	2,970,777	2,923,562	-	-	-	(47,215)
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/14/2024	3434548.59	3,292,609	3,329,713	3,284,168	-	-	-	(45,545)
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/14/2024	61.08	61	61	61	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/14/2024	2715922.2	2,266,616	2,287,309	2,128,998	-	-	-	(158,312)
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/14/2024	45.3	58	58	58	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/14/2024	637701.69	725,463	726,216	639,704	-	-	81,572	(168,083)
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/14/2024	91.78	118	118	118	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/14/2024	1279780.32	1,438,773	1,444,097	1,391,047	1,361	2,940	31,836	(89,187)
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/14/2024	654447.36	746,411	750,618	758,720	7,858	9,565	14,696	(24,018)
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/14/2024	96.88	125	125	125	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/14/2024	1288414.04	1,553,117	1,556,418	1,525,976	1,235	1,488	20,016	(53,181)
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/15/2024	241.76	267	267	267	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/15/2024	59.84	77	77	77	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/15/2024	41.02	45	45	45	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/15/2024	123.24	158	158	158	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	8/16/2024	23.47	23	23	23	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/16/2024	49.36	49	49	49	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/16/2024	47.46	47	47	47	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	8/16/2024	18.66	19	19	19	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/16/2024	63.07	69	69	69	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/16/2024	56.37	62	62	62	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/16/2024	165.36	182	182	182	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/16/2024	97.09	107	107	107	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/16/2024	54.11	59	59	59	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/16/2024	52.36	58	58	58	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/16/2024	46.69	51	51	51	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/16/2024	66.8	73	73	73	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/13/2024	101.16	129	129	129	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/13/2024	173.4	222	222	222	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/13/2024	14.64	15	15	15	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/13/2024	23.95	24	24	24	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/13/2024	29.42	29	29	29	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/13/2024	62.24	62	62	62	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/13/2024	134.28	172	172	172	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/13/2024	39.6	43	43	43	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/13/2024	81.76	89	89	89	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/13/2024	84.49	92	92	92	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/13/2024	99.11	127	127	127	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/13/2024	70.62	90	90	90	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/14/2024	91.05	91	91	91	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/14/2024	3488853.9	3,308,629	3,383,177	3,353,169	-	-	-	(30,008)
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/14/2024	149.31	164	164	164	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/14/2024	171.59	188	188	188	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/14/2024	116.58	117	117	117	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/14/2024	4403537.48	3,984,756	4,047,367	3,915,446	-	-	-	(131,921)
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/14/2024	72.78	73	73	73	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/14/2024	2699022.04	2,540,371	2,594,891	2,566,016	-	-	-	(28,874)
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/14/2024	0.07	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/14/2024	0.81	1	1	1	-	-	-	-
'57951786	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/14/2024	13.32	15	15	15	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/15/2024	204.9	263	263	263	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/15/2024	94.27	121	121	121	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/15/2024	142.2	183	183	183	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/15/2024	93.01	120	120	120	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/15/2024	147.76	163	163	163	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/15/2024	146.25	188	188	188	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/15/2024	26.24	29	29	29	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/15/2024	147.5	163	163	163	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/15/2024	143.52	185	185	185	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/15/2024	174.07	224	224	224	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/15/2024	192.78	248	248	248	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/15/2024	0.1	0	0	0	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/16/2024	93.38	103	103	103	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/16/2024	289.28	318	318	318	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/16/2024	15.06	17	17	17	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/16/2024	33.39	37	37	37	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/16/2024	32.48	36	36	36	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/16/2024	52.08	67	67	67	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/16/2024	30.91	40	40	40	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/16/2024	0.07	0	0	0	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/16/2024	0.81	1	1	1	-	-	-	-

'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/16/2024	17.76	20	20	20	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/16/2024	18	20	20	20	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/16/2024	12.95	13	13	13	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/13/2024	0.07	0	0	0	-	-	-	-
'1350879W2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/13/2024	1.08	1	1	1	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/13/2024	17.76	19	19	19	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/13/2024	18	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/13/2024	49.85	50	50	50	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/13/2024	49.29	49	49	49	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/13/2024	68.79	69	69	69	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/13/2024	31.08	31	31	31	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/13/2024	79.24	79	79	79	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/13/2024	77.92	78	78	78	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/13/2024	66.9	67	67	67	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/14/2024	18	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/14/2024	49.85	50	50	50	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/14/2024	61.44	61	61	61	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/14/2024	2303693.76	2,342,194	2,331,952	2,296,644	-	-	-	(35,309)
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/14/2024	18.54	19	19	19	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/14/2024	904177.26	1,117,145	1,039,646	933,734	-	-	-	(105,912)
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/14/2024	51.03	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/14/2024	2078298.81	1,492,982	1,514,921	1,344,719	-	-	-	(170,202)
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/14/2024	25	25	25	25	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/14/2024	1508150	1,076,503	1,096,457	926,568	-	-	-	(169,888)
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/14/2024	124.94	125	125	125	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/15/2024	1.08	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/14/2024	72.16	93	93	93	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/14/2024	984380.48	1,059,631	1,067,481	1,019,107	-	-	26,680	(75,053)
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/14/2024	64.68	83	83	83	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/14/2024	880800.48	1,092,889	1,099,385	1,123,087	-	-	23,856	(154)
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/14/2024	73.5	94	94	94	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/14/2024	976721.9	1,271,467	1,255,058	1,303,540	-	-	39,025	9,456
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/15/2024	17.76	20	20	20	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/15/2024	20	22	22	22	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/15/2024	49.85	50	50	50	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/15/2024	44.44	44	44	44	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/15/2024	6.38	6	6	6	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/16/2024	11.88	12	12	12	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/16/2024	11.89	12	12	12	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/16/2024	9.79	10	10	10	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/16/2024	19.84	20	20	20	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/16/2024	11.45	11	11	11	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/16/2024	25.6	26	26	26	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/16/2024	12.64	13	13	13	-	-	-	-
'BN8076ZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/16/2024	61.36	67	67	67	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/16/2024	28.3	36	36	36	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/16/2024	37.8	49	49	49	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/16/2024	13.44	15	15	15	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/13/2024	67.73	68	68	68	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/13/2024	59.5	60	60	60	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/13/2024	76.59	77	77	77	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/13/2024	157.82	158	158	158	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/13/2024	35.1	35	35	35	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/13/2024	126.6	127	127	127	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/13/2024	71.43	71	71	71	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/13/2024	49.24	49	49	49	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/13/2024	0.03	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/13/2024	61.35	61	61	61	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/13/2024	62.37	62	62	62	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/14/2024	6344203.32	6,333,152	6,334,394	6,453,765	119,371	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/14/2024	44.72	45	45	45	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/14/2024	2238362.52	2,249,858	2,249,818	2,260,569	10,751	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/14/2024	76.07	76	76	76	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/14/2024	4759036.17	4,529,743	4,580,523	4,595,607	-	-	-	15,084
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/14/2024	105.3	105	105	105	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/14/2024	4300311.6	3,887,237	3,951,961	3,942,570	-	-	-	(8,791)
'91282BZL3	TSY INFL IX N/B 07/27 0.375	8/14/2024	79.7	80	80	80	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	8/14/2024	5117218.2	5,556,864	5,351,421	4,914,954	-	-	-	(436,467)
'912828R89	TSY INFL IX N/B 01/28 0.5	8/14/2024	80.91	81	81	81	-	-	-	-
'91210FS2	TSY INFL IX N/B 01/26 2	8/15/2024	12.71	13	13	13	-	-	-	-
'91210PS1	TSY INFL IX N/B 01/27 2.375	8/15/2024	32.62	33	33	33	-	-	-	-
'91210PV4	TSY INFL IX N/B 01/28 1.75	8/15/2024	19.88	20	20	20	-	-	-	-
'91210PZ5	TSY INFL IX N/B 01/29 2.5	8/15/2024	9	9	9	9	-	-	-	-
'91210QF8	TSY INFL IX N/B 02/40 2.125	8/15/2024	19.28	19	19	19	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/14/2024	84.12	108	108	108	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/14/2024	1149864.32	1,348,154	1,350,183	1,133,801	-	-	30,617	(246,999)
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/14/2024	54.03	69	69	69	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/14/2024	742264.34	729,332	735,201	679,988	-	-	6,453	(61,666)
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/14/2024	117.18	151	151	151	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/14/2024	1491174.09	2,013,092	1,999,971	2,075,031	-	-	17,523	57,637
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/16/2024	35.82	46	46	46	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/16/2024	0.39	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/16/2024	50.82	65	65	65	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/16/2024	26.95	35	35	35	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/16/2024	46.88	51	51	51	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/16/2024	48.29	62	62	62	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/16/2024	67.54	87	87	87	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/16/2024	40.4	52	52	52	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/16/2024	29.24	29	29	29	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/16/2024	5.97	6	6	6	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/16/2024	20.95	21	21	21	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/16/2024	55.1	55	55	55	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	8/13/2024	53.51	54	54	54	-	-	-	-
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/13/2024	170.64	187	187	187	-	-	-	-
'AC8DMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/13/2024	165.36	181	181	181	-	-	-	-
'AC8D86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/13/2024	225.96	247	247	247	-	-	-	-
'AC1N46959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/13/2024	140.84	154	154	154	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/13/2024	124.53	136	136	136	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/13/2024	117.25	128	128	128	-	-	-	-
'AC1I1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/13/2024	146.65	160	160	160	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/13/2024	211.54	231	231	231	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/13/2024	17.67	19	19	19	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/13/2024	32.2	35	35	35	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/13/2024	47.88	61	61	61	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/14/2024	7095499.56	6,514,625	6,597,788	6,644,883	29,127	-	-	17,969
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/14/2024	57.04	57	57	57	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/14/2024	1982368.16	1,708,866	1,729,253	1,614,207	-	-	-	(115,046)
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/14/2024	49.38	49	49	49	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/14/2024	2248880.42	1,863,154	1,883,244	1,762,182	-	-	-	(121,062)
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/14/2024	53.69	59	59	59	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/14/2024	87	112	112	112	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/14/2024	69.93	90	90	90	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/14/2024	25.14	28	28	28	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/14/2024	98.02	126	126	126	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/14/2024	0.39	0	0	0	-	-	-	-
'AC1I1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/14/2024	100.8	111	111	111	-	-	-	-
'AC1I1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/14/2024	1557901.8	1,528,806	1,536,759	1,554,811	6,943	33,696	42,131	(64,720)
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/14/2024	48.37	53	53	53	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/14/2024	814094.74	781,212	784,834	693,924	(4,937)	1,196	9,746	(96,915)
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/15/2024	15.25	15	15	15	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/15/2024	30.34	30	30	30	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/15/2024	14.62	15	15	15	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/15/2024	14.61	15	15	15	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/15/2024	14.62	15	15	15	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/15/2024	25.9	26	26	26	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/15/2024	11.87	12	12	12	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/16/2024	25.34	25	25	25	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/16/2024	29.78	30	30	30	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/16/2024	17.15	17	17	17	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/16/2024	32.49	32	32	32	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/16/2024	50.06	50	50	50	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/16/2024	30.91	31	31	31	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/16/2024	12.74	13	13	13	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/16/2024	31.67	32	32	32	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/16/2024	9.32	9	9	9	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/16/2024	31.11	31	31	31	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/16/2024	26.7	27	27	27	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/13/2024	147.76	162	162	162	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/13/2024	146.25	187	187	187	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/13/2024	26.24	29	29	29	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/13/2024	132.75	145	145	145	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/13/2024	154.56	198	198	198	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/13/2024	187.46	240	240	240	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/13/2024	179.01	229	229	229	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/13/2024	122.5	157	157	157	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/13/2024	157.5	201	201	201	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/13/2024	150.96	193	193	193	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/13/2024	38.39	38	38	38	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/13/2024	36.15	36	36	36	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/14/2024	122.98	158	158	158	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/14/2024	59.84	77	77	77	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/14/2024	46.88	51	51	51	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/14/2024	112.97	145	145	145	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/14/2024	204.9	263	263	263	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/14/2024	85.7	110	110	110	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/14/2024	13.92	14	14	14	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/14/2024	615852.12	698,688	688,526	687,844	-	-	-	(682)
'912810SB5	TSY INFL IX N/B 02/48 1	8/14/2024	38.18	38	38	38	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/14/2024	2431722.38	2,063,736	2,076,018	1,953,139	2,593	-	-	(125,472)
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/14/2024	73.24	73	73	73	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/15/2024	11.89	12	12	12	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/14/2024	56.56	73	73	73	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/14/2024	734721.47	921,098	920,533	978,137	22,911	34,692	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/14/2024	82.53	91	91	91	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/14/2024	1425219.74	1,849,255	1,769,498	1,858,774	-	-	173,915	(84,638)
'912810SG4	TSY INFL IX N/B 02/49 1	8/15/2024	9.76	10	10	10	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/15/2024	9.92	10	10	10	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/15/2024	11.45	11	11	11	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/15/2024	12.8	13	13	13	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/15/2024	12.64	13	13	13	-	-	-	-
'91281 0TY4	TSY INFL IX N/B 02/54 2.125	8/15/2024	5.97	6	6	6	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/16/2024	32.39	32	32	32	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/16/2024	16.44	16	16	16	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/16/2024	12.74	13	13	13	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/16/2024	26.97	27	27	27	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/16/2024	46.84	47	47	47	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/16/2024	50.24	50	50	50	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/16/2024	0.03	0	0	0	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/16/2024	6.38	6	6	6	-	-	-	-
'91210FS2	TSY INFL IX N/B 01/26 2	8/16/2024	25.42	25	25	25	-	-	-	-
'91210PS1	TSY INFL IX N/B 01/27 2.375	8/16/2024	32.62	33	33	33	-	-	-	-
'91210PV4	TSY INFL IX N/B 01/28 1.75	8/16/2024	19.88	20	20	20	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/13/2024	148.72	149	149	149	-	-	-	-

'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/13/2024	86.03	86	86	86	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/13/2024	80.46	80	80	80	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/13/2024	47.5	48	48	48	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	8/13/2024	71.35	71	71	71	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/14/2024	125.29	161	161	161	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/14/2024	107.77	118	118	118	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/14/2024	75.87	83	83	83	-	-	-	-
'ACI10FFY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/14/2024	147.16	189	189	189	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/14/2024	145.47	187	187	187	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/14/2024	101.16	130	130	130	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/14/2024	3787533.36	3,623,596	3,637,556	3,689,593	60,096	-	-	(28,058)
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/14/2024	115.56	116	116	116	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/14/2024	51.45	51	51	51	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/14/2024	2714244.75	3,047,768	2,835,041	2,690,339	-	-	-	(144,703)
'912810SG4	TSY INFL IX N/B 02/49 1	8/14/2024	17.88	18	18	18	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/14/2024	1114740.83	1,167,664	1,159,427	890,126	-	-	-	(269,301)
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/14/2024	65.6	66	66	66	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/14/2024	3363804	3,450,719	3,440,563	3,457,998	17,435	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/14/2024	88.4	88	88	88	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/14/2024	4516753.8	4,434,323	4,436,406	4,497,820	61,413	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/15/2024	20.95	21	21	21	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/15/2024	27.55	28	28	28	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/14/2024	39.71	51	51	51	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/14/2024	536211.35	537,878	540,931	465,581	(5,235)	2,746	13,005	(85,865)
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/14/2024	108.72	140	140	140	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/14/2024	1445713.26	1,548,628	1,558,861	1,543,734	13,595	14,077	81,060	(123,859)
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/15/2024	122.5	157	157	157	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/15/2024	157.5	202	202	202	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/15/2024	150.96	194	194	194	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/14/2024	56.04	72	72	72	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/14/2024	723476.4	716,021	720,510	619,158	-	-	9,017	(110,369)
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/16/2024	18	18	18	18	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/16/2024	9.64	10	10	10	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/16/2024	30.5	31	31	31	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/6/2024	-13.44	(15)	(15)	(15)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/5/2024	-11.52	(13)	(13)	(13)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/1/2024	-32.2	(35)	(35)	(35)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/31/2024	-36.8	(40)	(40)	(40)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/9/2024	-32.2	(35)	(35)	(35)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/31/2024	209159.04	220,148	220,148	220,148	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/15/2024	-11.52	(13)	(13)	(13)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/14/2024	-11.52	(13)	(13)	(13)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/13/2024	-13.44	(15)	(15)	(15)	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/14/2024	173.4	222	222	222	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/14/2024	144.69	159	159	159	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/14/2024	258.24	283	283	283	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/14/2024	140.84	154	154	154	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/14/2024	124.53	136	136	136	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/14/2024	117.25	128	128	128	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/14/2024	146.65	161	161	161	-	-	-	-
'9128100V3	TSY INFL IX N/B 02/42 0.75	8/14/2024	29.43	29	29	29	-	-	-	-
'91281PA8	TSY INFL IX N/B 02/43 0.625	8/14/2024	62.16	62	62	62	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/14/2024	76.78	77	77	77	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/14/2024	34.98	35	35	35	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/14/2024	27.95	28	28	28	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/14/2024	142.2	182	182	182	-	-	-	-
'B16W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/14/2024	93.01	119	119	119	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/14/2024	166.23	182	182	182	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/14/2024	146.25	188	188	188	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/14/2024	19.68	22	22	22	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/14/2024	132.75	145	145	145	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/14/2024	154.56	198	198	198	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/14/2024	174.07	223	223	223	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/14/2024	179.01	230	230	230	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/14/2024	113.75	146	146	146	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/14/2024	146.25	188	188	188	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/14/2024	163.54	210	210	210	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/14/2024	90.85	117	117	117	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/14/2024	1233402.81	1,537,523	1,542,188	1,583,812	-	-	23,436	18,188
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/15/2024	196.1	216	216	216	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/15/2024	136.68	176	176	176	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/15/2024	94.3	104	104	104	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/15/2024	75.87	84	84	84	-	-	-	-
'ACI10FFY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/15/2024	135.84	175	175	175	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/15/2024	134.28	173	173	173	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/14/2024	157.85	203	203	203	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/14/2024	1987977.25	2,450,666	2,454,805	2,561,041	14,380	34,061	45,422	12,372
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/15/2024	101.16	130	130	130	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/15/2024	173.4	223	223	223	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/12/2024	-11.52	(13)	(13)	(13)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/11/2024	-13.44	(15)	(15)	(15)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/10/2024	-11.52	(13)	(13)	(13)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/9/2024	-13.44	(15)	(15)	(15)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/8/2024	-11.52	(13)	(13)	(13)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/7/2024	-11.52	(13)	(13)	(13)	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/16/2024	42.6	55	55	55	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/16/2024	46.1	59	59	59	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/16/2024	24.88	32	32	32	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/16/2024	36.64	47	47	47	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/16/2024	18.09	20	20	20	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/16/2024	17.2	22	22	22	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/14/2024	70.1	70	70	70	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/14/2024	61.96	62	62	62	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/14/2024	37.43	37	37	37	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/14/2024	26.93	27	27	27	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/14/2024	47.9	48	48	48	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/14/2024	29.42	29	29	29	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/14/2024	31.12	31	31	31	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/14/2024	211.54	232	232	232	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/14/2024	11.78	13	13	13	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/14/2024	14.64	15	15	15	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/14/2024	72.3	72	72	72	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/14/2024	30.4	30	30	30	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/14/2024	1840142.4	1,770,002	1,812,115	1,789,088	-	-	-	(23,027)
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/14/2024	140.43	140	140	140	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/14/2024	5648515.89	5,093,951	5,176,060	5,116,851	5,492	-	-	(64,700)
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/14/2024	182.09	182	182	182	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/14/2024	7269387.51	6,888,622	7,010,827	6,993,005	4,042	-	-	(21,863)
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/14/2024	144.03	144	144	144	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/14/2024	6291566.47	5,947,599	6,062,180	6,067,776	(4,043)	-	-	9,639
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/14/2024	72.36	72	72	72	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/14/2024	3136540.68	3,106,374	3,117,399	3,012,584	-	-	-	(104,815)
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/15/2024	170.64	188	188	188	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/15/2024	27.6	30	30	30	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/15/2024	54.72	70	70	70	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/15/2024	39.6	44	44	44	-	-	-	-
'ACI2W6WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/15/2024	81.76	90	90	90	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/15/2024	84.49	93	93	93	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/15/2024	99.11	127	127	127	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/15/2024	77.04	99	99	99	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/15/2024	99.4	128	128	128	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/15/2024	96.3	124	124	124	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/15/2024	44.8	58	58	58	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/15/2024	93.2	120	120	120	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/16/2024	14.63	15	15	15	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/16/2024	29.24	29	29	29	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/4/2024	-13.44	(15)	(15)	(15)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/3/2024	-11.52	(13)	(13)	(13)	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	7/31/2024	209159.04	220,148	220,148	220,148	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/19/2024	107.77	118	118	118	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/19/2024	24.88	32	32	32	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/17/2024	36.64	47	47	47	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/18/2024	36.64	47	47	47	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/19/2024	32.06	41	41	41	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/17/2024	18.09	20	20	20	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/18/2024	18.09	20	20	20	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/14/2024	74.36	74	74	74	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/14/2024	86.03	86	86	86	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/14/2024	80.46	80	80	80	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/14/2024	47.5	48	48	48	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	8/14/2024	71.35	71	71	71	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/14/2024	49.29	49	49	49	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/14/2024	53.51	54	54	54	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/14/2024	126.64	127	127	127	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	8/14/2024	103.3	103	103	103	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	8/14/2024	48.1	48	48	48	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/14/2024	152.88	153	153	153	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/14/2024	44.44	44	44	44	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/14/2024	13.34	13	13	13	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/14/2024	59.72	60	60	60	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/14/2024	16.31	16	16	16	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/14/2024	25.3	25	25	25	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/14/2024	30.36	30	30	30	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/14/2024	54.16	54	54	54	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/14/2024	72.48	72	72	72	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/15/2024	17.67	20	20	20	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/15/2024	50.66	51	51	51	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/15/2024	59.56	60	60	60	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/15/2024	26.48	29	29	29	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/15/2024	43.83	56	56	56	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/15/2024	11.52	13	13	13	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/15/2024	53.69	59	59	59	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/15/2024	87	112	112	112	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/15/2024	77.7	100	100	100	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/15/2024	37.71	42	42	42	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/15/2024	89.85	116	116	116	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/15/2024	0.39	0	0	0	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/15/2024	122.98	158	158	158	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/14/2024	98.67	127	127	127	-	-	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	8/14/2024	4262000	2,854,069	2,854,771	2,751,380	-	-	(55,041)	(48,350)
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/19/2024	18.09	20	20	20	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/17/2024	15.48	20	20	20	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/18/2024	15.48	20	20	20	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/19/2024	17.2	22	22	22	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/17/2024	53.69	59	59	59	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/18/2024	61.36	67	67	67	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/19/2024	53.69	59	59	59	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/17/2024	25.47	33	33	33	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/18/2024	28.3	36	36	36	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/19/2024	28.3	36	36	36	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/17/2024	37.8	49	49	49	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/18/2024	37.8	49	49	49	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/14/2024	293.35	321	321	321	-	-	-	-

'912810QF8	TSY INFL IX N/B 02/40 2.125	8/14/2024	52.32	52	52	52	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/14/2024	2534590.08	2,716,965	2,705,395	2,601,413	1,201	-	-	(105,183)
'912810RR1	TSY INFL IX N/B 02/46 1	8/14/2024	45	45	45	45	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/14/2024	1988565	1,744,878	1,755,504	1,624,305	-	-	-	(131,199)
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/14/2024	46.36	46	46	46	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/14/2024	3015065.76	2,483,127	2,500,202	2,372,329	9,557	-	-	(137,430)
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/14/2024	49.86	50	50	50	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/14/2024	1875417.42	1,256,013	1,275,979	1,135,213	-	-	-	(140,767)
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/14/2024	36.96	37	37	37	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/14/2024	1952855.52	1,797,986	1,801,846	1,728,105	(15,828)	-	-	(57,913)
'9128CDC2	TSY INFL IX N/B 10/26 0.125	8/15/2024	34.3	34	34	34	-	-	-	-
'9128CDX6	TSY INFL IX N/B 01/32 0.125	8/15/2024	64.98	65	65	65	-	-	-	-
'9128CEJ6	TSY INFL IX N/B 04/27 0.125	8/15/2024	25.03	25	25	25	-	-	-	-
'9128CEZ0	TSY INFL IX N/B 07/32 0.625	8/15/2024	30.91	31	31	31	-	-	-	-
'9128CFR7	TSY INFL IX N/B 10/27 1.625	8/15/2024	12.74	13	13	13	-	-	-	-
'9128CGK1	TSY INFL IX N/B 01/33 1.125	8/15/2024	31.67	32	32	32	-	-	-	-
'9128CGW5	TSY INFL IX N/B 04/28 1.25	8/15/2024	9.32	9	9	9	-	-	-	-
'9128CHP9	TSY INFL IX N/B 07/33 1.375	8/15/2024	31.11	31	31	31	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	8/15/2024	26.7	27	27	27	-	-	-	-
'9128CJY8	TSY INFL IX N/B 01/34 1.75	8/15/2024	32.39	32	32	32	-	-	-	-
'9128CKL4	TSY INFL IX N/B 04/29 2.125	8/15/2024	16.44	16	16	16	-	-	-	-
'ACID6XLW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	8/14/2024	7001000	5,564,819	5,339,833	5,675,305	-	-	(143,809)	479,281
'ACID6WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	8/14/2024	5944000	5,358,972	5,242,641	5,437,396	66,314	29,457	(69,553)	168,537
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/14/2024	72.17	80	80	80	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/14/2024	1237107.21	1,295,176	1,300,430	1,309,667	395	14,996	11,946	(18,099)
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/14/2024	163.45	180	180	180	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/14/2024	2745444.69	3,147,511	3,053,859	3,133,300	-	-	151,426	(71,985)
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/14/2024	7.46	8	8	8	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/14/2024	391657.46	422,663	422,969	402,493	(8,058)	2,839	1,669	(16,926)
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/14/2024	86.73	96	96	96	-	-	-	-
'B46CGH8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/14/2024	1264304.25	1,609,182	1,599,762	1,676,362	-	-	85,494	(8,894)
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/14/2024	43.59	48	48	48	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/14/2024	1729738.38	1,870,421	1,874,941	1,844,535	(880)	1,253	16,204	(46,983)
'BNNGP8I66	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/19/2024	37.8	49	49	49	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/17/2024	13.44	15	15	15	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/18/2024	13.44	15	15	15	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/19/2024	8.96	10	10	10	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/17/2024	39.1	50	50	50	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/18/2024	35.84	46	46	46	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/19/2024	35.84	46	46	46	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/17/2024	0.39	0	0	0	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/18/2024	0.26	0	0	0	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/19/2024	60.2	78	78	78	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/17/2024	58.66	76	76	76	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/18/2024	58.66	76	76	76	-	-	-	-
'9128C2EZ0	TSY INFL IX N/B 07/32 0.625	8/14/2024	75.76	76	76	76	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/14/2024	62.97	63	63	63	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/14/2024	3010805.6	3,227,775	3,215,197	3,095,954	-	-	-	(119,243)
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/14/2024	17.34	17	17	17	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/14/2024	887383.17	897,362	897,252	904,912	7,659	-	-	-
'9128C2EZ0	TSY INFL IX N/B 07/32 0.625	8/14/2024	137.58	138	138	138	-	-	-	-
'9128C2FR7	TSY INFL IX N/B 10/27 1.625	8/14/2024	158.48	158	158	158	-	-	-	-
'9128C2GK1	TSY INFL IX N/B 01/33 1.125	8/14/2024	77.92	78	78	78	-	-	-	-
'9128C2GW5	TSY INFL IX N/B 04/28 1.25	8/14/2024	66.9	67	67	67	-	-	-	-
'9128C2HP9	TSY INFL IX N/B 07/33 1.375	8/14/2024	67.73	68	68	68	-	-	-	-
'9128C2JH5	TSY INFL IX N/B 10/28 2.375	8/14/2024	59.5	60	60	60	-	-	-	-
'9128C2LE9	TSY INFL IX N/B 07/34 1.875	8/15/2024	12.74	13	13	13	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/15/2024	53.94	54	54	54	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/15/2024	23.42	23	23	23	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/15/2024	25.12	25	25	25	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/15/2024	0.06	0	0	0	-	-	-	-
'BMAY13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/14/2024	21.63	24	24	24	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/14/2024	822552.85	843,613	848,301	818,515	-	-	10,127	(39,913)
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/14/2024	86.24	95	95	95	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/14/2024	1572512.48	1,760,856	1,758,241	1,625,424	-	-	20,579	(153,396)
'B3SSHVII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	8/14/2024	6801000	6,850,287	6,453,844	6,910,755	-	-	(136,341)	593,252
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/15/2024	23.31	23	23	23	-	-	-	-
'ACI3GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	8/14/2024	4674000	3,681,959	3,647,141	3,638,355	-	-	(83,797)	75,012
'ACI6WVCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	8/15/2024	80000	73,486	73,486	73,486	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/14/2024	24.54	27	27	27	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/14/2024	419478.58	450,666	450,711	452,331	(5,833)	7,454	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/14/2024	24.27	27	27	27	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/14/2024	925609.26	938,081	937,053	964,118	(4,323)	17,841	58,590	(45,042)
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/14/2024	1484383.95	1,599,572	1,608,279	1,610,793	(714)	2,214	14,514	(13,500)
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/14/2024	128.87	142	142	142	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/14/2024	2338493.43	2,614,566	2,602,570	2,601,635	-	-	31,763	(32,698)
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/14/2024	91.17	101	101	101	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/14/2024	1458416.1	1,875,007	1,854,207	1,784,009	-	-	27,083	(97,281)
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/14/2024	115.22	127	127	127	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/10/2024	61.35	61	61	61	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/11/2024	61.34	61	61	61	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/11/2024	108.12	138	138	138	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/12/2024	108.12	138	138	138	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/10/2024	70.62	90	90	90	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/11/2024	70.62	90	90	90	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/12/2024	70.62	90	90	90	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/10/2024	99.4	127	127	127	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/11/2024	109.34	140	140	140	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/12/2024	99.4	127	127	127	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/10/2024	86.67	111	111	111	-	-	-	-
'9128C2JY8	TSY INFL IX N/B 01/34 1.75	8/14/2024	76.59	77	77	77	-	-	-	-
'9128C2KL4	TSY INFL IX N/B 04/29 2.125	8/14/2024	78.91	79	79	79	-	-	-	-
'9128C2LE9	TSY INFL IX N/B 07/34 1.875	8/14/2024	35.1	35	35	35	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/14/2024	63.3	63	63	63	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/14/2024	142.86	143	143	143	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/14/2024	98.48	98	98	98	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/14/2024	27.6	30	30	30	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/14/2024	54.72	70	70	70	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/14/2024	46.2	51	51	51	-	-	-	-
'ACI2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/14/2024	81.76	90	90	90	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/14/2024	84.49	93	93	93	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/14/2024	108.12	139	139	139	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/15/2024	54.54	55	55	55	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/15/2024	52.2	52	52	52	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/15/2024	23.47	23	23	23	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/15/2024	24.68	25	25	25	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/15/2024	23.73	24	24	24	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/15/2024	18.66	19	19	19	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/15/2024	293.35	324	324	324	-	-	-	-
'ACI200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	8/14/2024	4525000	3,075,069	3,073,926	3,137,324	-	-	(72,265)	135,663
'B4RNSXII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	8/14/2024	5404000	5,419,769	4,488,044	5,386,196	-	-	(149,028)	1,047,180
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/14/2024	62.3	80	80	80	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/14/2024	90	116	116	116	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/14/2024	2085268.02	2,233,155	2,244,726	2,254,265	(4,247)	8,362	28,466	(23,042)
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/14/2024	118.16	130	130	130	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/14/2024	2042328.08	2,163,074	2,171,880	2,187,426	(8,139)	22,030	15,675	(14,020)
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/14/2024	52.01	57	57	57	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/14/2024	875358.02	871,670	876,814	852,467	(269)	378	27,512	(51,968)
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/16/2024	30.34	30	30	30	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/16/2024	129.9	143	143	143	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/12/2024	-27.6	(30)	(30)	(30)	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/16/2024	4.32	5	5	5	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/16/2024	20.37	26	26	26	-	-	-	-
'B46CGH8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/16/2024	64.87	83	83	83	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/16/2024	49.85	50	50	50	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/13/2024	32.62	33	33	33	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/13/2024	50.6	51	51	51	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/13/2024	30.36	30	30	30	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/13/2024	27.08	27	27	27	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/13/2024	36.24	36	36	36	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/13/2024	58.86	59	59	59	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/13/2024	63.32	63	63	63	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/13/2024	51.65	52	52	52	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/13/2024	96.2	96	96	96	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/13/2024	76.44	76	76	76	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/13/2024	293.34	321	321	321	-	-	-	-
'9128C2EZ0	TSY INFL IX N/B 07/32 0.625	8/14/2024	4095320.44	3,854,260	3,885,489	3,769,486	-	-	-	(116,003)
'9128283L8	TSY INFL IX N/B 10/24 0.125	8/14/2024	0.03	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/14/2024	122.69	123	123	123	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/14/2024	62.37	62	62	62	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/14/2024	70.62	91	91	91	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/14/2024	109.34	140	140	140	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/14/2024	86.67	111	111	111	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/14/2024	44.8	57	57	57	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/14/2024	81.55	105	105	105	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/14/2024	39.72	44	44	44	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/14/2024	48.7	62	62	62	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/14/2024	1207602	1,744,324	1,730,208	1,576,637	702	549	107,956	(262,779)
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/14/2024	58.7	75	75	75	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/14/2024	773401.85	962,013	962,956	995,978	-	-	24,753	8,269
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/14/2024	116.22	149	149	149	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/14/2024	1597202.52	1,966,556	1,969,914	1,978,776	-	-	33,291	(24,429)
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/14/2024	810215.95	974,523	977,559	982,832	501	400	8,455	(4,082)
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/14/2024	56.8	73	73	73	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/14/2024	784567.04	873,725	880,598	883,651	-	-	13,186	(10,133)
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/14/2024	19.92	26	26	26	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/14/2024	264664.59	317,440	318,168	308,973	-	-	8,618	(17,813)
'B11L6W9I8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/14/2024	77.72	100	100	100	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/10/2024	-27.6	(30)	(30)	(30)	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/16/2024	44.66	57	57	57	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/16/2024	107.77	118	118	118	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/16/2024	32.28	35	35	35	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/16/2024	51.72	66	66	66	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/16/2024	43.43	56	56	56	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/16/2024	50.88	65	65	65	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/16/2024	64.68	83	83	83	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/8/2024	-27.6	(30)	(30)	(30)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/7/2024	-27.6	(30)	(30)	(30)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/6/2024	-32.2	(35)	(35)	(35)	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/5/2024	-27.6	(30)	(30)	(30)	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/13/2024	99.4	127	127	127	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/13/2024	96.3	123	123	123	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/13/2024	44.8	57	57	57	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/13/2024	93.2	119	119	119	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/13/2024	39.72	43	43	43	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/13/2024	43.83	56	56	56	-	-	-	-
'BM9B2SII6	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/13/2024	13.44	15	15	15	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/13/2024	61.36	67	67	67	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/13/2024	87	111	111	111	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/13/2024	77.7	99	99	99	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/13/2024	37.71	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/13/2024	89.85	115	115	115	-	-	-	-
'57951TI6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/20/2024	13.32	15	15	15	-	-	-	-

'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/20/2024	18	20	20	20	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/20/2024	74.77	75	75	75	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/20/2024	16.44	16	16	16	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/20/2024	12.74	13	13	13	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/20/2024	26.97	27	27	27	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/20/2024	23.42	23	23	23	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/20/2024	44.44	44	44	44	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/20/2024	6.38	6	6	6	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/20/2024	25.42	25	25	25	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/20/2024	32.62	33	33	33	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/22/2024	26.7	27	27	27	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/22/2024	32.39	32	32	32	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/22/2024	32.88	33	33	33	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/22/2024	12.74	13	13	13	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/22/2024	53.94	54	54	54	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/22/2024	23.42	23	23	23	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/22/2024	50.88	66	66	66	-	-	-	-	-
'ACI028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/22/2024	64.68	84	84	84	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/22/2024	662274.84	1,190,889	1,190,889	1,190,889	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	735476.88	787,883	787,883	787,883	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/22/2024	25.12	25	25	25	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/17/2024	43.44	56	56	56	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/18/2024	43.44	56	56	56	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/19/2024	47.06	61	61	61	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/17/2024	72.08	79	79	79	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/17/2024	50.88	66	66	66	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/18/2024	50.88	66	66	66	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/19/2024	50.88	66	66	66	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/19/2024	59.88	77	77	77	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/18/2024	63.07	69	69	69	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/19/2024	72.08	79	79	79	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/17/2024	64.43	71	71	71	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/18/2024	56.37	62	62	62	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/18/2024	54.11	59	59	59	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/19/2024	54.11	59	59	59	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/17/2024	52.36	58	58	58	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/18/2024	52.36	58	58	58	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/19/2024	52.36	58	58	58	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/17/2024	46.69	51	51	51	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/18/2024	53.36	59	59	59	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/19/2024	46.69	51	51	51	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/17/2024	58.45	64	64	64	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/19/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/17/2024	55.44	71	71	71	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/18/2024	50.82	66	66	66	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/19/2024	50.82	66	66	66	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/20/2024	9.94	10	10	10	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/20/2024	9	9	9	9	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/20/2024	19.28	19	19	19	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/20/2024	15.25	15	15	15	-	-	-	-	-
'9128100V3	TSY INFL IX N/B 02/42 0.75	8/20/2024	30.34	30	30	30	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/20/2024	29.24	29	29	29	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/20/2024	25.12	25	25	25	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/21/2024	48.72	63	63	63	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/21/2024	107.77	120	120	120	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/21/2024	21.52	24	24	24	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/21/2024	0.07	0	0	0	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/21/2024	1.08	1	1	1	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/22/2024	0.03	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/22/2024	23.32	23	23	23	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/22/2024	27.27	27	27	27	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/22/2024	26.1	26	26	26	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	8/22/2024	46.94	47	47	47	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/22/2024	49.36	49	49	49	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/22/2024	23.73	24	24	24	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/22/2024	18.66	19	19	19	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/22/2024	129.91	145	145	145	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/22/2024	54.11	60	60	60	-	-	-	-	-
'BMWY3HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/22/2024	18.09	20	20	20	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/19/2024	64.42	71	71	71	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/17/2024	44.66	58	58	58	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/18/2024	44.66	58	58	58	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/18/2024	27.55	28	28	28	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/19/2024	55.1	55	55	55	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/18/2024	94.3	104	104	104	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/18/2024	58.45	64	64	64	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/19/2024	66.8	73	73	73	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/17/2024	93.38	103	103	103	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/18/2024	93.38	103	103	103	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/19/2024	93.38	103	103	103	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/17/2024	6.48	7	7	7	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/17/2024	26.95	35	35	35	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/18/2024	26.95	35	35	35	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/19/2024	26.95	35	35	35	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/17/2024	41.02	45	45	45	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/18/2024	41.02	45	45	45	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/19/2024	46.88	52	52	52	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/17/2024	48.29	62	62	62	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/18/2024	48.29	62	62	62	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/19/2024	48.29	62	62	62	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/17/2024	61.4	79	79	79	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/18/2024	67.54	87	87	87	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/19/2024	61.4	79	79	79	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/21/2024	17.76	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/21/2024	20	22	22	22	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/21/2024	49.85	50	50	50	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/21/2024	44.44	44	44	44	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/21/2024	6.38	6	6	6	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/21/2024	25.42	25	25	25	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/21/2024	16.31	16	16	16	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/21/2024	19.88	20	20	20	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/21/2024	18	18	18	18	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/21/2024	9.64	10	10	10	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/21/2024	30.5	31	31	31	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/22/2024	15.48	20	20	20	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/22/2024	53.69	60	60	60	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/22/2024	28.3	37	37	37	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/22/2024	34.02	44	44	44	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/22/2024	13.44	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/22/2024	35.83	47	47	47	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/22/2024	0.39	0	0	0	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/22/2024	43.44	57	57	57	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/22/2024	52.36	58	58	58	-	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/22/2024	46.69	52	52	52	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/22/2024	58.45	65	65	65	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/22/2024	93.38	104	104	104	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/18/2024	4.32	5	5	5	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/17/2024	15.17	15	15	15	-	-	-	-	-
'9128100V3	TSY INFL IX N/B 02/42 0.75	8/18/2024	30.34	30	30	30	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/19/2024	15.17	15	15	15	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/17/2024	14.62	15	15	15	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/18/2024	29.24	29	29	29	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/19/2024	14.62	15	15	15	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/17/2024	29.26	29	29	29	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/18/2024	14.63	15	15	15	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/19/2024	29.26	29	29	29	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/17/2024	25.34	25	25	25	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/17/2024	44.44	57	57	57	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/18/2024	40.4	52	52	52	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/19/2024	44.44	57	57	57	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/17/2024	52.2	67	67	67	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/18/2024	52.2	67	67	67	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/19/2024	52.2	67	67	67	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/17/2024	20.49	26	26	26	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/18/2024	20.49	26	26	26	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/19/2024	21.95	28	28	28	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/17/2024	66.72	73	73	73	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/18/2024	75.06	83	83	83	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/19/2024	66.72	73	73	73	-	-	-	-	-
'9128100V3	TSY INFL IX N/B 02/42 0.75	8/21/2024	15.17	15	15	15	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/21/2024	14.62	15	15	15	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/21/2024	29.26	29	29	29	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/21/2024	14.62	15	15	15	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/21/2024	12.95	13	13	13	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/21/2024	23.76	24	24	24	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/21/2024	11.89	12	12	12	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/21/2024	9.78	10	10	10	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/21/2024	9.92	10	10	10	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/21/2024	47697.93	43,142	41,696	31,723	-	-	(33)	(9,940)	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/21/2024	43.44	57	57	57	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/22/2024	6.48	7	7	7	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/22/2024	17.76	20	20	20	-	-	-	-	-
'BNB7RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/22/2024	967210.01	1,051,185	1,046,603	1,168,444	46,211	26,723	17,744	31,163	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/22/2024	967210.01	1,168,444	1,168,444	1,168,444	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/22/2024	2213107.65	2,438,622	2,433,964	2,462,342	(1,050)	25,817	24,387	(20,776)	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/22/2024	662274.84	1,071,378	939,033	1,190,889	-	-	62,753	189,103	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/22/2024	726414.07	876,684	826,451	1,333,564	-	-	111,777	395,336	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/22/2024	70.28	92	92	92	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/22/2024	0.11	0	0	0	-	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/22/2024	17.76	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/22/2024	18	20	20	20	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/22/2024	49.85	50	50	50	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/18/2024	25.34	25	25	25	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/19/2024	50.68	51	51	51	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/17/2024	29.78	30	30	30	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/18/2024	29.78	30	30	30	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/19/2024	59.56	60	60	60	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/17/2024	17.15	17	17	17	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/18/2024	17.15	17	17	17	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/17/2024	14.62	15	15	15	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/18/2024	29.24	29	29	29	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/19/2024	14.62	15	15	15	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/19/2024	6.48	7	7	7	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/17/2024	72.75	94	94	94	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/18/2024	72.75	94	94	94	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/19/2024	72.75	94	94	94	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/17/2024	19.68	22	22	22	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/18/2024	26.24	29	29	29	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/19/2024	26.24	29	29	29	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/17/2024	50.22	55	55	55	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/18/2024	50.22	55	55	55	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/19/2024	50.22	55	55	55	-	-	-	-	-
'B24FFMII6	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/17/2024	57.68	74	74	74	-	-	-	-	-

'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/18/2024	57.68	74	74	74	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/19/2024	44.66	58	58	58	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/21/2024	50.88	66	66	66	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/21/2024	64.68	84	84	84	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/21/2024	46.84	47	47	47	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/21/2024	50.24	50	50	50	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/21/2024	0.06	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/21/2024	23.31	23	23	23	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/21/2024	54.54	55	55	55	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/21/2024	144.69	161	161	161	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/21/2024	110.96	123	123	123	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/21/2024	54.11	60	60	60	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/21/2024	59.84	66	66	66	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/21/2024	46.69	52	52	52	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/22/2024	67.62	88	88	88	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/22/2024	44.44	44	44	44	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/22/2024	6.38	6	6	6	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/22/2024	12.71	13	13	13	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/22/2024	32.62	33	33	33	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	1400669.28	1,331,785	1,340,462	1,250,323	1,199	5,665	21,595	(118,597)
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	-735476.88	(787,883)	(787,883)	(787,883)	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/22/2024	60.2	79	79	79	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/22/2024	54.47	71	71	71	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/22/2024	59.88	78	78	78	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/22/2024	63.07	70	70	70	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/22/2024	56.37	63	63	63	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/17/2024	17.76	20	20	20	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/18/2024	20.72	23	23	23	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/19/2024	17.76	20	20	20	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/17/2024	23.28	30	30	30	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/18/2024	23.28	30	30	30	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/19/2024	20.37	26	26	26	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/17/2024	15.06	17	17	17	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/18/2024	15.06	17	17	17	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/19/2024	15.06	17	17	17	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/17/2024	33.39	37	37	37	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/18/2024	33.39	37	37	37	-	-	-	-
'9128195RR1	TSY INFL IX N/B 02/46 1	8/17/2024	25.9	26	26	26	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/17/2024	0.07	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/18/2024	0.11	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/19/2024	0.07	0	0	0	-	-	-	-
'1350879V2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/17/2024	1.08	1	1	1	-	-	-	-
'1350879V2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/18/2024	0.81	1	1	1	-	-	-	-
'1350879V2	CANADIAN GOVERNMENT RRB BONDS 12/31 4	8/19/2024	1.08	1	1	1	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/17/2024	13.32	15	15	15	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/18/2024	17.76	20	20	20	-	-	-	-
'579517II6	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/19/2024	17.76	20	20	20	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/17/2024	18	20	20	20	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/18/2024	18	20	20	20	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/19/2024	57.68	74	74	74	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/17/2024	65.26	84	84	84	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/21/2024	58.45	65	65	65	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/21/2024	93.38	104	104	104	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/21/2024	6.48	7	7	7	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/21/2024	20.72	23	23	23	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/21/2024	23.28	30	30	30	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/21/2024	15.06	17	17	17	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/21/2024	33.39	37	37	37	-	-	-	-
'912828CGW5	TSY INFL IX N/B 04/28 1.25	8/21/2024	9.32	9	9	9	-	-	-	-
'1350872H0	CANADIAN GOVERNMENT RRB BONDS 12/44 1.5	8/21/2024	32307.78	26,103	25,943	19,194	-	-	(33)	(6,716)
'912828CHP9	TSY INFL IX N/B 07/33 1.375	8/21/2024	31.11	31	31	31	-	-	-	-
'912828CJH5	TSY INFL IX N/B 10/28 2.375	8/21/2024	26.7	27	27	27	-	-	-	-
'912828CJY8	TSY INFL IX N/B 01/34 1.75	8/21/2024	32.39	32	32	32	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/22/2024	44.66	58	58	58	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	94.3	105	105	105	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/22/2024	32.28	36	36	36	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/22/2024	51.72	68	68	68	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	-1400669.28	(1,331,785)	(1,340,462)	(1,250,323)	(1,199)	(5,665)	(21,595)	118,597
'BYXAZ3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	735476.88	708,815	710,770	787,883	48,131	9,047	13,441	6,495
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/23/2024	86.32	96	96	96	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/23/2024	110.96	123	123	123	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/23/2024	54.11	60	60	60	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/23/2024	52.36	58	58	58	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/23/2024	72.08	80	80	80	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/23/2024	64.42	72	72	72	-	-	-	-
'9128CDC2	TSY INFL IX N/B 10/26 0.125	8/19/2024	34.3	34	34	34	-	-	-	-
'9128CDX6	TSY INFL IX N/B 01/32 0.125	8/17/2024	32.49	32	32	32	-	-	-	-
'9128CDX6	TSY INFL IX N/B 01/32 0.125	8/18/2024	32.49	32	32	32	-	-	-	-
'9128CDX6	TSY INFL IX N/B 01/32 0.125	8/19/2024	64.98	65	65	65	-	-	-	-
'9128CEJ6	TSY INFL IX N/B 04/27 0.125	8/17/2024	25.03	25	25	25	-	-	-	-
'9128CEJ6	TSY INFL IX N/B 04/27 0.125	8/18/2024	25.03	25	25	25	-	-	-	-
'9128CEJ6	TSY INFL IX N/B 04/27 0.125	8/19/2024	25.03	25	25	25	-	-	-	-
'9128CEZ0	TSY INFL IX N/B 07/32 0.625	8/17/2024	30.91	31	31	31	-	-	-	-
'9128CEZ0	TSY INFL IX N/B 07/32 0.625	8/18/2024	30.91	31	31	31	-	-	-	-
'9128CEZ0	TSY INFL IX N/B 07/32 0.625	8/19/2024	30.91	31	31	31	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/19/2024	33.39	37	37	37	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/18/2024	65.26	84	84	84	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/19/2024	70.28	91	91	91	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/18/2024	12.71	13	13	13	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/19/2024	25.42	25	25	25	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/17/2024	16.31	16	16	16	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/18/2024	32.62	33	33	33	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/19/2024	32.62	33	33	33	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/17/2024	9.94	10	10	10	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/18/2024	19.88	20	20	20	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/19/2024	18	20	20	20	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	8/17/2024	49.85	50	50	50	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/21/2024	16.44	16	16	16	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/21/2024	12.74	13	13	13	-	-	-	-
'9128289N71	TSY INFL IX N/B 01/26 0.625	8/21/2024	26.97	27	27	27	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	8/21/2024	52.2	52	52	52	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/21/2024	23.47	23	23	23	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/21/2024	32.48	36	36	36	-	-	-	-
'BDXBCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/21/2024	47.74	62	62	62	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/21/2024	30.91	40	40	40	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/21/2024	42.6	56	56	56	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/21/2024	24.68	25	25	25	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	8/21/2024	47.46	47	47	47	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/23/2024	44.66	59	59	59	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/23/2024	57.06	63	63	63	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/23/2024	32.28	36	36	36	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/23/2024	51.72	68	68	68	-	-	-	-
'ACI0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/23/2024	47.06	62	62	62	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/23/2024	50.88	67	67	67	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/23/2024	64.68	85	85	85	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/23/2024	0.07	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/23/2024	18	20	20	20	-	-	-	-
'91281DFD5	TSY INFL IX N/B 04/28 3.625	8/23/2024	49.85	50	50	50	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/23/2024	44.44	44	44	44	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/23/2024	6.38	6	6	6	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/17/2024	32.48	36	36	36	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/18/2024	32.48	36	36	36	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/19/2024	32.48	36	36	36	-	-	-	-
'BDXBCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/17/2024	52.08	67	67	67	-	-	-	-
'BDXBCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/18/2024	47.74	62	62	62	-	-	-	-
'BDXBCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/19/2024	52.08	67	67	67	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/17/2024	30.91	40	40	40	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/18/2024	30.91	40	40	40	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/19/2024	30.91	40	40	40	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/17/2024	46.86	60	60	60	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/18/2024	42.6	55	55	55	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/17/2024	12.74	13	13	13	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/18/2024	49.85	50	50	50	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/19/2024	49.85	50	50	50	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/17/2024	66.66	67	67	67	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/17/2024	9.92	10	10	10	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/18/2024	9.92	10	10	10	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/19/2024	19.84	20	20	20	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/17/2024	22.9	23	23	23	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/18/2024	11.45	11	11	11	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/19/2024	11.45	11	11	11	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/19/2024	19.88	20	20	20	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/17/2024	9	9	9	9	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/21/2024	18.66	19	19	19	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/21/2024	129.91	144	144	144	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/21/2024	72.08	80	80	80	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/21/2024	64.43	72	72	72	-	-	-	-
'BLH38Z8I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/21/2024	46.1	60	60	60	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/21/2024	24.88	32	32	32	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/21/2024	36.64	48	48	48	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/21/2024	18.09	20	20	20	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/21/2024	17.2	22	22	22	-	-	-	-
'BN87RZII7	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/21/2024	53.69	60	60	60	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/21/2024	28.3	37	37	37	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/21/2024	37.8	49	49	49	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/23/2024	25.42	25	25	25	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/23/2024	32.62	33	33	33	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/23/2024	19.88	20	20	20	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/23/2024	18	18	18	18	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/23/2024	9.64	10	10	10	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/23/2024	30.5	31	31	31	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/23/2024	15.17	15	15	15	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/23/2024	14.62	15	15	15	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/23/2024	29.26	29	29	29	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/23/2024	14.62	15	15	15	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/23/2024	12.95	13	13	13	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/18/2024	12.74	13	13	13	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/19/2024	12.74	13	13	13	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/17/2024	63.34	63	63	63	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/18/2024	31.67	32	32	32	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/19/2024	31.67	32	32	32	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/17/2024	18.64	19	19	19	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/18/2024	9.32	9	9	9	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/19/2024	9.32	9	9	9	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/17/2024	62.22	62	62	62	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/18/2024	31.11	31	31	31	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/19/2024	46.86	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/18/2024	18	18	18	18	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/19/2024	18	18	18	18	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/17/2024	12.8	13	13	13	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/18/2024	12.8	13	13	13	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/19/2024	12.8	13	13	13	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/17/2024	12.64	13	13	13	-	-	-	-

'912810TP3	TSY INFL IX N/B 02/53 1.5	8/18/2024	12.64	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/19/2024	12.64	13	13	13	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/17/2024	11.94	12	12	12	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/18/2024	5.97	6	6	6	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/19/2024	5.97	6	6	6	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/21/2024	13.44	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/21/2024	35.84	47	47	47	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/21/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/21/2024	55.44	72	72	72	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/21/2024	26.95	35	35	35	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/21/2024	46.88	52	52	52	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/21/2024	48.29	63	63	63	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/21/2024	67.54	88	88	88	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/21/2024	40.4	53	53	53	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/21/2024	52.2	68	68	68	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/21/2024	21.96	29	29	29	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/21/2024	66.72	74	74	74	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/23/2024	11.88	12	12	12	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/23/2024	11.89	12	12	12	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/23/2024	9.79	10	10	10	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/23/2024	9.82	10	10	10	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/23/2024	22.9	23	23	23	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/23/2024	12.8	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/23/2024	12.64	13	13	13	-	-	-	-	-
'AC11VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/23/2024	46.69	52	52	52	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/23/2024	66.8	74	74	74	-	-	-	-	-
'AC119S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/23/2024	106.72	119	119	119	-	-	-	-	-
'AC2GMXV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/23/2024	4.32	5	5	5	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/23/2024	20.72	23	23	23	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/17/2024	46.1	59	59	59	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/18/2024	46.1	59	59	59	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/19/2024	41.49	53	53	53	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/17/2024	24.88	32	32	32	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/18/2024	24.88	32	32	32	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/17/2024	67.62	87	87	87	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/18/2024	62.79	81	81	81	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/19/2024	62.79	81	81	81	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/17/2024	55.9	72	72	72	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/18/2024	60.2	78	78	78	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/18/2024	12.95	13	13	13	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/19/2024	25.9	26	26	26	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/17/2024	41.9	42	42	42	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/18/2024	20.95	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/19/2024	20.95	21	21	21	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/17/2024	27.55	28	28	28	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/20/2024	17.76	20	20	20	-	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/20/2024	23.28	30	30	30	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/20/2024	15.06	17	17	17	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/20/2024	33.39	37	37	37	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/20/2024	32.48	36	36	36	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/20/2024	52.08	68	68	68	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/20/2024	30.91	40	40	40	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/20/2024	42.6	55	55	55	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/21/2024	72.75	95	95	95	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/21/2024	26.24	29	29	29	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/21/2024	55.8	62	62	62	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/21/2024	57.68	75	75	75	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/21/2024	65.26	85	85	85	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/21/2024	62.79	82	82	82	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/21/2024	60.2	78	78	78	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/21/2024	58.66	76	76	76	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/21/2024	64.87	85	85	85	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/21/2024	20.95	21	21	21	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/21/2024	27.55	28	28	28	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 02/26 0.125	8/21/2024	25.34	25	25	25	-	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/23/2024	23.28	31	31	31	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/23/2024	15.06	17	17	17	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/23/2024	33.39	37	37	37	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/23/2024	32.48	36	36	36	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/23/2024	47.74	63	63	63	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/23/2024	30.91	41	41	41	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/23/2024	42.6	56	56	56	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/23/2024	41.49	54	54	54	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/23/2024	24.88	33	33	33	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/23/2024	36.64	48	48	48	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/23/2024	18.09	20	20	20	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/23/2024	15.48	20	20	20	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/17/2024	23.77	24	24	24	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/18/2024	11.88	12	12	12	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/19/2024	23.77	24	24	24	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/17/2024	23.78	24	24	24	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/18/2024	11.89	12	12	12	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/19/2024	31.11	31	31	31	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/17/2024	26.7	27	27	27	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/18/2024	26.7	27	27	27	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/19/2024	53.4	53	53	53	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/17/2024	32.39	32	32	32	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/18/2024	32.39	32	32	32	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/20/2024	46.1	60	60	60	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/20/2024	24.88	32	32	32	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/20/2024	50.88	66	66	66	-	-	-	-	-
'AC8028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/20/2024	64.68	84	84	84	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/20/2024	22.9	23	23	23	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/20/2024	25.6	26	26	26	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/20/2024	25.28	25	25	25	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/20/2024	36.64	48	48	48	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/20/2024	12.06	13	13	13	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/20/2024	15.48	20	20	20	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/20/2024	5.97	6	6	6	-	-	-	-	-
'BN6R7DZ07	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/20/2024	61.36	68	68	68	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/21/2024	29.78	30	30	30	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/21/2024	17.15	17	17	17	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/21/2024	32.49	32	32	32	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/21/2024	50.06	50	50	50	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/21/2024	30.91	31	31	31	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/21/2024	25.48	25	25	25	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/21/2024	31.67	32	32	32	-	-	-	-	-
'AC8100FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/21/2024	56.03	73	73	73	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/21/2024	11.45	11	11	11	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/21/2024	12.8	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/21/2024	12.64	13	13	13	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/23/2024	28.3	37	37	37	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/23/2024	37.8	50	50	50	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/23/2024	13.44	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/23/2024	39.1	51	51	51	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/23/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/23/2024	50.82	67	67	67	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/23/2024	26.95	35	35	35	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/23/2024	26.97	27	27	27	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/23/2024	46.84	47	47	47	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/23/2024	50.24	50	50	50	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/23/2024	0.03	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/23/2024	46.63	47	47	47	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/19/2024	64.78	65	65	65	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/17/2024	16.44	16	16	16	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/18/2024	16.44	16	16	16	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/19/2024	16.44	16	16	16	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/17/2024	19.28	19	19	19	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/18/2024	9.64	10	10	10	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/19/2024	19.28	19	19	19	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/19/2024	11.89	12	12	12	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/17/2024	19.57	20	20	20	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/18/2024	9.78	10	10	10	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/19/2024	19.57	20	20	20	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/20/2024	28.3	37	37	37	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/20/2024	37.8	49	49	49	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/20/2024	13.44	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/20/2024	39.1	51	51	51	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/20/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/20/2024	50.82	66	66	66	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/20/2024	0.07	0	0	0	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/20/2024	0.04	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/20/2024	46.64	47	47	47	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/20/2024	27.27	27	27	27	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/20/2024	41.9	42	42	42	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/20/2024	27.55	28	28	28	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/21/2024	5.97	6	6	6	-	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/22/2024	20.37	27	27	27	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/22/2024	15.06	17	17	17	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/22/2024	33.39	37	37	37	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/22/2024	32.48	36	36	36	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/22/2024	52.08	68	68	68	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/22/2024	33.72	44	44	44	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/22/2024	46.86	61	61	61	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/22/2024	46.1	60	60	60	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/22/2024	50.82	66	66	66	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/22/2024	26.95	35	35	35	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	41.02	46	46	46	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/23/2024	27.27	27	27	27	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/23/2024	26.1	26	26	26	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	8/23/2024	23.47	23	23	23	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	8/23/2024	24.68	25	25	25	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/23/2024	23.73	24	24	24	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/23/2024	48.29	63	63	63	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/23/2024	67.54	88	88	88	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/23/2024	40.4	53	53	53	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/23/2024	52.2	68	68	68	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/23/2024	20.49	27	27	27	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/23/2024	66.72	74	74	74	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/19/2024	49.36	49	49	49	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/17/2024	23.73	24	24	24	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/18/2024	47.46	47	47	47	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/19/2024	23.73	24	24	24	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/17/2024	37.32	37	37	37	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/18/2024	18.66	19	19	19	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/19/2024	18.66	19	19	19	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/17/2024	113.67	125	125	125	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/17/2024	12.74	13	13	13	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/18/2024	25.48	25	25	25	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/19/2024	12.74	13	13	13	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/20/2024	25.34	25	25	25	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/20/2024	29.78	30	30	30	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/20/2024	17.15	17	17	17	-	-	-	-	-

'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/20/2024	32.49	32	32	32	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/20/2024	25.03	25	25	25	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/20/2024	61.82	62	62	62	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/20/2024	12.74	13	13	13	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/20/2024	31.67	32	32	32	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/20/2024	9.32	9	9	9	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/20/2024	31.11	31	31	31	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/20/2024	26.7	27	27	27	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/22/2024	48.29	63	63	63	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/22/2024	61.4	80	80	80	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/22/2024	44.44	58	58	58	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/22/2024	52.2	68	68	68	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/22/2024	24.88	33	33	33	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/22/2024	36.64	48	48	48	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/22/2024	144.69	161	161	161	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/22/2024	97.09	108	108	108	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/22/2024	20.49	27	27	27	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/22/2024	75.06	84	84	84	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/22/2024	72.75	95	95	95	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/22/2024	26.24	29	29	29	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/23/2024	72.75	95	95	95	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/23/2024	18.39	20	20	20	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/23/2024	50.22	56	56	56	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/23/2024	57.68	76	76	76	-	-	-	-	-
'91281GTY4	TSY INFL IX N/B 02/54 2.125	8/23/2024	5.97	6	6	6	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/23/2024	41.9	42	42	42	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/23/2024	37.32	37	37	37	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/23/2024	129.9	144	144	144	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/23/2024	27.55	28	28	28	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/23/2024	25.34	25	25	25	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/23/2024	29.78	30	30	30	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	8/17/2024	53.94	54	54	54	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	8/18/2024	26.97	27	27	27	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	8/19/2024	53.94	54	54	54	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/17/2024	23.42	23	23	23	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/18/2024	23.42	23	23	23	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/19/2024	46.84	47	47	47	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/17/2024	25.12	25	25	25	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/18/2024	25.12	25	25	25	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/19/2024	50.24	50	50	50	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/18/2024	129.9	143	143	143	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/19/2024	129.91	143	143	143	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/20/2024	32.39	32	32	32	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/20/2024	51.72	67	67	67	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/20/2024	43.44	56	56	56	-	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	8/20/2024	26.1	26	26	26	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/20/2024	23.47	23	23	23	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/20/2024	24.68	25	25	25	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	8/20/2024	23.73	24	24	24	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/20/2024	37.32	37	37	37	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/20/2024	129.91	144	144	144	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	8/20/2024	14.63	15	15	15	-	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	8/20/2024	29.24	29	29	29	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/22/2024	50.22	56	56	56	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/22/2024	57.68	75	75	75	-	-	-	-	-
'91281PV4	TSY INFL IX N/B 01/28 1.75	8/22/2024	9.94	10	10	10	-	-	-	-	-
'91281PZ5	TSY INFL IX N/B 01/29 2.5	8/22/2024	9	9	9	9	-	-	-	-	-
'91281QF8	TSY INFL IX N/B 02/40 2.125	8/22/2024	19.28	19	19	19	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	735476.88	787,883	787,883	787,883	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/22/2024	1400925.84	1,332,013	1,340,691	1,250,323	1,173	5,670	21,595	(118,806)	-
'91281QP6	TSY INFL IX N/B 02/41 2.125	8/22/2024	15.25	15	15	15	-	-	-	-	-
'91281QV3	TSY INFL IX N/B 02/42 0.75	8/22/2024	30.34	30	30	30	-	-	-	-	-
'91281RA8	TSY INFL IX N/B 02/43 0.625	8/22/2024	29.24	29	29	29	-	-	-	-	-
'91281RF7	TSY INFL IX N/B 02/44 1.375	8/22/2024	14.63	15	15	15	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/23/2024	34.3	34	34	34	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/23/2024	64.98	65	65	65	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/23/2024	25.03	25	25	25	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/23/2024	30.91	31	31	31	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/23/2024	12.74	13	13	13	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/23/2024	31.67	32	32	32	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/23/2024	9.32	9	9	9	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/23/2024	31.11	31	31	31	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/23/2024	26.7	27	27	27	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/23/2024	32.39	32	32	32	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/23/2024	16.44	16	16	16	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/17/2024	0.03	0	0	0	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/18/2024	0.06	0	0	0	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/19/2024	0.03	0	0	0	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	8/17/2024	46.64	47	47	47	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	8/18/2024	23.31	23	23	23	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	8/19/2024	23.32	23	23	23	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/17/2024	27.27	27	27	27	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/18/2024	54.54	55	55	55	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	8/19/2024	27.27	27	27	27	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	8/17/2024	26.1	26	26	26	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	8/18/2024	52.2	52	52	52	-	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	8/20/2024	12.95	13	13	13	-	-	-	-	-
'91281RW0	TSY INFL IX N/B 02/47 0.875	8/20/2024	11.89	12	12	12	-	-	-	-	-
'91281SB5	TSY INFL IX N/B 02/48 1	8/20/2024	23.78	24	24	24	-	-	-	-	-
'91281SG4	TSY INFL IX N/B 02/49 1	8/20/2024	9.79	10	10	10	-	-	-	-	-
'91281SM1	TSY INFL IX N/B 02/50 0.25	8/20/2024	9.92	10	10	10	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/20/2024	165.36	183	183	183	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/20/2024	97.09	107	107	107	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/20/2024	61.84	68	68	68	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/20/2024	52.36	58	58	58	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/20/2024	46.69	52	52	52	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/20/2024	58.45	65	65	65	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/20/2024	93.38	103	103	103	-	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	8/22/2024	29.24	29	29	29	-	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	8/22/2024	25.9	26	26	26	-	-	-	-	-
'91281RW0	TSY INFL IX N/B 02/47 0.875	8/22/2024	11.89	12	12	12	-	-	-	-	-
'91281SB5	TSY INFL IX N/B 02/48 1	8/22/2024	23.78	24	24	24	-	-	-	-	-
'91281SG4	TSY INFL IX N/B 02/49 1	8/22/2024	19.57	20	20	20	-	-	-	-	-
'91281SM1	TSY INFL IX N/B 02/50 0.25	8/22/2024	19.84	20	20	20	-	-	-	-	-
'91281SV1	TSY INFL IX N/B 02/51 0.125	8/22/2024	11.45	11	11	11	-	-	-	-	-
'91281TE8	TSY INFL IX N/B 02/52 0.125	8/22/2024	12.8	13	13	13	-	-	-	-	-
'91281TP3	TSY INFL IX N/B 02/53 1.5	8/22/2024	12.64	13	13	13	-	-	-	-	-
'91281TY4	TSY INFL IX N/B 02/54 2.125	8/22/2024	5.97	6	6	6	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/22/2024	20.95	21	21	21	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/10/2024	0.39	0	0	0	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	8/12/2024	63.3	63	63	63	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/10/2024	71.43	71	71	71	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/11/2024	71.43	71	71	71	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/12/2024	142.86	143	143	143	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/10/2024	49.24	49	49	49	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/11/2024	98.48	98	98	98	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/12/2024	49.24	49	49	49	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/10/2024	0.03	0	0	0	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/11/2024	0.03	0	0	0	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	8/12/2024	0.07	0	0	0	-	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	8/19/2024	26.1	26	26	26	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/17/2024	46.94	47	47	47	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/18/2024	23.47	23	23	23	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/19/2024	46.94	47	47	47	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/17/2024	24.68	25	25	25	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/18/2024	24.68	25	25	25	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/17/2024	94.3	104	104	104	-	-	-	-	-
'91281QFH6	TSY INFL IX N/B 04/29 3.875	8/18/2024	44.44	44	44	44	-	-	-	-	-
'91281QFH6	TSY INFL IX N/B 04/29 3.875	8/19/2024	44.44	44	44	44	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	8/17/2024	6.38	6	6	6	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	8/18/2024	6.38	6	6	6	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/20/2024	4.32	5	5	5	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/20/2024	63.07	70	70	70	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/20/2024	56.37	62	62	62	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/20/2024	44.66	58	58	58	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/20/2024	94.29	104	104	104	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/20/2024	32.28	36	36	36	-	-	-	-	-
'BYVP4K0I9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/20/2024	26.95	35	35	35	-	-	-	-	-
'BYX4Z3II8	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/20/2024	41.02	45	45	45	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/20/2024	52.68	68	68	68	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/20/2024	61.4	80	80	80	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/20/2024	44.44	58	58	58	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/20/2024	55.68	72	72	72	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/22/2024	55.1	55	55	55	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/22/2024	50.68	51	51	51	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/22/2024	59.56	60	60	60	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/22/2024	17.15	17	17	17	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/22/2024	32.49	32	32	32	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/22/2024	25.03	25	25	25	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/22/2024	30.91	31	31	31	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/22/2024	12.74	13	13	13	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/22/2024	31.67	32	32	32	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/22/2024	9.32	9	9	9	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/22/2024	31.11	31	31	31	-	-	-	-	-
'B421JZ81	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/19/2024	54.47	70	70	70	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/17/2024	59.88	77	77	77	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/18/2024	64.87	84	84	84	-	-	-	-	-
'91281QP6	TSY INFL IX N/B 02/41 2.125	8/17/2024	15.25	15	15	15	-	-	-	-	-
'91281QP6	TSY INFL IX N/B 02/41 2.125	8/18/2024	30.5	31	31	31	-	-	-	-	-
'91281QP6	TSY INFL IX N/B 02/41 2.125	8/19/2024	30.5	31	31	31	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/17/2024	32.28	35	35	35	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/18/2024	32.28	35	35	35	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/19/2024	32.28	35	35	35	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/17/2024	51.72	67	67	67	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/18/2024	56.03	72	72	72	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/19/2024	51.72	67	67	67	-	-	-	-	-
'91281QFQ6	TSY INFL IX N/B 04/32 3.375	8/19/2024	6.38	6	6	6	-	-	-	-	-
'91281QFS2	TSY INFL IX N/B 01/26 2	8/17/2024	25.42	25	25	25	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/17/2024	64.68	83	83	83	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/18/2024	64.68	83	83	83	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/19/2024	64.68	83	83	83	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/17/2024	144.69	159	159	159	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/18/2024	165.36	182	182	182	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/19/2024	144.69	159	159	159	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/17/2024	110.96	122	122	122	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/18/2024	97.09	107	107	107	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/19/2024	110.96	122	122	122	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/17/2024	54.11	59	59	59	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/20/2024	20.49	27	27	27	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/20/2024	75.06	83	83	83	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/20/2024	72.75	94	94	94	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/20/2024	19.68	22	22	22	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/20/2024	50.22	56	56	56	-	-	-	-	-

'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/20/2024	57.68	75	75	75	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/20/2024	65.26	85	85	85	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/20/2024	67.62	88	88	88	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/20/2024	55.9	73	73	73	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/20/2024	58.66	76	76	76	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/20/2024	64.87	84	84	84	-	-	-	-	-
'135087WV2	CANADIAN GOVERNMENT RRB BONDS 12/31.4	8/20/2024	0.81	1	1	1	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/3/2024	5.02	6	6	6	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/1/2024	33.39	37	37	37	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/3/2024	0.91	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/1/2024	55.44	73	73	73	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/2/2024	9.24	12	12	12	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/3/2024	13.86	18	18	18	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/1/2024	26.95	35	35	35	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/2/2024	7.35	10	10	10	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/3/2024	4.9	6	6	6	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/1/2024	52.68	69	69	69	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/2/2024	8.78	12	12	12	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/3/2024	13.17	17	17	17	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/5/2024	13.17	17	17	17	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/5/2024	18.42	24	24	24	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/5/2024	8.08	11	11	11	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/5/2024	13.92	18	18	18	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/5/2024	4.73	6	6	6	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/5/2024	25.02	28	28	28	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/5/2024	13.92	18	18	18	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/5/2024	55.17	61	61	61	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/5/2024	16.74	19	19	19	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/5/2024	11.31	15	15	15	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/5/2024	15.06	20	20	20	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/5/2024	14.49	19	19	19	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/30/2024	46.63	47	47	47	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/30/2024	54.54	55	55	55	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/30/2024	27.27	27	27	27	-	-	-	-	-
'912828ZS7	TSY INFL IX N/B 01/30 0.125	8/30/2024	52.2	52	52	52	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/30/2024	26.1	26	26	26	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/30/2024	23.47	23	23	23	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/30/2024	23.47	23	23	23	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/30/2024	24.68	25	25	25	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/30/2024	24.68	25	25	25	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/30/2024	47.46	47	47	47	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/30/2024	23.73	24	24	24	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/1/2024	18	20	20	20	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/3/2024	76.26	76	76	76	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/1/2024	32.62	33	33	33	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/2/2024	97.86	98	98	98	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/3/2024	97.86	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/1/2024	19.88	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/2/2024	4	4	4	4	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/3/2024	6	7	7	7	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/1/2024	49.85	50	50	50	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/2/2024	174.47	174	174	174	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/3/2024	199.4	199	199	199	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/1/2024	61.4	81	81	81	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/2/2024	18.42	24	24	24	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/1/2024	21.3	21	21	21	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/2/2024	9.54	11	11	11	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/3/2024	9.54	11	11	11	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/1/2024	30.73	34	34	34	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/2/2024	8.78	10	10	10	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/3/2024	8.78	10	10	10	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/1/2024	46.2	61	61	61	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/2/2024	12.6	17	17	17	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/3/2024	8.4	11	11	11	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/1/2024	30.91	41	41	41	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/5/2024	12.9	17	17	17	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/5/2024	12.57	17	17	17	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/5/2024	110.2	110	110	110	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/5/2024	101.36	101	101	101	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/5/2024	119.12	119	119	119	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/5/2024	85.75	86	86	86	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/5/2024	129.96	130	130	130	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/5/2024	100.12	100	100	100	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/5/2024	73.1	73	73	73	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/5/2024	73.15	73	73	73	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/5/2024	73.1	73	73	73	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/30/2024	18.66	19	19	19	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/30/2024	18.66	19	19	19	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/30/2024	129.91	144	144	144	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/30/2024	129.91	144	144	144	-	-	-	-	-
'AC0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	8/30/2024	80000	61,366	60,852	63,636	-	-	915	1,868	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/30/2024	3.22	4	4	4	-	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/30/2024	58485.78	64,870	64,682	64,800	-	-	990	(672)	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/30/2024	0.75	1	1	1	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/30/2024	29480.25	28,530	28,588	28,438	(712)	562	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/30/2024	4.73	5	5	5	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/30/2024	54788.02	43,407	43,592	43,959	367	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/30/2024	11.88	12	12	12	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/1/2024	44.44	44	44	44	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/2/2024	155.54	156	156	156	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/3/2024	177.76	178	178	178	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/1/2024	6.38	6	6	6	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/2/2024	22.33	22	22	22	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/2/2024	25.02	28	28	28	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/3/2024	16.68	18	18	18	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/1/2024	69.6	91	91	91	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/2/2024	13.92	18	18	18	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/3/2024	13.92	18	18	18	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/1/2024	24.52	27	27	27	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/2/2024	61.3	68	68	68	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/2/2024	8.43	11	11	11	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/1/2024	29.26	29	29	29	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/2/2024	73.15	73	73	73	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/3/2024	12.28	16	16	16	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/1/2024	40.4	53	53	53	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/2/2024	12.12	16	16	16	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/3/2024	8.08	11	11	11	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/1/2024	52.2	69	69	69	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/2/2024	10.44	14	14	14	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/3/2024	13.92	18	18	18	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/1/2024	16.56	22	22	22	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/2/2024	4.74	6	6	6	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/5/2024	54	54	54	54	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/5/2024	57.84	58	58	58	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/5/2024	91.5	92	92	92	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/5/2024	72.4	72	72	72	-	-	-	-	-
'91282CEZ9	TSY INFL IX N/B 07/32 0.625	9/5/2024	154.55	155	155	155	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/5/2024	50.96	51	51	51	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/5/2024	126.68	127	127	127	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/5/2024	37.28	37	37	37	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/5/2024	119.24	119	119	119	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/5/2024	106.8	107	107	107	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/5/2024	129.56	130	130	130	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/30/2024	23.77	24	24	24	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/30/2024	23.78	24	24	24	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/30/2024	11.89	12	12	12	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/30/2024	9.78	10	10	10	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/30/2024	19.57	20	20	20	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/30/2024	9.92	10	10	10	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/30/2024	19.84	20	20	20	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/30/2024	22.9	23	23	23	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/30/2024	11.45	11	11	11	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/30/2024	12.8	13	13	13	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/30/2024	12.8	13	13	13	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/3/2024	55.17	61	61	61	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/1/2024	50.22	56	56	56	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/2/2024	14.49	19	19	19	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/3/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/1/2024	55.9	73	73	73	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/2/2024	12.9	17	17	17	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/3/2024	17.2	23	23	23	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/1/2024	54.47	72	72	72	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/2/2024	12.57	17	17	17	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/3/2024	12.57	17	17	17	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/1/2024	59.88	79	79	79	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/2/2024	14.97	20	20	20	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/3/2024	3.55	5	5	5	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/1/2024	75.06	83	83	83	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/3/2024	73.15	73	73	73	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/1/2024	14.62	15	15	15	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/2/2024	73.1	73	73	73	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/3/2024	73.1	73	73	73	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/1/2024	12.95	13	13	13	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/2/2024	64.75	65	65	65	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/3/2024	77.7	78	78	78	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/1/2024	11.88	12	12	12	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/2/2024	59.42	59	59	59	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/5/2024	59.64	60	60	60	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/5/2024	42.96	43	43	43	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/5/2024	104.75	105	105	105	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/5/2024	109.08	109	109	109	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/5/2024	130.5	131	131	131	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/5/2024	117.35	117	117	117	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/5/2024	98.72	99	99	99	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/5/2024	106.15	108	108	108	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/5/2024	93.3	93	93	93	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/5/2024	32.48	36	36	36	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/6/2024	59.42	59	59	59	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/30/2024	12.64	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/30/2024	12.64	13	13	13	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/30/2024	5.97	6	6	6	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/30/2024	5.97	6	6	6	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/30/2024	41.9	42	42	42	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/30/2024	20.95	21	21	21	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/30/2024	27.55	28	28	28	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/30/2024	27.55	28	28	28	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/30/2024	25.34	25	25	25	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/30/2024	25.34	25	25	25	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/30/2024	29.78	30	30	30	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/3/2024	14.97	20	20	20	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/1/2024	11.46	11	11	11	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/2/2024	57.3	57	57	57	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/3/2024	57.3	57	57	57	-	-	-	-	-

'912810SG4	TSY INFL IX N/B 02/49 1	9/1/2024	9.79	10	10	10	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/2/2024	48.92	49	49	49	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/3/2024	48.93	49	49	49	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/1/2024	9.92	10	10	10	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/2/2024	49.6	50	50	50	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/3/2024	39.68	40	40	40	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/1/2024	11.45	11	11	11	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/3/2024	59.42	59	59	59	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/1/2024	25.12	25	25	25	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/2/2024	125.6	126	126	126	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/3/2024	125.6	126	126	126	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/1/2024	0.03	0	0	0	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/2/2024	0.16	0	0	0	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/3/2024	0.15	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/1/2024	23.32	23	23	23	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/2/2024	116.58	117	117	117	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/3/2024	116.59	117	117	117	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/1/2024	27.27	27	27	27	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/6/2024	17.76	20	20	20	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/6/2024	16.11	18	18	18	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/6/2024	8.12	11	11	11	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/6/2024	16.34	18	18	18	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/6/2024	86.08	95	95	95	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/6/2024	12.93	17	17	17	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/6/2024	10.86	14	14	14	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/6/2024	119.24	119	119	119	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/6/2024	106.8	107	107	107	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/6/2024	129.56	130	130	130	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/6/2024	65.76	66	66	66	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/6/2024	50.96	51	51	51	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/30/2024	29.78	30	30	30	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/30/2024	17.15	17	17	17	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/30/2024	34.3	34	34	34	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/30/2024	32.49	32	32	32	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/30/2024	32.49	32	32	32	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/30/2024	25.03	25	25	25	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/30/2024	50.06	50	50	50	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/30/2024	30.91	31	31	31	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/30/2024	61.82	62	62	62	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/30/2024	12.74	13	13	13	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/30/2024	12.74	13	13	13	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/2/2024	57.25	57	57	57	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/3/2024	57.25	57	57	57	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/1/2024	12.8	13	13	13	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/2/2024	64	64	64	64	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/3/2024	51.2	51	51	51	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/1/2024	12.64	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/2/2024	63.2	63	63	63	-	-	-	-	-
'BD9MZZ80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/3/2024	5.62	7	7	7	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/1/2024	42.6	56	56	56	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/2/2024	12.78	17	17	17	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/3/2024	8.52	11	11	11	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/2/2024	136.35	136	136	136	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/3/2024	136.35	136	136	136	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/1/2024	26.1	26	26	26	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/2/2024	130.5	131	131	131	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/3/2024	130.5	131	131	131	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/1/2024	46.94	47	47	47	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/2/2024	117.35	117	117	117	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/3/2024	117.35	117	117	117	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	9/1/2024	49.36	49	49	49	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	9/2/2024	123.4	123	123	123	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	9/4/2024	93.3	93	93	93	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/6/2024	42.21	47	47	47	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/6/2024	3.44	5	5	5	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/6/2024	5.66	7	7	7	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/6/2024	7.56	10	10	10	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/6/2024	31.36	35	35	35	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/6/2024	9.14	12	12	12	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/6/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/6/2024	9.24	12	12	12	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/6/2024	12.72	17	17	17	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/6/2024	16.17	21	21	21	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/6/2024	4	4	4	4	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/6/2024	199.4	199	199	199	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/30/2024	31.67	32	32	32	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/30/2024	63.34	63	63	63	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/30/2024	0.91	1	1	1	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/30/2024	16608.67	18,988	18,942	16,846	-	-	290		(2,386)
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/30/2024	9.32	9	9	9	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/30/2024	18.64	19	19	19	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/30/2024	31.11	31	31	31	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/30/2024	31.11	31	31	31	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/30/2024	26.7	27	27	27	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/30/2024	26.7	27	27	27	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/30/2024	32.39	32	32	32	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/1/2024	46.1	61	61	61	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/2/2024	9.22	12	12	12	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/3/2024	9.22	12	12	12	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/1/2024	24.88	33	33	33	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/2/2024	3.11	4	4	4	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/3/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/1/2024	36.64	48	48	48	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/2/2024	9.16	12	12	12	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/3/2024	50.56	51	51	51	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/1/2024	5.97	6	6	6	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/2/2024	23.88	24	24	24	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/4/2024	32.47	36	36	36	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/4/2024	35.84	40	40	40	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/4/2024	9.15	12	12	12	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/4/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/4/2024	9.24	12	12	12	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/66 0.125	9/4/2024	7.35	10	10	10	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/4/2024	8.78	12	12	12	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/4/2024	12.28	16	16	16	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/4/2024	12.12	16	16	16	-	-	-	-	-
'B0ONHZI02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/4/2024	10.44	14	14	14	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/4/2024	16.34	18	18	18	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/4/2024	75.32	83	83	83	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/6/2024	3.55	5	5	5	-	-	-	-	-
'B1TXHHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/6/2024	16.68	18	18	18	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/6/2024	18.56	24	24	24	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/6/2024	61.3	68	68	68	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/6/2024	11.16	12	12	12	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/6/2024	11.31	15	15	15	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/6/2024	15.06	20	20	20	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/6/2024	59.64	60	60	60	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/6/2024	54	54	54	54	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/6/2024	57.84	58	58	58	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/6/2024	91.5	92	92	92	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/6/2024	86.88	87	87	87	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/30/2024	32.39	32	32	32	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/30/2024	16.44	16	16	16	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/30/2024	16.44	16	16	16	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/30/2024	12.74	13	13	13	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/30/2024	12.74	13	13	13	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	8/30/2024	26.97	27	27	27	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	8/30/2024	53.94	54	54	54	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/30/2024	46.84	47	47	47	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	8/30/2024	23.42	23	23	23	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/30/2024	25.12	25	25	25	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	8/30/2024	50.24	50	50	50	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/3/2024	23.88	24	24	24	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/1/2024	20.95	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/2/2024	104.75	105	105	105	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/3/2024	104.75	105	105	105	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/1/2024	55.1	55	55	55	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/2/2024	110.2	110	110	110	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/3/2024	137.75	138	138	138	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/1/2024	50.68	51	51	51	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/2/2024	19.28	21	21	21	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/3/2024	19.28	21	21	21	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/1/2024	93.87	104	104	104	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/4/2024	12.93	17	17	17	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/4/2024	10.86	14	14	14	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/4/2024	12.72	17	17	17	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/4/2024	16.17	21	21	21	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/4/2024	76.25	76	76	76	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/4/2024	86.88	87	87	87	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/4/2024	87.72	88	88	88	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/4/2024	3.55	5	5	5	-	-	-	-	-
'B1TXHHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/4/2024	16.68	18	18	18	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/4/2024	18.56	24	24	24	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/4/2024	61.3	68	68	68	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/4/2024	11.16	12	12	12	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/6/2024	134.85	135	135	135	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	9/6/2024	106.5	107	107	107	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	9/6/2024	125.6	126	126	126	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	9/6/2024	0.15	0	0	0	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/6/2024	9.54	11	11	11	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/6/2024	8.78	10	10	10	-	-	-	-	-
'BD9RCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/6/2024	8.4	11	11	11	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/6/2024	8.43	11	11	11	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/6/2024	8.52	11	11	11	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/6/2024	9.22	12	12	12	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/6/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/6/2024	9.16	12	12	12	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/30/2024	0.06	0	0	0	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/30/2024	0.03	0	0	0	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/30/2024	8.28	8	8	8	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/30/2024	95944.5	81,857	82,643	78,225	-	-	-	-	(4,418)
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/30/2024	65245.95	74,162	74,359	77,174	21	2,794	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/30/2024	2.24	3	3	3	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/30/2024	21715.54	21,277	21,422	18,168	-	-	679		(3,933)
'912828SW6	TSY INFL IX N/B 01/29 0.875	8/30/2024	23.1	23	23	23	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	8/30/2024	261311.4	251,179	254,082	252,482	-	-	-	-	(1,600)
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/30/2024	4.6	5	5	5	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/30/2024	145100.1	157,251	157,261	160,051	(301)	3,090	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/2/2024	26.82	30	30	30	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/3/2024	4.58	6	6	6	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/1/2024	18.09	20	20	20	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/2/2024	42.21	47	47	47	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/3/2024	42.21	47	47	47	-	-	-	-	-

'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/1/2024	15.48	20	20	20	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/2/2024	101.36	101	101	101	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/3/2024	126.7	127	127	127	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/1/2024	29.78	30	30	30	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/2/2024	148.9	149	149	149	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/3/2024	119.12	119	119	119	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/1/2024	17.15	17	17	17	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/4/2024	15.08	20	20	20	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/4/2024	15.06	20	20	20	-	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/4/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/4/2024	12.9	17	17	17	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/4/2024	16.76	22	22	22	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/4/2024	14.97	20	20	20	-	-	-	-	-
'AC8DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/4/2024	17.76	20	20	20	-	-	-	-	-
'AC0IC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/4/2024	16.11	18	18	18	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/4/2024	8.12	11	11	11	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/4/2024	0.56	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/4/2024	4	4	4	4	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/4/2024	199.4	199	199	199	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/6/2024	177.76	178	178	178	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/6/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/6/2024	76.26	76	76	76	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/6/2024	97.86	98	98	98	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/6/2024	73.1	73	73	73	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/6/2024	64.75	65	65	65	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/6/2024	7.35	10	10	10	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/6/2024	13.17	17	17	17	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/6/2024	12.28	16	16	16	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/6/2024	8.08	11	11	11	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/6/2024	10.44	14	14	14	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/30/2024	25.44	25	25	25	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/30/2024	277889.6	266,971	267,467	268,706	1,239	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/30/2024	11.7	12	12	12	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/30/2024	134490.2	124,193	125,068	130,608	5,540	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/3/2024	9.14	12	12	12	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/2/2024	-74455.75	(72,118)	(72,747)	(27,174)	-	-	(2,256)	47,829	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/3/2024	27483.3	24,277	24,277	24,277	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/3/2024	123.4	123	123	123	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	9/1/2024	43.26	43	43	43	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	9/2/2024	86.52	87	87	87	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	9/3/2024	108.15	108	108	108	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/2/2024	68.6	69	69	69	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/3/2024	85.75	86	86	86	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/1/2024	64.98	65	65	65	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/2/2024	129.96	130	130	130	-	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/3/2024	26.82	30	30	30	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/1/2024	54.11	60	60	60	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/2/2024	15.46	17	17	17	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/3/2024	15.46	17	17	17	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/1/2024	52.36	58	58	58	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/2/2024	14.96	17	17	17	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/3/2024	14.96	17	17	17	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/1/2024	46.69	52	52	52	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/4/2024	155.54	156	156	156	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/4/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/4/2024	76.26	76	76	76	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/4/2024	97.86	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/4/2024	59.64	60	60	60	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/4/2024	45	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/4/2024	48.2	48	48	48	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/4/2024	4.77	5	5	5	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/4/2024	4.39	5	5	5	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/4/2024	12.6	17	17	17	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/4/2024	8.43	11	11	11	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/5/2024	65.76	66	66	66	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/5/2024	50.96	51	51	51	-	-	-	-	-
'AC0IC07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/5/2024	16.1	18	18	18	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/5/2024	12.18	16	16	16	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/5/2024	16.34	18	18	18	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/5/2024	57.3	57	57	57	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/5/2024	48.93	49	49	49	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/5/2024	49.6	50	50	50	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/5/2024	57.25	57	57	57	-	-	-	-	-
'AC8DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/5/2024	17.76	20	20	20	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/5/2024	134.85	135	135	135	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	9/1/2024	37.32	37	37	37	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	9/2/2024	74.64	75	75	75	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	9/3/2024	93.3	93	93	93	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/1/2024	129.91	144	144	144	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/2/2024	32.48	36	36	36	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/3/2024	32.48	36	36	36	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/1/2024	77.12	85	85	85	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/2/2024	59.64	60	60	60	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/3/2024	49.7	50	50	50	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/1/2024	9	9	9	9	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/2/2024	54	54	54	54	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/2/2024	13.34	15	15	15	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/3/2024	13.34	15	15	15	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/1/2024	58.45	65	65	65	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/2/2024	16.7	18	18	18	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/2/2024	3.44	5	5	5	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/3/2024	5.16	7	7	7	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/1/2024	28.3	37	37	37	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/2/2024	5.66	7	7	7	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/3/2024	5.66	7	7	7	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/3/2024	129.96	130	130	130	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/1/2024	25.03	25	25	25	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/2/2024	100.12	100	100	100	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/4/2024	8.52	11	11	11	-	-	-	-	-
'BLH36DII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/4/2024	9.22	12	12	12	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/4/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/4/2024	9.16	12	12	12	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/4/2024	48.24	53	53	53	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/4/2024	3.44	5	5	5	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/4/2024	8.49	11	11	11	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/4/2024	7.56	10	10	10	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/4/2024	19.28	21	21	21	-	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/4/2024	26.82	30	30	30	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/4/2024	15.46	17	17	17	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/4/2024	7.48	8	8	8	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/5/2024	106.5	107	107	107	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/5/2024	125.6	126	126	126	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/5/2024	0.12	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/5/2024	93.27	93	93	93	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/5/2024	64.75	65	65	65	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/5/2024	59.42	59	59	59	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/5/2024	9.98	13	13	13	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/5/2024	0.6	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/5/2024	6	7	7	7	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/5/2024	86.08	95	95	95	-	-	-	-	-
'AC0I0FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/5/2024	8.62	11	11	11	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/5/2024	10.86	14	14	14	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/3/2024	54	54	54	54	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/1/2024	19.28	19	19	19	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/2/2024	48.2	48	48	48	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/3/2024	57.84	58	58	58	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/1/2024	30.5	31	31	31	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/2/2024	76.25	76	76	76	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/3/2024	91.5	92	92	92	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/1/2024	28.96	29	29	29	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/2/2024	72.4	72	72	72	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/3/2024	72.4	72	72	72	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/1/2024	29.24	29	29	29	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/3/2024	125.15	125	125	125	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/1/2024	30.91	31	31	31	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/2/2024	123.64	124	124	124	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/3/2024	123.64	124	124	124	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/1/2024	12.74	13	13	13	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/2/2024	50.96	51	51	51	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/3/2024	63.7	64	64	64	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/3/2024	16.7	18	18	18	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/1/2024	93.38	103	103	103	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/2/2024	26.68	30	30	30	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/3/2024	26.68	30	30	30	-	-	-	-	-
'AC1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/4/2024	13.34	15	15	15	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/4/2024	16.7	18	18	18	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/4/2024	26.68	29	29	29	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/4/2024	12.96	14	14	14	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/4/2024	5.92	7	7	7	-	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/4/2024	2.91	4	4	4	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/4/2024	5.02	6	6	6	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/4/2024	87.78	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/4/2024	87.72	88	88	88	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/4/2024	64.75	65	65	65	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/4/2024	59.42	59	59	59	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/4/2024	57.3	57	57	57	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/5/2024	8.48	11	11	11	-	-	-	-	-
'AC02BNM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/5/2024	10.78	14	14	14	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/5/2024	19.28	21	21	21	-	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/5/2024	26.82	30	30	30	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/5/2024	7.73	9	9	9	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/5/2024	14.96	17	17	17	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/5/2024	13.34	15	15	15	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/5/2024	16.7	19	19	19	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/5/2024	26.68	30	30	30	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/5/2024	15.12	17	17	17	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/5/2024	2.96	3	3	3	-	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/5/2024	5.82	8	8	8	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/5/2024	2.51	3	3	3	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/2/2024	73.1	73	73	73	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/3/2024	73.1	73	73	73	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/3/2024	-9.14	(12)	(12)	(12)	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/2/2024	74455.75	72,118	72,747	27,174	-	-	2,256	(47,829)	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/2/2024	11.16	12	12	12	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/3/2024	16.74	19	19	19	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/1/2024	52.78	69	69	69	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/2/2024	11.31	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/3/2024	11.31	15	15	15	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/1/2024	70.28	92	92	92	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/2/2024	15.06	20	20	20	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/3/2024	15.06	20	20	20	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/1/2024	4.32	5	5	5	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/2/2024	15.12	17	17	17	-	-	-	-	-

'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/3/2024	15.12	17	17	17	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/1/2024	20.72	23	23	23	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/2/2024	5.92	7	7	7	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/3/2024	5.92	7	7	7	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/1/2024	20.37	27	27	27	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/2/2024	5.82	8	8	8	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/1/2024	31.67	32	32	32	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/2/2024	126.68	127	127	127	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/3/2024	126.68	127	127	127	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/1/2024	9.32	9	9	9	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/4/2024	48.92	49	49	49	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/4/2024	49.6	50	50	50	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/4/2024	45.8	46	46	46	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/4/2024	51.2	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/4/2024	50.56	51	51	51	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/4/2024	42.96	43	43	43	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/4/2024	83.8	84	84	84	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/4/2024	137.75	138	138	138	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/4/2024	126.7	127	127	127	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/4/2024	148.9	149	149	149	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/4/2024	68.6	69	69	69	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/5/2024	9.54	11	11	11	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/5/2024	8.78	10	10	10	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/5/2024	12.6	17	17	17	-	-	-	-
'BD9MZZ80	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/5/2024	5.62	7	7	7	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/5/2024	64	64	64	64	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/5/2024	51.6	52	52	52	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/5/2024	174.48	174	174	174	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/5/2024	155.54	156	156	156	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/5/2024	19.14	19	19	19	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/5/2024	76.26	76	76	76	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/5/2024	97.86	98	98	98	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/1/2024	67.62	89	89	89	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/2/2024	106.5	107	107	107	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/3/2024	127.8	128	128	128	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/1/2024	62.16	69	69	69	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/2/2024	17.76	20	20	20	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/3/2024	17.76	20	20	20	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/1/2024	64.42	71	71	71	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/2/2024	16.1	18	18	18	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/3/2024	16.11	18	18	18	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/1/2024	44.66	59	59	59	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/1/2024	0.07	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/2/2024	0.59	0	0	0	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/2/2024	37.28	37	37	37	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/3/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/1/2024	29.81	30	30	30	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/2/2024	119.24	119	119	119	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/3/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/1/2024	26.7	27	27	27	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/2/2024	106.8	107	107	107	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/3/2024	106.8	107	107	107	-	-	-	-
'BNNGP8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/1/2024	37.8	50	50	50	-	-	-	-
'BNNGP8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/2/2024	7.56	10	10	10	-	-	-	-
'BNNGP8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/3/2024	11.34	15	15	15	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	9/4/2024	162.45	162	162	162	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/4/2024	100.12	100	100	100	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/4/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/4/2024	50.96	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/4/2024	126.68	127	127	127	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/4/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/4/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/4/2024	106.8	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/4/2024	129.56	130	130	130	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/4/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/4/2024	38.22	38	38	38	-	-	-	-
'ACID6WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	8/30/2024	216000	192,978	190,916	201,780	2,901	7,963	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/30/2024	4.41	6	6	6	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/30/2024	41911.17	54,398	54,131	56,886	-	-	1,704	1,051
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	8/30/2024	186000	182,208	172,137	193,187	5,567	3,414	1,506	10,563
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/30/2024	6.38	6	6	6	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/30/2024	6.38	6	6	6	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/30/2024	25.42	25	25	25	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/30/2024	25.42	25	25	25	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/30/2024	32.62	33	33	33	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/30/2024	16.31	16	16	16	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/30/2024	9.94	10	10	10	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/3/2024	0.6	0	0	0	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/2/2024	12.18	16	16	16	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/3/2024	12.18	16	16	16	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/1/2024	65.35	72	72	72	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/2/2024	16.33	18	18	18	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/3/2024	16.34	18	18	18	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/1/2024	32.28	36	36	36	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/2/2024	86.08	95	95	95	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/3/2024	86.08	95	95	95	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/1/2024	51.72	68	68	68	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/2/2024	12.93	17	17	17	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/3/2024	12.93	17	17	17	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/1/2024	13.44	15	15	15	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/2/2024	31.36	35	35	35	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/3/2024	31.36	35	35	35	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/1/2024	36.57	48	48	48	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/2/2024	6.1	8	8	8	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/3/2024	9.14	12	12	12	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/1/2024	0.39	0	0	0	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/2/2024	1.04	1	1	1	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/1/2024	32.39	32	32	32	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/2/2024	129.56	130	130	130	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/3/2024	129.56	130	130	130	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/1/2024	32.88	33	33	33	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/4/2024	161.82	162	162	162	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/4/2024	106.5	107	107	107	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	9/4/2024	125.6	126	126	126	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/4/2024	0.16	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/4/2024	116.58	117	117	117	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/4/2024	136.35	136	136	136	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/4/2024	104.4	104	104	104	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/4/2024	117.35	117	117	117	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	9/4/2024	123.4	123	123	123	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	9/4/2024	108.15	108	108	108	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/5/2024	12.78	17	17	17	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/30/2024	19.88	20	20	20	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/30/2024	9	9	9	9	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/30/2024	18	18	18	18	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/30/2024	9.64	10	10	10	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/30/2024	19.28	19	19	19	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/30/2024	30.5	31	31	31	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/30/2024	15.25	15	15	15	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/30/2024	30.34	30	30	30	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/30/2024	15.17	15	15	15	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/30/2024	29.24	29	29	29	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/30/2024	14.62	15	15	15	-	-	-	-
'AC0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/1/2024	47.06	62	62	62	-	-	-	-
'AC0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/2/2024	7.24	10	10	10	-	-	-	-
'AC0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/3/2024	10.86	14	14	14	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/1/2024	50.88	67	67	67	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/2/2024	12.72	17	17	17	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/3/2024	12.72	17	17	17	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/1/2024	64.68	85	85	85	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/2/2024	16.17	21	21	21	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/3/2024	16.17	21	21	21	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/3/2024	22.33	22	22	22	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/1/2024	25.42	25	25	25	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/2/2024	76.26	76	76	76	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/2/2024	49.32	49	49	49	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/3/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/1/2024	12.74	13	13	13	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/2/2024	50.96	51	51	51	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/3/2024	50.96	51	51	51	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/1/2024	26.97	27	27	27	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/2/2024	134.85	135	135	135	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/3/2024	134.85	135	135	135	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/3/2024	5.82	8	8	8	-	-	-	-
'AC2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/1/2024	15.06	17	17	17	-	-	-	-
'AC2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/2/2024	2.51	3	3	3	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/5/2024	13.83	18	18	18	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/5/2024	6.22	8	8	8	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/5/2024	9.16	12	12	12	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/5/2024	42.21	47	47	47	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/5/2024	3.44	5	5	5	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/5/2024	5.66	7	7	7	-	-	-	-
'BNNGP8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/5/2024	7.56	10	10	10	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/5/2024	31.36	35	35	35	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/5/2024	6.1	8	8	8	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/5/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/5/2024	13.86	18	18	18	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/5/2024	4.9	6	6	6	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/30/2024	14.63	15	15	15	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/30/2024	14.63	15	15	15	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/30/2024	14.62	15	15	15	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/30/2024	29.24	29	29	29	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/30/2024	12.95	13	13	13	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/30/2024	25.9	26	26	26	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/30/2024	3.57	5	5	5	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/30/2024	31785.81	30,787	31,044	28,782	-	-	950	(3,212)
'ACI0X6LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	8/30/2024	200000	155,620	149,633	166,249	-	-	2,170	14,445
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/30/2024	7	9	9	9	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/30/2024	23.32	23	23	23	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/27/2024	61.4	81	81	81	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/27/2024	40.4	53	53	53	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/27/2024	52.2	69	69	69	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/27/2024	21.95	29	29	29	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/27/2024	66.72	75	75	75	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/27/2024	72.75	96	96	96	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/27/2024	24.52	27	27	27	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/27/2024	50.22	56	56	56	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/27/2024	57.68	76	76	76	-	-	-	-
'B3Q4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/27/2024	70.28	93	93	93	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/27/2024	67.62	89	89	89	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/27/2024	60.2	79	79	79	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/29/2024	20.95	21	21	21	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/29/2024	27.55	28	28	28	-	-	-	-

'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/29/2024	50.68	51	51	51	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/29/2024	59.56	60	60	60	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/29/2024	17.15	17	17	17	-	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	8/29/2024	32.49	32	32	32	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/29/2024	25.03	25	25	25	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/29/2024	30.91	31	31	31	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/29/2024	12.74	13	13	13	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/29/2024	67.62	89	89	89	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/29/2024	31.67	32	32	32	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/24/2024	56.37	63	63	63	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/25/2024	56.37	63	63	63	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/26/2024	64.43	72	72	72	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/24/2024	44.66	59	59	59	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/25/2024	44.66	59	59	59	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/26/2024	44.66	59	59	59	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/24/2024	65.35	73	73	73	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/25/2024	57.18	64	64	64	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/26/2024	65.35	73	73	73	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/24/2024	32.28	36	36	36	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/25/2024	32.28	36	36	36	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/26/2024	32.28	36	36	36	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/25/2024	11.88	12	12	12	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/26/2024	23.77	24	24	24	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/24/2024	11.89	12	12	12	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/25/2024	23.78	24	24	24	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/26/2024	11.89	12	12	12	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/24/2024	9.78	10	10	10	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/25/2024	19.57	20	20	20	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/26/2024	9.79	10	10	10	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/24/2024	9.92	10	10	10	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/25/2024	19.84	20	20	20	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/26/2024	19.28	19	19	19	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/27/2024	54.47	72	72	72	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/27/2024	64.87	86	86	86	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/27/2024	31.67	32	32	32	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/27/2024	9.32	9	9	9	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/27/2024	31.11	31	31	31	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/27/2024	26.7	27	27	27	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/27/2024	32.39	32	32	32	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/27/2024	16.44	16	16	16	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/27/2024	12.74	13	13	13	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/27/2024	26.97	27	27	27	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/27/2024	23.42	23	23	23	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/29/2024	9.32	9	9	9	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/29/2024	31.11	31	31	31	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/29/2024	26.7	27	27	27	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/29/2024	32.39	32	32	32	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/29/2024	16.44	16	16	16	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/29/2024	25.48	25	25	25	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/29/2024	53.94	54	54	54	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/29/2024	23.42	23	23	23	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/29/2024	25.12	25	25	25	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/29/2024	0.03	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/29/2024	23.32	23	23	23	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/24/2024	56.03	74	74	74	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/25/2024	51.72	68	68	68	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/26/2024	51.72	68	68	68	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/24/2024	43.44	57	57	57	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/26/2024	75.53	84	84	84	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/24/2024	97.09	109	109	109	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/25/2024	110.96	124	124	124	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/25/2024	58.66	77	77	77	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/26/2024	58.66	77	77	77	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/26/2024	97.09	109	109	109	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/24/2024	54.11	60	60	60	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/25/2024	54.11	60	60	60	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/24/2024	15.25	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/25/2024	35.84	47	47	47	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/26/2024	39.1	52	52	52	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/24/2024	0.39	0	0	0	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/25/2024	0.39	0	0	0	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/26/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/24/2024	50.82	67	67	67	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/25/2024	55.44	73	73	73	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/24/2024	24.52	27	27	27	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/26/2024	9.92	10	10	10	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/24/2024	11.45	11	11	11	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/25/2024	11.45	11	11	11	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/27/2024	25.12	25	25	25	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	8/27/2024	0.06	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/27/2024	23.32	23	23	23	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/27/2024	54.54	55	55	55	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/27/2024	52.2	52	52	52	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/28/2024	25.03	25	25	25	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/28/2024	30.91	31	31	31	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/28/2024	12.74	13	13	13	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/28/2024	31.67	32	32	32	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/28/2024	9.32	9	9	9	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/28/2024	31.11	31	31	31	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/29/2024	55.9	74	74	74	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/29/2024	54.47	72	72	72	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/29/2024	64.87	86	86	86	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/29/2024	27.27	27	27	27	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	8/29/2024	26.1	26	26	26	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/29/2024	46.94	47	47	47	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	8/29/2024	49.36	49	49	49	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	8/29/2024	23.73	24	24	24	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/29/2024	37.32	37	37	37	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/29/2024	113.67	127	127	127	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/29/2024	0.07	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/29/2024	18	20	20	20	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/26/2024	54.11	60	60	60	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/24/2024	52.36	59	59	59	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/25/2024	52.36	59	59	59	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/26/2024	52.36	59	59	59	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/26/2024	72.75	96	96	96	-	-	-	-	-
'B3Q4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/26/2024	65.26	86	86	86	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/26/2024	59.88	79	79	79	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	8/25/2024	23.73	24	24	24	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	8/26/2024	23.73	24	24	24	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/24/2024	18.66	19	19	19	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/25/2024	18.66	19	19	19	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	8/26/2024	37.32	37	37	37	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/26/2024	22.9	23	23	23	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/24/2024	25.6	26	26	26	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/25/2024	12.8	13	13	13	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/26/2024	12.8	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/24/2024	12.64	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/25/2024	12.64	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/26/2024	25.28	25	25	25	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/24/2024	5.97	6	6	6	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/25/2024	5.97	6	6	6	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/25/2024	18.39	21	21	21	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/26/2024	24.52	27	27	27	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/28/2024	53.4	53	53	53	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/28/2024	64.78	65	65	65	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/28/2024	16.44	16	16	16	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/28/2024	12.74	13	13	13	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/28/2024	26.97	27	27	27	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/28/2024	46.84	47	47	47	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/28/2024	63.07	70	70	70	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/28/2024	64.42	72	72	72	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/28/2024	44.66	59	59	59	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/28/2024	57.18	64	64	64	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/28/2024	32.28	36	36	36	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/28/2024	51.72	68	68	68	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/30/2024	15.06	17	17	17	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/30/2024	15.06	17	17	17	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/30/2024	37.8	50	50	50	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/30/2024	13.44	15	15	15	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/30/2024	13.44	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/30/2024	35.84	47	47	47	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/30/2024	35.84	47	47	47	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/30/2024	0.39	0	0	0	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/30/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/30/2024	50.82	67	67	67	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/30/2024	33.39	37	37	37	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/30/2024	33.39	37	37	37	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/30/2024	32.48	36	36	36	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/24/2024	129.91	145	145	145	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/25/2024	129.91	145	145	145	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/26/2024	129.91	145	145	145	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/26/2024	31.67	32	32	32	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/24/2024	18.64	19	19	19	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/25/2024	9.32	9	9	9	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	8/26/2024	9.32	9	9	9	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/24/2024	31.11	31	31	31	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/25/2024	62.22	62	62	62	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	8/26/2024	31.11	31	31	31	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/24/2024	26.7	27	27	27	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/24/2024	50.22	56	56	56	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/25/2024	50.22	56	56	56	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/26/2024	50.22	56	56	56	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/25/2024	57.68	76	76	76	-	-	-	-	-
'B3Q4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/24/2024	70.28	93	93	93	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/24/2024	67.62	89	89	89	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/25/2024	62.79	83	83	83	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/24/2024	0.07	0	0	0	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/26/2024	11.94	12	12	12	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/24/2024	20.95	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/25/2024	20.95	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/26/2024	20.95	21	21	21	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/28/2024	47.06	62	62	62	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/28/2024	50.88	67	67	67	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/28/2024	64.68	86	86	86	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/28/2024	9.94	10	10	10	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/28/2024	18	18	18	18	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/28/2024	11.89	12	12	12	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/28/2024	19.57	20	20	20	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/28/2024	19.84	20	20	20	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/28/2024	11.45	11	11	11	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/28/2024	12.8	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/28/2024	12.64	13	13	13	-	-	-	-	-

'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/30/2024	32.48	36	36	36	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/30/2024	52.08	69	69	69	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/30/2024	52.08	69	69	69	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/30/2024	30.91	41	41	41	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/30/2024	30.91	41	41	41	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/30/2024	46.86	62	62	62	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/30/2024	42.6	56	56	56	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/30/2024	46.1	61	61	61	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/30/2024	46.1	61	61	61	-	-	-	-
'AC18CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/30/2024	63.07	70	70	70	-	-	-	-
'AC18CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/30/2024	72.08	80	80	80	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/30/2024	24.88	33	33	33	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/25/2024	26.7	27	27	27	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	8/26/2024	26.7	27	27	27	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/24/2024	32.39	32	32	32	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/25/2024	32.39	32	32	32	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/25/2024	4.32	5	5	5	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/26/2024	6.48	7	7	7	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/24/2024	17.76	20	20	20	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/25/2024	20.72	23	23	23	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/26/2024	17.76	20	20	20	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/24/2024	23.28	31	31	31	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/25/2024	20.37	27	27	27	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/26/2024	23.28	31	31	31	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/24/2024	27.55	28	28	28	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/25/2024	55.1	55	55	55	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/26/2024	27.55	28	28	28	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/24/2024	25.34	25	25	25	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/25/2024	50.68	51	51	51	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/26/2024	25.34	25	25	25	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/24/2024	29.78	30	30	30	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/25/2024	29.78	30	30	30	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/25/2024	0.1	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/26/2024	0.07	0	0	0	-	-	-	-
'74533I1I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/24/2024	18	20	20	20	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/28/2024	5.97	6	6	6	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/28/2024	20.95	21	21	21	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/28/2024	50.24	50	50	50	-	-	-	-
'9128289L8	TSY INFL IX N/B 10/24 0.125	8/28/2024	0.04	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/28/2024	46.63	47	47	47	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	8/28/2024	27.27	27	27	27	-	-	-	-
'912828ZS7	TSY INFL IX N/B 01/30 0.125	8/28/2024	26.1	26	26	26	-	-	-	-
'91282812L3	TSY INFL IX N/B 07/27 0.375	8/28/2024	23.47	23	23	23	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/28/2024	24.68	25	25	25	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	8/28/2024	23.73	24	24	24	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	8/28/2024	18.66	19	19	19	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/30/2024	24.88	33	33	33	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/30/2024	36.64	48	48	48	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/30/2024	36.64	48	48	48	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/30/2024	18.09	20	20	20	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/30/2024	18.09	20	20	20	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/30/2024	15.48	20	20	20	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/30/2024	17.2	23	23	23	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/30/2024	28.3	37	37	37	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/30/2024	28.3	37	37	37	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/30/2024	37.8	50	50	50	-	-	-	-
'AC18C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/30/2024	64.43	71	71	71	-	-	-	-
'AC18C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/30/2024	56.37	62	62	62	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/24/2024	15.06	17	17	17	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/25/2024	15.06	17	17	17	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/26/2024	15.06	17	17	17	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/24/2024	33.39	37	37	37	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	8/26/2024	32.39	32	32	32	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/24/2024	16.44	16	16	16	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/25/2024	16.44	16	16	16	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	8/26/2024	16.44	16	16	16	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/24/2024	12.74	13	13	13	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/25/2024	12.74	13	13	13	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/26/2024	12.74	13	13	13	-	-	-	-
'74533I1I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/25/2024	18	20	20	20	-	-	-	-
'74533I1I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/26/2024	18	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/24/2024	49.85	50	50	50	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/26/2024	44.44	59	59	59	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/24/2024	52.2	69	69	69	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/25/2024	52.2	69	69	69	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/26/2024	52.2	69	69	69	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/25/2024	65.26	86	86	86	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/25/2024	30.5	31	31	31	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/26/2024	15.25	15	15	15	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/24/2024	30.34	30	30	30	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/25/2024	15.17	15	15	15	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/28/2024	75.53	84	84	84	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/28/2024	97.09	108	108	108	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/28/2024	54.11	60	60	60	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/28/2024	52.36	58	58	58	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/28/2024	46.69	52	52	52	-	-	-	-
'AC11T43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/28/2024	58.45	65	65	65	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/28/2024	93.38	104	104	104	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/28/2024	6.48	7	7	7	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/28/2024	20.72	23	23	23	-	-	-	-
'9128100F8	TSY INFL IX N/B 02/40 2.125	8/28/2024	9.64	10	10	10	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/28/2024	30.5	31	31	31	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/28/2024	30.34	30	30	30	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/30/2024	44.66	59	59	59	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/30/2024	44.66	59	59	59	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/30/2024	57.19	63	63	63	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/30/2024	57.18	63	63	63	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/30/2024	32.28	36	36	36	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/30/2024	21.52	24	24	24	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/30/2024	56.03	74	74	74	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/30/2024	51.72	68	68	68	-	-	-	-
'AC0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/30/2024	43.44	57	57	57	-	-	-	-
'AC0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/30/2024	43.44	57	57	57	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/30/2024	50.88	67	67	67	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/30/2024	50.88	67	67	67	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/24/2024	53.94	54	54	54	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/25/2024	26.97	27	27	27	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	8/26/2024	53.94	54	54	54	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/24/2024	23.42	23	23	23	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/25/2024	23.42	23	23	23	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/25/2024	33.39	37	37	37	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/24/2024	75.06	84	84	84	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/25/2024	66.72	75	75	75	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	8/26/2024	46.84	47	47	47	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/24/2024	25.12	25	25	25	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/25/2024	25.12	25	25	25	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/25/2024	49.85	50	50	50	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/26/2024	49.85	50	50	50	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/24/2024	44.44	44	44	44	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/25/2024	44.44	44	44	44	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/26/2024	44.44	44	44	44	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/26/2024	30.34	30	30	30	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/24/2024	29.24	29	29	29	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/25/2024	14.62	15	15	15	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/26/2024	29.24	29	29	29	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/24/2024	14.63	15	15	15	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/25/2024	29.26	29	29	29	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/28/2024	29.24	29	29	29	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/28/2024	14.63	15	15	15	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/28/2024	55.1	55	55	55	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/28/2024	25.34	25	25	25	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/28/2024	129.9	145	145	145	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/28/2024	20.37	27	27	27	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/28/2024	15.06	17	17	17	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/28/2024	33.39	37	37	37	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/28/2024	32.48	36	36	36	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/28/2024	52.08	69	69	69	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/28/2024	30.91	41	41	41	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/28/2024	42.6	56	56	56	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/30/2024	64.68	85	85	85	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/30/2024	64.68	85	85	85	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/30/2024	86.32	96	96	96	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/30/2024	75.53	84	84	84	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/30/2024	97.09	107	107	107	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/30/2024	110.96	123	123	123	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/30/2024	54.11	60	60	60	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/30/2024	54.11	60	60	60	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/30/2024	52.36	58	58	58	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/30/2024	52.36	58	58	58	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/30/2024	46.69	52	52	52	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/30/2024	46.69	52	52	52	-	-	-	-
'BYMWG3W9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/30/2024	50.82	67	67	67	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	8/26/2024	50.24	50	50	50	-	-	-	-
'9128285L8	TSY INFL IX N/B 10/24 0.125	8/24/2024	0.06	0	0	0	-	-	-	-
'9128289L8	TSY INFL IX N/B 10/24 0.125	8/25/2024	0.03	0	0	0	-	-	-	-
'9128289L8	TSY INFL IX N/B 10/24 0.125	8/26/2024	0.03	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/24/2024	23.32	23	23	23	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/25/2024	46.63	47	47	47	-	-	-	-
'AC0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/25/2024	43.44	57	57	57	-	-	-	-
'AC0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/26/2024	43.44	57	57	57	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/24/2024	50.88	67	67	67	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/25/2024	50.88	67	67	67	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/26/2024	50.88	67	67	67	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/26/2024	59.56	60	60	60	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/24/2024	17.15	17	17	17	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/25/2024	17.15	17	17	17	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/26/2024	17.15	17	17	17	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/24/2024	32.49	32	32	32	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/25/2024	32.49	32	32	32	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/26/2024	32.49	32	32	32	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/24/2024	25.03	25	25	25	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/25/2024	25.03	25	25	25	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/26/2024	50.06	50	50	50	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/24/2024	30.91	31	31	31	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/28/2024	41.49	55	55	55	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/28/2024	24.88	33	33	33	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/28/2024	36.64	48	48	48	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/28/2024	18.09	20	20	20	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/28/2024	17.2	23	23	23	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/28/2024	28.3	37	37	37	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/28/2024	37.8	50	50	50	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/28/2024	8.96	10	10	10	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/28/2024	35.84	47	47	47	-	-	-	-

'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/28/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/28/2024	55.44	73	73	73	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/28/2024	24.5	32	32	32	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/30/2024	26.95	35	35	35	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/30/2024	26.95	35	35	35	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/30/2024	48.29	64	64	64	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/30/2024	48.29	64	64	64	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/30/2024	61.4	81	81	81	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/30/2024	67.54	89	89	89	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/30/2024	40.4	53	53	53	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/30/2024	44.44	58	58	58	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/30/2024	52.2	69	69	69	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/30/2024	52.2	69	69	69	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/30/2024	5.89	8	8	8	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/30/2024	53622.52	70,514	70,421	73,271	107	2,743	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/25/2024	60.2	79	79	79	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	8/26/2024	23.32	23	23	23	-	-	-	-	-
'9128282Z6	TSY INFL IX N/B 07/30 0.125	8/24/2024	54.54	55	55	55	-	-	-	-	-
'9128282Z6	TSY INFL IX N/B 07/30 0.125	8/25/2024	27.27	27	27	27	-	-	-	-	-
'9128282Z6	TSY INFL IX N/B 07/30 0.125	8/26/2024	27.27	27	27	27	-	-	-	-	-
'9128282Z7	TSY INFL IX N/B 01/30 0.125	8/24/2024	52.2	52	52	52	-	-	-	-	-
'9128282Z7	TSY INFL IX N/B 01/30 0.125	8/25/2024	26.1	26	26	26	-	-	-	-	-
'9128282Z7	TSY INFL IX N/B 01/30 0.125	8/26/2024	26.1	26	26	26	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/24/2024	46.94	47	47	47	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/25/2024	23.47	23	23	23	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/26/2024	23.47	23	23	23	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/25/2024	61.82	62	62	62	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/26/2024	30.91	31	31	31	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/24/2024	12.74	13	13	13	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/25/2024	12.74	13	13	13	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/26/2024	12.74	13	13	13	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/24/2024	63.34	63	63	63	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	8/25/2024	31.67	32	32	32	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/24/2024	75.53	84	84	84	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/25/2024	86.32	96	96	96	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/24/2024	46.69	52	52	52	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/25/2024	46.69	52	52	52	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/26/2024	46.69	52	52	52	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/28/2024	52.68	70	70	70	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/28/2024	67.54	89	89	89	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/28/2024	44.44	59	59	59	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/28/2024	52.2	69	69	69	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/28/2024	20.49	27	27	27	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/28/2024	75.06	84	84	84	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/28/2024	72.75	96	96	96	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/28/2024	18.39	21	21	21	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/28/2024	55.8	62	62	62	-	-	-	-	-
'B24FFMII5	DEUTSCHLAND I/L BOND BONDS REGS 11/47 0.75	8/28/2024	57.68	76	76	76	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/28/2024	65.26	86	86	86	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/28/2024	62.79	83	83	83	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/30/2024	44.44	44	44	44	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/30/2024	44.44	44	44	44	-	-	-	-	-
'B4RNSXII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	8/30/2024	120000	118,179	97,050	122,649	-	-	1,111	24,489	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	8/30/2024	100000	65,262	65,321	65,723	-	-	993	(591)	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/30/2024	60.2	79	79	79	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/30/2024	60.2	79	79	79	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/30/2024	58.66	77	77	77	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/30/2024	58.66	77	77	77	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/30/2024	59.88	79	79	79	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/30/2024	64.87	85	85	85	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/30/2024	488338.29	496,541	496,541	496,541	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/24/2024	49.36	49	49	49	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/25/2024	24.68	25	25	25	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	8/26/2024	24.68	25	25	25	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	8/24/2024	47.46	47	47	47	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/24/2024	64.68	85	85	85	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/25/2024	64.68	85	85	85	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/26/2024	59.29	78	78	78	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/26/2024	33.39	37	37	37	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/24/2024	32.48	36	36	36	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/25/2024	32.48	36	36	36	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/26/2024	32.48	36	36	36	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/24/2024	52.08	69	69	69	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/24/2024	58.45	65	65	65	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/25/2024	58.45	65	65	65	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/26/2024	66.8	75	75	75	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/24/2024	93.38	104	104	104	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/25/2024	93.38	104	104	104	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/26/2024	93.38	104	104	104	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/24/2024	6.48	7	7	7	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/27/2024	28.3	37	37	37	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/27/2024	37.8	50	50	50	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/27/2024	13.44	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/27/2024	35.84	47	47	47	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/27/2024	0.39	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/27/2024	50.82	67	67	67	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/28/2024	60.2	80	80	80	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/28/2024	58.66	78	78	78	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/28/2024	59.88	79	79	79	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/28/2024	49.85	50	50	50	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/28/2024	44.44	44	44	44	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/28/2024	6.38	6	6	6	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/28/2024	25.42	25	25	25	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/28/2024	32.62	33	33	33	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/28/2024	29.78	30	30	30	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/28/2024	17.15	17	17	17	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/28/2024	64.98	65	65	65	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/29/2024	74.78	75	75	75	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/29/2024	66.66	67	67	67	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/29/2024	6.38	6	6	6	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/29/2024	12.71	13	13	13	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/29/2024	32.62	33	33	33	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/29/2024	75.53	84	84	84	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/29/2024	110.96	124	124	124	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/29/2024	54.11	60	60	60	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/29/2024	52.36	58	58	58	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/29/2024	46.69	52	52	52	-	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/29/2024	58.45	65	65	65	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/29/2024	93.38	104	104	104	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/25/2024	52.08	69	69	69	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/29/2024	47.74	63	63	63	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/24/2024	30.91	41	41	41	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/25/2024	30.91	41	41	41	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/26/2024	30.91	41	41	41	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/24/2024	42.6	56	56	56	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/25/2024	46.86	62	62	62	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/26/2024	42.6	56	56	56	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/24/2024	46.1	61	61	61	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/25/2024	46.1	61	61	61	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/26/2024	75.06	84	84	84	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/24/2024	72.75	96	96	96	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/27/2024	26.95	36	36	36	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/27/2024	48.29	64	64	64	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/27/2024	19.28	19	19	19	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/27/2024	14.62	15	15	15	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/27/2024	29.26	29	29	29	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/27/2024	29.24	29	29	29	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/27/2024	15.17	15	15	15	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/27/2024	12.95	13	13	13	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/27/2024	11.89	12	12	12	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/27/2024	23.78	24	24	24	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/27/2024	9.78	10	10	10	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/28/2024	0.11	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/28/2024	20	22	22	22	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/28/2024	14.62	15	15	15	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/28/2024	25.9	26	26	26	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/28/2024	11.88	12	12	12	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/29/2024	19.88	20	20	20	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/29/2024	18	18	18	18	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/29/2024	19.28	19	19	19	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/29/2024	15.25	15	15	15	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	8/29/2024	15.17	15	15	15	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/29/2024	33.39	37	37	37	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/29/2024	6.48	7	7	7	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/29/2024	17.76	20	20	20	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/29/2024	23.28	31	31	31	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/29/2024	15.06	17	17	17	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/30/2024	21.95	29	29	29	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/30/2024	20.49	27	27	27	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/30/2024	75.06	83	83	83	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/30/2024	66.72	74	74	74	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/30/2024	72.75	96	96	96	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/30/2024	72.75	96	96	96	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/30/2024	24.52	27	27	27	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/30/2024	18.39	20	20	20	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/25/2024	72.75	96	96	96	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/26/2024	46.1	61	61	61	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/24/2024	24.88	33	33	33	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/25/2024	24.88	33	33	33	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/26/2024	24.88	33	33	33	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/24/2024	32.06	42	42	42	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/25/2024	36.64	48	48	48	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/26/2024	36.64	48	48	48	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/24/2024	12.06	13	13	13	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/25/2024	18.09	20	20	20	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/26/2024	18.09	20	20	20	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/24/2024	17.2	23	23	23	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/27/2024	9.92	10	10	10	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/27/2024	11.45	11	11	11	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/27/2024	12.8	13	13	13	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/27/2024	12.64	13	13	13	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/27/2024	5.97	6	6	6	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	8/27/2024	41.9	42	42	42	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	8/27/2024	27.55	28	28	28	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	8/27/2024	25.34	25	25	25	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	8/27/2024	29.78	30	30	30	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	8/27/2024	34.3	34	34	34	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	8/27/2024	32.49	32	32	32	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/29/2024	32.48	36	36	36	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/29/2024	47.74	63	63	63	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/29/2024	33.72	45	45	45	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/29/2024	42.6	56	56	56	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/29/2024	46.1	61	61	61	-	-	-	-	-

'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/29/2024	24.88	33	33	33	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/29/2024	32.06	42	42	42	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/29/2024	12.06	13	13	13	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	8/29/2024	14.62	15	15	15	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/29/2024	29.26	29	29	29	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/29/2024	72.08	80	80	80	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/29/2024	56.37	63	63	63	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/30/2024	50.22	56	56	56	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/30/2024	50.22	56	56	56	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/30/2024	57.68	76	76	76	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/30/2024	57.68	76	76	76	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/30/2024	70.28	92	92	92	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/30/2024	65.26	86	86	86	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/30/2024	62.79	83	83	83	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/30/2024	62.79	83	83	83	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/30/2024	0.07	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/30/2024	0.1	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/30/2024	18	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/30/2024	18	20	20	20	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/25/2024	15.48	20	20	20	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/26/2024	17.2	23	23	23	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/24/2024	28.3	37	37	37	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/25/2024	25.47	34	34	34	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/26/2024	28.3	37	37	37	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/24/2024	37.8	50	50	50	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/25/2024	37.8	50	50	50	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/26/2024	37.8	50	50	50	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/24/2024	8.96	10	10	10	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/25/2024	13.44	15	15	15	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/26/2024	13.44	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/24/2024	35.84	47	47	47	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	8/27/2024	25.03	25	25	25	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	8/27/2024	30.91	31	31	31	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	8/27/2024	25.48	25	25	25	-	-	-	-	-
'AC308MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	8/27/2024	86.32	96	96	96	-	-	-	-	-
'AC086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	8/27/2024	110.96	124	124	124	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	8/27/2024	54.11	60	60	60	-	-	-	-	-
'AC1V8392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	8/27/2024	52.36	59	59	59	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	8/27/2024	56.37	63	63	63	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/27/2024	48.72	64	64	64	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/27/2024	57.19	64	64	64	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/27/2024	32.28	36	36	36	-	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/27/2024	56.03	74	74	74	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	8/29/2024	44.66	59	59	59	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	8/29/2024	65.35	73	73	73	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	8/29/2024	32.28	36	36	36	-	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	8/29/2024	51.72	68	68	68	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/29/2024	43.44	57	57	57	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/29/2024	50.88	67	67	67	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/29/2024	64.68	85	85	85	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/29/2024	29.24	29	29	29	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/29/2024	12.95	13	13	13	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/29/2024	23.77	24	24	24	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	8/29/2024	11.89	12	12	12	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	8/29/2024	9.79	10	10	10	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/30/2024	49.85	50	50	50	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/30/2024	49.85	50	50	50	-	-	-	-	-
'AC1I1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/30/2024	66.8	74	74	74	-	-	-	-	-
'AC1I1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/30/2024	58.45	65	65	65	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/30/2024	93.38	103	103	103	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/30/2024	106.72	118	118	118	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/30/2024	4.32	5	5	5	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/30/2024	6.48	7	7	7	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/30/2024	20.72	23	23	23	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/30/2024	17.76	20	20	20	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/30/2024	23.28	31	31	31	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/30/2024	23.28	31	31	31	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/24/2024	6.38	6	6	6	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/25/2024	6.38	6	6	6	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/26/2024	3.19	3	3	3	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/24/2024	25.42	25	25	25	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/25/2024	25.42	25	25	25	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/26/2024	12.71	13	13	13	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/24/2024	16.31	16	16	16	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/25/2024	32.62	33	33	33	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/26/2024	32.62	33	33	33	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/24/2024	19.88	20	20	20	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/24/2024	21.96	29	29	29	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	8/27/2024	43.44	57	57	57	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	8/27/2024	50.88	67	67	67	-	-	-	-	-
'AC0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	8/27/2024	64.68	85	85	85	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/27/2024	72.08	81	81	81	-	-	-	-	-
'135087MA3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	8/27/2024	0.07	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/27/2024	18	20	20	20	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	8/27/2024	49.85	50	50	50	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	8/27/2024	44.44	44	44	44	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	8/27/2024	6.38	6	6	6	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	8/27/2024	25.42	25	25	25	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	8/27/2024	16.31	16	16	16	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/27/2024	19.88	20	20	20	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	8/29/2024	9.92	10	10	10	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	8/29/2024	11.45	11	11	11	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	8/29/2024	25.6	26	26	26	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	8/29/2024	12.64	13	13	13	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/29/2024	15.48	20	20	20	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	8/29/2024	28.3	37	37	37	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	8/29/2024	34.02	45	45	45	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	8/29/2024	13.44	15	15	15	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	8/29/2024	39.1	52	52	52	-	-	-	-	-
'BW4Q27I02	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	8/29/2024	0.26	0	0	0	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/29/2024	50.82	67	67	67	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/29/2024	26.95	36	36	36	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	8/23/2024	12.74	13	13	13	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/23/2024	65.26	86	86	86	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/23/2024	62.79	82	82	82	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/23/2024	55.9	73	73	73	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/23/2024	58.66	77	77	77	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/23/2024	64.87	85	85	85	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	8/26/2024	50.82	67	67	67	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/24/2024	26.95	36	36	36	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/25/2024	26.95	36	36	36	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	8/26/2024	26.95	36	36	36	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/24/2024	63.07	71	71	71	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/24/2024	52.68	69	69	69	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/25/2024	20.49	27	27	27	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/26/2024	20.49	27	27	27	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/24/2024	59.88	79	79	79	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	8/25/2024	64.87	86	86	86	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	8/26/2024	14.63	15	15	15	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/24/2024	29.24	29	29	29	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/25/2024	14.62	15	15	15	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	8/26/2024	14.62	15	15	15	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/24/2024	25.9	26	26	26	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/25/2024	12.95	13	13	13	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/24/2024	57.68	76	76	76	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/27/2024	9	9	9	9	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	8/27/2024	46.94	47	47	47	-	-	-	-	-
'91282839R9	TSY INFL IX N/B 01/28 0.5	8/27/2024	49.36	49	49	49	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	8/27/2024	30.5	31	31	31	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	8/27/2024	47.46	47	47	47	-	-	-	-	-
'91282870D6	TSY INFL IX N/B 07/29 0.25	8/27/2024	18.66	19	19	19	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	8/27/2024	129.91	145	145	145	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	8/27/2024	53.36	60	60	60	-	-	-	-	-
'AC1I1TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	8/27/2024	58.45	65	65	65	-	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	8/27/2024	93.38	104	104	104	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	8/27/2024	4.32	5	5	5	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	8/27/2024	17.76	20	20	20	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/29/2024	48.29	64	64	64	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/29/2024	61.4	81	81	81	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/29/2024	44.44	59	59	59	-	-	-	-	-
'B0CNHDZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	8/29/2024	55.68	74	74	74	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	8/29/2024	20.5	27	27	27	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	8/29/2024	66.72	74	74	74	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	8/29/2024	72.75	96	96	96	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/29/2024	24.52	27	27	27	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	8/29/2024	50.22	56	56	56	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/29/2024	57.68	76	76	76	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	8/29/2024	65.26	86	86	86	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	8/29/2024	5.97	6	6	6	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/25/2024	48.29	64	64	64	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	8/26/2024	48.29	64	64	64	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/24/2024	61.4	81	81	81	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/25/2024	61.4	81	81	81	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	8/26/2024	67.54	89	89	89	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/24/2024	44.44	59	59	59	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	8/25/2024	40.4	53	53	53	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	8/26/2024	57.68	76	76	76	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/26/2024	55.9	74	74	74	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	8/24/2024	54.47	72	72	72	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/25/2024	72.08	81	81	81	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	8/26/2024	63.07	71	71	71	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	8/26/2024	62.79	83	83	83	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	8/24/2024	60.2	79	79	79	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/25/2024	9.94	10	10	10	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	8/26/2024	19.88	20	20	20	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/24/2024	18	18	18	18	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/25/2024	9	9	9	9	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	8/26/2024	18	18	18	18	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/24/2024	19.28	19	19	19	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	8/25/2024	9.64	10	10	10	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	8/26/2024	25.9	26	26	26	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	8/24/2024	23.77	24	24	24	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	8/27/2024	23.28	31	31	31	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	8/27/2024	15.06	17	17	17	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	8/27/2024	28.62	32	32	32	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	8/27/2024	27.84	31	31	31	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	8/27/2024	52.08	69	69	69	-	-	-	-	-
'BD9MZZI00	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	8/27/2024	30.91	41	41	41	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	8/27/2024	46.86	62	62	62	-	-	-	-	-
'BLH3828I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	8/27/2024	46.1	61	61	61	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	8/27/2024	24.88	33	33	33	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	8/27/2024	36.64	48	48	48	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	8/27/2024	18.09	20	20	20	-	-	-	-	-

'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	8/27/2024	15.48	20	20	20	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/10/2024	13.17	17	17	17	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/10/2024	18.42	24	24	24	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/10/2024	8.08	11	11	11	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/10/2024	10.44	14	14	14	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/10/2024	3.55	5	5	5	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/10/2024	16.68	18	18	18	-	-	-	-
'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/10/2024	18.56	24	24	24	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/10/2024	26.68	29	29	29	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/10/2024	15.12	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/10/2024	5.92	7	7	7	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/10/2024	5.82	8	8	8	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/10/2024	2.51	3	3	3	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/12/2024	14.97	19	19	19	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/12/2024	0.6	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/12/2024	6	7	7	7	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/12/2024	199.4	199	199	199	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/12/2024	155.54	156	156	156	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/12/2024	19.14	19	19	19	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/12/2024	76.26	76	76	76	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/12/2024	17.76	20	20	20	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/12/2024	57.25	57	57	57	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/12/2024	136.35	136	136	136	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/12/2024	104.4	104	104	104	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/9/2024	134.85	135	135	135	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	9/7/2024	106.5	107	107	107	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/8/2024	106.5	107	107	107	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/9/2024	106.5	107	107	107	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	9/7/2024	150.72	151	151	151	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/8/2024	125.6	126	126	126	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	9/9/2024	125.6	126	126	126	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	9/7/2024	0.16	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/8/2024	0.12	0	0	0	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	9/9/2024	0.16	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	9/7/2024	116.58	117	117	117	-	-	-	-
'91281QQF8	TSY INFL IX N/B 02/40 2.125	9/7/2024	48.2	48	48	48	-	-	-	-
'91281QQF8	TSY INFL IX N/B 02/40 2.125	9/8/2024	57.84	58	58	58	-	-	-	-
'91281QQF8	TSY INFL IX N/B 02/40 2.125	9/9/2024	57.84	58	58	58	-	-	-	-
'91281QQP6	TSY INFL IX N/B 02/41 2.125	9/7/2024	76.25	76	76	76	-	-	-	-
'91281QQP6	TSY INFL IX N/B 02/41 2.125	9/8/2024	91.5	92	92	92	-	-	-	-
'91281QQP6	TSY INFL IX N/B 02/41 2.125	9/9/2024	76.25	76	76	76	-	-	-	-
'91281QQV3	TSY INFL IX N/B 02/42 0.75	9/7/2024	72.4	72	72	72	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/7/2024	61.3	68	68	68	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/8/2024	55.17	61	61	61	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/9/2024	61.3	68	68	68	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/7/2024	16.74	19	19	19	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/8/2024	11.16	12	12	12	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/10/2024	9.54	11	11	11	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/10/2024	8.78	10	10	10	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/10/2024	12.6	16	16	16	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/10/2024	5.62	7	7	7	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/10/2024	12.78	17	17	17	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/10/2024	19.28	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/10/2024	26.82	30	30	30	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/10/2024	48.24	53	53	53	-	-	-	-
'BLH38Z8I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/10/2024	9.22	12	12	12	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/10/2024	6.22	8	8	8	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/10/2024	9.16	12	12	12	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/10/2024	3.44	5	5	5	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/12/2024	117.35	117	117	117	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/12/2024	123.4	123	123	123	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	9/12/2024	108.15	108	108	108	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	9/12/2024	93.3	93	93	93	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/12/2024	32.48	36	36	36	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/12/2024	12.28	16	16	16	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/12/2024	8.08	11	11	11	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/12/2024	12.18	16	16	16	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/12/2024	16.34	18	18	18	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/12/2024	86.08	95	95	95	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/12/2024	12.93	17	17	17	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/12/2024	10.86	14	14	14	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/9/2024	116.59	117	117	117	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	9/9/2024	116.58	117	117	117	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/7/2024	136.35	136	136	136	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/8/2024	136.35	136	136	136	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/9/2024	109.08	109	109	109	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/7/2024	130.5	131	131	131	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/8/2024	104.4	104	104	104	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/9/2024	130.5	131	131	131	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/7/2024	117.35	117	117	117	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/8/2024	117.35	117	117	117	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/9/2024	117.35	117	117	117	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/9/2024	16.74	19	19	19	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/7/2024	11.31	15	15	15	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/8/2024	11.31	15	15	15	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/9/2024	15.08	20	20	20	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/7/2024	15.06	20	20	20	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/7/2024	75.32	84	84	84	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/8/2024	86.08	96	96	96	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/9/2024	86.08	96	96	96	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/7/2024	12.93	17	17	17	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/8/2024	12.93	17	17	17	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/9/2024	12.93	17	17	17	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/7/2024	7.24	10	10	10	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/10/2024	48.2	48	48	48	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/10/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/10/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/10/2024	106.8	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/10/2024	129.56	130	130	130	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/10/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/10/2024	50.96	51	51	51	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/10/2024	134.85	135	135	135	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/10/2024	106.5	107	107	107	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	9/10/2024	125.6	126	126	126	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	9/10/2024	0.15	0	0	0	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/12/2024	12.72	17	17	17	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/12/2024	16.17	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/12/2024	26.82	30	30	30	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/12/2024	10.44	14	14	14	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/12/2024	4.74	6	6	6	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/12/2024	25.02	28	28	28	-	-	-	-
'B12BDHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/12/2024	13.92	18	18	18	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/12/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/12/2024	14.96	16	16	16	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/12/2024	13.34	15	15	15	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/12/2024	16.7	18	18	18	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/12/2024	13.34	15	15	15	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/7/2024	123.4	123	123	123	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/8/2024	123.4	123	123	123	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/9/2024	123.4	123	123	123	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	9/7/2024	86.52	87	87	87	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	9/8/2024	108.15	108	108	108	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	9/9/2024	108.15	108	108	108	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	9/7/2024	93.3	93	93	93	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	9/8/2024	93.3	93	93	93	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/9/2024	93.3	93	93	93	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/7/2024	48.71	54	54	54	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/8/2024	32.48	36	36	36	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/8/2024	10.86	14	14	14	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/9/2024	10.86	14	14	14	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/7/2024	12.72	17	17	17	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/8/2024	12.72	17	17	17	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/7/2024	26.68	30	30	30	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/8/2024	26.68	30	30	30	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/9/2024	26.68	30	30	30	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/7/2024	15.12	17	17	17	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/8/2024	15.12	17	17	17	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/9/2024	12.96	14	14	14	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/7/2024	5.92	7	7	7	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/8/2024	5.92	7	7	7	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/7/2024	17.76	20	20	20	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/10/2024	116.59	117	117	117	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/10/2024	91.5	92	92	92	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/10/2024	72.4	72	72	72	-	-	-	-
'91281RA8	TSY INFL IX N/B 02/43 0.625	9/10/2024	73.1	73	73	73	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/10/2024	73.15	73	73	73	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/10/2024	87.72	88	88	88	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/10/2024	136.35	136	136	136	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/10/2024	130.5	131	131	131	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/10/2024	117.35	117	117	117	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/10/2024	123.4	123	123	123	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	9/10/2024	108.15	108	108	108	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/12/2024	15.12	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/12/2024	2.96	3	3	3	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/12/2024	5.82	8	8	8	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/12/2024	5.02	6	6	6	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/12/2024	4.77	5	5	5	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/12/2024	4.39	5	5	5	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/12/2024	8.4	11	11	11	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/12/2024	61.3	67	67	67	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/12/2024	16.74	18	18	18	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/12/2024	11.31	15	15	15	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/12/2024	15.06	20	20	20	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/12/2024	59.64	60	60	60	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/9/2024	32.48	36	36	36	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/9/2024	64.75	65	65	65	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/7/2024	59.42	59	59	59	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/8/2024	59.42	59	59	59	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/9/2024	59.42	59	59	59	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/7/2024	57.3	57	57	57	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/8/2024	57.3	57	57	57	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/9/2024	57.3	57	57	57	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/7/2024	48.92	49	49	49	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/9/2024	87.78	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/7/2024	73.1	73	73	73	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/8/2024	17.76	20	20	20	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/9/2024	17.76	20	20	20	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/7/2024	16.1	18	18	18	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/8/2024	16.11	18	18	18	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/8/2024	19.28	21	21	21	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/9/2024	19.28	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/7/2024	26.82	30	30	30	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/8/2024	8.12	11	11	11	-	-	-	-

'ACi0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/9/2024	12.18	16	16	16	-	-	-	-
'ACi0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/7/2024	16.33	18	18	18	-	-	-	-
'ACi0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/8/2024	16.34	18	18	18	-	-	-	-
'ACi0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/9/2024	16.34	18	18	18	-	-	-	-
'ACi02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/9/2024	8.48	11	11	11	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	9/10/2024	74.64	75	75	75	-	-	-	-
'91281 0RR1	TSY INFL IX N/B 02/46 1	9/10/2024	77.7	78	78	78	-	-	-	-
'91281 0RW0	TSY INFL IX N/B 02/47 0.875	9/10/2024	59.42	59	59	59	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/10/2024	57.3	57	57	57	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/10/2024	48.93	49	49	49	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/10/2024	39.68	40	40	40	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/10/2024	45.8	46	46	46	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/10/2024	64	64	64	64	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/10/2024	51.6	52	52	52	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/10/2024	42.96	43	43	43	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/10/2024	104.75	105	105	105	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/12/2024	73.15	73	73	73	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	9/12/2024	73.1	73	73	73	-	-	-	-
'91281 0RR1	TSY INFL IX N/B 02/46 1	9/12/2024	64.75	65	65	65	-	-	-	-
'91281 0RW0	TSY INFL IX N/B 02/47 0.875	9/12/2024	59.42	59	59	59	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/12/2024	57.3	57	57	57	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/12/2024	39.14	39	39	39	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/12/2024	49.6	50	50	50	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/12/2024	5.62	7	7	7	-	-	-	-
'BGDYHFI6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/12/2024	12.78	17	17	17	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/12/2024	9.22	12	12	12	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/12/2024	6.22	8	8	8	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/9/2024	51.2	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/7/2024	51.6	52	52	52	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/8/2024	51.6	52	52	52	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/9/2024	51.6	52	52	52	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/7/2024	42.96	43	43	43	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/8/2024	42.96	43	43	43	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	9/8/2024	73.1	73	73	73	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	9/9/2024	73.1	73	73	73	-	-	-	-
'91281 0RR1	TSY INFL IX N/B 02/46 1	9/7/2024	64.75	65	65	65	-	-	-	-
'91281 0RR1	TSY INFL IX N/B 02/46 1	9/8/2024	64.75	65	65	65	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/9/2024	42.96	43	43	43	-	-	-	-
'ACi028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/7/2024	16.17	21	21	21	-	-	-	-
'ACi028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/8/2024	16.17	21	21	21	-	-	-	-
'ACi028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/9/2024	10.78	14	14	14	-	-	-	-
'ACi08MY03	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/7/2024	19.28	21	21	21	-	-	-	-
'ACi086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/8/2024	26.82	30	30	30	-	-	-	-
'ACi086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/9/2024	26.82	30	30	30	-	-	-	-
'ACi1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/7/2024	15.46	17	17	17	-	-	-	-
'ACi1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/8/2024	15.46	17	17	17	-	-	-	-
'ACi1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/9/2024	15.46	17	17	17	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/9/2024	12.57	17	17	17	-	-	-	-
'B46CGHI86	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/7/2024	14.97	20	20	20	-	-	-	-
'B46CGHI86	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/8/2024	14.97	20	20	20	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/10/2024	32.48	36	36	36	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/10/2024	137.75	138	138	138	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/10/2024	101.36	101	101	101	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/10/2024	119.12	119	119	119	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/10/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/10/2024	129.96	130	130	130	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/10/2024	125.15	125	125	125	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/10/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/10/2024	50.96	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/10/2024	126.68	127	127	127	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/11/2024	0.6	0	0	0	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/12/2024	4.58	6	6	6	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/12/2024	42.21	46	46	46	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/12/2024	3.44	4	4	4	-	-	-	-
'ACi08MY03	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/12/2024	19.28	21	21	21	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/12/2024	126.7	127	127	127	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/12/2024	119.12	119	119	119	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/12/2024	85.75	86	86	86	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/12/2024	129.96	130	130	130	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/12/2024	100.12	100	100	100	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/12/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/12/2024	50.96	51	51	51	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/7/2024	104.75	105	105	105	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/8/2024	83.8	84	84	84	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/9/2024	104.75	105	105	105	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/7/2024	137.75	138	138	138	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/8/2024	110.2	110	110	110	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/9/2024	137.75	138	138	138	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/7/2024	126.7	127	127	127	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/8/2024	101.36	101	101	101	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/9/2024	126.7	127	127	127	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/9/2024	50.96	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/7/2024	126.68	127	127	127	-	-	-	-
'B46CGHI86	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/9/2024	14.97	20	20	20	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/7/2024	0.56	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/8/2024	0.6	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/9/2024	0.59	0	0	0	-	-	-	-
'745331I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/7/2024	6	7	7	7	-	-	-	-
'745331I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/8/2024	4	4	4	4	-	-	-	-
'745331I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/9/2024	6	7	7	7	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/7/2024	174.47	174	174	174	-	-	-	-
'ACi11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/7/2024	8.35	9	9	9	-	-	-	-
'ACi11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/8/2024	16.7	19	19	19	-	-	-	-
'ACi11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/9/2024	16.7	19	19	19	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/8/2024	199.4	199	199	199	-	-	-	-
'745331I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/11/2024	4	4	4	4	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/11/2024	174.47	174	174	174	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/11/2024	177.76	178	178	178	-	-	-	-
'ACi028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/11/2024	16.17	21	21	21	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/11/2024	158.35	158	158	158	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/11/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/11/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/11/2024	106.8	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/11/2024	129.56	130	130	130	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/11/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/11/2024	50.96	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/12/2024	126.68	127	127	127	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/12/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/12/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/12/2024	106.8	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/12/2024	97.17	97	97	97	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/12/2024	8.49	11	11	11	-	-	-	-
'BNNGP8I66	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/12/2024	7.56	10	10	10	-	-	-	-
'BNNTSSI1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/12/2024	35.84	39	39	39	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/12/2024	6.09	8	8	8	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/12/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/12/2024	13.86	18	18	18	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/8/2024	126.68	127	127	127	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/9/2024	126.68	127	127	127	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/7/2024	37.28	37	37	37	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/8/2024	37.28	37	37	37	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/9/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/7/2024	119.24	119	119	119	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/8/2024	119.24	119	119	119	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/8/2024	48.93	49	49	49	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/9/2024	48.92	49	49	49	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/7/2024	39.68	40	40	40	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/8/2024	49.6	50	50	50	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/9/2024	174.48	174	174	174	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/7/2024	155.54	156	156	156	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/8/2024	177.76	178	178	178	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/9/2024	155.54	156	156	156	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/7/2024	22.33	22	22	22	-	-	-	-
'ACi2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/7/2024	5.82	8	8	8	-	-	-	-
'ACi2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/8/2024	2.91	4	4	4	-	-	-	-
'ACi2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/9/2024	5.82	8	8	8	-	-	-	-
'ACi2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/7/2024	2.51	3	3	3	-	-	-	-
'ACi2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/8/2024	5.02	6	6	6	-	-	-	-
'ACi2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/9/2024	5.02	6	6	6	-	-	-	-
'ACi236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/7/2024	9.54	11	11	11	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/11/2024	134.85	135	135	135	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/11/2024	106.5	107	107	107	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/11/2024	125.6	126	126	126	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/11/2024	0.16	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/11/2024	116.58	117	117	117	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/11/2024	136.35	136	136	136	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/11/2024	130.5	131	131	131	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	9/11/2024	93.88	94	94	94	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/11/2024	123.4	123	123	123	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	9/11/2024	108.15	108	108	108	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	9/11/2024	93.3	93	93	93	-	-	-	-
'BYVP4K89	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/12/2024	7.35	10	10	10	-	-	-	-
'BYY5FTI80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/12/2024	13.17	17	17	17	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/12/2024	97.86	98	98	98	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/12/2024	51.6	52	52	52	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/12/2024	42.96	43	43	43	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/12/2024	104.75	105	105	105	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/12/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/12/2024	38.22	38	38	38	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/12/2024	161.82	162	162	162	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/12/2024	106.5	107	107	107	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/12/2024	125.6	126	126	126	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/9/2024	49.6	50	50	50	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/7/2024	45.8	46	46	46	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/8/2024	57.25	57	57	57	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/9/2024	57.25	57	57	57	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/7/2024	64	64	64	64	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/8/2024	51.2	51	51	51	-	-	-	-
'ACi0C0TB0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/9/2024	16.11	18	18	18	-	-	-	-
'ACi0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/7/2024	12.18	16	16	16	-	-	-	-
'ACi1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/7/2024	14.96	17	17	17	-	-	-	-
'ACi1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/8/2024	14.96	17	17	17	-	-	-	-
'ACi1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/9/2024	14.96	17	17	17	-	-	-	-
'ACi1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/7/2024	6.67	7	7	7	-	-	-	-
'ACi236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/8/2024	9.54	11	11	11	-	-	-	-
'ACi236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/9/2024	9.54	11	11	11	-	-	-	-
'ACi25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/7/2024	8.78	10	10	10	-	-	-	-
'ACi25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/8/2024	8.78	10	10	10	-	-	-	-
'ACi25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/9/2024	8.78	10	10	10	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/7/2024	12.6	17	17	17	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/8/2024	12.6	17	17	17	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/9/2024	8.4	11	11	11	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/7/2024	5.62	7	7	7	-	-	-	-

'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/8/2024	8.43	11	11	11	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/9/2024	8.43	11	11	11	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/7/2024	12.78	17	17	17	-	-	-	-	-
'983YNX0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/11/2024	32.47	36	36	36	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/11/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/11/2024	9.16	12	12	12	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/11/2024	42.21	47	47	47	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/11/2024	3.44	4	4	4	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/11/2024	5.66	7	7	7	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/11/2024	7.56	10	10	10	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/11/2024	31.36	35	35	35	-	-	-	-	-
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/11/2024	17.76	20	20	20	-	-	-	-	-
'ACI3C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/11/2024	16.11	18	18	18	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/11/2024	13.92	18	18	18	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/11/2024	3.55	5	5	5	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/12/2024	0.12	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/12/2024	93.27	93	93	93	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/13/2024	45	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/13/2024	57.84	58	58	58	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/13/2024	76.25	76	76	76	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/13/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/13/2024	12.9	17	17	17	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/13/2024	12.57	16	16	16	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/13/2024	9.98	13	13	13	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/13/2024	0.6	0	0	0	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/13/2024	18.56	24	24	24	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/13/2024	55.17	61	61	61	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/8/2024	13.34	15	15	15	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/9/2024	13.34	15	15	15	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/8/2024	22.33	22	22	22	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/9/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/7/2024	76.26	76	76	76	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/8/2024	76.26	76	76	76	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/9/2024	88.97	89	89	89	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/7/2024	97.86	98	98	98	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/8/2024	97.86	98	98	98	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/9/2024	97.86	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/7/2024	59.64	60	60	60	-	-	-	-	-
'BGDYHFII8	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/8/2024	8.52	11	11	11	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/9/2024	8.52	11	11	11	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/7/2024	9.22	12	12	12	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/8/2024	9.22	12	12	12	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/9/2024	2.96	3	3	3	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/9/2024	5.66	7	7	7	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/7/2024	11.34	15	15	15	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/8/2024	7.56	10	10	10	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/9/2024	7.56	10	10	10	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/7/2024	35.84	40	40	40	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/8/2024	31.36	35	35	35	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/9/2024	35.84	40	40	40	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/11/2024	16.68	18	18	18	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/11/2024	13.92	18	18	18	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/11/2024	61.3	68	68	68	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/11/2024	11.16	12	12	12	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/11/2024	11.31	15	15	15	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/11/2024	8.12	11	11	11	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/11/2024	16.34	18	18	18	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/11/2024	86.08	95	95	95	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/11/2024	8.62	11	11	11	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/11/2024	10.86	14	14	14	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/11/2024	12.72	17	17	17	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/11/2024	50.96	51	51	51	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/13/2024	11.16	12	12	12	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/13/2024	15.08	20	20	20	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/13/2024	15.06	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/13/2024	4	4	4	4	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/13/2024	174.48	174	174	174	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/13/2024	177.76	178	178	178	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/13/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/13/2024	76.26	76	76	76	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/13/2024	31.36	35	35	35	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/13/2024	9.15	12	12	12	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/13/2024	0.91	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/13/2024	13.86	18	18	18	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/8/2024	49.7	50	50	50	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/8/2024	72.4	72	72	72	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/9/2024	86.88	87	87	87	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/7/2024	73.1	73	73	73	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/8/2024	87.72	88	88	88	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/9/2024	73.1	73	73	73	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/7/2024	73.15	73	73	73	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/8/2024	73.15	73	73	73	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/9/2024	13.83	18	18	18	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/7/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/8/2024	3.11	4	4	4	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/7/2024	148.9	149	149	149	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/8/2024	119.12	119	119	119	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/9/2024	148.9	149	149	149	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/7/2024	85.75	86	86	86	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/8/2024	68.6	69	69	69	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/9/2024	85.75	86	86	86	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/7/2024	129.96	130	130	130	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/8/2024	129.96	130	130	130	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/9/2024	162.45	162	162	162	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/7/2024	125.15	125	125	125	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/8/2024	100.12	100	100	100	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/11/2024	15.06	20	20	20	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/11/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/11/2024	17.2	22	22	22	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/11/2024	12.57	16	16	16	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/11/2024	14.97	20	20	20	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/11/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/11/2024	76.26	76	76	76	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/11/2024	97.86	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/11/2024	59.64	60	60	60	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/11/2024	54	54	54	54	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/11/2024	57.84	58	58	58	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/13/2024	7.35	10	10	10	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/13/2024	13.17	17	17	17	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/13/2024	18.42	24	24	24	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/13/2024	8.08	11	11	11	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/13/2024	10.44	14	14	14	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/13/2024	3.55	5	5	5	-	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/13/2024	16.68	18	18	18	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/13/2024	97.86	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/13/2024	49.7	50	50	50	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/13/2024	101.36	101	101	101	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/13/2024	148.9	149	149	149	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/9/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/7/2024	9.16	12	12	12	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/8/2024	4.58	6	6	6	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/9/2024	9.16	12	12	12	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/7/2024	48.24	54	54	54	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/8/2024	42.21	47	47	47	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/9/2024	42.21	47	47	47	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/7/2024	3.44	5	5	5	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/8/2024	3.44	5	5	5	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/9/2024	5.16	7	7	7	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/7/2024	5.66	7	7	7	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/8/2024	8.49	11	11	11	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/9/2024	100.12	100	100	100	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/9/2024	119.24	119	119	119	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/7/2024	106.8	107	107	107	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/8/2024	106.8	107	107	107	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/9/2024	106.8	107	107	107	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/7/2024	129.56	130	130	130	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/8/2024	129.56	130	130	130	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/9/2024	129.56	130	130	130	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/7/2024	65.76	66	66	66	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/7/2024	123.64	124	124	124	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/8/2024	123.64	124	124	124	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/11/2024	76.25	76	76	76	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/11/2024	86.88	87	87	87	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/11/2024	87.72	88	88	88	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/11/2024	73.15	73	73	73	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/11/2024	73.1	73	73	73	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/11/2024	64.75	65	65	65	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/11/2024	137.75	138	138	138	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/11/2024	126.7	127	127	127	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/11/2024	148.9	149	149	149	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/11/2024	68.6	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/11/2024	162.45	162	162	162	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/13/2024	68.6	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/13/2024	129.96	130	130	130	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/13/2024	125.15	125	125	125	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/13/2024	123.64	124	124	124	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/13/2024	63.7	64	64	64	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/13/2024	126.68	127	127	127	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/13/2024	37.28	37	37	37	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/13/2024	119.24	119	119	119	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/13/2024	106.8	107	107	107	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/13/2024	129.56	130	130	130	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/13/2024	65.76	66	66	66	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/7/2024	6.1	8	8	8	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/8/2024	9.14	12	12	12	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/9/2024	9.15	12	12	12	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/7/2024	0.91	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/8/2024	1.04	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/9/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/7/2024	13.86	18	18	18	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/8/2024	13.86	18	18	18	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/9/2024	9.24	12	12	12	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/7/2024	4.9	6	6	6	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/8/2024	7.35	10	10	10	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/9/2024	4.9	6	6	6	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/9/2024	123.64	124	124	124	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/7/2024	50.96	51	51	51	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/8/2024	50.96	51	51	51	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/8/2024	65.76	66	66	66	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/9/2024	65.76	66	66	66	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/7/2024	50.96	51	51	51	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/8/2024	50.96	51	51	51	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/9/2024	50.96	51	51	51	-	-	-	-	-

'912828N71	TSY INFL IX N/B 01/26 0.625	9/7/2024	134.85	135	135	135	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/10/2024	17.76	20	20	20	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/10/2024	16.1	18	18	18	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/11/2024	100.12	100	100	100	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/11/2024	154.55	155	155	155	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/11/2024	19.28	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/11/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/11/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/11/2024	14.96	16	16	16	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/11/2024	13.34	15	15	15	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/11/2024	16.7	18	18	18	-	-	-	-
'ACI1SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/11/2024	26.68	29	29	29	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/11/2024	15.12	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/11/2024	5.92	7	7	7	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/11/2024	5.82	8	8	8	-	-	-	-
'912828CLE9	TSY INFL IX N/B 07/34 1.875	9/13/2024	50.96	51	51	51	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/13/2024	134.85	135	135	135	-	-	-	-
'9128285S0	TSY INFL IX N/B 07/26 0.125	9/13/2024	106.5	107	107	107	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/13/2024	125.6	126	126	126	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	9/13/2024	0.16	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	9/13/2024	116.58	117	117	117	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/13/2024	109.08	109	109	109	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/13/2024	130.5	131	131	131	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/13/2024	72.4	72	72	72	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	9/13/2024	73.1	73	73	73	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/13/2024	87.78	88	88	88	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/8/2024	15.06	20	20	20	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/7/2024	8.78	12	12	12	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/8/2024	13.17	17	17	17	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/9/2024	8.78	12	12	12	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/7/2024	18.42	24	24	24	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/8/2024	12.28	16	16	16	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/9/2024	12.28	16	16	16	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/7/2024	12.12	16	16	16	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/8/2024	8.08	11	11	11	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/9/2024	12.12	16	16	16	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/7/2024	13.92	18	18	18	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/8/2024	10.44	14	14	14	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/10/2024	12.18	16	16	16	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/10/2024	16.34	18	18	18	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/10/2024	75.32	83	83	83	-	-	-	-
'ACI0105FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/10/2024	12.93	17	17	17	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/10/2024	55.17	61	61	61	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/10/2024	11.16	12	12	12	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/10/2024	11.31	15	15	15	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/10/2024	15.06	20	20	20	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/10/2024	10.86	14	14	14	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/10/2024	12.72	17	17	17	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/10/2024	16.17	21	21	21	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/10/2024	19.32	25	25	25	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/11/2024	71.31	71	71	71	-	-	-	-
'91281OSB5	TSY INFL IX N/B 02/48 1	9/11/2024	57.3	57	57	57	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/11/2024	48.92	49	49	49	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/11/2024	49.6	50	50	50	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/11/2024	57.25	57	57	57	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/11/2024	51.2	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/11/2024	51.6	52	52	52	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/11/2024	42.96	43	43	43	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/11/2024	83.8	84	84	84	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/11/2024	9.15	12	12	12	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/11/2024	8.52	11	11	11	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/6/2024	57.25	57	57	57	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/6/2024	51.2	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/6/2024	51.6	52	52	52	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/6/2024	42.96	43	43	43	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/6/2024	104.75	105	105	105	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/6/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/6/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/6/2024	13.34	15	15	15	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/6/2024	16.7	19	19	19	-	-	-	-
'ACI1SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/6/2024	26.68	30	30	30	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/6/2024	15.12	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/6/2024	5.92	7	7	7	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/9/2024	13.92	18	18	18	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/7/2024	3.56	5	5	5	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/8/2024	4.73	6	6	6	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/9/2024	3.55	5	5	5	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/7/2024	16.68	19	19	19	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/8/2024	16.68	19	19	19	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/9/2024	25.02	28	28	28	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/7/2024	13.92	18	18	18	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/8/2024	18.56	24	24	24	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/9/2024	13.92	18	18	18	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/9/2024	15.06	20	20	20	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/7/2024	14.49	19	19	19	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/7/2024	12.9	17	17	17	-	-	-	-
'9128285S0	TSY INFL IX N/B 07/26 0.125	9/10/2024	106.5	107	107	107	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/10/2024	76.25	76	76	76	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/10/2024	76.26	76	76	76	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/10/2024	72.4	72	72	72	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	9/10/2024	73.1	73	73	73	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/10/2024	87.78	88	88	88	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/11/2024	76.25	76	76	76	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/11/2024	76.26	76	76	76	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/11/2024	72.4	72	72	72	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	9/11/2024	73.1	73	73	73	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/11/2024	87.78	88	88	88	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/8/2024	15.06	20	20	20	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/7/2024	8.78	12	12	12	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/8/2024	13.17	17	17	17	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/9/2024	8.78	12	12	12	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/7/2024	18.42	24	24	24	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/8/2024	12.28	16	16	16	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/9/2024	12.28	16	16	16	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/7/2024	12.12	16	16	16	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/8/2024	8.08	11	11	11	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/9/2024	12.12	16	16	16	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/11/2024	5.02	6	6	6	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/11/2024	9.54	11	11	11	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/11/2024	8.78	10	10	10	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/11/2024	12.6	16	16	16	-	-	-	-
'BD9MZZ90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/11/2024	8.43	11	11	11	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/11/2024	9.22	12	12	12	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/6/2024	5.82	8	8	8	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/6/2024	5.02	6	6	6	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	9/9/2024	162.45	162	162	162	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/6/2024	100.12	100	100	100	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/6/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/6/2024	50.96	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/6/2024	126.68	127	127	127	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/6/2024	37.28	37	37	37	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/6/2024	19.28	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/6/2024	26.82	30	30	30	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/6/2024	0.6	0	0	0	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/8/2024	14.49	19	19	19	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/9/2024	14.49	19	19	19	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/7/2024	12.9	17	17	17	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/8/2024	12.9	17	17	17	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/9/2024	12.9	17	17	17	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/7/2024	12.57	17	17	17	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/8/2024	12.57	17	17	17	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/9/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/7/2024	45	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/8/2024	54	54	54	54	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/9/2024	54	54	54	54	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/10/2024	45	45	45	45	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/10/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/10/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/10/2024	13.34	15	15	15	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/10/2024	16.7	18	18	18	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/10/2024	5.66	7	7	7	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/10/2024	11.34	15	15	15	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/10/2024	31.36	35	35	35	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/10/2024	6.09	8	8	8	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/10/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/10/2024	13.86	18	18	18	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/10/2024	7.35	10	10	10	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/12/2024	72.4	72	72	72	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	9/12/2024	73.1	73	73	73	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/12/2024	110.2	110	110	110	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/12/2024	54	54	54	54	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/12/2024	48.2	48	48	48	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/12/2024	91.5	92	92	92	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/12/2024	51.2	51	51	51	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/12/2024	16.1	18	18	18	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/12/2024	14.49	19	19	19	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/12/2024	12.9	17	17	17	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/12/2024	16.76	22	22	22	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/6/2024	116.59	117	117	117	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/6/2024	137.75	138	138	138	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/6/2024	126.7	127	127	127	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/6/2024	148.9	149	149	149	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/6/2024	68.6	69	69	69	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/6/2024	136.35	136	136	136	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/6/2024	130.5	131	131	131	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/6/2024	117.35	117	117	117	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	9/6/2024	123.4	123	123	123	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	9/6/2024	108.15	108	108	108	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/8/2024	134.85	135	135	135	-	-	-	-
'9128CJY9	TSY INFL IX N/B 01/34 1.75	9/16/2024	129.56	130	130	130	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/17/2024	8.48	11	11	11	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/17/2024	2.91	4	4	4	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/17/2024	19.28	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/17/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/17/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/17/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/17/2024	13.34	15	15	15	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/17/2024	5.02	6	6	6	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/17/2024	9.54	11	11	11	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/17/2024	8.78	10	10	10	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/17/2024	12.6	17	17	17	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/18/2024	86.52	87	87	87	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/18/2024	97.86	98	98	98	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/18/2024	49.7	50	50	50	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/18/2024	54	54	54	54	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/18/2024	48.2	48	48	48	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/18/2024	76.25	76	76	76	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/18/2024	72.4	72	72	72	-	-	-	-

'912810RA8	TSY INFL IX N/B 02/43 0.625	9/18/2024	87.72	88	88	88	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/18/2024	87.78	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/18/2024	73.1	73	73	73	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/18/2024	64.75	65	65	65	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/13/2024	16.33	18	18	18	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/13/2024	75.32	83	83	83	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/13/2024	12.93	17	17	17	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/13/2024	7.24	9	9	9	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/13/2024	8.48	11	11	11	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/13/2024	10.78	14	14	14	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/13/2024	17.76	20	20	20	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/13/2024	16.11	18	18	18	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/13/2024	19.28	21	21	21	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/13/2024	26.82	30	30	30	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/13/2024	15.46	17	17	17	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/13/2024	14.96	17	17	17	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/15/2024	12.57	17	17	17	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/16/2024	12.57	17	17	17	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/14/2024	14.97	20	20	20	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/15/2024	14.97	20	20	20	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/16/2024	14.97	20	20	20	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/14/2024	0.56	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/15/2024	0.6	0	0	0	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/14/2024	17.76	20	20	20	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/15/2024	17.76	20	20	20	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/16/2024	17.76	20	20	20	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/14/2024	16.11	18	18	18	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/14/2024	12.93	17	17	17	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/17/2024	8.43	11	11	11	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/17/2024	8.52	11	11	11	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/17/2024	5.66	7	7	7	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/17/2024	7.56	10	10	10	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/17/2024	31.36	35	35	35	-	-	-	-	-
'BP90LZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/17/2024	5.7	8	8	8	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/17/2024	9.22	12	12	12	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/17/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/17/2024	4.58	6	6	6	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/17/2024	42.21	47	47	47	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/17/2024	3.44	5	5	5	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/17/2024	4	4	4	4	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/18/2024	59.42	59	59	59	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/18/2024	57.3	57	57	57	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/18/2024	39.14	39	39	39	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/18/2024	39.68	40	40	40	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/18/2024	57.25	57	57	57	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/18/2024	64	64	64	64	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/18/2024	51.6	52	52	52	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/18/2024	42.96	43	43	43	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/18/2024	104.75	105	105	105	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/18/2024	110.2	110	110	110	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/18/2024	126.7	127	127	127	-	-	-	-	-
'ACI1VSXD4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/13/2024	13.34	15	15	15	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/13/2024	16.7	18	18	18	-	-	-	-	-
'ACI19SS5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/13/2024	26.68	29	29	29	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/13/2024	12.96	14	14	14	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/13/2024	2.91	4	4	4	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/13/2024	2.51	3	3	3	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/13/2024	9.54	11	11	11	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/13/2024	8.78	10	10	10	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/13/2024	12.6	16	16	16	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/13/2024	8.43	11	11	11	-	-	-	-	-
'91282I2L3	TSY INFL IX N/B 07/27 0.375	9/13/2024	117.35	117	117	117	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/13/2024	123.4	123	123	123	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/15/2024	12.93	17	17	17	-	-	-	-	-
'ACI1VSXD4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/14/2024	13.34	15	15	15	-	-	-	-	-
'ACI1VSXD4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/15/2024	13.34	15	15	15	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/16/2024	0.59	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/14/2024	6	7	7	7	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/15/2024	4	4	4	4	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/16/2024	6	7	7	7	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/14/2024	199.4	199	199	199	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/15/2024	174.47	174	174	174	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/16/2024	199.4	199	199	199	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/14/2024	155.54	156	156	156	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/15/2024	155.54	156	156	156	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/17/2024	174.48	174	174	174	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/17/2024	155.54	156	156	156	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/17/2024	1.04	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/17/2024	13.86	18	18	18	-	-	-	-	-
'BYVP4K99	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/17/2024	7.35	10	10	10	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/17/2024	13.17	17	17	17	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/17/2024	12.28	16	16	16	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/17/2024	8.08	11	11	11	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/17/2024	10.44	14	14	14	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/17/2024	3.56	5	5	5	-	-	-	-	-
'B1TXHWI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/17/2024	16.68	19	19	19	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/17/2024	18.56	24	24	24	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/18/2024	148.9	149	149	149	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/19/2024	59.64	60	60	60	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/19/2024	45	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/19/2024	57.84	58	58	58	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/19/2024	91.5	92	92	92	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/19/2024	86.88	87	87	87	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/19/2024	73.1	73	73	73	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/19/2024	73.15	73	73	73	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/19/2024	73.1	73	73	73	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/19/2024	64.75	65	65	65	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/19/2024	59.42	59	59	59	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/13/2024	86.52	87	87	87	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/13/2024	93.3	93	93	93	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/13/2024	32.48	36	36	36	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/13/2024	64.5	65	65	65	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/13/2024	42.96	43	43	43	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/13/2024	104.75	105	105	105	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/13/2024	137.75	138	138	138	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/13/2024	13.83	18	18	18	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/13/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/13/2024	9.16	12	12	12	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/13/2024	48.24	53	53	53	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/16/2024	177.76	178	178	178	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/14/2024	22.33	22	22	22	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/15/2024	22.33	22	22	22	-	-	-	-	-
'ACI1VSXD4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/16/2024	13.34	15	15	15	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/14/2024	16.7	19	19	19	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/15/2024	16.7	19	19	19	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/16/2024	16.7	19	19	19	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/14/2024	26.68	30	30	30	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/15/2024	26.68	30	30	30	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/16/2024	26.68	30	30	30	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/14/2024	15.12	17	17	17	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/15/2024	15.12	17	17	17	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/17/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/17/2024	76.26	76	76	76	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/17/2024	97.86	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/17/2024	59.64	60	60	60	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/17/2024	54	54	54	54	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/17/2024	57.84	58	58	58	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/17/2024	91.5	92	92	92	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/17/2024	86.88	87	87	87	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/17/2024	73.1	73	73	73	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/17/2024	73.15	73	73	73	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/17/2024	73.1	73	73	73	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/19/2024	57.3	57	57	57	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/19/2024	48.92	49	49	49	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/19/2024	49.6	50	50	50	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/19/2024	57.25	57	57	57	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/19/2024	51.2	51	51	51	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/19/2024	51.6	52	52	52	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/19/2024	42.96	43	43	43	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/19/2024	104.75	105	105	105	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/19/2024	137.75	138	138	138	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/19/2024	101.36	101	101	101	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/19/2024	119.12	119	119	119	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/13/2024	3.44	5	5	5	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/13/2024	5.66	7	7	7	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/13/2024	7.56	10	10	10	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/16/2024	16.11	18	18	18	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/14/2024	19.28	21	21	21	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/15/2024	19.28	21	21	21	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/16/2024	19.28	21	21	21	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/14/2024	26.82	30	30	30	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/15/2024	26.82	30	30	30	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/9/2024	-9.15	(12)	(12)	(12)	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/8/2024	-9.14	(12)	(12)	(12)	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/7/2024	-6.1	(8)	(8)	(8)	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/16/2024	15.12	17	17	17	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/14/2024	5.92	7	7	7	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/15/2024	5.92	7	7	7	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/16/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/14/2024	76.26	76	76	76	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/15/2024	76.26	76	76	76	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/15/2024	104.75	105	105	105	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/16/2024	104.75	105	105	105	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/14/2024	137.75	138	138	138	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/15/2024	110.2	110	110	110	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/16/2024	137.75	138	138	138	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/17/2024	77.7	78	78	78	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/17/2024	51.2	51	51	51	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/17/2024	51.6	52	52	52	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/17/2024	42.96	43	43	43	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/17/2024	83.8	84	84	84	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/17/2024	137.75	138	138	138	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/17/2024	126.7	127	127	127	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/17/2024	109.08	109	109	109	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/17/2024	130.5	131	131	131	-	-	-	-	-
'91282I2L3	TSY INFL IX N/B 07/27 0.375	9/17/2024	117.35	117	117	117	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/17/2024	123.4	123	123	123	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/19/2024	68.6	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/19/2024	162.45	162	162	162	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/19/2024	100.12	100	100	100	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/19/2024	123.64	124	124	124	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/19/2024	50.96	51	51	51	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/19/2024	126.68	127	127	127	-	-	-	-	-

'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/19/2024	37.28	37	37	37	-	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/19/2024	149.05	149	149	149	-	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/19/2024	106.8	107	107	107	-	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	9/19/2024	129.56	130	130	130	-	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/19/2024	65.76	66	66	66	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/6/2024	-9.14	(12)	(12)	(12)	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/5/2024	-6.1	(8)	(8)	(8)	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/14/2024	86.08	95	95	95	-	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/16/2024	88.97	89	89	89	-	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/14/2024	97.86	98	98	98	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/16/2024	12.93	17	17	17	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/14/2024	10.86	14	14	14	-	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/14/2024	59.64	60	60	60	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/15/2024	-6.1	(8)	(8)	(8)	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/14/2024	-9.14	(12)	(12)	(12)	-	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/16/2024	43764.28	50,735	50,962	53,062	-	-	2,330	-	(231)	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/14/2024	126.7	127	127	127	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/15/2024	126.7	127	127	127	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/16/2024	101.36	101	101	101	-	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/14/2024	119.12	119	119	119	-	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/16/2024	2.96	3	3	3	-	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/14/2024	5.82	8	8	8	-	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/15/2024	5.82	8	8	8	-	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/16/2024	5.82	8	8	8	-	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/14/2024	5.02	6	6	6	-	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/15/2024	5.02	6	6	6	-	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/16/2024	2.51	3	3	3	-	-	-	-	-	-
'ACI2369W4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/14/2024	9.54	11	11	11	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	9/17/2024	108.15	108	108	108	-	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/17/2024	93.3	93	93	93	-	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/17/2024	32.47	36	36	36	-	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/17/2024	17.76	20	20	20	-	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/17/2024	16.1	18	18	18	-	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/17/2024	8.12	11	11	11	-	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/17/2024	16.34	18	18	18	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/17/2024	86.08	96	96	96	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/17/2024	8.62	11	11	11	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/17/2024	10.86	14	14	14	-	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/17/2024	16.7	19	19	19	-	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/17/2024	26.68	30	30	30	-	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/19/2024	50.96	51	51	51	-	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/19/2024	134.85	135	135	135	-	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/19/2024	106.5	107	107	107	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/19/2024	125.6	126	126	126	-	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/19/2024	0.15	0	0	0	-	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/19/2024	116.59	117	117	117	-	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/19/2024	136.35	136	136	136	-	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/19/2024	104.4	104	104	104	-	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	9/19/2024	117.35	117	117	117	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/19/2024	123.4	123	123	123	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	9/19/2024	108.15	108	108	108	-	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/16/2024	43760.64	50,730	50,958	53,062	-	-	2,330	-	(226)	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/16/2024	26.82	30	30	30	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/14/2024	15.46	17	17	17	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/15/2024	7.73	9	9	9	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/16/2024	15.46	17	17	17	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/2/2024	0.61	1	1	1	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/2/2024	30272.2	29,322	29,577	27,174	-	-	917	-	(3,320)	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/14/2024	7.48	8	8	8	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/15/2024	14.96	17	17	17	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/16/2024	14.96	17	17	17	-	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/15/2024	73.1	73	73	73	-	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/16/2024	73.1	73	73	73	-	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/15/2024	9.54	11	11	11	-	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/16/2024	9.54	11	11	11	-	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/14/2024	8.78	10	10	10	-	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/15/2024	8.78	10	10	10	-	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/15/2024	148.9	149	149	149	-	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/16/2024	119.12	119	119	119	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/14/2024	85.75	86	86	86	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/15/2024	68.6	69	69	69	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/16/2024	85.75	86	86	86	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/14/2024	162.45	162	162	162	-	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/16/2024	8.78	10	10	10	-	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/14/2024	12.6	17	17	17	-	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/17/2024	12.96	14	14	14	-	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/17/2024	5.92	7	7	7	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/17/2024	10.78	14	14	14	-	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/17/2024	148.9	149	149	149	-	-	-	-	-	-
'91281RRW0	TSY INFL IX N/B 02/47 0.875	9/17/2024	59.42	59	59	59	-	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/17/2024	57.3	57	57	57	-	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/17/2024	48.93	49	49	49	-	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/17/2024	49.6	50	50	50	-	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/17/2024	57.25	57	57	57	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/17/2024	68.6	69	69	69	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/17/2024	162.45	162	162	162	-	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/19/2024	93.3	93	93	93	-	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/19/2024	32.48	36	36	36	-	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/19/2024	17.76	20	20	20	-	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/19/2024	24.16	27	27	27	-	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/19/2024	12.18	16	16	16	-	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/19/2024	16.34	18	18	18	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/19/2024	75.32	84	84	84	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/19/2024	12.93	17	17	17	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/19/2024	10.86	14	14	14	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/19/2024	12.72	17	17	17	-	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/19/2024	8.49	11	11	11	-	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/19/2024	7.56	10	10	10	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/14/2024	73.15	73	73	73	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/15/2024	73.15	73	73	73	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/16/2024	73.15	73	73	73	-	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/14/2024	73.1	73	73	73	-	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/15/2024	73.1	73	73	73	-	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/16/2024	87.72	88	88	88	-	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/14/2024	64.75	65	65	65	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/15/2024	10.86	14	14	14	-	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/16/2024	10.86	14	14	14	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/14/2024	12.72	17	17	17	-	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/15/2024	64.75	65	65	65	-	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/15/2024	12.6	17	17	17	-	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/16/2024	8.4	11	11	11	-	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/14/2024	5.62	7	7	7	-	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/15/2024	8.43	11	11	11	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/15/2024	129.96	130	130	130	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/16/2024	129.96	130	130	130	-	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/14/2024	100.12	100	100	100	-	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/15/2024	100.12	100	100	100	-	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/16/2024	125.15	125	125	125	-	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/16/2024	5.62	7	7	7	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/14/2024	8.52	11	11	11	-	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/17/2024	100.12	100	100	100	-	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/17/2024	123.64	124	124	124	-	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/17/2024	50.96	51	51	51	-	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/17/2024	126.68	127	127	127	-	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/17/2024	37.28	37	37	37	-	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/17/2024	119.24	119	119	119	-	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/17/2024	106.8	107	107	107	-	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	9/17/2024	129.56	130	130	130	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/17/2024	61.3	68	68	68	-	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/17/2024	11.16	12	12	12	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/17/2024	11.31	15	15	15	-	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/19/2024	31.36	35	35	35	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/19/2024	8.55	11	11	11	-	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/19/2024	0.91	1	1	1	-	-	-	-	-	-
'BYMWG3IB9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/19/2024	9.24	12	12	12	-	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/19/2024	7.35	10	10	10	-	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/19/2024	8.78	12	12	12	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/19/2024	12.28	16	16	16	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/19/2024	8.08	11	11	11	-	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/19/2024	10.44	14	14	14	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/19/2024	4.73	6	6	6	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/19/2024	25.02	28	28	28	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/19/2024	13.92	18	18	18	-	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/16/2024	64.75	65	65	65	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/15/2024	12.72	17	17	17	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/16/2024	12.72	17	17	17	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/14/2024	16.17	21	21	21	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/15/2024	16.17	21	21	21	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/16/2024	16.17	21	21	21	-	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/15/2024	59.64	60	60	60	-	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/16/2024	59.64	60	60	60	-	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/14/2024	54	54	54	54	-	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/15/2024	54	54	54	54	-	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/16/2024	45	45	45	45	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/15/2024	12.78	17	17	17	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/16/2024	8.52	11	11	11	-	-	-	-	-	-
'BLH38II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/14/2024	9.22	12	12	12	-	-	-	-	-	-
'BLH38II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/15/2024	9.22	12	12	12	-	-	-	-	-	-
'BLH38II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/16/2024	9.22	12	12	12	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/15/2024	86.08	95	95	95	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/16/2024	75.32	84	84	84	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/15/2024	6.1	8	8	8	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/16/2024	9.14	12	12	12	-	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/14/2024	1.04	1	1	1	-	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/15/2024	1.04	1	1	1	-	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/14/2024	3.11	4	4	4	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/17/2024	15.06	20	20	20	-	-	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/17/2024	14.49	19	19	19	-	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/17/2024	10.36	13	13	14	-	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/17/2024	12.57	17	17	17	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/17/2024	14.97	20	20	20	-	-	-	-	-	-
'1350878M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/17/2024	0.56	0	0	0	-	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/17/2024	49.32	49	49	49	-	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/17/2024	50.96	51	51	51	-	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/17/2024	134.85	135	135	135	-	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/17/2024	106.5	107	107	107	-	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/17/2024	125.6	126	126	126	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/19/2024	61.3	68	68	68	-	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/19/2024	11.16	12	12	12	-	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/19/2024	11.31	15	15	15	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/19/2024	15.06	20	20	20	-	-	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/19/2024	14.49	19	19	19	-	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/19/2024	12.18	16	16	16	-	-	-	-	-	-

'B421JZ1I1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/19/2024	12.57	17	17	17	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/19/2024	14.97	20	20	20	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/19/2024	0.6	0	0	0	-	-	-	-
'74533I1I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/19/2024	4	4	4	4	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/19/2024	174.47	174	174	174	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/19/2024	155.54	156	156	156	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/14/2024	59.42	59	59	59	-	-	-	-
'AC40C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/15/2024	16.1	18	18	18	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/14/2024	57.25	57	57	57	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/15/2024	57.25	57	57	57	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/16/2024	45.8	46	46	46	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/14/2024	51.2	51	51	51	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/15/2024	64	64	64	64	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/16/2024	51.2	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/14/2024	51.6	52	52	52	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/15/2024	51.6	52	52	52	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/16/2024	51.6	52	52	52	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/15/2024	6.22	8	8	8	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/16/2024	6.22	8	8	8	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/14/2024	9.16	12	12	12	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/15/2024	9.16	12	12	12	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/16/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/14/2024	9.24	12	12	12	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/15/2024	13.86	18	18	18	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/16/2024	9.24	12	12	12	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/14/2024	4.9	6	6	6	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/15/2024	7.35	10	10	10	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/16/2024	4.9	6	6	6	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/14/2024	8.78	12	12	12	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/17/2024	0.15	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/17/2024	116.58	117	117	117	-	-	-	-
'B421JZ1I1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/18/2024	12.57	17	17	17	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/18/2024	14.97	20	20	20	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/18/2024	0.6	0	0	0	-	-	-	-
'74533I1I1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/18/2024	6	7	7	7	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/18/2024	199.4	199	199	199	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/18/2024	177.76	178	178	178	-	-	-	-
'912828YD6	TSY INFL IX N/B 07/29 0.25	9/18/2024	74.64	75	75	75	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/18/2024	32.48	36	36	36	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/18/2024	16.11	18	18	18	-	-	-	-
'AC40L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/18/2024	12.18	16	16	16	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/19/2024	19.14	19	19	19	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/19/2024	76.26	76	76	76	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/19/2024	114.17	114	114	114	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/19/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/19/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/19/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXO4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/19/2024	6.67	7	7	7	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/19/2024	16.7	19	19	19	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/19/2024	26.68	30	30	30	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/19/2024	15.12	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/19/2024	5.92	7	7	7	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/19/2024	5.82	8	8	8	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/14/2024	42.96	43	43	43	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/15/2024	42.96	43	43	43	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/16/2024	42.96	43	43	43	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/13/2024	-9.15	(12)	(12)	(12)	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/12/2024	-6.09	(8)	(8)	(8)	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/11/2024	-9.15	(12)	(12)	(12)	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/10/2024	-6.09	(8)	(8)	(8)	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	9/15/2024	93.3	93	93	93	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	9/16/2024	93.3	93	93	93	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/14/2024	48.71	54	54	54	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/15/2024	32.48	36	36	36	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/15/2024	13.17	17	17	17	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/16/2024	8.78	12	12	12	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/16/2024	9.16	12	12	12	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/14/2024	42.21	47	47	47	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/15/2024	48.24	53	53	53	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/16/2024	42.21	47	47	47	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/14/2024	3.44	5	5	5	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/15/2024	5.16	7	7	7	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/16/2024	3.44	5	5	5	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/14/2024	5.66	7	7	7	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/15/2024	8.49	11	11	11	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/16/2024	5.66	7	7	7	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/18/2024	16.33	18	18	18	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/18/2024	86.08	96	96	96	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/18/2024	12.93	17	17	17	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/18/2024	7.24	10	10	10	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/18/2024	12.72	17	17	17	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/18/2024	16.17	21	21	21	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/18/2024	19.28	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/18/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/18/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/18/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXO4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/18/2024	13.34	15	15	15	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/18/2024	16.7	19	19	19	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/18/2024	26.68	30	30	30	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/18/2024	5.02	6	6	6	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/19/2024	4.77	5	5	5	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/19/2024	4.39	5	5	5	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/19/2024	8.4	11	11	11	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/19/2024	5.62	7	7	7	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/19/2024	8.52	11	11	11	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/19/2024	9.22	12	12	12	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/19/2024	6.22	8	8	8	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/19/2024	9.16	12	12	12	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/19/2024	42.21	47	47	47	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/19/2024	3.44	5	5	5	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/19/2024	16.17	21	21	21	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/16/2024	32.48	36	36	36	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/14/2024	65.76	66	66	66	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/15/2024	65.76	66	66	66	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/16/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/14/2024	50.96	51	51	51	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/15/2024	50.96	51	51	51	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/16/2024	50.96	51	51	51	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/14/2024	134.85	135	135	135	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/15/2024	134.85	135	135	135	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/16/2024	134.85	135	135	135	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/14/2024	106.5	107	107	107	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/14/2024	12.28	16	16	16	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/15/2024	18.42	24	24	24	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/16/2024	12.28	16	16	16	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/15/2024	97.86	98	98	98	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/16/2024	97.86	98	98	98	-	-	-	-
'AC40L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/14/2024	12.18	16	16	16	-	-	-	-
'AC40L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/15/2024	8.12	11	11	11	-	-	-	-
'AC40L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/16/2024	12.18	16	16	16	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/14/2024	16.34	18	18	18	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/15/2024	16.34	18	18	18	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/14/2024	11.34	15	15	15	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/15/2024	7.56	10	10	10	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/18/2024	15.12	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/18/2024	5.92	7	7	7	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/18/2024	5.82	8	8	8	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/18/2024	2.51	3	3	3	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/18/2024	9.54	11	11	11	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/18/2024	8.78	10	10	10	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/18/2024	12.6	17	17	17	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/18/2024	8.43	11	11	11	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/18/2024	12.78	17	17	17	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/18/2024	13.83	18	18	18	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/18/2024	6.22	8	8	8	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/18/2024	9.16	12	12	12	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/19/2024	19.28	21	21	21	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/20/2024	19.28	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/20/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/20/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/20/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXO4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/20/2024	13.34	15	15	15	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/20/2024	16.7	19	19	19	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/20/2024	26.68	30	30	30	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/20/2024	15.12	17	17	17	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/20/2024	57.3	57	57	57	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/20/2024	48.93	49	49	49	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/20/2024	49.6	50	50	50	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/15/2024	106.5	107	107	107	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/16/2024	127.8	128	128	128	-	-	-	-
'91282CAO4	TSY INFL IX N/B 10/25 0.125	9/14/2024	83.8	84	84	84	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/14/2024	125.6	126	126	126	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/15/2024	125.6	126	126	126	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/16/2024	125.6	126	126	126	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/14/2024	0.15	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/15/2024	0.16	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/16/2024	0.12	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/14/2024	116.59	117	117	117	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/15/2024	116.58	117	117	117	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/16/2024	7.56	10	10	10	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/14/2024	31.36	35	35	35	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/15/2024	35.84	40	40	40	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/16/2024	31.36	35	35	35	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/14/2024	9.14	12	12	12	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/14/2024	57.84	58	58	58	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/15/2024	48.2	48	48	48	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/16/2024	57.84	58	58	58	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/14/2024	91.5	92	92	92	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/15/2024	91.5	92	92	92	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/14/2024	12.12	16	16	16	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/15/2024	8.08	11	11	11	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/18/2024	48.24	54	54	54	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/18/2024	3.44	5	5	5	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/18/2024	5.66	7	7	7	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/18/2024	11.34	15	15	15	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/18/2024	35.84	40	40	40	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/18/2024	8.54	11	11	11	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/18/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/18/2024	13.86	18	18	18	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/18/2024	4.9	6	6	6	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/18/2024	13.17	17	17	17	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/18/2024	18.42	24	24	24	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/18/2024	12.12	16	16	16	-	-	-	-

'912810SV1	TSY INFL IX N/B 02/51 0.125	9/20/2024	45.8	46	46	46	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/20/2024	51.2	51	51	51	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/20/2024	51.6	52	52	52	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/20/2024	42.96	43	43	43	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/20/2024	83.8	84	84	84	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/20/2024	137.75	138	138	138	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/20/2024	126.7	127	127	127	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/20/2024	148.9	149	149	149	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/20/2024	68.6	69	69	69	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/20/2024	73.15	73	73	73	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/20/2024	73.1	73	73	73	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/16/2024	116.59	117	117	117	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/14/2024	136.35	136	136	136	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/15/2024	136.35	136	136	136	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/16/2024	136.35	136	136	136	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/14/2024	130.5	131	131	131	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/15/2024	104.4	104	104	104	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/16/2024	130.5	131	131	131	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/14/2024	117.35	117	117	117	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/15/2024	117.35	117	117	117	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/16/2024	117.35	117	117	117	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/4/2024	-9.15	(12)	(12)	(12)	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/14/2024	123.64	124	124	124	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/15/2024	123.64	124	124	124	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/16/2024	154.55	155	155	155	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/14/2024	50.96	51	51	51	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/15/2024	50.96	51	51	51	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/16/2024	50.96	51	51	51	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/14/2024	126.68	127	127	127	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/15/2024	126.68	127	127	127	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/16/2024	126.68	127	127	127	-	-	-	-	-
'AC4DQ4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/16/2024	16.34	18	18	18	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/15/2024	59.42	59	59	59	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/18/2024	13.92	18	18	18	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/18/2024	3.55	5	5	5	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/18/2024	16.68	19	19	19	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/18/2024	13.92	18	18	18	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/18/2024	55.17	61	61	61	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/18/2024	16.74	19	19	19	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/18/2024	15.08	20	20	20	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/18/2024	15.06	20	20	20	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/18/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/18/2024	16.56	22	22	22	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/18/2024	85.75	86	86	86	-	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	9/18/2024	129.96	130	130	130	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/20/2024	64.75	65	65	65	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/20/2024	59.42	59	59	59	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/20/2024	17.76	20	20	20	-	-	-	-	-
'AC40C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/20/2024	16.11	18	18	18	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/20/2024	8.12	11	11	11	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/20/2024	16.34	18	18	18	-	-	-	-	-
'AC40SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/20/2024	86.08	96	96	96	-	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/20/2024	12.93	17	17	17	-	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/20/2024	10.86	14	14	14	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/20/2024	12.72	17	17	17	-	-	-	-	-
'AC0I28MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/20/2024	16.17	21	21	21	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/20/2024	14.97	20	20	20	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/3/2024	-9.14	(12)	(12)	(12)	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/16/2024	105.37	139	139	139	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/16/2024	12.12	16	16	16	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/14/2024	13.92	18	18	18	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/15/2024	10.44	14	14	14	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/16/2024	13.92	18	18	18	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/14/2024	3.55	5	5	5	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/15/2024	4.73	6	6	6	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/16/2024	3.55	5	5	5	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/14/2024	16.68	19	19	19	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/15/2024	16.68	19	19	19	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/16/2024	25.02	28	28	28	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/16/2024	59.42	59	59	59	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/14/2024	57.3	57	57	57	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/15/2024	57.3	57	57	57	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/16/2024	45.84	46	46	46	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/14/2024	48.92	49	49	49	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/15/2024	48.93	49	49	49	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/16/2024	48.92	49	49	49	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/14/2024	39.68	40	40	40	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/15/2024	49.6	50	50	50	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/16/2024	49.6	50	50	50	-	-	-	-	-
'91281 0QP6	TSY INFL IX N/B 02/41 2.125	9/16/2024	76.25	76	76	76	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/18/2024	100.12	100	100	100	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/18/2024	123.64	124	124	124	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/18/2024	50.96	51	51	51	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/18/2024	126.68	127	127	127	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/18/2024	37.28	37	37	37	-	-	-	-	-
'AC40CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/18/2024	17.76	20	20	20	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/18/2024	22.33	22	22	22	-	-	-	-	-
'91282CFS2	TSY INFL IX N/B 01/26 2	9/18/2024	76.26	76	76	76	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/18/2024	119.24	119	119	119	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/18/2024	106.8	107	107	107	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/18/2024	129.56	130	130	130	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/6/2024	73.1	73	73	73	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/6/2024	73.15	73	73	73	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/6/2024	74.64	75	75	75	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/6/2024	32.48	36	36	36	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/6/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/6/2024	12.9	17	17	17	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/6/2024	12.57	17	17	17	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/6/2024	14.97	20	20	20	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/6/2024	57.3	57	57	57	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/6/2024	39.14	39	39	39	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/6/2024	49.6	50	50	50	-	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/14/2024	13.92	18	18	18	-	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/15/2024	18.56	24	24	24	-	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/16/2024	13.92	18	18	18	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/14/2024	61.3	68	68	68	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/15/2024	55.17	61	61	61	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/16/2024	61.3	68	68	68	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/14/2024	16.74	19	19	19	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/15/2024	11.16	12	12	12	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/16/2024	16.74	19	19	19	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/14/2024	11.31	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/15/2024	11.31	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/16/2024	11.31	15	15	15	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/14/2024	86.88	87	87	87	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/15/2024	72.4	72	72	72	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/16/2024	72.4	72	72	72	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/14/2024	87.72	88	88	88	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/14/2024	123.4	123	123	123	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/15/2024	123.4	123	123	123	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/16/2024	123.4	123	123	123	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	9/14/2024	108.15	108	108	108	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	9/15/2024	108.15	108	108	108	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	9/16/2024	108.15	108	108	108	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/14/2024	74.64	75	75	75	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/18/2024	65.76	66	66	66	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/18/2024	50.96	51	51	51	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/18/2024	134.85	135	135	135	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	9/18/2024	106.5	107	107	107	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	9/18/2024	125.6	126	126	126	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	9/18/2024	0.16	0	0	0	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	9/18/2024	93.27	93	93	93	-	-	-	-	-
'91282BZ66	TSY INFL IX N/B 07/30 0.125	9/18/2024	136.35	136	136	136	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/18/2024	130.5	131	131	131	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	9/18/2024	117.35	117	117	117	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	9/18/2024	123.4	123	123	123	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/13/2024	73.1	73	73	73	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/13/2024	64.75	65	65	65	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/13/2024	59.42	59	59	59	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/13/2024	57.3	57	57	57	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/13/2024	48.93	49	49	49	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/13/2024	49.6	50	50	50	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/13/2024	45.8	46	46	46	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/13/2024	64	64	64	64	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/13/2024	8.52	11	11	11	-	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/13/2024	5.92	7	7	7	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/13/2024	8.12	11	11	11	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/14/2024	15.06	20	20	20	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/15/2024	20.08	26	26	26	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/16/2024	15.06	20	20	20	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/14/2024	14.49	19	19	19	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/15/2024	14.49	19	19	19	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/16/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/14/2024	12.9	17	17	17	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/16/2024	-9.14	(12)	(12)	(12)	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/16/2024	-43764.28	(50,735)	(50,962)	(53,062)	-	-	(2,330)	231	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/15/2024	12.9	17	17	17	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/16/2024	12.9	17	17	17	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/14/2024	12.57	17	17	17	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/14/2024	37.28	37	37	37	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/15/2024	37.28	37	37	37	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/16/2024	46.6	47	47	47	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/14/2024	119.24	119	119	119	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/15/2024	119.24	119	119	119	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/16/2024	119.24	119	119	119	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/14/2024	106.8	107	107	107	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/15/2024	106.8	107	107	107	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/16/2024	106.8	107	107	107	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/14/2024	129.56	130	130	130	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/15/2024	129.56	130	130	130	-	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/24/2024	12.72	17	17	17	-	-	-	-	-
'AC0I28MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/24/2024	16.17	22	22	22	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/24/2024	4.9	7	7	7	-	-	-	-	-
'BYY5F1I80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/24/2024	13.17	18	18	18	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/24/2024	12.28	16	16	16	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/24/2024	8.08	11	11	11	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/24/2024	13.92	19	19	19	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/24/2024	3.55	5	5	5	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/24/2024	16.68	19	19	19	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/24/2024	18.56	25	25	25	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/24/2024	22.33	22	22	22	-	-	-	-	-
'91281 0FS2	TSY INFL IX N/B 01/26 2	9/24/2024	88.97	89	89	89	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/25/2024	0.91	1	1	1	-	-	-	-	-

'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/25/2024	13.86	19	19	19	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/25/2024	7.35	10	10	10	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/25/2024	13.17	18	18	18	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/25/2024	18.42	25	25	25	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/25/2024	12.12	16	16	16	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/25/2024	10.44	14	14	14	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/25/2024	4.73	6	6	6	-	-	-	-
'B1TXHWI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/25/2024	16.68	19	19	19	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/25/2024	13.92	19	19	19	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/25/2024	55.17	62	62	62	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/25/2024	11.16	12	12	12	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/20/2024	129.96	130	130	130	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/20/2024	125.15	125	125	125	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/20/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/20/2024	50.96	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/20/2024	126.68	127	127	127	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/20/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/20/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/20/2024	106.8	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/20/2024	129.56	130	130	130	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/20/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/20/2024	50.96	51	51	51	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/21/2024	16.1	18	18	18	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/22/2024	16.11	18	18	18	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/23/2024	4	4	4	4	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/21/2024	174.48	174	174	174	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/22/2024	199.4	199	199	199	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/23/2024	174.47	174	174	174	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/21/2024	177.76	178	178	178	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/22/2024	155.54	156	156	156	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/23/2024	177.76	178	178	178	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/22/2024	12.18	16	16	16	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/23/2024	12.18	16	16	16	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/24/2024	97.86	98	98	98	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/24/2024	49.7	50	50	50	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/24/2024	17.76	20	20	20	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/24/2024	16.11	18	18	18	-	-	-	-
'ACI0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/24/2024	8.12	11	11	11	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/24/2024	16.33	18	18	18	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/24/2024	54	54	54	54	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/24/2024	57.84	58	58	58	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/24/2024	91.5	92	92	92	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/24/2024	86.88	87	87	87	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/24/2024	73.1	73	73	73	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/25/2024	11.31	15	15	15	-	-	-	-
'ACI0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/26/2024	12.18	16	16	16	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/26/2024	16.34	18	18	18	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/26/2024	17.76	20	20	20	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/26/2024	13.92	19	19	19	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/26/2024	61.3	68	68	68	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/26/2024	11.16	12	12	12	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/26/2024	11.31	15	15	15	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/26/2024	15.06	20	20	20	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/26/2024	148.9	149	149	149	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/26/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/26/2024	129.96	130	130	130	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/20/2024	161.82	162	162	162	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/20/2024	106.5	107	107	107	-	-	-	-
'91282WJ49	TSY INFL IX N/B 01/27 0.375	9/20/2024	125.6	126	126	126	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	9/20/2024	0.13	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	9/20/2024	116.58	117	117	117	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/20/2024	109.08	109	109	109	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/20/2024	130.5	131	131	131	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/20/2024	117.35	117	117	117	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	9/20/2024	98.72	99	99	99	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	9/20/2024	108.15	108	108	108	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/20/2024	93.3	93	93	93	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/21/2024	12.57	17	17	17	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/22/2024	12.57	17	17	17	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/23/2024	12.57	17	17	17	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/21/2024	9.98	13	13	13	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/22/2024	14.97	20	20	20	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/23/2024	14.97	20	20	20	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/21/2024	0.56	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/22/2024	0.59	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/23/2024	0.6	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/21/2024	4	4	4	4	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/21/2024	22.33	22	22	22	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/22/2024	22.33	22	22	22	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/24/2024	73.15	73	73	73	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/24/2024	73.1	73	73	73	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/24/2024	64.75	65	65	65	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/24/2024	59.42	59	59	59	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/24/2024	57.3	57	57	57	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/24/2024	39.14	39	39	39	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/24/2024	49.6	50	50	50	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/24/2024	57.25	57	57	57	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/24/2024	51.2	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/24/2024	64.5	65	65	65	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/24/2024	42.96	43	43	43	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/26/2024	125.15	125	125	125	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/26/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/26/2024	50.96	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/26/2024	126.68	127	127	127	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/26/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/26/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/26/2024	106.8	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/26/2024	129.56	130	130	130	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/26/2024	14.49	19	19	19	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/26/2024	12.18	16	16	16	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/26/2024	12.57	17	17	17	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/20/2024	32.47	36	36	36	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/22/2024	64.75	65	65	65	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/23/2024	64.75	65	65	65	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/21/2024	59.42	59	59	59	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/22/2024	59.42	59	59	59	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/23/2024	59.42	59	59	59	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/21/2024	26.68	30	30	30	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/22/2024	26.68	30	30	30	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/23/2024	26.68	30	30	30	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/21/2024	12.96	14	14	14	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/22/2024	15.12	17	17	17	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/23/2024	15.12	17	17	17	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/23/2024	22.33	22	22	22	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/22/2024	45	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/23/2024	54	54	54	54	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/21/2024	57.84	58	58	58	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/22/2024	57.84	58	58	58	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/23/2024	48.2	48	48	48	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/21/2024	91.5	92	92	92	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/22/2024	76.25	76	76	76	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/23/2024	91.5	92	92	92	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/21/2024	72.4	72	72	72	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/22/2024	6	7	7	7	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/24/2024	83.8	84	84	84	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/24/2024	110.2	110	110	110	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/24/2024	101.36	101	101	101	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/24/2024	148.9	149	149	149	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/24/2024	68.6	69	69	69	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/24/2024	61.3	68	68	68	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/24/2024	16.74	19	19	19	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/24/2024	11.31	15	15	15	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/24/2024	15.06	20	20	20	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/24/2024	14.49	19	19	19	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/24/2024	19.28	21	21	21	-	-	-	-
'ACI0B6LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/24/2024	26.82	30	30	30	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/26/2024	14.97	20	20	20	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/26/2024	0.6	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/26/2024	4	4	4	4	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/26/2024	199.4	199	199	199	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/26/2024	177.76	178	178	178	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/26/2024	19.14	19	19	19	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/26/2024	76.26	76	76	76	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/26/2024	97.86	98	98	98	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/26/2024	59.64	60	60	60	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/26/2024	106.5	107	107	107	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/26/2024	65.76	66	66	66	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/21/2024	5.92	7	7	7	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/22/2024	5.92	7	7	7	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/23/2024	5.92	7	7	7	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/21/2024	2.91	4	4	4	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/22/2024	5.82	8	8	8	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/23/2024	5.82	8	8	8	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/21/2024	2.51	3	3	3	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/22/2024	5.02	6	6	6	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/23/2024	5.02	6	6	6	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/21/2024	9.54	11	11	11	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/22/2024	9.54	11	11	11	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/21/2024	57.3	57	57	57	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/22/2024	86.88	87	87	87	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/23/2024	72.4	72	72	72	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/21/2024	87.72	88	88	88	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/22/2024	73.1	73	73	73	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/23/2024	73.1	73	73	73	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/21/2024	73.15	73	73	73	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/22/2024	87.78	88	88	88	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/23/2024	73.15	73	73	73	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/21/2024	73.1	73	73	73	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/22/2024	87.72	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/23/2024	73.1	73	73	73	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/24/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/24/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/24/2024	13.34	15	15	15	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/24/2024	16.7	19	19	19	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/24/2024	13.34	15	15	15	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/24/2024	15.12	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/24/2024	2.96	3	3	3	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/24/2024	5.82	8	8	8	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/24/2024	2.51	3	3	3	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/24/2024	9.54	11	11	11	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/24/2024	162.45	162	162	162	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/24/2024	8.78	10	10	10	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/26/2024	50.96	51	51	51	-	-	-	-

'912828N71	TSY INFL IX N/B 01/26 0.625	9/26/2024	134.85	135	135	135	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/26/2024	3.56	5	5	5	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/26/2024	25.02	28	28	28	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/26/2024	54	54	54	54	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/26/2024	48.2	48	48	48	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/26/2024	91.5	92	92	92	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/26/2024	72.4	72	72	72	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/26/2024	73.1	73	73	73	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/26/2024	125.6	126	126	126	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/26/2024	0.16	0	0	0	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/22/2024	57.3	57	57	57	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/23/2024	57.3	57	57	57	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/23/2024	9.54	11	11	11	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/21/2024	8.78	10	10	10	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/22/2024	8.78	10	10	10	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/23/2024	8.78	10	10	10	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/21/2024	12.6	17	17	17	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/22/2024	8.4	11	11	11	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/23/2024	12.6	17	17	17	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/21/2024	5.62	7	7	7	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/22/2024	8.43	11	11	11	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/23/2024	5.62	7	7	7	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/21/2024	64.75	65	65	65	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/23/2024	129.56	130	130	130	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/21/2024	65.76	66	66	66	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/23/2024	16.17	21	21	21	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/21/2024	48.92	49	49	49	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/22/2024	48.93	49	49	49	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/23/2024	48.92	49	49	49	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/21/2024	49.6	50	50	50	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/22/2024	39.68	40	40	40	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/23/2024	49.6	50	50	50	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/21/2024	57.25	57	57	57	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/24/2024	12.6	17	17	17	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/24/2024	8.43	11	11	11	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/24/2024	8.52	11	11	11	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/24/2024	9.22	12	12	12	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/24/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/24/2024	9.16	12	12	12	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/24/2024	48.24	54	54	54	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/24/2024	3.44	5	5	5	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/24/2024	5.66	8	8	8	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/24/2024	7.56	10	10	10	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/24/2024	100.12	100	100	100	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/24/2024	123.64	124	124	124	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/26/2024	116.58	117	117	117	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/26/2024	136.35	136	136	136	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/26/2024	130.5	131	131	131	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	9/26/2024	117.35	117	117	117	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/26/2024	123.4	123	123	123	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/26/2024	108.15	108	108	108	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	9/26/2024	93.3	93	93	93	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/26/2024	32.47	36	36	36	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/26/2024	12.93	17	17	17	-	-	-	-	-
'AC10C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/26/2024	16.1	18	18	18	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/26/2024	73.15	73	73	73	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/21/2024	8.52	11	11	11	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/22/2024	8.52	11	11	11	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/23/2024	0.15	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/21/2024	116.59	117	117	117	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/22/2024	116.58	117	117	117	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/23/2024	116.59	117	117	117	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/21/2024	136.35	136	136	136	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/22/2024	136.35	136	136	136	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/23/2024	136.35	136	136	136	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/21/2024	130.5	131	131	131	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/22/2024	130.5	131	131	131	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/22/2024	57.25	57	57	57	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/23/2024	45.8	46	46	46	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/21/2024	64	64	64	64	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/21/2024	76.26	76	76	76	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/22/2024	76.26	76	76	76	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/23/2024	76.26	76	76	76	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/21/2024	97.86	98	98	98	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/22/2024	97.86	98	98	98	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/23/2024	97.86	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/21/2024	59.64	60	60	60	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/22/2024	59.64	60	60	60	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/24/2024	50.96	51	51	51	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/24/2024	126.68	127	127	127	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/24/2024	37.28	37	37	37	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/24/2024	119.24	119	119	119	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/24/2024	106.8	107	107	107	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/24/2024	129.56	130	130	130	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/24/2024	65.76	66	66	66	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/24/2024	50.96	51	51	51	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	9/24/2024	134.85	135	135	135	-	-	-	-	-
'BNNTSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/24/2024	31.36	35	35	35	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/24/2024	8.54	11	11	11	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/26/2024	73.1	73	73	73	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/26/2024	64.75	65	65	65	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/26/2024	59.42	59	59	59	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/26/2024	57.3	57	57	57	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/26/2024	48.92	49	49	49	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/26/2024	49.6	50	50	50	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/26/2024	45.8	46	46	46	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/26/2024	64	64	64	64	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/26/2024	51.6	52	52	52	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/26/2024	42.96	43	43	43	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/26/2024	104.75	105	105	105	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/23/2024	104.4	104	104	104	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/21/2024	117.35	117	117	117	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/22/2024	117.35	117	117	117	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/23/2024	12.78	17	17	17	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/21/2024	9.22	12	12	12	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/22/2024	13.83	18	18	18	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/23/2024	9.22	12	12	12	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/21/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/22/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/23/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/21/2024	9.16	12	12	12	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/22/2024	4.58	6	6	6	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/22/2024	51.2	51	51	51	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/23/2024	64	64	64	64	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/21/2024	51.6	52	52	52	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/22/2024	51.6	52	52	52	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/23/2024	51.6	52	52	52	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/21/2024	42.96	43	43	43	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/22/2024	32.22	32	32	32	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/23/2024	42.96	43	43	43	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/21/2024	104.75	105	105	105	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/22/2024	104.75	105	105	105	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/23/2024	104.75	105	105	105	-	-	-	-	-
'BW4Q2TII2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/24/2024	1.04	1	1	1	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/24/2024	106.5	107	107	107	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/24/2024	125.6	126	126	126	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/24/2024	0.13	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	9/24/2024	116.58	117	117	117	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/24/2024	109.08	109	109	109	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/24/2024	130.5	131	131	131	-	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	9/24/2024	117.35	117	117	117	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/24/2024	123.4	123	123	123	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/24/2024	86.52	87	87	87	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	9/24/2024	93.3	93	93	93	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/26/2024	137.75	138	138	138	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/26/2024	126.7	127	127	127	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/26/2024	10.86	15	15	15	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/26/2024	12.72	17	17	17	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/26/2024	16.17	22	22	22	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/26/2024	19.28	22	22	22	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/26/2024	26.82	30	30	30	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/26/2024	15.46	17	17	17	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/26/2024	14.96	17	17	17	-	-	-	-	-
'AC1V5XQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/26/2024	13.34	15	15	15	-	-	-	-	-
'AC1111PA3	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/26/2024	16.7	19	19	19	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/26/2024	26.68	30	30	30	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/23/2024	9.16	12	12	12	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/21/2024	48.24	54	54	54	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/22/2024	42.21	47	47	47	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/23/2024	42.21	47	47	47	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/21/2024	3.44	5	5	5	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/22/2024	5.16	7	7	7	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/23/2024	3.44	5	5	5	-	-	-	-	-
'AC10C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/23/2024	16.1	18	18	18	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/21/2024	12.18	16	16	16	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/22/2024	8.12	11	11	11	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/23/2024	12.18	16	16	16	-	-	-	-	-
'AC10Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/21/2024	16.34	18	18	18	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/21/2024	110.2	110	110	110	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/22/2024	137.75	138	138	138	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/23/2024	137.75	138	138	138	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/21/2024	101.36	101	101	101	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/22/2024	126.7	127	127	127	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/23/2024	126.7	127	127	127	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/21/2024	119.12	119	119	119	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/22/2024	148.9	149	149	149	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/23/2024	119.12	119	119	119	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/21/2024	85.75	86	86	86	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/22/2024	68.6	69	69	69	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/24/2024	32.48	36	36	36	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/24/2024	13.86	19	19	19	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/25/2024	17.76	20	20	20	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/25/2024	16.11	18	18	18	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/25/2024	12.18	16	16	16	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/25/2024	16.34	18	18	18	-	-	-	-	-
'ACI09K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/25/2024	75.32	84	84	84	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/25/2024	12.93	17	17	17	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/25/2024	10.86	15	15	15	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/25/2024	8.48	11	11	11	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/25/2024	10.78	14	14	14	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/25/2024	19.28	22	22	22	-	-	-	-	-
'AC12GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/26/2024	15.12	17	17	17	-	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/26/2024	5.92	7	7	7	-	-	-	-	-

'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/26/2024	5.82	8	8	8	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/26/2024	2.51	3	3	3	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/26/2024	9.54	11	11	11	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/26/2024	8.78	10	10	10	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/26/2024	12.6	17	17	17	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/26/2024	8.43	11	11	11	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/26/2024	12.78	17	17	17	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/26/2024	13.83	19	19	19	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/26/2024	3.11	4	4	4	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/26/2024	9.16	12	12	12	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/22/2024	16.34	18	18	18	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/23/2024	16.34	18	18	18	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/21/2024	86.08	96	96	96	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/22/2024	75.32	84	84	84	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/23/2024	86.08	96	96	96	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/21/2024	5.66	8	8	8	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/22/2024	5.66	8	8	8	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/23/2024	8.49	11	11	11	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/21/2024	7.56	10	10	10	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/22/2024	11.34	15	15	15	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/23/2024	7.56	10	10	10	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/21/2024	31.36	35	35	35	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/23/2024	85.75	86	86	86	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/21/2024	129.96	130	130	130	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/22/2024	162.45	162	162	162	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/23/2024	129.96	130	130	130	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/21/2024	100.12	100	100	100	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/22/2024	100.12	100	100	100	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/23/2024	125.15	125	125	125	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/23/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/21/2024	54	54	54	54	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/23/2024	117.35	117	117	117	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/21/2024	123.4	123	123	123	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/25/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/25/2024	7.73	9	9	9	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/25/2024	7.48	8	8	8	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/25/2024	13.34	15	15	15	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/25/2024	16.7	19	19	19	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/25/2024	26.68	30	30	30	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/25/2024	12.96	14	14	14	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/25/2024	5.92	7	7	7	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/25/2024	2.91	4	4	4	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/25/2024	5.02	6	6	6	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/25/2024	9.54	11	11	11	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/25/2024	8.78	10	10	10	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/25/2024	8.4	11	11	11	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/26/2024	42.21	47	47	47	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/26/2024	3.44	5	5	5	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/26/2024	5.66	8	8	8	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/26/2024	7.56	10	10	10	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/26/2024	35.84	40	40	40	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/26/2024	8.54	11	11	11	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/26/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/26/2024	9.24	12	12	12	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/66 0.125	9/26/2024	4.9	7	7	7	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/26/2024	8.78	12	12	12	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/26/2024	12.28	16	16	16	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/26/2024	86.08	96	96	96	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/22/2024	31.36	35	35	35	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/23/2024	35.84	40	40	40	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/21/2024	8.55	11	11	11	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/22/2024	8.54	11	11	11	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/23/2024	5.7	8	8	8	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/22/2024	65.76	66	66	66	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/23/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/21/2024	38.22	38	38	38	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/22/2024	50.96	51	51	51	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/23/2024	50.96	51	51	51	-	-	-	-
'9128286N7 1	TSY INFL IX N/B 01/26 0.625	9/21/2024	134.85	135	135	135	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/22/2024	123.4	123	123	123	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/23/2024	123.4	123	123	123	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/21/2024	108.15	108	108	108	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/22/2024	108.15	108	108	108	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/23/2024	108.15	108	108	108	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/21/2024	93.3	93	93	93	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/22/2024	74.64	75	75	75	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/23/2024	93.3	93	93	93	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/21/2024	32.48	36	36	36	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/22/2024	48.72	54	54	54	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/23/2024	32.47	36	36	36	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/25/2024	137.75	138	138	138	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/25/2024	126.7	127	127	127	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/25/2024	119.12	119	119	119	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/25/2024	85.75	86	86	86	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/25/2024	129.96	130	130	130	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/25/2024	100.12	100	100	100	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/25/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/25/2024	50.96	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/25/2024	126.68	127	127	127	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/25/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/25/2024	119.24	119	119	119	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/26/2024	8.08	11	11	11	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/26/2024	13.92	19	19	19	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/27/2024	6	7	7	7	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/27/2024	199.4	199	199	199	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/27/2024	129.56	130	130	130	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/27/2024	15.12	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/27/2024	2.96	3	3	3	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/27/2024	5.82	8	8	8	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/27/2024	5.02	6	6	6	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/27/2024	4.77	5	5	5	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/27/2024	4.39	5	5	5	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/27/2024	12.6	17	17	17	-	-	-	-
'9128286N7 1	TSY INFL IX N/B 01/26 0.625	9/22/2024	134.85	135	135	135	-	-	-	-
'9128286N7 1	TSY INFL IX N/B 01/26 0.625	9/23/2024	134.85	135	135	135	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/21/2024	106.5	107	107	107	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/22/2024	106.5	107	107	107	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/23/2024	106.5	107	107	107	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/21/2024	1.04	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/22/2024	0.91	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/23/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/21/2024	9.24	12	12	12	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/22/2024	13.86	18	18	18	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/23/2024	9.24	12	12	12	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/21/2024	7.35	10	10	10	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/21/2024	19.28	21	21	21	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/22/2024	19.28	21	21	21	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/23/2024	19.28	21	21	21	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/21/2024	26.82	30	30	30	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/22/2024	26.82	30	30	30	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/23/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/21/2024	15.46	17	17	17	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/22/2024	15.46	17	17	17	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/23/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/21/2024	14.96	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/22/2024	14.96	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/23/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/21/2024	13.34	15	15	15	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/25/2024	106.8	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/25/2024	129.56	130	130	130	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/25/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/25/2024	50.96	51	51	51	-	-	-	-
'9128286N7 1	TSY INFL IX N/B 01/26 0.625	9/25/2024	134.85	135	135	135	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/25/2024	106.5	107	107	107	-	-	-	-
'9128284V9	TSY INFL IX N/B 01/27 0.375	9/25/2024	125.6	126	126	126	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/25/2024	0.15	0	0	0	-	-	-	-
'912828YW4	TSY INFL IX N/B 07/28 0.75	9/25/2024	93.27	93	93	93	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/25/2024	136.35	136	136	136	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/25/2024	130.5	131	131	131	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/27/2024	8.43	11	11	11	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/27/2024	8.52	11	11	11	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/27/2024	9.22	12	12	12	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/27/2024	6.22	8	8	8	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/27/2024	4.58	6	6	6	-	-	-	-
'B46CGH86	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/27/2024	14.97	20	20	20	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/27/2024	0.56	0	0	0	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/27/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/27/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/27/2024	106.8	107	107	107	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/27/2024	48.24	54	54	54	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/27/2024	3.44	5	5	5	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/22/2024	4.9	7	7	7	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/23/2024	7.35	10	10	10	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/21/2024	8.78	12	12	12	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/22/2024	13.17	17	17	17	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/23/2024	8.78	12	12	12	-	-	-	-
'9128284V9	TSY INFL IX N/B 01/27 0.375	9/21/2024	125.6	126	126	126	-	-	-	-
'9128284V9	TSY INFL IX N/B 01/27 0.375	9/22/2024	125.6	126	126	126	-	-	-	-
'9128284V9	TSY INFL IX N/B 01/27 0.375	9/23/2024	125.6	126	126	126	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/21/2024	0.15	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/22/2024	0.16	0	0	0	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/21/2024	12.28	16	16	16	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/22/2024	13.34	15	15	15	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/23/2024	13.34	15	15	15	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/21/2024	16.7	19	19	19	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/22/2024	16.7	19	19	19	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/23/2024	16.7	19	19	19	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/21/2024	154.55	155	155	155	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/22/2024	123.64	124	124	124	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/23/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/21/2024	50.96	51	51	51	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/22/2024	63.7	64	64	64	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/23/2024	50.96	51	51	51	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/25/2024	117.35	117	117	117	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/25/2024	123.4	123	123	123	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/25/2024	108.15	108	108	108	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/25/2024	93.3	93	93	93	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/25/2024	32.48	36	36	36	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/25/2024	57.84	58	58	58	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/25/2024	76.25	76	76	76	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/25/2024	72.4	72	72	72	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/25/2024	87.72	88	88	88	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/25/2024	73.15	73	73	73	-	-	-	-

'912810RL4	TSY INFL IX N/B 02/45 0.75	9/25/2024	73.1	73	73	73	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/27/2024	8.49	11	11	11	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/27/2024	7.56	10	10	10	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/27/2024	31.36	35	35	35	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/27/2024	8.55	11	11	11	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/27/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/27/2024	13.86	19	19	19	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/27/2024	7.35	10	10	10	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/27/2024	154.55	155	155	155	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/27/2024	13.17	18	18	18	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/27/2024	12.28	16	16	16	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/27/2024	8.08	11	11	11	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/27/2024	10.44	14	14	14	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/22/2024	12.28	16	16	16	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/23/2024	18.42	24	24	24	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/21/2024	12.12	16	16	16	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/22/2024	8.08	11	11	11	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/23/2024	12.12	16	16	16	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/21/2024	10.44	14	14	14	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/22/2024	13.92	18	18	18	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/23/2024	10.44	14	14	14	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/21/2024	3.55	5	5	5	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/22/2024	4.74	6	6	6	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/23/2024	3.55	5	5	5	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/21/2024	16.68	19	19	19	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/21/2024	126.68	127	127	127	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/22/2024	126.68	127	127	127	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/23/2024	158.35	158	158	158	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/21/2024	37.28	37	37	37	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/22/2024	37.28	37	37	37	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/23/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/21/2024	119.24	119	119	119	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/22/2024	119.24	119	119	119	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/23/2024	119.24	119	119	119	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/21/2024	80.1	80	80	80	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/22/2024	106.8	107	107	107	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/25/2024	77.7	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/25/2024	59.42	59	59	59	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/25/2024	57.3	57	57	57	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/25/2024	48.93	49	49	49	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/25/2024	39.68	40	40	40	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/25/2024	57.25	57	57	57	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/25/2024	51.2	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/25/2024	51.6	52	52	52	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/25/2024	42.96	43	43	43	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/25/2024	104.75	105	105	105	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/25/2024	15.06	20	20	20	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/20/2024	76.25	76	76	76	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/20/2024	72.4	72	72	72	-	-	-	-
'912810RA6	TSY INFL IX N/B 02/43 0.625	9/20/2024	73.1	73	73	73	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/20/2024	2.96	3	3	3	-	-	-	-
'AC2NN8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/20/2024	5.82	8	8	8	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/20/2024	5.02	6	6	6	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/20/2024	9.54	11	11	11	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/20/2024	8.78	10	10	10	-	-	-	-
'BDXBCXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/20/2024	12.6	17	17	17	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/20/2024	8.43	11	11	11	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/20/2024	12.78	17	17	17	-	-	-	-
'BLH38Z8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/20/2024	9.22	12	12	12	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/22/2024	16.68	19	19	19	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/23/2024	25.02	28	28	28	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/21/2024	13.92	18	18	18	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/22/2024	18.56	25	25	25	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/23/2024	13.92	18	18	18	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/21/2024	61.3	68	68	68	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/22/2024	61.3	68	68	68	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/23/2024	55.17	61	61	61	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/21/2024	11.16	12	12	12	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/22/2024	16.74	19	19	19	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/23/2024	11.16	12	12	12	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/21/2024	11.31	15	15	15	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/23/2024	106.8	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/21/2024	129.56	130	130	130	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/22/2024	129.56	130	130	130	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/21/2024	12.93	17	17	17	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/22/2024	12.93	17	17	17	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/23/2024	8.62	11	11	11	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/21/2024	10.86	14	14	14	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/22/2024	10.86	14	14	14	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/23/2024	7.24	10	10	10	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/21/2024	8.48	11	11	11	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/22/2024	12.72	17	17	17	-	-	-	-
'AC0I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/23/2024	12.72	17	17	17	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/25/2024	14.49	19	19	19	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/25/2024	16.24	22	22	22	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/25/2024	12.57	17	17	17	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/25/2024	14.97	20	20	20	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/25/2024	0.6	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/25/2024	4	4	4	4	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/25/2024	174.48	174	174	174	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/25/2024	155.54	156	156	156	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/25/2024	22.33	22	22	22	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/25/2024	76.26	76	76	76	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/25/2024	97.86	98	98	98	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/25/2024	5.62	8	8	8	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/20/2024	3.11	4	4	4	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/20/2024	9.16	12	12	12	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/20/2024	42.21	47	47	47	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/20/2024	3.44	5	5	5	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/20/2024	5.66	8	8	8	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/20/2024	7.56	10	10	10	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/20/2024	35.84	40	40	40	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/20/2024	5.69	8	8	8	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/20/2024	1.04	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/20/2024	13.86	18	18	18	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/20/2024	4.9	6	6	6	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/20/2024	13.17	17	17	17	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/22/2024	11.31	15	15	15	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/23/2024	15.08	20	20	20	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/21/2024	15.06	20	20	20	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/22/2024	15.06	20	20	20	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/23/2024	15.06	20	20	20	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/21/2024	14.49	19	19	19	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/22/2024	14.49	19	19	19	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/23/2024	19.32	26	26	26	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/21/2024	12.18	16	16	16	-	-	-	-
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/21/2024	17.76	20	20	20	-	-	-	-
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/22/2024	17.76	20	20	20	-	-	-	-
'AC3DCVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/23/2024	17.76	20	20	20	-	-	-	-
'AC3I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/21/2024	10.78	14	14	14	-	-	-	-
'AC3I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/22/2024	16.17	21	21	21	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/24/2024	12.18	16	16	16	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/24/2024	12.57	17	17	17	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/24/2024	14.97	20	20	20	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/24/2024	0.56	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/24/2024	6	7	7	7	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/24/2024	199.4	199	199	199	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/24/2024	155.54	156	156	156	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/24/2024	86.08	96	96	96	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/24/2024	12.93	17	17	17	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/24/2024	10.86	15	15	15	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/25/2024	8.52	11	11	11	-	-	-	-
'BLH38Z8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/25/2024	9.22	12	12	12	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/25/2024	6.22	8	8	8	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/25/2024	9.16	12	12	12	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/25/2024	42.21	47	47	47	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/25/2024	3.44	5	5	5	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/25/2024	5.66	8	8	8	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/25/2024	11.34	15	15	15	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/25/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/25/2024	45	45	45	45	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/25/2024	31.36	35	35	35	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/25/2024	5.7	8	8	8	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/20/2024	18.42	24	24	24	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/20/2024	8.08	11	11	11	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/20/2024	13.92	18	18	18	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/20/2024	3.55	5	5	5	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/20/2024	16.68	19	19	19	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/20/2024	18.56	25	25	25	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/20/2024	55.17	61	61	61	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/20/2024	16.74	19	19	19	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/20/2024	11.31	15	15	15	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/20/2024	15.06	20	20	20	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/20/2024	14.49	19	19	19	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/20/2024	12.18	16	16	16	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/11/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/10/2024	-55.17	(61)	(61)	(61)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/9/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'AC0Q44412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/30/2024	16.34	18	18	18	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/28/2024	75.32	84	84	84	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/29/2024	86.08	96	96	96	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/30/2024	86.08	96	96	96	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/28/2024	8.62	12	12	12	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/29/2024	12.93	17	17	17	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/30/2024	12.93	17	17	17	-	-	-	-
'AC0M8MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/28/2024	19.28	22	22	22	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	-727943.25	(878,422)	(825,177)	(1,338,963)	-	-	(115,807)	(397,980)
'912810FS2	TSY INFL IX N/B 01/26 2	9/30/2024	76.26	76	76	76	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/30/2024	55.21	74	74	74	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/30/2024	251739.6	294,137	294,962	310,900	(1,875)	13,176	4,828	(191)
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/30/2024	-264165.43	(317,394)	(317,623)	(345,802)	(4,489)	(23,690)	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/30/2024	-57.64	(77)	(77)	(77)	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/30/2024	61.12	82	82	82	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/30/2024	286658.53	355,046	359,621	381,472	-	-	19,190	2,661
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/30/2024	71.61	96	96	96	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/30/2024	320630.31	406,853	406,965	429,445	736	21,744	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/28/2024	97.86	98	98	98	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/29/2024	97.86	98	98	98	-	-	-	-
'AC8L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/27/2024	8.12	11	11	11	-	-	-	-
'AC0Q44412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/27/2024	16.34	18	18	18	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/27/2024	51.2	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/27/2024	51.6	52	52	52	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/27/2024	42.96	43	43	43	-	-	-	-

'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/27/2024	83.8	84	84	84	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/27/2024	110.2	110	110	110	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/27/2024	101.36	101	101	101	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	9/27/2024	134.85	135	135	135	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/27/2024	106.5	107	107	107	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/27/2024	125.6	126	126	126	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/30/2024	48.16	65	65	65	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/30/2024	224662.96	234,426	236,789	266,166	5,335	24,041	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/30/2024	206.08	230	230	230	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/30/2024	878364.48	926,403	929,487	948,674	(10,666)	29,853	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/19/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/18/2024	-55.17	(61)	(61)	(61)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/17/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/30/2024	70.98	95	95	95	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/30/2024	7.56	8	8	8	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/30/2024	303957.36	321,561	322,094	334,177	2,335	9,965	1,749	(1,965)
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/16/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/8/2024	-55.17	(61)	(61)	(61)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	-1529.18	(1,707)	(1,707)	(1,707)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	-2254.52	(2,516)	(2,516)	(2,516)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	-1073230.5	(1,347,601)	(1,274,998)	(1,338,963)	50,082	(675)	(156,240)	42,868
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	-345287.25	(431,796)	(431,796)	(431,796)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	345287.25	431,796	431,796	431,796	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/30/2024	451430.91	302,488	306,165	298,702	8,724	-	-	(16,187)
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/30/2024	35.32	47	47	47	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/30/2024	162066.48	150,102	151,172	147,943	(3,956)	5,110	3,446	(7,829)
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/29/2024	19.28	22	22	22	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/30/2024	19.28	22	22	22	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/28/2024	26.82	30	30	30	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/29/2024	26.82	30	30	30	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/30/2024	97.86	98	98	98	-	-	-	-
'91281 0PV4	TSY INFL IX N/B 01/28 1.75	9/28/2024	59.64	60	60	60	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/29/2024	49.7	50	50	50	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/30/2024	59.64	60	60	60	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/28/2024	65.76	66	66	66	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/29/2024	65.76	66	66	66	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/30/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/28/2024	50.96	51	51	51	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/29/2024	38.22	38	38	38	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/30/2024	423486.42	546,759	540,876	519,446	-	-	12,721	(34,150)
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/30/2024	71.05	95	95	95	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/27/2024	0.15	0	0	0	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/27/2024	19.28	22	22	22	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/27/2024	85.75	86	86	86	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	9/27/2024	162.45	162	162	162	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/27/2024	136.35	136	136	136	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/27/2024	104.4	104	104	104	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/27/2024	17.76	20	20	20	-	-	-	-
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/27/2024	16.11	18	18	18	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/27/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/27/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/27/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/27/2024	13.34	15	15	15	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/7/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/6/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/5/2024	-55.17	(61)	(61)	(61)	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/30/2024	87.78	118	118	118	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/30/2024	412330.38	560,232	558,140	590,025	552	21,756	7,793	1,783
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/30/2024	51.03	51	51	51	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/30/2024	814410.45	837,267	835,669	853,380	26,497	-	-	(8,785)
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	3454	3,855	3,855	3,855	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	345287.25	431,796	431,796	431,796	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	1073230.5	1,347,487	1,274,854	1,338,963	(49,970)	673	156,273	(42,868)
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/30/2024	2.85	3	3	3	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/30/2024	97483.3	104,733	104,750	105,344	(2,348)	2,942	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/30/2024	26.82	30	30	30	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/28/2024	15.46	17	17	17	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/29/2024	15.46	17	17	17	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/30/2024	15.46	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/28/2024	14.96	17	17	17	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/29/2024	14.96	17	17	17	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/28/2024	3.55	5	5	5	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/29/2024	4.73	6	6	6	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/30/2024	3.55	5	5	5	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/28/2024	16.68	19	19	19	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/29/2024	16.68	19	19	19	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/30/2024	25.02	28	28	28	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/28/2024	13.92	19	19	19	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/30/2024	324550.31	326,084	328,358	352,160	554	23,248	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/30/2024	8.7	10	10	10	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/30/2024	348150.8	365,465	366,341	373,225	(4,621)	11,506	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/28/2024	45	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/29/2024	54	54	54	54	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/30/2024	54	54	54	54	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/28/2024	48.2	48	48	48	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/29/2024	57.84	58	58	58	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/30/2024	57.84	58	58	58	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/28/2024	91.5	92	92	92	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/29/2024	76.25	76	76	76	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/27/2024	16.7	19	19	19	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/27/2024	26.68	30	30	30	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/27/2024	155.54	156	156	156	-	-	-	-
'91281 0FQ6	TSY INFL IX N/B 04/32 3.375	9/27/2024	22.33	22	22	22	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/27/2024	76.26	76	76	76	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/27/2024	97.86	98	98	98	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/27/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/27/2024	54	54	54	54	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/27/2024	57.84	58	58	58	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	9/27/2024	76.25	76	76	76	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/27/2024	86.88	87	87	87	-	-	-	-
'317908II4	UNITED KINGDOM I/L GILT BONDS REGS 01/35 2	9/30/2024	112000	336,542	306,482	374,124	-	-	19,101	48,541
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/30/2024	47.16	47	47	47	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/30/2024	729434.2	623,409	629,595	608,963	-	-	-	(20,533)
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/30/2024	325781.82	391,468	392,073	411,825	277	17,310	3,589	(1,423)
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/30/2024	12.16	14	14	14	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/30/2024	376066.24	377,148	378,500	379,061	(11,334)	11,896	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/30/2024	65.82	66	66	66	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/30/2024	1136151.93	1,060,474	1,066,863	1,120,572	53,709	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/30/2024	69.3	69	69	69	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/30/2024	1016680.5	1,040,049	1,037,221	1,056,393	19,172	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/30/2024	55.26	55	55	55	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/29/2024	18.56	25	25	25	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/28/2024	104.75	105	105	105	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/29/2024	104.75	105	105	105	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/30/2024	55.68	75	75	75	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/30/2024	261602.04	270,783	273,646	274,351	-	-	14,164	(13,459)
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/30/2024	17.86	20	20	20	-	-	-	-
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/30/2024	565313.92	599,167	602,388	621,215	278	18,549	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	9/30/2024	14.96	17	17	17	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/28/2024	13.34	15	15	15	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/29/2024	13.34	15	15	15	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	9/30/2024	6.67	7	7	7	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/28/2024	16.7	19	19	19	-	-	-	-
'91281 0QP6	TSY INFL IX N/B 02/41 2.125	9/30/2024	91.5	92	92	92	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/28/2024	72.4	72	72	72	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/29/2024	72.4	72	72	72	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/30/2024	50.96	51	51	51	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/28/2024	161.82	162	162	162	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/29/2024	134.85	135	135	135	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/30/2024	134.85	135	135	135	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	9/28/2024	106.5	107	107	107	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	9/29/2024	106.5	107	107	107	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	9/30/2024	127.8	128	128	128	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/28/2024	125.6	126	126	126	-	-	-	-
'91281 0RA8	TSY INFL IX N/B 02/43 0.625	9/27/2024	73.1	73	73	73	-	-	-	-
'91281 0RF7	TSY INFL IX N/B 02/44 1.375	9/27/2024	87.78	88	88	88	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	9/27/2024	73.1	73	73	73	-	-	-	-
'91281 0RR1	TSY INFL IX N/B 02/46 1	9/27/2024	64.75	65	65	65	-	-	-	-
'91281 0RW0	TSY INFL IX N/B 02/47 0.875	9/27/2024	59.42	59	59	59	-	-	-	-
'91281 0SB5	TSY INFL IX N/B 02/48 1	9/27/2024	57.3	57	57	57	-	-	-	-
'91281 0SG4	TSY INFL IX N/B 02/49 1	9/27/2024	48.93	49	49	49	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/27/2024	49.6	50	50	50	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/27/2024	57.25	57	57	57	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/27/2024	100.12	100	100	100	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	9/27/2024	65.76	66	66	66	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/30/2024	942440.88	911,588	912,542	953,594	41,052	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	9/30/2024	57.36	57	57	57	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	9/30/2024	893181.24	858,588	868,932	872,630	-	-	-	3,698
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/30/2024	0.16	0	0	0	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/28/2024	7.24	10	10	10	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/29/2024	10.86	15	15	15	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/30/2024	10.86	15	15	15	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/28/2024	12.72	17	17	17	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/29/2024	8.48	11	11	11	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/30/2024	12.72	17	17	17	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/30/2024	11.2	15	15	15	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/29/2024	16.7	19	19	19	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	9/30/2024	16.7	19	19	19	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/28/2024	26.68	30	30	30	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/29/2024	26.68	30	30	30	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/30/2024	13.92	19	19	19	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/28/2024	55.17	62	62	62	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/29/2024	61.3	69	69	69	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	55.17	62	62	62	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/28/2024	11.16	12	12	12	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/29/2024	16.74	19	19	19	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/30/2024	11.16	12	12	12	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/28/2024	15.08	20	20	20	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/29/2024	125.6	126	126	126	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	9/30/2024	125.6	126	126	126	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/28/2024	0.13	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	9/29/2024	0.15	0	0	0	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/30/2024	3.33	4	4	4	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/30/2024	121081.02	129,961	130,010	131,583	(2,510)	4,083	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/30/2024	4.8	5	5	5	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/30/2024	188598.4	182,510	183,000	185,168	(2,970)	5,137	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/30/2024	45.6	61	61	61	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/30/2024	214385.36	223,773	225,994	216,896	-	-	12,528	(21,626)
'B0CNHDII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/30/2024	57.64	77	77	77	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/28/2024	17.76	20	20	20	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	9/27/2024	50.96	51	51	51	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/27/2024	117.35	117	117	117	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	9/27/2024	123.4	123	123	123	-	-	-	-

'9128285W6	TSY INFL IX N/B 01/29 0.875	9/27/2024	108.15	108	108	108	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	9/27/2024	74.64	75	75	75	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/27/2024	32.48	36	36	36	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	9/27/2024	86.08	96	96	96	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/27/2024	12.93	17	17	17	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/27/2024	10.86	15	15	15	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/27/2024	12.72	17	17	17	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/27/2024	16.17	22	22	22	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	9/30/2024	52238.4	56,885	58,989	69,643	-	-	2,626	8,028	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/29/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/30/2024	6.22	8	8	8	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/28/2024	9.16	12	12	12	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/29/2024	9.16	12	12	12	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/30/2024	9.16	12	12	12	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/28/2024	42.21	47	47	47	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/28/2024	16.34	18	18	18	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/29/2024	16.33	18	18	18	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/29/2024	10.78	14	14	14	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/30/2024	16.17	22	22	22	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	9/30/2024	86.88	87	87	87	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/30/2024	83.8	84	84	84	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/28/2024	137.75	138	138	138	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/29/2024	137.75	138	138	138	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/30/2024	110.2	110	110	110	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/28/2024	126.7	127	127	127	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/29/2024	126.7	127	127	127	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/30/2024	101.36	101	101	101	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/28/2024	148.9	149	149	149	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/29/2024	119.12	119	119	119	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/30/2024	26.68	30	30	30	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/28/2024	15.12	17	17	17	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/29/2024	17.76	20	20	20	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/30/2024	17.76	20	20	20	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/28/2024	16.1	18	18	18	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/29/2024	16.11	18	18	18	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	9/30/2024	16.11	18	18	18	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/28/2024	12.18	16	16	16	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/29/2024	8.12	11	11	11	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/30/2024	12.18	16	16	16	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/30/2024	15.84	21	21	21	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	9/30/2024	74966.4	95,162	95,118	102,572	852	6,602	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/30/2024	34.79	35	35	35	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/30/2024	561580.18	364,940	370,401	349,692	3,177	-	-	(23,886)	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/27/2024	119.12	119	119	119	-	-	-	-	-
'9128287Y38	TSY INFL IX N/B 07/28 0.75	9/27/2024	116.59	117	117	117	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/30/2024	70.84	95	95	95	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/30/2024	321539.54	413,318	411,987	445,806	-	-	22,867	10,951	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/30/2024	20.25	23	23	23	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/30/2024	85263.84	88,652	88,737	87,897	(2,437)	2,008	371	(783)	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/30/2024	23.98	32	32	32	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/30/2024	111589.84	141,469	141,477	145,147	(2,592)	6,262	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/3/2024	-55.17	(61)	(61)	(61)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/2/2024	-61.3	(68)	(68)	(68)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/1/2024	-24.52	(27)	(27)	(27)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/30/2024	-24.52	(27)	(27)	(27)	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/28/2024	87.72	88	88	88	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/29/2024	73.1	73	73	73	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/30/2024	73.1	73	73	73	-	-	-	-	-
'9128287Y38	TSY INFL IX N/B 07/28 0.75	9/28/2024	116.58	117	117	117	-	-	-	-	-
'9128287Y38	TSY INFL IX N/B 07/28 0.75	9/29/2024	116.59	117	117	117	-	-	-	-	-
'9128287Y38	TSY INFL IX N/B 07/28 0.75	9/30/2024	116.58	117	117	117	-	-	-	-	-
'B0CNHZ9I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/30/2024	264165.43	317,394	317,623	345,902	4,489	23,690	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/30/2024	14.22	16	16	16	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/29/2024	42.21	47	47	47	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/30/2024	48.24	54	54	54	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/28/2024	5.16	7	7	7	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/29/2024	12.96	14	14	14	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	9/30/2024	15.12	17	17	17	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/28/2024	5.92	7	7	7	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/29/2024	5.92	7	7	7	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	9/30/2024	5.92	7	7	7	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/28/2024	5.82	8	8	8	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/29/2024	2.91	4	4	4	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	9/30/2024	5.82	8	8	8	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/28/2024	5.02	6	6	6	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/29/2024	11.31	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/30/2024	11.31	15	15	15	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/28/2024	15.06	20	20	20	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/30/2024	48.87	49	49	49	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	9/30/2024	742894.59	611,261	618,608	597,304	-	-	-	(21,304)	-
'ACI200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	10/1/2024	80000	49,330	49,511	57,984	4,461	4,011	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/1/2024	3.55	5	5	5	-	-	-	-	-
'B1TXHHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/1/2024	10.8	12	12	12	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/1/2024	12.12	16	16	16	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/1/2024	61.3	68	68	68	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/1/2024	8.55	10	10	10	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/1/2024	7.5	10	10	10	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/1/2024	8.13	11	11	11	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/1/2024	9.03	12	12	12	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/1/2024	8.03	11	11	11	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/30/2024	-18.39	(20)	(20)	(20)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/29/2024	-24.52	(27)	(27)	(27)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/28/2024	-18.39	(21)	(21)	(21)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/27/2024	-24.52	(27)	(27)	(27)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/22/2024	-726414.07	(876,684)	(826,451)	(1,333,564)	-	-	(111,777)	(395,336)	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/30/2024	35.31	47	47	47	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/30/2024	159237.4	121,604	122,958	136,390	646	12,786	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/30/2024	734209.6	642,154	643,945	670,367	29,080	-	-	(2,659)	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/30/2024	39.7	40	40	40	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/30/2024	574649.46	445,737	446,508	461,851	15,344	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/30/2024	31.92	32	32	32	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/29/2024	3.44	5	5	5	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/30/2024	3.44	5	5	5	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/28/2024	5.66	8	8	8	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/29/2024	5.66	8	8	8	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/28/2024	73.15	73	73	73	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/29/2024	73.15	73	73	73	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	9/30/2024	73.15	73	73	73	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	9/30/2024	573786.48	588,022	590,912	623,072	12,541	19,619	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/30/2024	67.68	91	91	91	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/30/2024	313760.72	400,154	399,901	427,104	158	1,945	21,310	3,791	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/28/2024	87.72	88	88	88	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/29/2024	20.08	27	27	27	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/30/2024	15.06	20	20	20	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/28/2024	14.49	19	19	19	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/29/2024	14.49	19	19	19	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/30/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/28/2024	12.18	16	16	16	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/29/2024	12.18	16	16	16	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/30/2024	148.9	149	149	149	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/28/2024	68.6	69	69	69	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/29/2024	85.75	86	86	86	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	9/30/2024	68.6	69	69	69	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/1/2024	7.83	11	11	11	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/1/2024	9.33	13	13	13	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/1/2024	0.56	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/1/2024	6	7	7	7	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/1/2024	53.7	54	54	54	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/1/2024	59.36	59	59	59	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/1/2024	14	14	14	14	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/1/2024	48	48	48	48	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/1/2024	34.98	35	35	35	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/1/2024	59.64	60	60	60	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/1/2024	28.3	28	28	28	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/30/2024	508948.44	390,519	391,916	418,629	26,713	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/30/2024	17.28	23	23	23	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	2254.52	2,516	2,516	2,516	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	1073230.5	1,347,601	1,274,998	1,338,963	(50,082)	675	156,240	(42,868)	-
'B4RNSXII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/2	9/30/2024	3922000	3,855,356	3,343,175	4,096,406	398,869	143,443	34,737	176,182	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	9/30/2024	80451.84	66,506	66,699	70,690	297	3,693	-	-	-
'ACI0X6LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	9/30/2024	1084000	843,460	808,778	925,863	-	-	30,203	86,882	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/30/2024	54.54	61	61	61	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	9/30/2024	231027.4	236,567	237,975	230,912	(842)	652	5,079	(11,952)	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/30/2024	49.83	67	67	67	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/30/2024	234377.67	234,869	236,371	197,542	-	-	13,430	(52,259)	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/29/2024	73.1	73	73	73	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/30/2024	73.1	73	73	73	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/30/2024	8.28	9	9	9	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	9/30/2024	330830.16	353,176	354,568	364,730	(971)	11,133	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	9/30/2024	8.49	11	11	11	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/28/2024	7.56	10	10	10	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/29/2024	11.34	15	15	15	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/30/2024	7.56	10	10	10	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/28/2024	35.84	40	40	40	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/29/2024	31.36	35	35	35	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/30/2024	31.36	35	35	35	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/28/2024	5.69	8	8	8	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/28/2024	129.96	130	130	130	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/29/2024	162.45	162	162	162	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/30/2024	129.96	130	130	130	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/28/2024	100.12	100	100	100	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/29/2024	125.15	125	125	125	-	-	-	-	-
'9128287Y38	TSY INFL IX N/B 07/28 0.75	9/30/2024	69.38	69	69	69	-	-	-	-	-
'9128287Y38	TSY INFL IX N/B 07/28 0.75	9/30/2024	1086437.7	1,030,556	1,040,942	1,062,967	9,418	-	-	12,608	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/30/2024	81.12	81	81	81	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	9/30/2024	1244005.62	1,112,122	1,133,300	1,157,458	9,647	-	-	14,510	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/30/2024	76.24	76	76	76	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/1/2024	31.2	31	31	31	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/1/2024	47.9	48	48	48	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/1/2024	46.2	46	46	46	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/1/2024	45.95	46	46	46	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/1/2024	79.9	80	80	80	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	10/1/2024	73.7	74	74	74	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/1/2024	75.75	76	76	76	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/1/2024	72.3	72	72	72	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	10/1/2024	74.64	75	75	75	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/1/2024	20.42	23	23	23	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/1/2024	11.14	12	12	12	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/30/2024	52.07	70	70	70	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/30/2024	236912.15	267,943	268,351	284,072	1,391	14,330	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/30/2024	56	75	75	75	-	-	-	-	-
'08926II5	UNITED KINGDOM I/L GILT BONDS REGS 07/30 4.125	9/30/2024	185000	741,787	560,272	856,717	-	-	84,235	212,210	-
'B0CNHZ9I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/30/2024	57.64	77	77	77	-	-	-	-	-

'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/30/2024	264165.43	317,394	317,623	345,802	4,489	23,690	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/30/2024	24.18	27	27	27	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/30/2024	812084.04	929,559	916,037	938,626	207	851	21,356	178
'AC810FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/30/2024	59.04	79	79	79	-	-	-	-
'AC810FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	9/30/2024	269529.08	254,904	255,632	264,259	(1,745)	12,704	1,240	(3,572)
'AC0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	9/30/2024	775000	569,514	565,303	636,445	19,407	16,536	20,702	14,498
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/29/2024	8.55	11	11	11	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	9/30/2024	5.7	8	8	8	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/28/2024	0.91	1	1	1	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/28/2024	64.75	65	65	65	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/29/2024	64.75	65	65	65	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/30/2024	64.75	65	65	65	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/28/2024	59.42	59	59	59	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/29/2024	59.42	59	59	59	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	9/30/2024	59.42	59	59	59	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/28/2024	57.3	57	57	57	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	9/29/2024	57.3	57	57	57	-	-	-	-
'912828R69	TSY INFL IX N/B 01/28 0.5	9/30/2024	1215265.6	1,144,706	1,163,952	1,177,429	-	-	-	13,477
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/30/2024	236.75	237	237	237	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/30/2024	3541444.38	4,068,012	3,867,830	3,796,951	-	-	-	(70,879)
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/30/2024	192.4	192	192	192	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/29/2024	2.51	3	3	3	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	9/30/2024	5.02	6	6	6	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/28/2024	9.54	11	11	11	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/29/2024	9.54	11	11	11	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/30/2024	9.54	11	11	11	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/28/2024	8.78	10	10	10	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/29/2024	8.78	10	10	10	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	9/30/2024	8.78	10	10	10	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/1/2024	7.2	8	8	8	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/1/2024	4.54	6	6	6	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/1/2024	10.21	11	11	11	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/1/2024	23.8	27	27	27	-	-	-	-
'AC810FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/1/2024	8.01	11	11	11	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/1/2024	67.2	67	67	67	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/1/2024	92.72	93	93	93	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/1/2024	65.76	66	66	66	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/1/2024	50.96	51	51	51	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/1/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/1/2024	42.8	43	43	43	-	-	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	9/30/2024	710000	459,098	459,316	483,657	(1,941)	16,529	9,071	683
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/30/2024	10.92	12	12	12	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/30/2024	424517.73	580,122	559,273	559,633	-	-	20,962	(20,602)
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/30/2024	8.64	10	10	10	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	9/30/2024	363234.24	407,916	407,727	406,312	(9,539)	8,124	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/30/2024	26.53	27	27	27	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/30/2024	388440.89	392,803	392,741	404,509	11,767	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/30/2024	80	80	80	80	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	9/30/2024	1323790	1,276,229	1,297,622	1,298,967	(123)	-	-	1,469
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/30/2024	104.8	105	105	105	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/30/2024	1634628.48	1,680,204	1,659,810	1,661,956	-	-	-	2,145
'912810SB5	TSY INFL IX N/B 02/48 1	9/30/2024	57.3	57	57	57	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/28/2024	48.92	49	49	49	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/29/2024	48.93	49	49	49	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/30/2024	39.14	39	39	39	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	-55.17	(62)	(62)	(62)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/29/2024	-61.3	(69)	(69)	(69)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/28/2024	-55.17	(62)	(62)	(62)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/27/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/20/2024	-55.17	(61)	(61)	(61)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/15/2024	-55.17	(61)	(61)	(61)	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/14/2024	-61.3	(68)	(68)	(68)	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/30/2024	34.08	34	34	34	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/28/2024	8.4	11	11	11	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/29/2024	12.6	17	17	17	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/30/2024	12.18	16	16	16	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/28/2024	16.76	22	22	22	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	9/30/2024	100.12	100	100	100	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/28/2024	123.64	124	124	124	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/29/2024	123.64	124	124	124	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/30/2024	123.64	124	124	124	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/28/2024	50.96	51	51	51	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/29/2024	50.96	51	51	51	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/30/2024	50.96	51	51	51	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/1/2024	76.85	77	77	77	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	10/1/2024	0.15	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	10/1/2024	58.57	59	59	59	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/1/2024	85.65	86	86	86	-	-	-	-
'AC0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/1/2024	9.9	13	13	13	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/1/2024	7.92	11	11	11	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/1/2024	10.08	14	14	14	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/1/2024	55.12	55	55	55	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/1/2024	13.52	15	15	15	-	-	-	-
'AC086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/1/2024	17.28	19	19	19	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/1/2024	9.94	11	11	11	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/1/2024	9.16	10	10	10	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/30/2024	30.06	30	30	30	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/30/2024	489330.04	604,429	560,393	510,680	-	-	-	(49,713)
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/30/2024	30.6	31	31	31	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/30/2024	22.08	30	30	30	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/30/2024	102235.2	122,643	122,954	121,216	-	-	8,803	(10,541)
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	9/30/2024	256196.8	271,131	273,269	256,105	-	-	16,257	(33,422)
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/30/2024	57.28	77	77	77	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	9/30/2024	266812.03	310,252	311,799	332,099	78	7,802	10,437	1,983
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/30/2024	39.76	53	53	53	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	9/30/2024	187126.18	159,404	161,516	181,637	3,306	16,815	-	-
'B3SSHVII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	9/30/2024	1190000	1,086,104	1,034,847	1,181,278	30,307	28,589	38,115	49,420
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/30/2024	514680.42	364,756	371,495	325,153	-	-	-	(46,342)
'91210TP3	TSY INFL IX N/B 02/53 1.5	9/30/2024	34.72	35	35	35	-	-	-	-
'91210TP3	TSY INFL IX N/B 02/53 1.5	9/30/2024	524857.28	453,820	454,899	475,159	18,505	-	-	1,754
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/30/2024	48.08	48	48	48	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	9/30/2024	728574.27	700,632	718,252	714,599	-	-	-	(3,653)
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/30/2024	81.92	82	82	82	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	9/30/2024	1237329.92	1,107,767	1,111,849	1,137,761	25,912	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/30/2024	75.13	75	75	75	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	9/30/2024	1126255.38	1,075,387	1,084,176	1,094,930	10,754	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/29/2024	1.04	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	9/30/2024	1.04	1	1	1	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/28/2024	126.68	127	127	127	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/29/2024	126.68	127	127	127	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/30/2024	126.68	127	127	127	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/30/2024	2831817.2	3,236,165	3,116,145	3,127,496	-	-	-	11,351
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/30/2024	13.09	13	13	13	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/30/2024	210879.9	239,207	235,343	238,434	-	-	-	3,091
'91210FS2	TSY INFL IX N/B 01/26 2	9/30/2024	51.81	52	52	52	-	-	-	-
'91210FS2	TSY INFL IX N/B 01/26 2	9/30/2024	746445.51	748,071	747,178	745,308	-	-	-	(1,870)
'91210RF7	TSY INFL IX N/B 02/44 1.375	9/30/2024	48.98	49	49	49	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	9/30/2024	12.6	17	17	17	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/28/2024	5.62	8	8	8	-	-	-	-
'AC1VSXD4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/1/2024	8.3	9	9	9	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/1/2024	10.62	12	12	12	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/1/2024	17.2	19	19	19	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/1/2024	9.45	11	11	11	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/1/2024	1.85	2	2	2	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/1/2024	3.64	5	5	5	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/1/2024	3.12	3	3	3	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/1/2024	6.44	7	7	7	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/1/2024	5.58	6	6	6	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/1/2024	5.38	7	7	7	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/1/2024	5.22	7	7	7	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/1/2024	7.98	11	11	11	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/30/2024	61.62	83	83	83	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/30/2024	286959.6	303,937	305,065	313,989	(9,462)	18,386	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/30/2024	9.93	11	11	11	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	9/30/2024	422700.24	439,049	439,606	441,138	4,792	12,781	4,322	(20,362)
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/30/2024	12.29	14	14	14	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	9/30/2024	385370.96	360,462	361,210	340,746	(28,147)	7,682	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/30/2024	80.96	81	81	81	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/30/2024	1237240.84	1,149,082	1,166,727	1,155,127	-	-	-	(11,600)
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/30/2024	69.84	70	70	70	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	9/30/2024	1122864.51	1,075,890	1,085,521	1,091,912	7,174	-	-	(783)
'91210RL4	TSY INFL IX N/B 02/45 0.75	9/30/2024	48.87	49	49	49	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/28/2024	9.24	12	12	12	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/29/2024	13.86	19	19	19	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	9/30/2024	13.86	19	19	19	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/28/2024	4.9	7	7	7	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/29/2024	7.35	10	10	10	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/30/2024	4.9	7	7	7	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/28/2024	49.6	50	50	50	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/29/2024	39.68	40	40	40	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	9/30/2024	49.6	50	50	50	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/28/2024	57.25	57	57	57	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/29/2024	45.8	46	46	46	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/29/2024	8.43	11	11	11	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	9/30/2024	5.62	8	8	8	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/28/2024	12.78	17	17	17	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/29/2024	8.52	11	11	11	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/30/2024	8.52	11	11	11	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/28/2024	9.22	12	12	12	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/29/2024	9.22	12	12	12	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	9/30/2024	13.83	19	19	19	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	9/28/2024	6.22	8	8	8	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/29/2024	12.57	17	17	17	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/30/2024	12.57	17	17	17	-	-	-	-
'B46CGH86	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/28/2024	14.97	20	20	20	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/1/2024	5.78	8	8	8	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/1/2024	4.3	6	6	6	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/1/2024	7.72	10	10	10	-	-	-	-
'BMW13HII5	UNITED KINGDOM (GOVT OF) BONDS 144A REGS 03/36 0.1	10/1/2024	28.07	31	31	31	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/1/2024	2.16	3	3	3	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/1/2024	5.66	8	8	8	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/1/2024	4.72	6	6	6	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/1/2024	20.16	23	23	23	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/1/2024	5.32	7	7	7	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/1/2024	0.91	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/1/2024	5.76	8	8	8	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/1/2024	4.59	6	6	6	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/30/2024	494802	488,313	488,427	517,009	28,582	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/30/2024	29.44	39	39	39	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	9/30/2024	134614.4	160,009	160,212	124,635	-	-	16,030	(51,607)
'AC086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/30/2024	14.31	16	16	16	-	-	-	-
'AC086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	9/30/2024	606209.76	675,312	673,014	683,549	353	2,303	12,423	(4,544)
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/30/2024	11.76	13	13	13	-	-	-	-

'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/28/2024	109.08	109	109	109	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/29/2024	136.35	136	136	136	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	9/30/2024	136.35	136	136	136	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/28/2024	130.5	131	131	131	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	9/29/2024	130.5	131	131	131	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	9/30/2024	57.25	57	57	57	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/28/2024	51.2	51	51	51	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/29/2024	64	64	64	64	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	9/30/2024	51.2	51	51	51	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/13/2024	-55.17	(61)	(61)	(61)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/12/2024	-61.3	(67)	(67)	(67)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/4/2024	-61.3	(68)	(68)	(68)	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/30/2024	88.56	89	89	89	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	9/30/2024	1299175.2	1,139,414	1,148,617	1,189,352	39,219	-	-	-	1,516
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/30/2024	88.2	88	88	88	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	9/30/2024	1429747.2	1,264,067	1,286,849	1,293,137	-	-	-	-	6,288
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/29/2024	9.98	13	13	13	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	9/30/2024	14.97	20	20	20	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/28/2024	0.6	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/29/2024	0.59	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/30/2024	0.6	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/28/2024	4	4	4	4	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/29/2024	6	7	7	7	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/30/2024	4	4	4	4	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/28/2024	174.47	174	174	174	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/28/2024	37.28	37	37	37	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/29/2024	37.28	37	37	37	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	9/30/2024	37.28	37	37	37	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/1/2024	4.96	7	7	7	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/1/2024	11.49	15	15	15	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/1/2024	5.04	7	7	7	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/1/2024	8.68	12	12	12	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/1/2024	45.95	46	46	46	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/1/2024	40.7	41	41	41	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/1/2024	37.36	37	37	37	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/1/2024	29.88	30	30	30	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/1/2024	30.72	31	31	31	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/1/2024	31.15	31	31	31	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/1/2024	35.95	36	36	36	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	9/30/2024	104.4	104	104	104	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/28/2024	117.35	117	117	117	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/29/2024	117.35	117	117	117	-	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	9/30/2024	117.35	117	117	117	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/28/2024	123.4	123	123	123	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/29/2024	123.4	123	123	123	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	9/30/2024	123.4	123	123	123	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	9/30/2024	725323.11	603,598	609,662	580,116	-	-	-	-	(29,547)
'912810RR1	TSY INFL IX N/B 02/46 1	9/30/2024	43.29	43	43	43	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	9/30/2024	638537.12	556,897	560,440	532,454	-	-	-	-	(27,986)
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/26/2024	-61.3	(68)	(68)	(68)	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/30/2024	80.22	80	80	80	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	9/30/2024	1240659.6	1,143,038	1,155,678	1,162,341	-	-	-	-	6,663
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/30/2024	82.39	82	82	82	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/30/2024	1242876.69	1,190,767	1,197,308	1,199,665	-	-	-	-	2,357
'912828S50	TSY INFL IX N/B 07/26 0.125	9/30/2024	101.92	102	102	102	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	9/30/2024	1671806.5	1,606,210	1,611,694	1,630,466	18,772	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	9/30/2024	87.75	88	88	88	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	9/30/2024	1269606	1,200,212	1,228,574	1,234,393	2,293	-	-	-	3,526
'912810SG4	TSY INFL IX N/B 02/49 1	9/30/2024	32.76	33	33	33	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	9/30/2024	455007.28	388,011	391,955	371,897	-	-	-	-	(20,059)
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/28/2024	119.24	119	119	119	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/29/2024	119.24	119	119	119	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	9/30/2024	119.24	119	119	119	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/28/2024	106.8	107	107	107	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/29/2024	106.8	107	107	107	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	9/30/2024	106.8	107	107	107	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/28/2024	129.56	130	130	130	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/29/2024	129.56	130	130	130	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	9/30/2024	129.56	130	130	130	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/30/2024	52.92	59	59	59	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	9/30/2024	224810.04	231,897	232,461	236,387	(2,780)	6,706	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	9/20/2024	0.6	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/20/2024	6	7	7	7	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/20/2024	16.76	22	22	22	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/20/2024	199.4	199	199	199	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/20/2024	155.54	156	156	156	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/20/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/20/2024	76.26	76	76	76	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	9/20/2024	97.86	98	98	98	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	9/20/2024	59.64	60	60	60	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	9/20/2024	54	54	54	54	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	9/20/2024	48.2	48	48	48	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/25/2024	-55.17	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/24/2024	-61.3	(68)	(68)	(68)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	1529.18	1,707	1,707	1,707	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	727943.25	878,422	825,177	1,338,963	-	-	115,807	-	397,980
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	3454	3,855	3,855	3,855	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/28/2024	108.15	108	108	108	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/29/2024	86.52	87	87	87	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	9/30/2024	108.15	108	108	108	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	9/28/2024	93.3	93	93	93	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	9/29/2024	93.3	93	93	93	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	9/30/2024	93.3	93	93	93	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/28/2024	8.78	12	12	12	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/29/2024	13.17	18	18	18	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	9/30/2024	13.17	18	18	18	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/28/2024	18.42	25	25	25	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/29/2024	12.28	16	16	16	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	9/30/2024	12.28	16	16	16	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/28/2024	12.12	16	16	16	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/29/2024	8.08	11	11	11	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	9/30/2024	12.12	16	16	16	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/28/2024	10.44	14	14	14	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/29/2024	13.92	19	19	19	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	9/30/2024	10.44	14	14	14	-	-	-	-	-
'AC1200WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	9/30/2024	850000	558,586	559,423	620,693	4,967	4,831	19,200	-	32,273
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/29/2024	199.4	199	199	199	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	9/30/2024	174.48	174	174	174	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/28/2024	177.76	178	178	178	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/29/2024	155.54	156	156	156	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	9/30/2024	155.54	156	156	156	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/28/2024	22.33	22	22	22	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/29/2024	22.33	22	22	22	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	9/30/2024	22.33	22	22	22	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/28/2024	76.26	76	76	76	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	9/29/2024	76.26	76	76	76	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	9/27/2024	3.55	5	5	5	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	9/27/2024	16.68	19	19	19	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	9/27/2024	18.56	25	25	25	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/27/2024	61.3	68	68	68	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	9/27/2024	50.96	51	51	51	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	9/27/2024	16.74	19	19	19	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	9/27/2024	11.31	15	15	15	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	9/27/2024	15.06	20	20	20	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	9/27/2024	14.49	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	9/27/2024	12.18	16	16	16	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	9/27/2024	12.57	17	17	17	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	9/27/2024	126.68	127	127	127	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/28/2024	32.48	36	36	36	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/29/2024	48.71	54	54	54	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	9/30/2024	32.48	36	36	36	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	9/28/2024	16.17	22	22	22	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/23/2024	-55.17	(61)	(61)	(61)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/22/2024	-61.3	(68)	(68)	(68)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/21/2024	-61.3	(68)	(68)	(68)	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/30/2024	4.65	5	5	5	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	9/30/2024	182704.7	162,732	163,272	154,568	(13,828)	5,123	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/30/2024	48	64	64	64	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	9/30/2024	221428.8	245,330	247,597	254,136	-	-	14,174	-	(7,635)
'AC106WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	9/30/2024	976000	871,976	860,866	940,452	23,451	56,135	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/28/2024	51.6	52	52	52	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/29/2024	51.6	52	52	52	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	9/30/2024	51.6	52	52	52	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/28/2024	42.96	43	43	43	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/29/2024	42.96	43	43	43	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	9/30/2024	42.96	43	43	43	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/26/2024	-24.52	(27)	(27)	(27)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/25/2024	-18.39	(21)	(21)	(21)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/24/2024	-24.52	(27)	(27)	(27)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/23/2024	-18.39	(20)	(20)	(20)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/30/2024	-3454	(3,855)	(3,855)	(3,855)	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/5/2024	107.24	141	141	141	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/6/2024	103.41	136	136	136	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/7/2024	107.24	141	141	141	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/5/2024	70.56	93	93	93	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/7/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/5/2024	50.4	50	50	50	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/6/2024	50.4	50	50	50	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/7/2024	33.6	34	34	34	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/6/2024	50.91	51	51	51	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/7/2024	67.88	68	68	68	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/7/2024	47.94	48	48	48	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/7/2024	83.39	109	109	109	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/7/2024	38.32	38	38	38	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/5/2024	36.96	37	37	37	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/6/2024	36.96	37	37	37	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/7/2024	27.72	28	28	28	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/5/2024	36.76	37	37	37	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/6/2024	27.57	28	28	28	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/7/2024	36.76	37	37	37	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/5/2024	36.76	37	37	37	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/6/2024	27.57	28	28	28	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/7/2024	36.76	37	37	37	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/2/2024	47.85	48	48	48	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/2/2024	83.39	111	111	111	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/2/2024	52.2	69	69	69	-	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/2/2024	33.8	37	37	37	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/2/2024	43.2	48	48	48	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/2/2024	19.95	22	22	22	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/2/2024	95	126	126	126	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/2/2024	94.85	126	126	126	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/2/2024	108.36	144	144	144	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/2/2024	99.16	132	132	132	-	-	-	-	-

'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/2/2024	93.96	125	125	125	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/2/2024	102.63	136	136	136	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/3/2024	37.1	37	37	37	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/3/2024	58.96	59	59	59	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/3/2024	45.45	45	45	45	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	10/3/2024	57.84	58	58	58	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/4/2024	39.76	40	40	40	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/4/2024	22.64	23	23	23	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/4/2024	24.96	25	25	25	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/4/2024	38.32	38	38	38	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/4/2024	27.72	28	28	28	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/4/2024	27.57	28	28	28	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/4/2024	27.57	28	28	28	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/5/2024	44.22	44	44	44	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/6/2024	58.96	59	59	59	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/7/2024	44.22	44	44	44	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/5/2024	45.45	45	45	45	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/6/2024	45.45	45	45	45	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/7/2024	60.6	61	61	61	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	10/5/2024	43.38	43	43	43	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	10/6/2024	43.38	43	43	43	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	10/7/2024	57.84	58	58	58	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/5/2024	25.68	26	26	26	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/6/2024	34.24	34	34	34	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/5/2024	27.57	28	28	28	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/6/2024	36.76	37	37	37	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/5/2024	52.2	68	68	68	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/6/2024	50.46	66	66	66	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/7/2024	52.2	68	68	68	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/7/2024	121.2	159	159	159	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/5/2024	153.25	168	168	168	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/6/2024	159.38	175	175	175	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/7/2024	159.38	175	175	175	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/5/2024	19.95	22	22	22	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/6/2024	19.95	22	22	22	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/7/2024	19.95	22	22	22	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/2/2024	0.24	0	0	0	-	-	-	-
'74533II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/2/2024	14	16	16	16	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/2/2024	33.57	34	34	34	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/2/2024	50.91	51	51	51	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/2/2024	25.68	26	26	26	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/2/2024	61.48	61	61	61	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/2/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/2/2024	51.45	51	51	51	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	10/2/2024	59.67	60	60	60	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/2/2024	75.09	75	75	75	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/2/2024	58.35	58	58	58	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/4/2024	36.76	37	37	37	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/4/2024	32.56	33	33	33	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/4/2024	29.89	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/4/2024	29.88	30	30	30	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/4/2024	18.43	18	18	18	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/4/2024	27.85	31	31	31	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/4/2024	21.56	24	24	24	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/4/2024	68.1	89	89	89	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/4/2024	25.49	28	28	28	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/4/2024	68	75	75	75	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/4/2024	61.19	67	67	67	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/4/2024	33.8	37	37	37	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/7/2024	25.68	26	26	26	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/5/2024	46.11	46	46	46	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/5/2024	55.98	56	56	56	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/6/2024	55.98	56	56	56	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/7/2024	74.64	75	75	75	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/5/2024	61.19	67	67	67	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/6/2024	50.99	56	56	56	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/7/2024	61.19	67	67	67	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/5/2024	24.85	27	27	27	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/6/2024	24.85	27	27	27	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/7/2024	24.85	27	27	27	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/5/2024	22.9	25	25	25	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/5/2024	92.5	121	121	121	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/6/2024	95	125	125	125	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/7/2024	92.5	121	121	121	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/5/2024	94.85	124	124	124	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/6/2024	97.56	128	128	128	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/7/2024	27.57	28	28	28	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/5/2024	24.42	24	24	24	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/6/2024	32.56	33	33	33	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/7/2024	24.42	24	24	24	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/5/2024	22.42	22	22	22	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/6/2024	22.43	22	22	22	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/2/2024	25.48	25	25	25	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/2/2024	59.7	60	60	60	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/2/2024	27.96	28	28	28	-	-	-	-
'91282KZZ6	TSY INFL IX N/B 07/30 0.125	10/2/2024	51.39	51	51	51	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/2/2024	47.94	48	48	48	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/2/2024	44.22	44	44	44	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/2/2024	45.45	45	45	45	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/2/2024	71.82	95	95	95	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/2/2024	75.14	100	100	100	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/2/2024	45.15	60	60	60	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/2/2024	77.2	103	103	103	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/4/2024	43.2	48	48	48	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/4/2024	24.85	27	27	27	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/4/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/4/2024	20.75	23	23	23	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/4/2024	31.86	35	35	35	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/4/2024	43	47	47	47	-	-	-	-
'ACI2GMXV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/4/2024	25.65	28	28	28	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/4/2024	9.25	10	10	10	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/4/2024	36.4	48	48	48	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/4/2024	24.92	25	25	25	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/4/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/4/2024	23.49	23	23	23	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/6/2024	22.9	25	25	25	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/5/2024	47.85	48	48	48	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/6/2024	63.8	64	64	64	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/7/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/5/2024	56.13	56	56	56	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/7/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/5/2024	24.9	27	27	27	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/6/2024	20.75	23	23	23	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/7/2024	20.75	23	23	23	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/5/2024	26.55	29	29	29	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/5/2024	46.36	46	46	46	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/6/2024	69.54	70	70	70	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/7/2024	38.22	38	38	38	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/5/2024	71.82	94	94	94	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/6/2024	74.48	98	98	98	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/7/2024	74.48	98	98	98	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/5/2024	75.14	99	99	99	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/6/2024	75.14	99	99	99	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/7/2024	75.14	99	99	99	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/5/2024	47.3	62	62	62	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/6/2024	45.15	59	59	59	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/7/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/5/2024	81.06	106	106	106	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/6/2024	77.2	101	101	101	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/2/2024	38.32	38	38	38	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/2/2024	36.96	37	37	37	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/2/2024	88.11	117	117	117	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/2/2024	105.6	140	140	140	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/2/2024	84.48	112	112	112	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/2/2024	107.52	143	143	143	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/2/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/2/2024	20.75	23	23	23	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/2/2024	31.86	35	35	35	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/2/2024	43.38	43	43	43	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	10/2/2024	74.64	75	75	75	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/2/2024	61.19	68	68	68	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/4/2024	23.82	24	24	24	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/4/2024	73.08	96	96	96	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/4/2024	88.97	117	117	117	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/4/2024	44.98	59	59	59	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/4/2024	37.8	42	42	42	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/4/2024	121.2	159	159	159	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/4/2024	159.38	176	176	176	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/4/2024	17.1	19	19	19	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/4/2024	7.8	9	9	9	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/4/2024	16.1	18	18	18	-	-	-	-
'ACI25ZYH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/4/2024	13.95	15	15	15	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/4/2024	83.39	109	109	109	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/7/2024	69.54	70	70	70	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/5/2024	32.88	33	33	33	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/6/2024	49.32	49	49	49	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/7/2024	49.32	49	49	49	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/5/2024	38.22	38	38	38	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/6/2024	25.48	25	25	25	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/5/2024	67.88	68	68	68	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/5/2024	9.25	10	10	10	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	295125.6	163,003	163,003	400,300	237,297	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/6/2024	7.4	8	8	8	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/5/2024	80.2	88	88	88	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/7/2024	81.06	106	106	106	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/7/2024	97.56	128	128	128	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/5/2024	108.36	142	142	142	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/6/2024	108.36	142	142	142	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/7/2024	108.36	142	142	142	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/5/2024	96.47	127	127	127	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/6/2024	99.16	130	130	130	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/7/2024	96.48	127	127	127	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/5/2024	93.96	123	123	123	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/6/2024	93.96	123	123	123	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/7/2024	96.57	127	127	127	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/5/2024	22.64	23	23	23	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/2/2024	37.1	37	37	37	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/2/2024	8	8	8	8	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/2/2024	40	40	40	40	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/2/2024	23.32	23	23	23	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/2/2024	39.76	40	40	40	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/2/2024	22.64	23	23	23	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/2/2024	24.96	25	25	25	-	-	-	-

'912828YL8	TSY INFL IX N/B 10/24 0.125	10/2/2024	0.09	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/2/2024	58.59	59	59	59	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/2/2024	80.2	89	89	89	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/2/2024	27	36	36	36	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/4/2024	52.2	68	68	68	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/4/2024	74.48	98	98	98	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/4/2024	75.14	99	99	99	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/4/2024	45.15	59	59	59	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/4/2024	81.06	106	106	106	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/4/2024	76.19	84	84	84	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/4/2024	27	35	35	35	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/4/2024	73.58	96	96	96	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/4/2024	61.36	80	80	80	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/4/2024	50.4	56	56	56	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/4/2024	55.12	72	72	72	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/4/2024	2.6	3	3	3	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/6/2024	80.2	88	88	88	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/6/2024	70.56	93	93	93	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/7/2024	70.56	93	93	93	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/5/2024	86.8	114	114	114	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/6/2024	86.8	114	114	114	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/7/2024	88.97	117	117	117	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/5/2024	44.98	59	59	59	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/5/2024	21.57	22	22	22	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/6/2024	21.57	22	22	22	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/7/2024	28.76	29	29	29	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/5/2024	23.49	23	23	23	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/7/2024	29.89	30	30	30	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/5/2024	22.41	22	22	22	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/6/2024	22.41	22	22	22	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/7/2024	29.88	30	30	30	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/5/2024	18.44	18	18	18	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/6/2024	24.58	25	25	25	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/7/2024	18.43	18	18	18	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/5/2024	18.69	19	19	19	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/6/2024	18.69	19	19	19	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/7/2024	18.69	19	19	19	-	-	-	-	-
'983YN0II2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/8/2024	61.19	67	67	67	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/2/2024	73.58	98	98	98	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/2/2024	61.36	82	82	82	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/2/2024	47.88	53	53	53	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/2/2024	53.34	71	71	71	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/2/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/2/2024	86.4	115	115	115	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/2/2024	70.56	94	94	94	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/2/2024	86.8	115	115	115	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/2/2024	46.17	61	61	61	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/2/2024	32.4	36	36	36	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/2/2024	44.37	59	59	59	-	-	-	-	-
'BYY5FTII0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/2/2024	74.4	99	99	99	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/4/2024	86.4	113	113	113	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/4/2024	45.9	60	60	60	-	-	-	-	-
'BYY5FTII0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/4/2024	74.4	98	98	98	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/4/2024	107.24	141	141	141	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/4/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/4/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/4/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/4/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/4/2024	56.52	57	57	57	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/4/2024	10	10	10	10	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/4/2024	32	32	32	32	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/6/2024	23.49	23	23	23	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/7/2024	1.34	-	-	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/5/2024	71.4	78	78	78	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/6/2024	68	75	75	75	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/7/2024	71.4	78	78	78	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/5/2024	88.11	116	116	116	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/6/2024	88.11	116	116	116	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/7/2024	88.11	116	116	116	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/5/2024	105.6	138	138	138	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/7/2024	9.25	10	10	10	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/5/2024	38.22	50	50	50	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/6/2024	36.4	48	48	48	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	10/8/2024	34.24	34	34	34	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/8/2024	121.2	159	159	159	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/8/2024	159.38	175	175	175	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/8/2024	33.42	37	37	37	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/8/2024	71.4	78	78	78	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/8/2024	88.11	115	115	115	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/8/2024	105.6	138	138	138	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/8/2024	21.56	24	24	24	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/8/2024	68.1	89	89	89	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/8/2024	25.49	28	28	28	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/8/2024	0.24	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/8/2024	14	15	15	15	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/2/2024	107.24	143	143	143	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/2/2024	36.76	37	37	37	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/2/2024	27.57	28	28	28	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/2/2024	36.76	37	37	37	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/3/2024	40.56	45	45	45	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/3/2024	51.84	57	57	57	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/3/2024	29.82	33	33	33	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/3/2024	27.48	30	30	30	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/3/2024	20.75	23	23	23	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/3/2024	26.55	29	29	29	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/3/2024	51.6	57	57	57	-	-	-	-	-
'ACI2GM6V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/3/2024	24.3	27	27	27	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/4/2024	23.32	23	23	23	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/4/2024	92.5	121	121	121	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/4/2024	97.56	128	128	128	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/4/2024	105.35	138	138	138	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/4/2024	99.16	130	130	130	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/4/2024	96.57	127	127	127	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/4/2024	102.63	135	135	135	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/4/2024	0.24	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/4/2024	12	13	13	13	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/4/2024	33.57	34	34	34	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/4/2024	37.1	37	37	37	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/4/2024	13.9	14	14	14	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/7/2024	38.22	50	50	50	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/5/2024	6.24	7	7	7	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/6/2024	7.8	9	9	9	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/7/2024	6.24	7	7	7	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/6/2024	46.16	61	61	61	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	44.98	59	59	59	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/5/2024	32.4	36	36	36	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/6/2024	32.4	36	36	36	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/6/2024	108.9	143	143	143	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/7/2024	108.9	143	143	143	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/5/2024	19.32	21	21	21	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/6/2024	22.64	23	23	23	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/8/2024	33.57	34	34	34	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/8/2024	37.1	37	37	37	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/8/2024	8	8	8	8	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/8/2024	40	40	40	40	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/8/2024	29.15	29	29	29	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/8/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/8/2024	22.64	23	23	23	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/8/2024	24.96	25	25	25	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/8/2024	38.32	38	38	38	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/8/2024	36.96	37	37	37	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/8/2024	36.76	37	37	37	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/3/2024	9.25	10	10	10	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/3/2024	38.22	51	51	51	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/3/2024	6.24	7	7	7	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/3/2024	16.1	18	18	18	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/3/2024	68.1	90	90	90	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/3/2024	25.5	28	28	28	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/3/2024	71.4	79	79	79	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/3/2024	88.11	117	117	117	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/3/2024	108.9	144	144	144	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/3/2024	84.48	112	112	112	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/3/2024	107.52	142	142	142	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/3/2024	10	10	10	10	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/4/2024	59.76	60	60	60	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/4/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/4/2024	47.85	48	48	48	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/4/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/4/2024	51.45	51	51	51	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/4/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/4/2024	75.09	75	75	75	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/4/2024	85.44	112	112	112	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/4/2024	108.9	143	143	143	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/4/2024	84.48	111	111	111	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/4/2024	107.52	141	141	141	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/7/2024	16.98	17	17	17	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/5/2024	24.96	25	25	25	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/6/2024	18.72	19	19	19	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/7/2024	24.96	25	25	25	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/5/2024	38.32	38	38	38	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/6/2024	28.74	29	29	29	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/5/2024	102.63	135	135	135	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/6/2024	105.74	139	139	139	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/7/2024	102.63	135	135	135	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/5/2024	0.22	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/6/2024	0.24	0	0	0	-	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/7/2024	0.25	0	0	0	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/8/2024	27.45	27	27	27	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/8/2024	36.76	37	37	37	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/8/2024	32.56	33	33	33	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/8/2024	22.42	22	22	22	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/8/2024	19.95	22	22	22	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/8/2024	92.5	121	121	121	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/8/2024	94.85	124	124	124	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/8/2024	84.48	110	110	110	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/8/2024	107.52	141	141	141	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/8/2024	33.8	37	37	37	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/8/2024	43.2	47	47	47	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/8/2024	29.82	33	33	33	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/3/2024	13.95	15	15	15	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/3/2024	83.39	110	110	110	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/3/2024	50.46	67	67	67	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/3/2024	74.48	99	99	99	-	-	-	-	-

'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/3/2024	44.82	45	45	45	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/3/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/3/2024	47.85	48	48	48	-	-	-	-	-
'BZ13DVR4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/3/2024	70.56	93	93	93	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/3/2024	86.8	115	115	115	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/3/2024	44.97	60	60	60	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/3/2024	32.4	36	36	36	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/3/2024	118.17	157	157	157	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/4/2024	51.39	51	51	51	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/4/2024	47.94	48	48	48	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	10/4/2024	44.22	44	44	44	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/4/2024	60.6	61	61	61	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/4/2024	43.38	43	43	43	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/4/2024	55.98	56	56	56	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/4/2024	33.6	34	34	34	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/4/2024	69.54	70	70	70	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/4/2024	49.32	49	49	49	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/4/2024	38.22	38	38	38	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/4/2024	50.91	51	51	51	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/5/2024	14	15	15	15	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/6/2024	14	15	15	15	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/7/2024	14	15	15	15	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/7/2024	38.9	39	39	39	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/5/2024	107.52	141	141	141	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/6/2024	107.52	141	141	141	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/7/2024	104.16	137	137	137	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/5/2024	33.58	34	34	34	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/6/2024	33.57	34	34	34	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/7/2024	33.58	34	34	34	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/5/2024	37.1	37	37	37	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/6/2024	37.1	37	37	37	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/8/2024	27.48	30	30	30	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/8/2024	20.75	23	23	23	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/8/2024	26.55	29	29	29	-	-	-	-	-
'AC1195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/8/2024	43	47	47	47	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/8/2024	24.3	27	27	27	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/8/2024	9.25	10	10	10	-	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/8/2024	36.4	48	48	48	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/8/2024	7.8	9	9	9	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/8/2024	16.1	18	18	18	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/8/2024	46.11	46	46	46	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	10/8/2024	0.09	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/8/2024	43.94	44	44	44	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/3/2024	159.38	176	176	176	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/3/2024	19.95	22	22	22	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/3/2024	92.5	123	123	123	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/3/2024	97.56	129	129	129	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/3/2024	32	32	32	32	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/3/2024	23.32	23	23	23	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/3/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/3/2024	22.64	23	23	23	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/3/2024	24.96	25	25	25	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/3/2024	38.32	38	38	38	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/3/2024	56.13	56	56	56	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/4/2024	25.68	26	26	26	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/4/2024	61.48	61	61	61	-	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	10/4/2024	0.09	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/4/2024	43.94	44	44	44	-	-	-	-	-
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/5/2024	33.42	37	37	37	-	-	-	-	-
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/6/2024	27.85	31	31	31	-	-	-	-	-
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/7/2024	33.42	37	37	37	-	-	-	-	-
'AC8C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/5/2024	17.96	20	20	20	-	-	-	-	-
'AC8C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/6/2024	21.56	24	24	24	-	-	-	-	-
'AC8C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/7/2024	17.97	20	20	20	-	-	-	-	-
'AC8L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/5/2024	65.83	86	86	86	-	-	-	-	-
'AC8L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/6/2024	68.1	89	89	89	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/7/2024	37.1	37	37	37	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/7/2024	23.49	23	23	23	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/5/2024	15.88	16	16	16	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/5/2024	38.22	38	38	38	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/6/2024	25.48	25	25	25	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/7/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/5/2024	39.8	40	40	40	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/6/2024	59.7	60	60	60	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/6/2024	23.82	24	24	24	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/7/2024	23.82	24	24	24	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/5/2024	20.85	21	21	21	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/8/2024	51.39	51	51	51	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/8/2024	63.92	64	64	64	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	10/8/2024	58.96	59	59	59	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/8/2024	45.45	45	45	45	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/8/2024	43.38	43	43	43	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/8/2024	55.98	56	56	56	-	-	-	-	-
'91281SB5	TSY INFL IX N/B 02/48 1	10/8/2024	22.41	22	22	22	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/8/2024	18.44	18	18	18	-	-	-	-	-
'91281SM1	TSY INFL IX N/B 02/50 0.25	10/8/2024	18.69	19	19	19	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/8/2024	21.57	22	22	22	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/8/2024	23.49	23	23	23	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/3/2024	68.6	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/3/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/3/2024	75.09	75	75	75	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/3/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/3/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/3/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/3/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/3/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/3/2024	50.4	50	50	50	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/3/2024	69.54	70	70	70	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/3/2024	49.32	49	49	49	-	-	-	-	-
'AC8L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/7/2024	68.1	89	89	89	-	-	-	-	-
'AC8Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/5/2024	30.6	34	34	34	-	-	-	-	-
'AC8Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/6/2024	25.49	28	28	28	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/6/2024	56.13	56	56	56	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/7/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/5/2024	51.45	51	51	51	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/6/2024	51.45	51	51	51	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/7/2024	51.45	51	51	51	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/5/2024	59.67	60	60	60	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/6/2024	59.67	60	60	60	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/6/2024	26.55	29	29	29	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/6/2024	20.85	21	21	21	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/7/2024	13.9	14	14	14	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/5/2024	44.82	45	45	45	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/6/2024	44.82	45	45	45	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/7/2024	44.82	45	45	45	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/7/2024	37.8	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/5/2024	121.2	159	159	159	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/6/2024	121.2	159	159	159	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/7/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/5/2024	18.64	19	19	19	-	-	-	-	-
'AC402HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/5/2024	84.48	111	111	111	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/8/2024	23.82	24	24	24	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/8/2024	20.85	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/8/2024	44.82	45	45	45	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/8/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/8/2024	47.85	48	48	48	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/8/2024	56.13	56	56	56	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/8/2024	69.54	70	70	70	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/8/2024	105.35	138	138	138	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/8/2024	96.48	126	126	126	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/8/2024	93.96	123	123	123	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/8/2024	105.74	138	138	138	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/3/2024	36.96	37	37	37	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/3/2024	25.48	25	25	25	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/3/2024	67.88	68	68	68	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/3/2024	55.98	56	56	56	-	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/3/2024	61.2	68	68	68	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/3/2024	36.76	37	37	37	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/3/2024	36.76	37	37	37	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/3/2024	27.57	28	28	28	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/3/2024	24.42	24	24	24	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/3/2024	75.14	100	100	100	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/3/2024	45.15	60	60	60	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/7/2024	31.86	35	35	35	-	-	-	-	-
'AC1195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/5/2024	43	47	47	47	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	1550654.25	560,848	560,848	560,848	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	-1550654.25	(560,848)	(560,848)	(560,848)	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	1015445.76	560,848	560,848	560,848	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	412172.2	400,828	400,349	560,848	150,404	10,095	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/5/2024	8	8	8	8	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/6/2024	10	10	10	10	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/7/2024	10	10	10	10	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/5/2024	32	32	32	32	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/6/2024	32	32	32	32	-	-	-	-	-
'AC402HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/6/2024	84.48	111	111	111	-	-	-	-	-
'AC402HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/7/2024	84.48	111	111	111	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/7/2024	80.2	88	88	88	-	-	-	-	-
'BM8ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/5/2024	28.08	37	37	37	-	-	-	-	-
'BM8ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/6/2024	27	35	35	35	-	-	-	-	-
'BM8ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/7/2024	27	35	35	35	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/5/2024	73.58	96	96	96	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/6/2024	76.41	100	100	100	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/7/2024	73.58	96	96	96	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/5/2024	61.36	80	80	80	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/6/2024	63.72	84	84	84	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/6/2024	46.11	46	46	46	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/8/2024	51.45	51	51	51	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/8/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/8/2024	75.09	75	75	75	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/8/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/8/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/8/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/8/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/8/2024	56.52	57	57	57	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/8/2024	13.95	15	15	15	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/8/2024	32.88	33	33	33	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/8/2024	38.22	38	38	38	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/3/2024	81.06	107	107	107	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/3/2024	80.2	89	89	89	-	-	-	-	-
'BM8ZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/3/2024	27	36	36	36	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/3/2024	76.41	101	101	101	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/3/2024	63.72	84	84	84	-	-	-	-	-
'BNNTS9I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/3/2024	50.4	56	56	56	-	-	-	-	-

'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/3/2024	53.35	71	71	71	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/3/2024	108.36	144	144	144	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/3/2024	96.48	128	128	128	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/3/2024	34.24	34	34	34	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/3/2024	46.11	46	46	46	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/3/2024	0.1	0	0	0	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/7/2024	32	32	32	32	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/5/2024	23.32	23	23	23	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/6/2024	23.32	23	23	23	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/7/2024	23.32	23	23	23	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/5/2024	39.76	40	40	40	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/6/2024	39.76	40	40	40	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/7/2024	30.6	34	34	34	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/6/2024	43	47	47	47	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/7/2024	51.6	57	57	57	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/5/2024	24.3	27	27	27	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/6/2024	24.3	27	27	27	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/7/2024	24.3	27	27	27	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/7/2024	61.48	61	61	61	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/5/2024	0.09	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/6/2024	0.13	0	0	0	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/6/2024	27.96	28	28	28	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/7/2024	27.96	28	28	28	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/5/2024	37.68	38	38	38	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/6/2024	56.52	57	57	57	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/7/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/5/2024	50.4	55	55	55	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/6/2024	50.4	55	55	55	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/7/2024	50.4	55	55	55	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/1/2024	63.7	64	64	64	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/1/2024	79.6	80	80	80	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/1/2024	37.28	37	37	37	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/1/2024	75.36	75	75	75	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/2/2024	43	48	48	48	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/2/2024	24.3	27	27	27	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/2/2024	7.4	8	8	8	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/2/2024	36.4	48	48	48	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/2/2024	7.8	9	9	9	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/2/2024	16.1	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/2/2024	13.95	15	15	15	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/2/2024	21.56	24	24	24	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	10/3/2024	43.94	44	44	44	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/3/2024	51.39	51	51	51	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/3/2024	63.92	64	64	64	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/3/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/3/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/3/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/3/2024	20.85	21	21	21	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/3/2024	22.43	22	22	22	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/3/2024	22.41	22	22	22	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/3/2024	18.44	18	18	18	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/3/2024	18.69	19	19	19	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/6/2024	44.37	58	58	58	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/7/2024	44.37	58	58	58	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/5/2024	74.4	98	98	98	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/6/2024	74.4	98	98	98	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/7/2024	74.4	98	98	98	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/7/2024	59.67	60	60	60	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/5/2024	75.09	75	75	75	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/6/2024	75.09	75	75	75	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/7/2024	75.09	75	75	75	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/5/2024	58.35	58	58	58	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/6/2024	58.35	58	58	58	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/5/2024	53.35	70	70	70	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/6/2024	53.34	70	70	70	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/7/2024	55.12	72	72	72	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/5/2024	2.73	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/6/2024	2.73	3	3	3	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/7/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/5/2024	86.4	113	113	113	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/6/2024	86.4	113	113	113	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/7/2024	0.09	0	0	0	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	10/5/2024	58.59	59	59	59	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	10/6/2024	43.94	44	44	44	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	10/7/2024	43.94	44	44	44	-	-	-	-
'AC8L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/2/2024	68.1	90	90	90	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/2/2024	30.59	34	34	34	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/2/2024	71.4	79	79	79	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/2/2024	24.85	28	28	28	-	-	-	-
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/2/2024	27.85	31	31	31	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/2/2024	121.2	161	161	161	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/2/2024	159.38	177	177	177	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/2/2024	37.68	38	38	38	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/2/2024	50.4	50	50	50	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/2/2024	46.36	46	46	46	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/2/2024	32.88	33	33	33	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/2/2024	38.22	38	38	38	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/3/2024	33.42	37	37	37	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/3/2024	17.96	20	20	20	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/3/2024	2.73	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/3/2024	86.4	114	114	114	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/3/2024	44.37	59	59	59	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/3/2024	74.4	99	99	99	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/3/2024	103.41	137	137	137	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/3/2024	93.96	124	124	124	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/3/2024	105.74	140	140	140	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/3/2024	0.25	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/3/2024	14	15	15	15	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/3/2024	33.58	34	34	34	-	-	-	-
'912828JZ37	TSY INFL IX N/B 01/30 0.125	10/5/2024	47.94	48	48	48	-	-	-	-
'912828JZ37	TSY INFL IX N/B 01/30 0.125	10/6/2024	47.94	48	48	48	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/5/2024	40.56	44	44	44	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/6/2024	33.8	37	37	37	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/7/2024	40.56	44	44	44	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/5/2024	51.84	57	57	57	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/6/2024	43.2	47	47	47	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/7/2024	51.84	57	57	57	-	-	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	10/7/2024	39.76	40	40	40	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/5/2024	69.24	69	69	69	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/6/2024	51.93	52	52	52	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/7/2024	51.93	52	52	52	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/5/2024	68.52	69	69	69	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/6/2024	51.39	51	51	51	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/7/2024	51.39	51	51	51	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/7/2024	86.4	113	113	113	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/5/2024	44.37	58	58	58	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/6/2024	16.1	18	18	18	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/7/2024	16.1	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/5/2024	16.74	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/6/2024	13.95	15	15	15	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/7/2024	13.95	15	15	15	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/5/2024	83.39	109	109	109	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/6/2024	83.39	109	109	109	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/2/2024	32.56	33	33	33	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/2/2024	29.89	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/2/2024	29.88	30	30	30	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/2/2024	24.58	25	25	25	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/2/2024	18.69	19	19	19	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/2/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/2/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/2/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/2/2024	20.85	21	21	21	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/2/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/2/2024	51.93	52	52	52	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/14/2024	32.56	33	33	33	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/12/2024	22.42	22	22	22	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/13/2024	22.42	22	22	22	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/14/2024	29.9	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/12/2024	22.41	22	22	22	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/13/2024	29.88	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/14/2024	22.41	22	22	22	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/12/2024	18.43	18	18	18	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/13/2024	24.58	25	25	25	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/14/2024	18.44	18	18	18	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/12/2024	18.69	19	19	19	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/12/2024	16.1	18	18	18	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/13/2024	19.32	21	21	21	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/14/2024	16.1	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/12/2024	13.95	15	15	15	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/13/2024	16.74	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/14/2024	13.95	15	15	15	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/12/2024	83.39	109	109	109	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/13/2024	92.5	121	121	121	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/14/2024	95	124	124	124	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/12/2024	97.56	128	128	128	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/13/2024	97.56	128	128	128	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/14/2024	94.85	124	124	124	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/8/2024	53.35	70	70	70	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/8/2024	2.73	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/8/2024	86.4	113	113	113	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/8/2024	44.37	58	58	58	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/8/2024	74.4	97	97	97	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/8/2024	107.24	140	140	140	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/8/2024	70.56	92	92	92	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/8/2024	86.8	114	114	114	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/8/2024	106.02	139	139	139	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/8/2024	32.4	36	36	36	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/8/2024	50.4	50	50	50	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/9/2024	40.56	45	45	45	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/10/2024	44.82	45	45	45	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/10/2024	107.52	141	141	141	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/10/2024	73.58	96	96	96	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/10/2024	61.36	80	80	80	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/10/2024	84.48	110	110	110	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/10/2024	29.82	30	30	30	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/10/2024	22.64	23	23	23	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/10/2024	24.96	25	25	25	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/10/2024	28.74	29	29	29	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/10/2024	36.96	37	37	37	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/10/2024	36.76	37	37	37	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/13/2024	18.69	19	19	19	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/14/2024	24.92	25	25	25	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/12/2024	21.57	22	22	22	-	-	-	-

'912810SV1	TSY INFL IX N/B 02/51 0.125	10/13/2024	28.76	29	29	29	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/14/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/12/2024	23.49	23	23	23	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/13/2024	23.49	23	23	23	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/14/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/12/2024	23.82	24	24	24	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/13/2024	23.82	24	24	24	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/14/2024	15.88	16	16	16	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/12/2024	105.35	138	138	138	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/13/2024	108.36	142	142	142	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/14/2024	108.36	142	142	142	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/12/2024	96.48	126	126	126	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/14/2024	32.88	33	33	33	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/12/2024	38.22	38	38	38	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/13/2024	38.22	38	38	38	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/14/2024	25.48	25	25	25	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/12/2024	50.91	51	51	51	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/13/2024	83.39	109	109	109	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/14/2024	83.39	109	109	109	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/9/2024	51.84	57	57	57	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/9/2024	24.85	27	27	27	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/9/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/9/2024	24.9	27	27	27	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/9/2024	26.55	29	29	29	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/9/2024	43	47	47	47	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/9/2024	25.65	28	28	28	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/9/2024	9.25	10	10	10	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/9/2024	38.22	50	50	50	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/9/2024	6.24	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/9/2024	16.1	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/9/2024	13.95	15	15	15	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/9/2024	83.39	109	109	109	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/10/2024	27.57	28	28	28	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/10/2024	36.76	37	37	37	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/10/2024	32.56	33	33	33	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/10/2024	33.42	37	37	37	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/10/2024	50.4	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/10/2024	53.35	70	70	70	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/10/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/10/2024	86.4	113	113	113	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/10/2024	44.37	58	58	58	-	-	-	-
'BYY5FYII0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/10/2024	74.4	97	97	97	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/10/2024	103.41	135	135	135	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/10/2024	21.56	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/12/2024	20.85	21	21	21	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/13/2024	13.9	14	14	14	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/14/2024	20.85	21	21	21	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/12/2024	44.82	45	45	45	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/13/2024	44.82	45	45	45	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/14/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/12/2024	51.93	52	52	52	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/13/2024	51.93	52	52	52	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/14/2024	51.93	52	52	52	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/12/2024	63.8	64	64	64	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/13/2024	47.85	48	48	48	-	-	-	-
'91282BYL8	TSY INFL IX N/B 10/24 0.125	10/14/2024	0.09	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/12/2024	58.59	59	59	59	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/13/2024	43.94	44	44	44	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/14/2024	43.94	44	44	44	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/12/2024	51.39	51	51	51	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/13/2024	51.39	51	51	51	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/14/2024	68.52	69	69	69	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/12/2024	47.94	48	48	48	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/13/2024	63.92	64	64	64	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/14/2024	47.94	48	48	48	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/13/2024	99.16	130	130	130	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/9/2024	52.2	68	68	68	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/9/2024	74.48	98	98	98	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/9/2024	75.14	98	98	98	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/9/2024	27.85	31	31	31	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/9/2024	17.96	20	20	20	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/9/2024	68.1	89	89	89	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/9/2024	30.6	34	34	34	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/9/2024	68	75	75	75	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/9/2024	88.11	115	115	115	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/9/2024	108.9	143	143	143	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/9/2024	84.48	111	111	111	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/9/2024	107.52	141	141	141	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/10/2024	65.83	86	86	86	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/10/2024	25.49	28	28	28	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/10/2024	71.4	78	78	78	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/10/2024	85.44	112	112	112	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/10/2024	96.48	126	126	126	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/10/2024	93.96	123	123	123	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/10/2024	102.63	134	134	134	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/10/2024	0.24	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/10/2024	14	15	15	15	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/10/2024	73.08	96	96	96	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/10/2024	86.8	113	113	113	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/11/2024	40.56	44	44	44	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/14/2024	47.85	48	48	48	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/13/2024	24.9	27	27	27	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/14/2024	20.75	23	23	23	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/12/2024	31.86	35	35	35	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/13/2024	26.55	29	29	29	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/12/2024	56.13	56	56	56	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/14/2024	26.55	29	29	29	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/12/2024	43	47	47	47	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/13/2024	43	47	47	47	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/14/2024	51.6	56	56	56	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/12/2024	24.3	27	27	27	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/13/2024	24.3	27	27	27	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/14/2024	96.48	126	126	126	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/12/2024	93.96	123	123	123	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/13/2024	93.96	123	123	123	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/14/2024	96.57	126	126	126	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/12/2024	102.63	134	134	134	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/13/2024	102.63	134	134	134	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/14/2024	105.74	138	138	138	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/12/2024	0.25	0	0	0	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/14/2024	24.96	25	25	25	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/12/2024	38.32	38	38	38	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/13/2024	38.32	38	38	38	-	-	-	-
'BM6ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/9/2024	27	35	35	35	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/9/2024	76.41	100	100	100	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/9/2024	38.32	38	38	38	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/9/2024	27.72	28	28	28	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/9/2024	27.57	28	28	28	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/9/2024	36.76	37	37	37	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/9/2024	27.57	28	28	28	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/9/2024	24.42	24	24	24	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/9/2024	29.9	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/9/2024	22.41	22	22	22	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/9/2024	24.58	25	25	25	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/11/2024	51.84	57	57	57	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/11/2024	24.85	27	27	27	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/11/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/11/2024	20.75	23	23	23	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/11/2024	88.11	115	115	115	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/11/2024	108.9	142	142	142	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/11/2024	84.48	110	110	110	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/11/2024	107.52	140	140	140	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/11/2024	26.55	29	29	29	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/11/2024	51.6	56	56	56	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/11/2024	24.3	27	27	27	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/11/2024	9.25	10	10	10	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/14/2024	25.65	28	28	28	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/12/2024	9.25	10	10	10	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/13/2024	9.25	10	10	10	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/14/2024	7.4	8	8	8	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/12/2024	52.2	68	68	68	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/13/2024	52.2	68	68	68	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/14/2024	50.46	66	66	66	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/12/2024	74.48	97	97	97	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/13/2024	71.82	94	94	94	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/14/2024	74.48	97	97	97	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/12/2024	75.14	98	98	98	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/13/2024	75.14	98	98	98	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/13/2024	67.88	68	68	68	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/14/2024	50.91	51	51	51	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/12/2024	34.24	34	34	34	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/13/2024	25.68	26	26	26	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/14/2024	25.68	26	26	26	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/12/2024	46.11	46	46	46	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/13/2024	46.11	46	46	46	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/14/2024	61.48	61	61	61	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/12/2024	0.09	0	0	0	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/13/2024	0.1	0	0	0	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	10/12/2024	44.22	44	44	44	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/9/2024	24.92	25	25	25	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/9/2024	21.57	22	22	22	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/9/2024	25.48	25	25	25	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/9/2024	67.88	68	68	68	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/9/2024	25.68	26	26	26	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/9/2024	61.48	61	61	61	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/9/2024	0.09	0	0	0	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/9/2024	58.59	59	59	59	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/9/2024	51.39	51	51	51	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/9/2024	47.94	48	48	48	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/9/2024	23.49	23	23	23	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/11/2024	36.4	48	48	48	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/11/2024	6.24	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/11/2024	16.1	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/11/2024	13.95	15	15	15	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/11/2024	83.39	109	109	109	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/11/2024	52.2	68	68	68	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/11/2024	71.82	94	94	94	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/11/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/11/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/11/2024	77.2	101	101	101	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/11/2024	80.2	88	88	88	-	-	-	-
'BM6ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/11/2024	27	35	35	35	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/12/2024	38.22	50	50	50	-	-	-	-

'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/13/2024	36.4	48	48	48	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/14/2024	38.22	50	50	50	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/12/2024	7.8	9	9	9	-	-	-
'AC8109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/13/2024	88.11	115	115	115	-	-	-
'AC8109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/14/2024	88.11	115	115	115	-	-	-
'AC8116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/12/2024	108.9	142	142	142	-	-	-
'AC8116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/13/2024	105.6	138	138	138	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/14/2024	47.88	52	52	52	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/12/2024	53.34	70	70	70	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/13/2024	53.35	70	70	70	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/14/2024	53.34	70	70	70	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/13/2024	44.22	44	44	44	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/14/2024	58.96	59	59	59	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/12/2024	60.6	61	61	61	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/13/2024	45.45	45	45	45	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/14/2024	45.45	45	45	45	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/12/2024	43.38	43	43	43	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/13/2024	43.38	43	43	43	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/14/2024	57.84	58	58	58	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/14/2024	28.74	29	29	29	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/12/2024	27.72	28	28	28	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/13/2024	36.96	37	37	37	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/9/2024	15.88	16	16	16	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/9/2024	20.85	21	21	21	-	-	-
'BNNGP8W6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/9/2024	63.72	83	83	83	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/9/2024	50.4	55	55	55	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/9/2024	53.34	70	70	70	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/9/2024	2.73	3	3	3	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/9/2024	44.22	44	44	44	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/9/2024	45.45	45	45	45	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/9/2024	43.38	43	43	43	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/9/2024	55.98	56	56	56	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/9/2024	86.4	113	113	113	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/11/2024	76.41	100	100	100	-	-	-
'BNNGP8W6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/11/2024	61.36	80	80	80	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/11/2024	50.4	55	55	55	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/11/2024	55.12	72	72	72	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/11/2024	2.73	3	3	3	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/11/2024	86.4	113	113	113	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/11/2024	44.37	58	58	58	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/11/2024	74.4	97	97	97	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/11/2024	107.24	140	140	140	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/11/2024	70.56	92	92	92	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/11/2024	88.97	116	116	116	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/11/2024	106.02	138	138	138	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/13/2024	2.6	3	3	3	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/14/2024	2.73	3	3	3	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/12/2024	86.4	113	113	113	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/13/2024	0.24	0	0	0	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/14/2024	0.25	0	0	0	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/12/2024	14	15	15	15	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/13/2024	12	13	13	13	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/13/2024	89.28	117	117	117	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/14/2024	86.4	113	113	113	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/12/2024	44.37	58	58	58	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/13/2024	45.9	60	60	60	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/14/2024	44.37	58	58	58	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/14/2024	36.96	37	37	37	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	10/12/2024	36.76	37	37	37	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	10/13/2024	36.76	37	37	37	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/13/2024	56.13	56	56	56	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/14/2024	74.84	75	75	75	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/12/2024	51.45	51	51	51	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/13/2024	51.45	51	51	51	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/14/2024	61.19	67	67	67	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/12/2024	2.73	3	3	3	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/14/2024	51.45	51	51	51	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/12/2024	59.67	60	60	60	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/9/2024	45.9	60	60	60	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/9/2024	74.4	97	97	97	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/9/2024	107.24	140	140	140	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/9/2024	70.56	92	92	92	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/9/2024	86.8	114	114	114	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/9/2024	108.81	142	142	142	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/9/2024	32.4	36	36	36	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/9/2024	121.2	159	159	159	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/9/2024	159.38	175	175	175	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/9/2024	17.1	19	19	19	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/9/2024	92.5	121	121	121	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/9/2024	97.56	128	128	128	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/11/2024	37.8	41	41	41	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/11/2024	121.2	158	158	158	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/11/2024	153.25	167	167	167	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/11/2024	19.95	22	22	22	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/11/2024	92.5	121	121	121	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/11/2024	94.85	124	124	124	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/11/2024	108.36	141	141	141	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/11/2024	99.16	129	129	129	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/11/2024	96.57	126	126	126	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/11/2024	105.74	138	138	138	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/11/2024	0.25	0	0	0	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/11/2024	14	15	15	15	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/12/2024	74.4	97	97	97	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/13/2024	74.4	97	97	97	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/14/2024	74.4	97	97	97	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/14/2024	14	15	15	15	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	10/12/2024	33.58	34	34	34	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	10/13/2024	33.57	34	34	34	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	10/14/2024	33.58	34	34	34	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	10/12/2024	37.1	37	37	37	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	10/13/2024	37.1	37	37	37	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	10/14/2024	37.1	37	37	37	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	10/12/2024	10	10	10	10	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/13/2024	59.67	60	60	60	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/14/2024	59.67	60	60	60	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/12/2024	75.09	75	75	75	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/13/2024	75.09	75	75	75	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/14/2024	75.09	75	75	75	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/12/2024	58.35	58	58	58	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/13/2024	38.9	39	39	39	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/14/2024	58.35	58	58	58	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/12/2024	38.22	38	38	38	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/15/2024	159.38	174	174	174	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/15/2024	19.95	22	22	22	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/9/2024	108.36	142	142	142	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/9/2024	99.16	130	130	130	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/9/2024	93.96	123	123	123	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/9/2024	102.63	134	134	134	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/9/2024	0.25	0	0	0	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/9/2024	59.76	60	60	60	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/9/2024	51.93	52	52	52	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/9/2024	47.85	48	48	48	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/9/2024	56.13	56	56	56	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/9/2024	51.45	51	51	51	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/9/2024	59.67	60	60	60	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	10/11/2024	33.57	34	34	34	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	10/11/2024	37.1	37	37	37	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	10/11/2024	8	8	8	8	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	10/11/2024	32	32	32	32	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	10/11/2024	23.32	23	23	23	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	10/11/2024	39.76	40	40	40	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/11/2024	51.39	51	51	51	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/11/2024	47.94	48	48	48	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/11/2024	58.96	59	59	59	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/11/2024	45.45	45	45	45	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	10/11/2024	43.38	43	43	43	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	10/13/2024	8	8	8	8	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	10/14/2024	10	10	10	10	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	10/12/2024	32	32	32	32	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	10/13/2024	32	32	32	32	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/12/2024	107.24	140	140	140	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/13/2024	107.24	140	140	140	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/14/2024	103.41	135	135	135	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/12/2024	70.56	92	92	92	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/13/2024	70.56	92	92	92	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/14/2024	70.56	92	92	92	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/12/2024	86.8	113	113	113	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/15/2024	92.5	121	121	121	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/15/2024	97.56	127	127	127	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/15/2024	108.36	141	141	141	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/15/2024	99.16	129	129	129	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/15/2024	93.96	123	123	123	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/15/2024	102.63	134	134	134	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/15/2024	0.24	0	0	0	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/15/2024	14	15	15	15	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/15/2024	21.56	24	24	24	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/15/2024	80.2	88	88	88	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/15/2024	27	35	35	35	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/15/2024	73.58	96	96	96	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/9/2024	75.09	75	75	75	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/9/2024	12	13	13	13	-	-	-
'91281OFD5	TSY INFL IX N/B 04/28 3.625	10/9/2024	33.58	34	34	34	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	10/9/2024	37.1	37	37	37	-	-	-
'91281OFQ6	TSY INFL IX N/B 04/32 3.375	10/9/2024	10	10	10	10	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	10/9/2024	32	32	32	32	-	-	-
'91281OPS1	TSY INFL IX N/B 01/27 2.375	10/9/2024	23.32	23	23	23	-	-	-
'91281OPV4	TSY INFL IX N/B 01/28 1.75	10/9/2024	39.76	40	40	40	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/9/2024	58.35	58	58	58	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/9/2024	38.22	38	38	38	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/9/2024	39.8	40	40	40	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/11/2024	74.64	75	75	75	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/11/2024	61.19	67	67	67	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/10/2024	-106.02	(139)	(139)	(139)	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/8/2024	-106.02	(139)	(139)	(139)	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	-412172.2	(400,828)	(400,349)	(560,848)	(150,404)	(10,095)	-
'AC09K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/11/2024	71.4	78	78	78	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/11/2024	-106.02	(138)	(138)	(138)	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	-295125.6	(163,003)	(163,003)	(400,300)	(237,297)	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/11/2024	181.1	237	237	237	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/9/2024	-108.81	(142)	(142)	(142)	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/7/2024	-1015445.76	(560,848)	(560,848)	(560,848)	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/13/2024	86.8	113	113	113	-	-	-
'91281OFS2	TSY INFL IX N/B 01/26 2	10/14/2024	40	40	40	40	-	-	-

'912810PS1	TSY INFL IX N/B 01/27 2.375	10/12/2024	23.32	23	23	23	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/13/2024	23.32	23	23	23	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/14/2024	23.32	23	23	23	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/12/2024	39.76	40	40	40	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/13/2024	39.76	40	40	40	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/14/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/12/2024	22.64	23	23	23	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/13/2024	16.98	17	17	17	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/14/2024	22.64	23	23	23	-	-	-	-	-
'BNNGP8W6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/15/2024	63.72	83	83	83	-	-	-	-	-
'BNNTSSW1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/15/2024	50.4	55	55	55	-	-	-	-	-
'BP9DLZW8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/15/2024	55.13	72	72	72	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/15/2024	27.57	28	28	28	-	-	-	-	-
'AC8L3L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/15/2024	68.1	89	89	89	-	-	-	-	-
'BW4Q27W2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/15/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3W9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/15/2024	86.4	113	113	113	-	-	-	-	-
'BYVP4KW9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/15/2024	44.37	58	58	58	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/15/2024	24.42	24	24	24	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/15/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/15/2024	75.09	75	75	75	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/15/2024	58.35	58	58	58	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/9/2024	18.64	19	19	19	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/9/2024	37.68	38	38	38	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/9/2024	50.4	50	50	50	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/9/2024	46.36	46	46	46	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/9/2024	49.32	49	49	49	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/9/2024	61.19	67	67	67	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/9/2024	45.15	59	59	59	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/9/2024	81.06	106	106	106	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/9/2024	80.2	88	88	88	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/9/2024	22.64	23	23	23	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/9/2024	24.96	25	25	25	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/11/2024	22.64	23	23	23	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/11/2024	24.96	25	25	25	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/11/2024	38.32	38	38	38	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/11/2024	36.96	37	37	37	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/11/2024	27.57	28	28	28	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/11/2024	36.76	37	37	37	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/11/2024	27.57	28	28	28	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/11/2024	24.42	24	24	24	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/11/2024	29.9	30	30	30	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/11/2024	22.41	22	22	22	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/11/2024	18.44	18	18	18	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/12/2024	18.72	19	19	19	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/12/2024	55.98	56	56	56	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/13/2024	24.96	25	25	25	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/13/2024	38.22	38	38	38	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/14/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/12/2024	59.7	60	60	60	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/13/2024	59.7	60	60	60	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/14/2024	39.8	40	40	40	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/12/2024	27.96	28	28	28	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/13/2024	55.98	56	56	56	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/14/2024	55.98	56	56	56	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/15/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/15/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/15/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/15/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/15/2024	50.4	50	50	50	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/15/2024	46.36	46	46	46	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/15/2024	49.32	49	49	49	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/15/2024	38.22	38	38	38	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/15/2024	67.88	68	68	68	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/15/2024	34.24	34	34	34	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/15/2024	46.11	46	46	46	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/10/2024	50.06	50	50	50	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/10/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/10/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/10/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/10/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/10/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/10/2024	33.6	34	34	34	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/10/2024	69.54	70	70	70	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/10/2024	49.32	49	49	49	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/10/2024	38.22	38	38	38	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/10/2024	50.91	51	51	51	-	-	-	-	-
'91281SM1	TSY INFL IX N/B 02/50 0.25	10/11/2024	18.69	19	19	19	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/11/2024	21.57	22	22	22	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/11/2024	23.49	23	23	23	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/11/2024	23.82	24	24	24	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/11/2024	20.85	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/11/2024	44.82	45	45	45	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/11/2024	51.93	52	52	52	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/11/2024	27.85	30	30	30	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/11/2024	21.56	24	24	24	-	-	-	-	-
'AC8L3L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/11/2024	68.1	89	89	89	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/11/2024	30.6	33	33	33	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/12/2024	61.19	67	67	67	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/13/2024	51	56	56	56	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/12/2024	33.42	37	37	37	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/13/2024	27.85	30	30	30	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/14/2024	33.42	37	37	37	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/12/2024	17.96	20	20	20	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/13/2024	21.56	24	24	24	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/14/2024	17.96	20	20	20	-	-	-	-	-
'AC8L3L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/12/2024	68.1	89	89	89	-	-	-	-	-
'AC8L3L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/13/2024	68.1	89	89	89	-	-	-	-	-
'AC8L3L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/14/2024	65.83	86	86	86	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/12/2024	25.49	28	28	28	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/13/2024	30.6	33	33	33	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/15/2024	0.12	0	0	0	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	10/15/2024	58.59	59	59	59	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/15/2024	51.39	51	51	51	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/15/2024	47.94	48	48	48	-	-	-	-	-
'91282B2L3	TSY INFL IX N/B 07/27 0.375	10/15/2024	44.22	44	44	44	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/15/2024	60.6	61	61	61	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	10/15/2024	43.38	43	43	43	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/15/2024	55.98	56	56	56	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/15/2024	27.85	30	30	30	-	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/15/2024	84.48	110	110	110	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/15/2024	107.52	140	140	140	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	10/10/2024	34.24	34	34	34	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/10/2024	46.11	46	46	46	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/10/2024	0.13	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/10/2024	43.94	44	44	44	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/10/2024	68.52	69	69	69	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/10/2024	47.94	48	48	48	-	-	-	-	-
'91282B2L3	TSY INFL IX N/B 07/27 0.375	10/10/2024	44.22	44	44	44	-	-	-	-	-
'AC08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/10/2024	33.8	37	37	37	-	-	-	-	-
'AC086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/10/2024	43.2	47	47	47	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/10/2024	24.85	27	27	27	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/10/2024	22.9	25	25	25	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/10/2024	20.75	23	23	23	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/11/2024	47.85	48	48	48	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/11/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/11/2024	51.45	51	51	51	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/11/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/11/2024	75.09	75	75	75	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/11/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/11/2024	25.48	25	25	25	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/11/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/11/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/11/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/11/2024	50.4	50	50	50	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/14/2024	25.49	28	28	28	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/12/2024	68	74	74	74	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/13/2024	71.4	78	78	78	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/13/2024	18.64	19	19	19	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/14/2024	88.97	116	116	116	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/12/2024	44.98	59	59	59	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/13/2024	46.16	60	60	60	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/14/2024	44.98	59	59	59	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/12/2024	32.4	35	35	35	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/13/2024	32.4	35	35	35	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/14/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/12/2024	37.68	38	38	38	-	-	-	-	-
'AC086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/15/2024	43.2	47	47	47	-	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/15/2024	24.85	27	27	27	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/15/2024	43	47	47	47	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/15/2024	24.3	27	27	27	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/15/2024	9.25	10	10	10	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/15/2024	36.4	48	48	48	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/15/2024	7.8	9	9	9	-	-	-	-	-
'AC1290WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/15/2024	16.1	18	18	18	-	-	-	-	-
'AC205ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/15/2024	13.95	15	15	15	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/15/2024	83.39	109	109	109	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/15/2024	52.2	68	68	68	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/15/2024	74.48	97	97	97	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/10/2024	31.86	35	35	35	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/10/2024	43	47	47	47	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/10/2024	24.3	27	27	27	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/10/2024	7.4	8	8	8	-	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/10/2024	36.4	48	48	48	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/10/2024	60.6	61	61	61	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	10/10/2024	57.84	58	58	58	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/10/2024	55.98	56	56	56	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/10/2024	61.19	67	67	67	-	-	-	-	-
'AC1290WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/10/2024	16.1	18	18	18	-	-	-	-	-
'AC205ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/10/2024	13.95	15	15	15	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/10/2024	83.39	109	109	109	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/11/2024	69.54	70	70	70	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/11/2024	32.88	33	33	33	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/11/2024	25.48	25	25	25	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/11/2024	67.88	68	68	68	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/11/2024	25.68	26	26	26	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/11/2024	61.48	61	61	61	-	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/11/2024	0.09	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/11/2024	43.94	44	44	44	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/14/2024	75.14	98	98	98	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/12/2024	47.3	62	62	62	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/13/2024	45.15	59	59	59	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/13/2024	56.52	57	57	57	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/14/2024	56.52	57	57	57	-	-	-	-	-

'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/12/2024	50.4	50	50	50	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/13/2024	50.4	50	50	50	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/14/2024	33.6	34	34	34	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/12/2024	46.36	46	46	46	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/13/2024	69.54	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/14/2024	69.54	70	70	70	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/12/2024	49.32	49	49	49	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/13/2024	49.32	49	49	49	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/14/2024	71.4	78	78	78	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/15/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/15/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/15/2024	81.06	106	106	106	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/15/2024	74.4	97	97	97	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/15/2024	107.24	140	140	140	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/15/2024	70.56	92	92	92	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/15/2024	86.8	113	113	113	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/15/2024	27.72	28	28	28	-	-	-	-
'91281 0RF7	TSY INFL IX N/B 02/44 1.375	10/15/2024	27.57	28	28	28	-	-	-	-
'ACID8MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/15/2024	33.8	37	37	37	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/15/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/15/2024	20.75	23	23	23	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/10/2024	50.46	66	66	66	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/10/2024	74.48	97	97	97	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/10/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/10/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/10/2024	81.06	106	106	106	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/10/2024	80.2	88	88	88	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/10/2024	27	35	35	35	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/10/2024	40.29	40	40	40	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/10/2024	37.1	37	37	37	-	-	-	-
'91281 0FQ6	TSY INFL IX N/B 04/32 3.375	10/10/2024	10	10	10	10	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/10/2024	32	32	32	32	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/14/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/12/2024	81.06	106	106	106	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/13/2024	81.06	106	106	106	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/14/2024	81.06	106	106	106	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/12/2024	80.2	88	88	88	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/13/2024	76.19	83	83	83	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/14/2024	80.2	88	88	88	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/12/2024	27	35	35	35	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/13/2024	27	35	35	35	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/14/2024	28.08	37	37	37	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/12/2024	73.58	96	96	96	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/13/2024	73.58	96	96	96	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/12/2024	88.11	115	115	115	-	-	-	-
'ACID8MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/12/2024	33.8	37	37	37	-	-	-	-
'ACID8MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/13/2024	33.8	37	37	37	-	-	-	-
'ACID8MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/14/2024	40.56	44	44	44	-	-	-	-
'ACID86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/12/2024	51.84	57	57	57	-	-	-	-
'ACID86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/13/2024	43.2	47	47	47	-	-	-	-
'ACID86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/14/2024	51.84	57	57	57	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/12/2024	29.82	33	33	33	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/13/2024	24.85	27	27	27	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/14/2024	24.85	27	27	27	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/14/2024	32.4	35	35	35	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/12/2024	118.17	155	155	155	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/13/2024	121.2	158	158	158	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/1/2024	31.32	31	31	31	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/1/2024	31.76	32	32	32	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/1/2024	27.8	28	28	28	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/1/2024	74.7	75	75	75	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/1/2024	86.55	87	87	87	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/1/2024	79.74	80	80	80	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/1/2024	93.55	94	94	94	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/1/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/1/2024	79.56	80	80	80	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/1/2024	100.12	100	100	100	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/1/2024	77.8	78	78	78	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/10/2024	23.32	23	23	23	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/10/2024	106.02	139	139	139	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/10/2024	32.4	35	35	35	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/10/2024	121.2	158	158	158	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/10/2024	159.38	174	174	174	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/10/2024	19.95	22	22	22	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/10/2024	95	124	124	124	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/10/2024	97.56	128	128	128	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/10/2024	108.36	142	142	142	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/10/2024	69.24	69	69	69	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/10/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/10/2024	56.13	56	56	56	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/14/2024	76.41	100	100	100	-	-	-	-
'ACID16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/14/2024	108.9	142	142	142	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/12/2024	84.48	110	110	110	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/13/2024	84.48	110	110	110	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/14/2024	84.48	110	110	110	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/12/2024	107.52	141	141	141	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/13/2024	107.52	141	141	141	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/12/2024	63.72	83	83	83	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/13/2024	61.36	80	80	80	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/14/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/12/2024	50.4	55	55	55	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/13/2024	50.4	55	55	55	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/14/2024	121.2	158	158	158	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/12/2024	159.38	174	174	174	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/13/2024	159.38	174	174	174	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/14/2024	159.38	174	174	174	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/12/2024	19.95	22	22	22	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/13/2024	17.1	19	19	19	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/14/2024	19.95	22	22	22	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/12/2024	92.5	121	121	121	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/12/2024	27.48	30	30	30	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/13/2024	22.9	25	25	25	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/14/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/12/2024	20.75	23	23	23	-	-	-	-
'AC02P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/14/2024	6.24	7	7	7	-	-	-	-
'91282BNT1	TSY INFL IX N/B 01/26 0.625	10/8/2024	50.91	51	51	51	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/8/2024	83.39	109	109	109	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/8/2024	52.2	68	68	68	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/8/2024	71.82	94	94	94	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/8/2024	78.03	102	102	102	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/8/2024	47.3	62	62	62	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/8/2024	81.06	106	106	106	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/8/2024	76.19	84	84	84	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/8/2024	27	35	35	35	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/8/2024	73.58	96	96	96	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/8/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/8/2024	47.88	53	53	53	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/10/2024	51.45	51	51	51	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/10/2024	59.67	60	60	60	-	-	-	-
'AC02P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/10/2024	7.8	9	9	9	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/10/2024	22.42	22	22	22	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/10/2024	29.88	30	30	30	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/10/2024	18.43	18	18	18	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/10/2024	18.69	19	19	19	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/10/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/10/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/10/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/10/2024	13.9	14	14	14	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/14/2024	27.57	28	28	28	-	-	-	-
'91281 0RF7	TSY INFL IX N/B 02/44 1.375	10/12/2024	36.75	37	37	37	-	-	-	-
'91281 0RF7	TSY INFL IX N/B 02/44 1.375	10/13/2024	27.57	28	28	28	-	-	-	-
'91281 0RF7	TSY INFL IX N/B 02/44 1.375	10/14/2024	36.76	37	37	37	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	10/12/2024	36.76	37	37	37	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	10/13/2024	27.57	28	28	28	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	10/14/2024	36.76	37	37	37	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/14/2024	107.52	141	141	141	-	-	-	-
'AC02P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/13/2024	6.24	7	7	7	-	-	-	-
'91281 0RR1	TSY INFL IX N/B 02/46 1	10/12/2024	32.56	33	33	33	-	-	-	-
'91281 0RR1	TSY INFL IX N/B 02/46 1	10/13/2024	24.42	24	24	24	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/19/2024	86.4	113	113	113	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/20/2024	86.4	113	113	113	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/21/2024	86.4	113	113	113	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/19/2024	44.37	58	58	58	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/20/2024	44.37	58	58	58	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/19/2024	71.4	78	78	78	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/20/2024	68	74	74	74	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/21/2024	71.4	78	78	78	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/19/2024	88.11	115	115	115	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/21/2024	32.4	35	35	35	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/19/2024	121.2	158	158	158	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/20/2024	121.2	158	158	158	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/21/2024	59.7	60	60	60	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/19/2024	27.96	28	28	28	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/20/2024	27.96	28	28	28	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/21/2024	18.64	19	19	19	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/19/2024	56.52	57	57	57	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/20/2024	37.68	38	38	38	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/21/2024	56.52	57	57	57	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/19/2024	50.4	50	50	50	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/20/2024	33.6	34	34	34	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/21/2024	50.4	50	50	50	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/19/2024	69.54	70	70	70	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/16/2024	83.39	109	109	109	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/16/2024	52.2	68	68	68	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/16/2024	71.82	94	94	94	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/16/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/16/2024	47.3	62	62	62	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/16/2024	77.2	101	101	101	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/16/2024	80.2	87	87	87	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/16/2024	27	35	35	35	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/16/2024	73.58	96	96	96	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/16/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/16/2024	50.4	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/16/2024	53.34	70	70	70	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/17/2024	83.39	108	108	108	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/17/2024	24.96	25	25	25	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/17/2024	107.52	140	140	140	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/17/2024	17.1	19	19	19	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/17/2024	92.5	120	120	120	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/17/2024	97.56	127	127	127	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/17/2024	105.35	137	137	137	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/17/2024	86.4	112	112	112	-	-	-	-

'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/17/2024	44.37	58	58	58	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/17/2024	74.4	97	97	97	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/17/2024	103.41	135	135	135	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/17/2024	70.56	92	92	92	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/20/2024	0.25	0	0	0	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/19/2024	32	32	32	32	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/20/2024	40	40	40	40	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/21/2024	32	32	32	32	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/19/2024	23.32	23	23	23	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/20/2024	23.32	23	23	23	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/21/2024	23.32	23	23	23	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/19/2024	39.76	40	40	40	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/20/2024	39.76	40	40	40	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/21/2024	39.76	40	40	40	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/19/2024	22.64	23	23	23	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/20/2024	69.54	70	70	70	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/21/2024	46.36	46	46	46	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/19/2024	49.32	49	49	49	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/20/2024	97.56	127	127	127	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/21/2024	97.56	127	127	127	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/20/2024	67.88	68	68	68	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/21/2024	50.91	51	51	51	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/19/2024	34.24	34	34	34	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/20/2024	25.68	26	26	26	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/21/2024	34.24	34	34	34	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/19/2024	46.11	46	46	46	-	-	-	-
'BW4QZ7I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/16/2024	2.6	3	3	3	-	-	-	-
'BYMWG3W9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/16/2024	86.4	113	113	113	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/16/2024	44.37	58	58	58	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/16/2024	74.4	97	97	97	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/16/2024	107.24	140	140	140	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/16/2024	73.08	96	96	96	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/16/2024	86.8	114	114	114	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/16/2024	46.16	60	60	60	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/16/2024	32.4	35	35	35	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/17/2024	121.2	158	158	158	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/17/2024	159.38	173	173	173	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/17/2024	33.8	37	37	37	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/17/2024	43.2	47	47	47	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/17/2024	29.82	32	32	32	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/17/2024	22.9	25	25	25	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/17/2024	33.57	34	34	34	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/18/2024	61.48	61	61	61	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/18/2024	43.94	44	44	44	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/21/2024	44.37	58	58	58	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/19/2024	74.4	97	97	97	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/20/2024	74.4	97	97	97	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/21/2024	74.4	97	97	97	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/20/2024	16.98	17	17	17	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/21/2024	22.64	23	23	23	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/19/2024	24.96	25	25	25	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/20/2024	24.96	25	25	25	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/21/2024	24.96	25	25	25	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/19/2024	28.74	29	29	29	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/20/2024	38.32	38	38	38	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/20/2024	46.11	46	46	46	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/21/2024	61.48	61	61	61	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/20/2024	32.88	33	33	33	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/21/2024	49.32	49	49	49	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/19/2024	38.22	38	38	38	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/20/2024	25.48	25	25	25	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/21/2024	38.22	38	38	38	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/19/2024	50.91	51	51	51	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/19/2024	33.8	37	37	37	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/20/2024	40.56	44	44	44	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/21/2024	33.8	37	37	37	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/16/2024	92.5	121	121	121	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/16/2024	94.85	124	124	124	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/16/2024	108.36	142	142	142	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/16/2024	96.48	126	126	126	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/16/2024	93.96	123	123	123	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/16/2024	102.63	134	134	134	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/16/2024	0.25	0	0	0	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/16/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/16/2024	20.85	21	21	21	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/16/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/16/2024	69.24	69	69	69	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/18/2024	51.39	51	51	51	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/18/2024	47.94	48	48	48	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	10/18/2024	44.22	44	44	44	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/18/2024	60.6	61	61	61	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/18/2024	57.84	58	58	58	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/18/2024	55.98	56	56	56	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/18/2024	61.19	66	66	66	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/18/2024	7.4	8	8	8	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/18/2024	38.22	50	50	50	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/18/2024	6.24	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/18/2024	16.1	17	17	17	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/18/2024	13.95	15	15	15	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/21/2024	38.32	38	38	38	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/19/2024	36.96	37	37	37	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/20/2024	36.96	37	37	37	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/19/2024	107.24	140	140	140	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/20/2024	107.24	140	140	140	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/21/2024	103.41	135	135	135	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/19/2024	70.56	92	92	92	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/20/2024	70.56	92	92	92	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/21/2024	73.08	95	95	95	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/19/2024	86.8	113	113	113	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/20/2024	86.8	113	113	113	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/22/2024	45.9	60	60	60	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/22/2024	74.4	97	97	97	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/22/2024	107.24	139	139	139	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/22/2024	70.56	92	92	92	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/22/2024	86.8	113	113	113	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/22/2024	17.97	19	19	19	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/22/2024	68.1	89	89	89	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/22/2024	30.59	33	33	33	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/22/2024	71.4	77	77	77	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/22/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/22/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/22/2024	20.85	21	21	21	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/16/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/16/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/16/2024	51.45	51	51	51	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/16/2024	59.67	60	60	60	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/16/2024	75.09	75	75	75	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/16/2024	58.35	58	58	58	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/16/2024	25.48	25	25	25	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/16/2024	14	15	15	15	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/16/2024	33.58	34	34	34	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/16/2024	37.1	37	37	37	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/18/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/18/2024	81.06	105	105	105	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/21/2024	88.97	116	116	116	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/19/2024	44.98	59	59	59	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/20/2024	46.16	60	60	60	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/21/2024	44.98	59	59	59	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/21/2024	27.72	28	28	28	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/19/2024	27.57	28	28	28	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/20/2024	36.76	37	37	37	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/19/2024	32.4	35	35	35	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/20/2024	32.4	35	35	35	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/19/2024	108.36	141	141	141	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/20/2024	108.36	141	141	141	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/21/2024	105.35	137	137	137	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/22/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/22/2024	69.24	69	69	69	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/22/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/22/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/22/2024	51.45	51	51	51	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/22/2024	20.75	22	22	22	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/22/2024	26.55	29	29	29	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/22/2024	51.6	56	56	56	-	-	-	-
'ACI2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/22/2024	24.3	26	26	26	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/22/2024	7.4	8	8	8	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/22/2024	36.4	47	47	47	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/22/2024	6.24	7	7	7	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/16/2024	32	32	32	32	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/16/2024	59.7	60	60	60	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/16/2024	27.96	28	28	28	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/16/2024	37.68	38	38	38	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/16/2024	50.4	50	50	50	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/16/2024	107.52	141	141	141	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/16/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/16/2024	23.49	23	23	23	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/16/2024	69.54	70	70	70	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/16/2024	49.32	49	49	49	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/16/2024	38.22	38	38	38	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/18/2024	80.2	87	87	87	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/18/2024	27	35	35	35	-	-	-	-
'BNNGP5I92	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/18/2024	73.58	96	96	96	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/18/2024	63.72	83	83	83	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/18/2024	50.4	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/18/2024	53.34	69	69	69	-	-	-	-
'BW4QZ7I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/18/2024	2.73	3	3	3	-	-	-	-

'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/18/2024	10	10	10	10	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/18/2024	32	32	32	32	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/18/2024	29.15	29	29	29	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/18/2024	68.1	89	89	89	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/18/2024	30.59	33	33	33	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/19/2024	96.48	126	126	126	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/20/2024	99.16	129	129	129	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/21/2024	96.48	126	126	126	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/19/2024	93.96	122	122	122	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/20/2024	93.96	122	122	122	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/21/2024	93.96	122	122	122	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/19/2024	102.63	134	134	134	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/20/2024	105.74	138	138	138	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/21/2024	102.63	134	134	134	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/19/2024	0.21	0	0	0	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/20/2024	43.94	44	44	44	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/21/2024	43.94	44	44	44	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/22/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/22/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/22/2024	50.4	50	50	50	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/22/2024	69.54	70	70	70	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/22/2024	49.32	49	49	49	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/22/2024	13.95	15	15	15	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/22/2024	83.39	108	108	108	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/22/2024	52.2	68	68	68	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/22/2024	71.82	93	93	93	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/22/2024	75.14	98	98	98	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/22/2024	12	13	13	13	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/16/2024	50.91	51	51	51	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/16/2024	25.68	26	26	26	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/16/2024	61.48	61	61	61	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/16/2024	43.94	44	44	44	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/16/2024	51.39	51	51	51	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/16/2024	47.94	48	48	48	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/16/2024	17.97	20	20	20	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/16/2024	33.42	36	36	36	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/16/2024	23.32	23	23	23	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/16/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/16/2024	22.64	23	23	23	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/18/2024	71.4	77	77	77	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/18/2024	88.11	115	115	115	-	-	-	-	-
'ACI0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/18/2024	105.6	137	137	137	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/18/2024	84.48	110	110	110	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/18/2024	40.56	44	44	44	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/18/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/18/2024	22.64	23	23	23	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/18/2024	18.72	19	19	19	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/18/2024	38.32	38	38	38	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/18/2024	27.72	28	28	28	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/18/2024	36.76	37	37	37	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/19/2024	68.52	69	69	69	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/20/2024	51.39	51	51	51	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/21/2024	51.39	51	51	51	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/19/2024	47.94	48	48	48	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/20/2024	47.94	48	48	48	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/21/2024	47.94	48	48	48	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/19/2024	58.96	59	59	59	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/20/2024	44.22	44	44	44	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/21/2024	44.22	44	44	44	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/19/2024	45.45	45	45	45	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/20/2024	45.45	45	45	45	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/22/2024	23.32	23	23	23	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/22/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/22/2024	22.64	23	23	23	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/22/2024	24.96	25	25	25	-	-	-	-	-
'91281SSV1	TSY INFL IX N/B 02/51 0.125	10/22/2024	21.57	22	22	22	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/22/2024	92.5	120	120	120	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/22/2024	94.85	123	123	123	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/22/2024	108.36	141	141	141	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/22/2024	99.16	129	129	129	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/22/2024	96.57	126	126	126	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/22/2024	27.85	30	30	30	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/16/2024	24.96	25	25	25	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/16/2024	38.32	38	38	38	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/16/2024	36.96	37	37	37	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/16/2024	27.57	28	28	28	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/16/2024	36.76	37	37	37	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/16/2024	36.76	37	37	37	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/16/2024	58.96	59	59	59	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/16/2024	45.45	45	45	45	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	10/16/2024	43.38	43	43	43	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	10/16/2024	74.64	75	75	75	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/16/2024	61.19	67	67	67	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/18/2024	36.76	37	37	37	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/18/2024	36.76	37	37	37	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/18/2024	32.56	33	33	33	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/18/2024	22.42	22	22	22	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/18/2024	22.41	22	22	22	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/18/2024	51.84	56	56	56	-	-	-	-	-
'ACI028MM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/18/2024	107.52	140	140	140	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/18/2024	24.85	27	27	27	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/18/2024	22.9	25	25	25	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/18/2024	20.75	22	22	22	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/18/2024	26.55	29	29	29	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/18/2024	51.6	56	56	56	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/21/2024	60.6	61	61	61	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	10/19/2024	43.38	43	43	43	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	10/20/2024	43.38	43	43	43	-	-	-	-	-
'91282859W6	TSY INFL IX N/B 01/29 0.875	10/21/2024	43.38	43	43	43	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	10/19/2024	55.98	56	56	56	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/19/2024	20.75	23	23	23	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/20/2024	20.75	23	23	23	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/21/2024	24.9	27	27	27	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/19/2024	26.55	29	29	29	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/20/2024	31.86	35	35	35	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/21/2024	26.55	29	29	29	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/19/2024	43	47	47	47	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/22/2024	16.1	17	17	17	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/22/2024	40.56	44	44	44	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/22/2024	51.84	56	56	56	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/22/2024	29.82	32	32	32	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/22/2024	22.9	25	25	25	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/22/2024	102.63	133	133	133	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/22/2024	0.25	0	0	0	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/22/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/22/2024	75.09	75	75	75	-	-	-	-	-
'91282CEZ9	TSY INFL IX N/B 07/32 0.625	10/22/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/22/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/22/2024	39.8	40	40	40	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/16/2024	68.1	89	89	89	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/16/2024	25.49	28	28	28	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/16/2024	71.4	78	78	78	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/16/2024	85.44	112	112	112	-	-	-	-	-
'ACI0116BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/16/2024	108.9	143	143	143	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/16/2024	84.48	111	111	111	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/16/2024	32.56	33	33	33	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/16/2024	29.9	30	30	30	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/16/2024	29.88	30	30	30	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/16/2024	18.44	18	18	18	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/16/2024	18.69	19	19	19	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/17/2024	96.48	126	126	126	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/18/2024	24.3	26	26	26	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/18/2024	99.16	129	129	129	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/18/2024	27.85	30	30	30	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/18/2024	17.96	19	19	19	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/18/2024	37.8	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/18/2024	121.2	158	158	158	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/18/2024	153.25	166	166	166	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/18/2024	19.95	22	22	22	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/18/2024	95	123	123	123	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/18/2024	97.56	127	127	127	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/18/2024	108.36	141	141	141	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/18/2024	86.4	112	112	112	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/20/2024	43	47	47	47	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/21/2024	43	47	47	47	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/19/2024	25.65	28	28	28	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/20/2024	24.3	26	26	26	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/21/2024	24.3	26	26	26	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/19/2024	9.25	10	10	10	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/20/2024	9.25	10	10	10	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/21/2024	9.25	10	10	10	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/19/2024	36.4	47	47	47	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/20/2024	38.22	50	50	50	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/21/2024	36.4	47	47	47	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/19/2024	7.8	8	8	8	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/20/2024	6.24	7	7	7	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/22/2024	33.57	34	34	34	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/22/2024	45.15	59	59	59	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/22/2024	81.06	105	105	105	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/22/2024	76.19	83	83	83	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/22/2024	27	35	35	35	-	-	-	-	-
'91281SSB5	TSY INFL IX N/B 02/48 1	10/22/2024	29.88	30	30	30	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/22/2024	18.44	18	18	18	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/22/2024	18.69	19	19	19	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/22/2024	37.1	37	37	37	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/22/2024	8	8	8	8	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/22/2024	32	32	32	32	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/17/2024	93.96	122	122	122	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/17/2024	105.74	138	138	138	-	-	-	-	-
'1350087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/17/2024	0.25	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/17/2024	12	13	13	13	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/17/2024	50.46	66	66	66	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/17/2024	38.32	38	38	38	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/17/2024	36.96	37	37	37	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/17/2024	36.76	37	37	37	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/17/2024	27.57	28	28	28	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/17/2024	27.57	28	28	28	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/17/2024	24.42	24	24	24	-	-	-	-	-
'BYVP4K89	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/18/2024	45.9	60	60	60	-	-	-	-	-
'BYY5FTI80	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/18/2024	74.4	97	97	97	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/18/2024	107.24	139	139	139	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/18/2024	70.56	92	92	92	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/18/2024	88.97	116	116	116	-	-	-	-	-

'B16W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/18/2024	44.98	58	58	58	-	-	-	-
'912820DX6	TSY INFL IX N/B 01/32 0.125	10/18/2024	59.67	60	60	60	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/18/2024	18.43	18	18	18	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/18/2024	18.69	19	19	19	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/18/2024	28.76	29	29	29	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/18/2024	23.49	23	23	23	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/21/2024	7.8	8	8	8	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/19/2024	16.1	17	17	17	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/20/2024	19.32	21	21	21	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/21/2024	16.1	17	17	17	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/19/2024	13.95	15	15	15	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/20/2024	16.74	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/21/2024	13.95	15	15	15	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/19/2024	83.39	109	109	109	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/20/2024	83.39	109	109	109	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/21/2024	83.39	109	109	109	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/19/2024	52.2	68	68	68	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/20/2024	52.2	68	68	68	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/21/2024	27.57	28	28	28	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/19/2024	27.57	28	28	28	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/20/2024	36.76	37	37	37	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/21/2024	27.57	28	28	28	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/19/2024	27.57	28	28	28	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/20/2024	36.76	37	37	37	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/21/2024	27.57	28	28	28	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/19/2024	24.42	24	24	24	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/20/2024	32.56	33	33	33	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/19/2024	43.2	47	47	47	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/20/2024	51.84	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/17/2024	22.42	22	22	22	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/17/2024	22.41	22	22	22	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/17/2024	24.58	25	25	25	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/17/2024	18.69	19	19	19	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/17/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/17/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/17/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/17/2024	13.9	14	14	14	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/17/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/17/2024	51.93	52	52	52	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/17/2024	47.85	48	48	48	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/18/2024	15.88	16	16	16	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/18/2024	20.85	21	21	21	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/18/2024	75.09	75	75	75	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/18/2024	58.35	58	58	58	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/18/2024	38.22	38	38	38	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/18/2024	39.8	40	40	40	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/18/2024	27.96	28	28	28	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/18/2024	56.52	57	57	57	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/18/2024	50.4	50	50	50	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/18/2024	46.36	46	46	46	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/18/2024	49.32	49	49	49	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/21/2024	50.46	66	66	66	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/19/2024	71.82	94	94	94	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/20/2024	74.48	97	97	97	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/21/2024	74.48	97	97	97	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/20/2024	92.5	121	121	121	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/21/2024	95	124	124	124	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/19/2024	94.85	124	124	124	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/21/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/19/2024	23.49	23	23	23	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/20/2024	23.49	23	23	23	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/21/2024	23.49	23	23	23	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/21/2024	43.2	47	47	47	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/19/2024	24.85	27	27	27	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/20/2024	24.85	27	27	27	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/21/2024	24.85	27	27	27	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/19/2024	22.9	25	25	25	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/20/2024	22.9	25	25	25	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/21/2024	27.48	30	30	30	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/21/2024	121.2	158	158	158	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/19/2024	58.59	59	59	59	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/21/2024	24.42	24	24	24	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/19/2024	159.38	173	173	173	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/20/2024	159.38	173	173	173	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/17/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/17/2024	51.45	51	51	51	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/17/2024	59.67	60	60	60	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/17/2024	75.09	75	75	75	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/17/2024	58.35	58	58	58	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/17/2024	38.22	38	38	38	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/17/2024	59.7	60	60	60	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/17/2024	18.64	19	19	19	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/17/2024	56.52	57	57	57	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/17/2024	33.6	34	34	34	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/17/2024	69.54	70	70	70	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/18/2024	38.22	38	38	38	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/18/2024	67.88	68	68	68	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/18/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/18/2024	51.93	52	52	52	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/18/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/18/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/18/2024	51.45	51	51	51	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	10/18/2024	25.68	26	26	26	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/20/2024	74.64	75	75	75	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/21/2024	55.98	56	56	56	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/19/2024	61.19	66	66	66	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/19/2024	23.82	24	24	24	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/20/2024	23.82	24	24	24	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/21/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/19/2024	20.85	21	21	21	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/20/2024	13.9	14	14	14	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/21/2024	20.85	21	21	21	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/19/2024	44.82	45	45	45	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/20/2024	59.76	60	60	60	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/21/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/19/2024	51.93	52	52	52	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/20/2024	51.93	52	52	52	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/21/2024	159.38	173	173	173	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/19/2024	19.95	22	22	22	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/20/2024	19.95	22	22	22	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/21/2024	19.95	22	22	22	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/19/2024	92.5	121	121	121	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/19/2024	29.9	30	30	30	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/20/2024	22.42	22	22	22	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/21/2024	29.89	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/19/2024	29.88	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/20/2024	22.41	22	22	22	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/21/2024	22.41	22	22	22	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/17/2024	32.88	33	33	33	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/17/2024	25.48	25	25	25	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/17/2024	50.91	51	51	51	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	10/17/2024	34.24	34	34	34	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/17/2024	46.11	46	46	46	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	10/17/2024	43.94	44	44	44	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/17/2024	51.39	51	51	51	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/17/2024	63.92	64	64	64	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	10/17/2024	44.22	44	44	44	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	10/17/2024	45.45	45	45	45	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	10/17/2024	43.38	43	43	43	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/20/2024	50.99	55	55	55	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/21/2024	61.2	66	66	66	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/19/2024	33.42	36	36	36	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/20/2024	27.85	30	30	30	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/21/2024	33.42	36	36	36	-	-	-	-
'ACI0D2TB0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/19/2024	21.56	23	23	23	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/19/2024	50.4	55	55	55	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/20/2024	47.88	52	52	52	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/21/2024	50.4	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/19/2024	55.12	72	72	72	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/20/2024	53.35	70	70	70	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/21/2024	53.34	70	70	70	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/21/2024	51.93	52	52	52	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/19/2024	63.8	64	64	64	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/20/2024	47.85	48	48	48	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/21/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/19/2024	56.13	56	56	56	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/20/2024	56.13	56	56	56	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/19/2024	78.03	102	102	102	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/20/2024	75.14	98	98	98	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/21/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/19/2024	47.3	62	62	62	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/20/2024	45.15	59	59	59	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/19/2024	18.44	18	18	18	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/20/2024	24.58	25	25	25	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/21/2024	18.43	18	18	18	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/19/2024	24.92	25	25	25	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/20/2024	18.69	19	19	19	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/21/2024	18.69	19	19	19	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/19/2024	21.57	22	22	22	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/20/2024	21.57	22	22	22	-	-	-	-
'ACI0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/22/2024	108.9	142	142	142	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/22/2024	84.48	110	110	110	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/22/2024	104.16	135	135	135	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/17/2024	55.98	56	56	56	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/17/2024	61.19	67	67	67	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/17/2024	74.48	97	97	97	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/17/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/17/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/17/2024	81.06	105	105	105	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/17/2024	76.19	83	83	83	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/17/2024	27	35	35	35	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/17/2024	76.41	99	99	99	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/17/2024	61.36	80	80	80	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/17/2024	50.4	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/17/2024	53.35	69	69	69	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/20/2024	88.11	115	115	115	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/21/2024	88.11	115	115	115	-	-	-	-
'ACI0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/19/2024	108.9	142	142	142	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/20/2024	105.6	138	138	138	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/21/2024	108.9	142	142	142	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/19/2024	84.48	110	110	110	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/20/2024	84.48	110	110	110	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/21/2024	84.48	110	110	110	-	-	-	-

'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/19/2024	107.52	140	140	140	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/20/2024	107.52	140	140	140	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/21/2024	107.52	140	140	140	-	-	-	-	-
'1359087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/21/2024	0.24	0	0	0	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/21/2024	45.15	59	59	59	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/19/2024	81.06	106	106	106	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/20/2024	81.06	106	106	106	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/21/2024	77.2	101	101	101	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/19/2024	80.2	87	87	87	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/21/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/19/2024	51.45	51	51	51	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/20/2024	51.45	51	51	51	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/21/2024	51.45	51	51	51	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/19/2024	59.67	60	60	60	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/20/2024	59.67	60	60	60	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/15/2024	24.96	25	25	25	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/15/2024	38.32	38	38	38	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/15/2024	36.76	37	37	37	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/15/2024	23.82	24	24	24	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/15/2024	20.85	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/15/2024	59.76	60	60	60	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/15/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/15/2024	47.85	48	48	48	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/15/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/15/2024	51.45	51	51	51	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/15/2024	61.19	67	67	67	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/17/2024	2.73	3	3	3	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/17/2024	24.9	27	27	27	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/17/2024	31.86	35	35	35	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/17/2024	43	47	47	47	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/17/2024	24.3	26	26	26	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/17/2024	37.1	37	37	37	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/17/2024	10	10	10	10	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/17/2024	32	32	32	32	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/17/2024	23.32	23	23	23	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/17/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/17/2024	22.64	23	23	23	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/17/2024	33.42	36	36	36	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/20/2024	17.96	20	20	20	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/21/2024	21.56	23	23	23	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/19/2024	65.83	86	86	86	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/20/2024	68.1	89	89	89	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/21/2024	68.1	89	89	89	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/19/2024	25.5	28	28	28	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/20/2024	30.59	33	33	33	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/21/2024	25.5	28	28	28	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/19/2024	14	15	15	15	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/20/2024	14	15	15	15	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/21/2024	14	15	15	15	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/19/2024	40.29	40	40	40	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/21/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/19/2024	75.09	75	75	75	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/20/2024	75.09	75	75	75	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/21/2024	75.09	75	75	75	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/20/2024	80.2	87	87	87	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/21/2024	80.2	87	87	87	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/19/2024	27	35	35	35	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/20/2024	27	35	35	35	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/21/2024	27	35	35	35	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/19/2024	73.58	96	96	96	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/20/2024	76.41	100	100	100	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/21/2024	73.58	96	96	96	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/15/2024	30.6	33	33	33	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/15/2024	68	74	74	74	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/15/2024	88.11	115	115	115	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/15/2024	105.6	138	138	138	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/15/2024	22.42	22	22	22	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/15/2024	22.41	22	22	22	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/15/2024	18.43	18	18	18	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/15/2024	18.69	19	19	19	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/15/2024	21.57	22	22	22	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/15/2024	23.49	23	23	23	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/17/2024	21.56	23	23	23	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/17/2024	68.1	89	89	89	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/17/2024	25.5	28	28	28	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/17/2024	68	74	74	74	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/17/2024	88.11	115	115	115	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/17/2024	108.9	142	142	142	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/17/2024	84.48	110	110	110	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/17/2024	9.25	10	10	10	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/17/2024	36.4	47	47	47	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/17/2024	7.8	8	8	8	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/17/2024	16.1	18	18	18	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/17/2024	13.95	15	15	15	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/20/2024	33.57	34	34	34	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/21/2024	33.58	34	34	34	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/19/2024	37.1	37	37	37	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/20/2024	37.1	37	37	37	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/21/2024	37.1	37	37	37	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/19/2024	8	8	8	8	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/20/2024	10	10	10	10	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/21/2024	10	10	10	10	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/19/2024	2.73	3	3	3	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/20/2024	2.6	3	3	3	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/21/2024	2.73	3	3	3	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/19/2024	61.36	80	80	80	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/20/2024	61.36	80	80	80	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/21/2024	63.72	83	83	83	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/19/2024	58.35	58	58	58	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/20/2024	38.9	39	39	39	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/21/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/19/2024	38.22	38	38	38	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/20/2024	25.48	25	25	25	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/21/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/19/2024	59.7	60	60	60	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/20/2024	59.7	60	60	60	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/16/2024	40.56	44	44	44	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/16/2024	51.84	57	57	57	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/16/2024	24.85	27	27	27	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/16/2024	27.48	30	30	30	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/16/2024	20.75	23	23	23	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/16/2024	26.55	29	29	29	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/16/2024	43	47	47	47	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/16/2024	24.3	26	26	26	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/16/2024	9.25	10	10	10	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/16/2024	38.22	50	50	50	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/16/2024	6.24	7	7	7	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/16/2024	16.1	18	18	18	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/16/2024	13.95	15	15	15	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/16/2024	24.96	25	25	25	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/16/2024	38.32	38	38	38	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/16/2024	36.76	37	37	37	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/16/2024	23.82	24	24	24	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/16/2024	20.85	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/16/2024	59.76	60	60	60	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/16/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/16/2024	47.85	48	48	48	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/16/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/16/2024	51.45	51	51	51	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/16/2024	76.41	99	99	99	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/16/2024	61.36	80	80	80	-	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/16/2024	50.4	55	55	55	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/16/2024	53.35	69	69	69	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/16/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/16/2024	86.4	112	112	112	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/16/2024	67.88	68	68	68	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	10/16/2024	25.68	26	26	26	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/16/2024	46.11	46	46	46	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/24/2024	25.65	28	28	28	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/24/2024	9.25	10	10	10	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/24/2024	36.4	47	47	47	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/24/2024	6.24	7	7	7	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/24/2024	16.1	17	17	17	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/24/2024	13.95	15	15	15	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/24/2024	17.97	19	19	19	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/24/2024	68.1	88	88	88	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/24/2024	40.56	44	44	44	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/24/2024	27.85	30	30	30	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/24/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/24/2024	22.64	23	23	23	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/26/2024	27.57	28	28	28	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/27/2024	36.76	37	37	37	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/28/2024	27.57	28	28	28	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/26/2024	36.76	37	37	37	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/27/2024	27.57	28	28	28	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/28/2024	36.76	37	37	37	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/26/2024	32.56	33	33	33	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/28/2024	46.36	46	46	46	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/26/2024	32.88	33	33	33	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/27/2024	49.32	49	49	49	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/28/2024	49.32	49	49	49	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/27/2024	97.56	127	127	127	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/27/2024	22.9	25	25	25	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/28/2024	22.9	25	25	25	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/26/2024	20.75	22	22	22	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/27/2024	20.75	22	22	22	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/28/2024	20.75	22	22	22	-	-	-	-	-

'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/26/2024	26.55	29	29	29	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/27/2024	26.55	29	29	29	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/28/2024	31.86	35	35	35	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/26/2024	51.6	56	56	56	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/27/2024	43	47	47	47	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/28/2024	43	47	47	47	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/26/2024	24.3	26	26	26	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/22/2024	58.59	59	59	59	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/22/2024	51.39	51	51	51	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/22/2024	63.92	64	64	64	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/22/2024	58.96	59	59	59	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/22/2024	45.45	45	45	45	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/22/2024	57.84	58	58	58	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/22/2024	55.98	56	56	56	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/22/2024	61.19	66	66	66	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/23/2024	86.4	112	112	112	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/23/2024	44.37	58	58	58	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/23/2024	74.4	97	97	97	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/24/2024	24.96	25	25	25	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/24/2024	38.32	38	38	38	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/24/2024	27.72	28	28	28	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/24/2024	36.76	37	37	37	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/24/2024	36.76	37	37	37	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/24/2024	36.76	37	37	37	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/24/2024	32.56	33	33	33	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/24/2024	391440.78	522,627	522,115	1,359,197	829,826	7,257	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/24/2024	83.39	108	108	108	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/24/2024	52.2	68	68	68	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/24/2024	74.48	96	96	96	-	-	-	-
'912828CLE9	TSY INFL IX N/B 07/34 1.875	10/26/2024	38.22	38	38	38	-	-	-	-
'912828CLE9	TSY INFL IX N/B 07/34 1.875	10/27/2024	38.22	38	38	38	-	-	-	-
'912828CLE9	TSY INFL IX N/B 07/34 1.875	10/28/2024	25.48	25	25	25	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/26/2024	67.88	68	68	68	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/27/2024	50.91	51	51	51	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/28/2024	67.88	68	68	68	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/27/2024	24.42	24	24	24	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/28/2024	24.42	24	24	24	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/26/2024	29.89	30	30	30	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/27/2024	22.42	22	22	22	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/28/2024	29.9	30	30	30	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/28/2024	94.85	123	123	123	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/26/2024	108.36	141	141	141	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/27/2024	108.36	141	141	141	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/28/2024	108.36	141	141	141	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/26/2024	96.48	125	125	125	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/27/2024	99.16	129	129	129	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/28/2024	96.48	125	125	125	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/26/2024	93.96	122	122	122	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/27/2024	93.96	122	122	122	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/28/2024	93.96	122	122	122	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/26/2024	105.74	137	137	137	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/27/2024	102.63	133	133	133	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/23/2024	107.24	139	139	139	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/23/2024	70.56	92	92	92	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/23/2024	86.8	113	113	113	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/23/2024	44.98	58	58	58	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/23/2024	32.4	35	35	35	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/23/2024	121.2	157	157	157	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/23/2024	27.96	28	28	28	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/23/2024	37.68	38	38	38	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/23/2024	50.4	50	50	50	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/23/2024	69.54	70	70	70	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/23/2024	32.88	33	33	33	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/24/2024	75.14	97	97	97	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/24/2024	45.15	58	58	58	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/24/2024	81.06	105	105	105	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/24/2024	80.2	86	86	86	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/24/2024	27	35	35	35	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/24/2024	73.58	95	95	95	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/24/2024	63.72	83	83	83	-	-	-	-
'BNNTSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/24/2024	50.4	54	54	54	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/24/2024	53.34	69	69	69	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/24/2024	2.73	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/24/2024	86.4	112	112	112	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/24/2024	44.37	57	57	57	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/26/2024	22.41	22	22	22	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/27/2024	29.88	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/28/2024	22.41	22	22	22	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/26/2024	18.43	18	18	18	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/27/2024	24.58	25	25	25	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/26/2024	34.24	34	34	34	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/27/2024	25.68	26	26	26	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/28/2024	34.24	34	34	34	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/26/2024	61.48	61	61	61	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/27/2024	46.11	46	46	46	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/28/2024	61.48	61	61	61	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/27/2024	24.3	26	26	26	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/28/2024	24.3	26	26	26	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/26/2024	7.4	8	8	8	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/27/2024	9.25	10	10	10	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/28/2024	9.25	10	10	10	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/26/2024	36.4	47	47	47	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/27/2024	38.22	50	50	50	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/28/2024	102.63	133	133	133	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/26/2024	24.96	25	25	25	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/27/2024	24.96	25	25	25	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/28/2024	36.4	47	47	47	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/27/2024	55.98	56	56	56	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/23/2024	38.22	38	38	38	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/23/2024	50.91	51	51	51	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/23/2024	25.68	26	26	26	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/23/2024	61.48	61	61	61	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/23/2024	43.94	44	44	44	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/23/2024	68.52	69	69	69	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/23/2024	47.94	48	48	48	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/23/2024	44.22	44	44	44	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/23/2024	45.45	45	45	45	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/23/2024	43.38	43	43	43	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/23/2024	55.98	56	56	56	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/24/2024	74.4	96	96	96	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/24/2024	107.24	139	139	139	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/24/2024	70.56	91	91	91	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/24/2024	86.8	112	112	112	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/24/2024	46.16	60	60	60	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/24/2024	22.42	22	22	22	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/24/2024	29.88	30	30	30	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/24/2024	296422.28	404,086	404,086	396,627	(7,459)	(0)	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/24/2024	24.58	25	25	25	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/24/2024	18.69	19	19	19	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/25/2024	22.64	23	23	23	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/26/2024	58.58	59	59	59	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/27/2024	43.94	44	44	44	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/28/2024	43.95	44	44	44	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/26/2024	51.39	51	51	51	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/27/2024	51.39	51	51	51	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/28/2024	68.52	69	69	69	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/27/2024	22.64	23	23	23	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/28/2024	22.64	23	23	23	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/26/2024	47.94	48	48	48	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/27/2024	63.92	64	64	64	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/28/2024	47.94	48	48	48	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/28/2024	55.98	56	56	56	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/26/2024	50.99	55	55	55	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/27/2024	61.19	66	66	66	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/28/2024	61.19	66	66	66	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/26/2024	6.24	7	7	7	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/27/2024	7.8	8	8	8	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/28/2024	6.24	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/26/2024	16.1	17	17	17	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/27/2024	16.1	17	17	17	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/28/2024	19.32	21	21	21	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/26/2024	13.95	15	15	15	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/27/2024	13.95	15	15	15	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/28/2024	16.74	18	18	18	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/23/2024	61.19	66	66	66	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/23/2024	32	32	32	32	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/23/2024	23.32	23	23	23	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/23/2024	39.76	40	40	40	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/23/2024	22.64	23	23	23	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/23/2024	18.72	19	19	19	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/23/2024	28.74	29	29	29	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/23/2024	159.38	172	172	172	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/23/2024	19.95	22	22	22	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/23/2024	92.5	120	120	120	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/23/2024	97.56	127	127	127	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/25/2024	36.76	37	37	37	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/25/2024	36.76	37	37	37	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/25/2024	27.57	28	28	28	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/25/2024	24.42	24	24	24	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/25/2024	22.43	22	22	22	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/25/2024	22.41	22	22	22	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/25/2024	18.44	18	18	18	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/25/2024	18.69	19	19	19	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/25/2024	21.57	22	22	22	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/25/2024	32.4	35	35	35	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/25/2024	121.2	157	157	157	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/26/2024	44.22	44	44	44	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/27/2024	58.96	59	59	59	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/28/2024	44.22	44	44	44	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/26/2024	45.45	45	45	45	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/27/2024	60.6	61	61	61	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/28/2024	45.45	45	45	45	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/26/2024	43.38	43	43	43	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/27/2024	43.38	43	43	43	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/28/2024	43.38	43	43	43	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/26/2024	55.98	56	56	56	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/28/2024	18.44	18	18	18	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/26/2024	59.76	60	60	60	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/27/2024	44.82	45	45	45	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/26/2024	83.39	108	108	108	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/27/2024	83.39	108	108	108	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/28/2024	83.39	108	108	108	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/26/2024	52.2	68	68	68	-	-	-	-

'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/26/2024	70.56	92	92	92	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/27/2024	73.08	95	95	95	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/28/2024	70.56	92	92	92	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/26/2024	86.8	113	113	113	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/27/2024	86.8	113	113	113	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/28/2024	44.82	45	45	45	-	-	-	-
'B3LZBF9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/23/2024	108.36	141	141	141	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/23/2024	96.48	125	125	125	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/23/2024	93.96	122	122	122	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/23/2024	105.74	137	137	137	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/23/2024	0.25	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/23/2024	14	15	15	15	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/23/2024	33.58	34	34	34	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/23/2024	37.1	37	37	37	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/23/2024	10	10	10	10	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/23/2024	33.42	36	36	36	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/23/2024	21.55	23	23	23	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/23/2024	65.83	85	85	85	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/25/2024	153.25	165	165	165	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/25/2024	19.95	22	22	22	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/25/2024	95	123	123	123	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/25/2024	94.85	123	123	123	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/25/2024	105.35	137	137	137	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/25/2024	24.96	25	25	25	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/25/2024	38.32	38	38	38	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/25/2024	36.96	37	37	37	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/25/2024	99.16	129	129	129	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/25/2024	105.6	137	137	137	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/25/2024	84.48	109	109	109	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/25/2024	107.52	139	139	139	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/26/2024	18.69	19	19	19	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/27/2024	18.69	19	19	19	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/28/2024	24.92	25	25	25	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/26/2024	21.57	22	22	22	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/27/2024	21.57	22	22	22	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/28/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/26/2024	23.49	23	23	23	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/27/2024	23.49	23	23	23	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/28/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/26/2024	23.82	24	24	24	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/27/2024	15.88	16	16	16	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/26/2024	51.93	52	52	52	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/27/2024	51.93	52	52	52	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/28/2024	69.24	69	69	69	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/28/2024	86.8	113	113	113	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/26/2024	44.98	58	58	58	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/27/2024	46.16	60	60	60	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/28/2024	44.98	58	58	58	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/26/2024	37.8	41	41	41	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/27/2024	32.4	35	35	35	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/28/2024	32.4	35	35	35	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/26/2024	121.2	157	157	157	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/27/2024	121.2	157	157	157	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/23/2024	25.5	28	28	28	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/23/2024	68	74	74	74	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/23/2024	88.11	114	114	114	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/23/2024	105.6	137	137	137	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/23/2024	107.52	140	140	140	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/23/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/23/2024	20.75	22	22	22	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/23/2024	31.86	34	34	34	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/23/2024	43	46	46	46	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/23/2024	24.3	26	26	26	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/23/2024	36.96	37	37	37	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/25/2024	96.57	125	125	125	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/25/2024	102.63	133	133	133	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/25/2024	0.25	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/25/2024	14	15	15	15	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/25/2024	33.58	34	34	34	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/25/2024	37.1	37	37	37	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/25/2024	8	8	8	8	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/25/2024	32	32	32	32	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/25/2024	23.32	23	23	23	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/25/2024	39.76	40	40	40	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/25/2024	-106.01	(137)	(137)	(137)	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/28/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/26/2024	13.9	14	14	14	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/27/2024	20.85	21	21	21	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/28/2024	20.85	21	21	21	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/26/2024	68.1	88	88	88	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/27/2024	68.1	88	88	88	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/28/2024	65.83	86	86	86	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/26/2024	30.59	33	33	33	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/27/2024	25.5	28	28	28	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/28/2024	30.59	33	33	33	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/26/2024	68	74	74	74	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/27/2024	71.4	77	77	77	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/28/2024	121.2	157	157	157	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/26/2024	159.38	173	173	173	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/26/2024	63.8	64	64	64	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/27/2024	47.85	48	48	48	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/28/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/26/2024	74.84	75	75	75	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/27/2024	56.13	56	56	56	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/28/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/26/2024	51.45	51	51	51	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/27/2024	51.45	51	51	51	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/28/2024	51.45	51	51	51	-	-	-	-
'91281RA48	TSY INFL IX N/B 02/43 0.625	10/23/2024	27.57	28	28	28	-	-	-	-
'91281RF77	TSY INFL IX N/B 02/44 1.375	10/23/2024	27.57	28	28	28	-	-	-	-
'91281RL4	TSY INFL IX N/B 02/45 0.75	10/23/2024	27.57	28	28	28	-	-	-	-
'91281RR1	TSY INFL IX N/B 02/46 1	10/23/2024	24.42	24	24	24	-	-	-	-
'91281RRW0	TSY INFL IX N/B 02/47 0.875	10/23/2024	29.89	30	30	30	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/23/2024	22.41	22	22	22	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/23/2024	18.43	18	18	18	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/23/2024	9.25	10	10	10	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/23/2024	38.22	50	50	50	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/23/2024	7.8	8	8	8	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/23/2024	16.1	17	17	17	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/23/2024	13.95	15	15	15	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/24/2024	-46.16	(60)	(60)	(60)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/25/2024	33.42	36	36	36	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/25/2024	21.56	23	23	23	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/25/2024	68.1	88	88	88	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/25/2024	25.5	28	28	28	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/25/2024	71.4	77	77	77	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/25/2024	88.11	114	114	114	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/25/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/25/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/25/2024	20.85	21	21	21	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/25/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/25/2024	51.93	52	52	52	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/28/2024	68	74	74	74	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/26/2024	88.11	114	114	114	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/27/2024	85.44	111	111	111	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/26/2024	33.42	36	36	36	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/27/2024	27.85	30	30	30	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/28/2024	33.42	36	36	36	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/26/2024	17.96	19	19	19	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/27/2024	52.2	68	68	68	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/28/2024	50.46	66	66	66	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/26/2024	74.48	97	97	97	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/27/2024	74.48	97	97	97	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/28/2024	71.82	93	93	93	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/29/2024	24.85	27	27	27	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/29/2024	22.9	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/29/2024	24.9	27	27	27	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/29/2024	26.55	29	29	29	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/29/2024	51.6	56	56	56	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/29/2024	25.65	28	28	28	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/29/2024	9.25	10	10	10	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/29/2024	38.22	50	50	50	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/29/2024	6.24	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/29/2024	16.1	17	17	17	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/29/2024	13.95	15	15	15	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/29/2024	83.39	108	108	108	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/29/2024	52.2	68	68	68	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/23/2024	83.39	108	108	108	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/23/2024	24.92	25	25	25	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/23/2024	21.57	22	22	22	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/23/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/23/2024	15.88	16	16	16	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/23/2024	13.9	14	14	14	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/23/2024	52.2	68	68	68	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/23/2024	74.48	97	97	97	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/23/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/23/2024	47.3	61	61	61	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/23/2024	81.06	105	105	105	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/25/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/25/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/25/2024	51.45	51	51	51	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/25/2024	59.67	60	60	60	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/25/2024	75.09	75	75	75	-	-	-	-
'91282CEZ9	TSY INFL IX N/B 07/32 0.625	10/25/2024	58.35	58	58	58	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/25/2024	25.48	25	25	25	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/25/2024	59.7	60	60	60	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/25/2024	18.64	19	19	19	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/25/2024	56.52	57	57	57	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/25/2024	50.4	50	50	50	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/26/2024	75.14	98	98	98	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/27/2024	75.14	98	98	98	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/28/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/26/2024	45.15	59	59	59	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/27/2024	47.3	61	61	61	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/28/2024	45.15	59	59	59	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/28/2024	88.11	114	114	114	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/26/2024	108.9	141	141	141	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/27/2024	108.9	141	141	141	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/28/2024	105.6	137	137	137	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/26/2024	84.48	110	110	110	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/27/2024	81.84	106	106	106	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/29/2024	74.48	97	97	97	-	-	-	-

'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/29/2024	75.14	98	98	98	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/29/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/29/2024	81.06	105	105	105	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/29/2024	80.2	87	87	87	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/29/2024	28.08	36	36	36	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/29/2024	73.58	95	95	95	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/29/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/29/2024	50.4	55	55	55	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/29/2024	53.34	69	69	69	-	-	-	-
'BW4Q27I12	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/29/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/29/2024	86.4	112	112	112	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/23/2024	80.2	87	87	87	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/23/2024	28.08	36	36	36	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/23/2024	73.58	95	95	95	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/23/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/23/2024	50.4	54	54	54	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/23/2024	55.12	72	72	72	-	-	-	-
'BW4Q27I12	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/23/2024	2.6	3	3	3	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/23/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/23/2024	51.93	52	52	52	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/23/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/23/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/23/2024	51.45	51	51	51	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/25/2024	69.54	70	70	70	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/25/2024	49.32	49	49	49	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/25/2024	25.48	25	25	25	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/25/2024	50.91	51	51	51	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/25/2024	25.68	26	26	26	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/25/2024	46.11	46	46	46	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/25/2024	43.95	44	44	44	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/25/2024	51.39	51	51	51	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/25/2024	47.94	48	48	48	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/25/2024	44.22	44	44	44	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/25/2024	45.45	45	45	45	-	-	-	-
'AC302HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/28/2024	84.48	110	110	110	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/26/2024	77.2	100	100	100	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/27/2024	81.06	105	105	105	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/28/2024	81.06	105	105	105	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/26/2024	76.19	83	83	83	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/27/2024	80.2	87	87	87	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/28/2024	80.2	87	87	87	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/26/2024	27	35	35	35	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/27/2024	27	35	35	35	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/28/2024	27	35	35	35	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/26/2024	107.52	140	140	140	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/27/2024	107.52	140	140	140	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/29/2024	44.37	58	58	58	-	-	-	-
'AC3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/29/2024	27.85	30	30	30	-	-	-	-
'AC3CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/29/2024	21.55	23	23	23	-	-	-	-
'AC3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/29/2024	68.1	88	88	88	-	-	-	-
'AC3QG4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/29/2024	25.5	28	28	28	-	-	-	-
'AC3SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/29/2024	71.4	77	77	77	-	-	-	-
'AC3I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/29/2024	88.11	114	114	114	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/29/2024	36.76	37	37	37	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/29/2024	36.76	37	37	37	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/29/2024	27.57	28	28	28	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/29/2024	32.56	33	33	33	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/29/2024	22.42	22	22	22	-	-	-	-
'91282CDN6	TSY INFL IX N/B 01/32 0.125	10/23/2024	59.67	60	60	60	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/23/2024	75.09	75	75	75	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/23/2024	58.35	58	58	58	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/23/2024	38.22	38	38	38	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/23/2024	59.7	60	60	60	-	-	-	-
'AC3I8MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/23/2024	33.8	37	37	37	-	-	-	-
'AC3I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/23/2024	43.2	47	47	47	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/23/2024	24.85	27	27	27	-	-	-	-
'AC3QG4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/24/2024	30.59	33	33	33	-	-	-	-
'AC3SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/24/2024	71.4	77	77	77	-	-	-	-
'AC3I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/24/2024	88.11	114	114	114	-	-	-	-
'AC3I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/24/2024	108.9	141	141	141	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	10/25/2024	57.84	58	58	58	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	10/25/2024	55.98	56	56	56	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/25/2024	61.19	66	66	66	-	-	-	-
'AC3I8MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/25/2024	33.8	37	37	37	-	-	-	-
'AC3I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/25/2024	43.2	47	47	47	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/25/2024	24.85	27	27	27	-	-	-	-
'AC1IVB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/25/2024	27.48	30	30	30	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/25/2024	24.9	27	27	27	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/25/2024	31.86	34	34	34	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/24/2024	-296422.28	(404,086)	(404,086)	(396,627)	7,459	0		
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/25/2024	43	46	46	46	-	-	-	-
'AC12GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/25/2024	24.3	26	26	26	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/28/2024	107.52	140	140	140	-	-	-	-
'AC30C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/27/2024	21.56	23	23	23	-	-	-	-
'AC30C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/28/2024	17.97	19	19	19	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/26/2024	0.24	0	0	0	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/28/2024	24.96	25	25	25	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/26/2024	73.58	96	96	96	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/27/2024	73.58	96	96	96	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/28/2024	76.41	99	99	99	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/26/2024	61.36	80	80	80	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/27/2024	63.72	83	83	83	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/28/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/26/2024	47.88	52	52	52	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/29/2024	22.41	22	22	22	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/29/2024	121.2	157	157	157	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/29/2024	159.38	172	172	172	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/29/2024	19.95	22	22	22	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/29/2024	95	123	123	123	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/29/2024	97.56	127	127	127	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/29/2024	105.35	137	137	137	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/29/2024	99.16	129	129	129	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/29/2024	96.57	125	125	125	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/29/2024	105.74	137	137	137	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/29/2024	0.24	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/29/2024	14	15	15	15	-	-	-	-
'AC302HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/24/2024	84.48	109	109	109	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/24/2024	107.52	139	139	139	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/24/2024	32.4	35	35	35	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/24/2024	121.2	157	157	157	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/24/2024	159.38	172	172	172	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/24/2024	19.95	22	22	22	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/24/2024	92.5	120	120	120	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/24/2024	97.56	126	126	126	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/24/2024	108.36	140	140	140	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/24/2024	96.48	125	125	125	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/24/2024	93.96	122	122	122	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/24/2024	102.63	133	133	133	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/25/2024	9.25	10	10	10	-	-	-	-
'AC2N9O93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/25/2024	38.22	50	50	50	-	-	-	-
'AC2P77K06	FRANCE (GOVT OF) BONDS REGS 07/43 0.95	10/25/2024	7.8	8	8	8	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/25/2024	16.1	17	17	17	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/25/2024	13.95	15	15	15	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/24/2024	-997056.76	(1,359,197)	(1,359,197)	(1,359,197)	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/24/2024	-391440.78	(522,627)	(522,115)	(1,359,197)	(829,826)	(7,257)		
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/25/2024	83.39	108	108	108	-	-	-	-
'BD9MZZI00	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/25/2024	50.46	65	65	65	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/25/2024	71.82	93	93	93	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/25/2024	75.14	97	97	97	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/25/2024	45.15	59	59	59	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/27/2024	50.4	55	55	55	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/27/2024	0.25	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/28/2024	0.25	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/26/2024	12	13	13	13	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/27/2024	14	15	15	15	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/28/2024	14	15	15	15	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/26/2024	33.57	34	34	34	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/27/2024	33.58	34	34	34	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/28/2024	33.57	34	34	34	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/26/2024	37.1	37	37	37	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/27/2024	37.1	37	37	37	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/28/2024	37.1	37	37	37	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/29/2024	40.29	40	40	40	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/29/2024	37.1	37	37	37	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/29/2024	10	10	10	10	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/29/2024	32	32	32	32	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/29/2024	29.15	29	29	29	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/29/2024	39.76	40	40	40	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/29/2024	22.64	23	23	23	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/29/2024	18.72	19	19	19	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/29/2024	38.32	38	38	38	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/29/2024	36.96	37	37	37	-	-	-	-
'AC3I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/29/2024	108.9	141	141	141	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/24/2024	0.24	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/24/2024	14	15	15	15	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/24/2024	997056.76	1,359,197	1,359,197	1,359,197	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/24/2024	33.57	34	34	34	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/24/2024	37.1	37	37	37	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/24/2024	10	10	10	10	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/24/2024	32	32	32	32	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/24/2024	23.32	23	23	23	-	-	-	-
'91281SV1	TSY INFL IX N/B 02/51 0.125	10/24/2024	28.76	29	29	29	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/24/2024	23.49	23	23	23	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/24/2024	23.82	24	24	24	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/25/2024	81.06	105	105	105	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/25/2024	80.2	87	87	87	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/25/2024	27	35	35	35	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/25/2024	76.41	99	99	99	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/25/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/25/2024	50.4	54	54	54	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/25/2024	53.35	69	69	69	-	-	-	-
'BW4Q27I12	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/25/2024	2.73	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/25/2024	86.4	112	112	112	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/25/2024	44.37	58	58	58	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/25/2024	74.4	96	96	96	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/25/2024	103.41	134	134	134	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/26/2024	10	10	10	10	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/26/2024	38.32	38	38	38	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/27/2024	38.32	38	38	38	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/28/2024	28.74	29	29	29	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/26/2024	36.96	37	37	37	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/27/2024	27.72	28	28	28	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/28/2024	36.96	37	37	37	-	-	-	-

'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/26/2024	59.67	60	60	60	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/27/2024	59.67	60	60	60	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/28/2024	59.67	60	60	60	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/28/2024	50.4	55	55	55	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/29/2024	84.48	110	110	110	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/29/2024	107.52	140	140	140	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/29/2024	18.43	18	18	18	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/29/2024	18.69	19	19	19	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/29/2024	21.57	22	22	22	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/29/2024	23.49	23	23	23	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/29/2024	23.82	24	24	24	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/29/2024	13.9	14	14	14	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/29/2024	33.8	37	37	37	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/29/2024	51.84	56	56	56	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/29/2024	74.4	97	97	97	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/24/2024	20.85	21	21	21	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/24/2024	44.82	45	45	45	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/24/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/24/2024	47.85	48	48	48	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/24/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/24/2024	51.45	51	51	51	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/24/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/24/2024	50.06	50	50	50	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/24/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/24/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/24/2024	59.7	60	60	60	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/25/2024	70.56	91	91	91	-	-	-	-	-
'B0CNHZ0I2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/25/2024	88.97	115	115	115	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/25/2024	106.01	137	137	137	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/25/2024	91.14	118	118	118	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/26/2024	75.09	75	75	75	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/27/2024	75.09	75	75	75	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/28/2024	75.09	75	75	75	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/26/2024	38.9	39	39	39	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/27/2024	58.35	58	58	58	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/28/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/26/2024	38.22	38	38	38	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/26/2024	53.34	69	69	69	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/27/2024	55.13	72	72	72	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/28/2024	53.34	69	69	69	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/26/2024	2.6	3	3	3	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/27/2024	10	10	10	10	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/28/2024	8	8	8	8	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/26/2024	32	32	32	32	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/27/2024	40	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/28/2024	32	32	32	32	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/26/2024	23.32	23	23	23	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/27/2024	23.32	23	23	23	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/15/2024	31.86	35	35	35	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/15/2024	44.98	59	59	59	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/15/2024	37.8	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/15/2024	121.2	158	158	158	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/15/2024	33.57	34	34	34	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/15/2024	37.1	37	37	37	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/15/2024	10	10	10	10	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/15/2024	32	32	32	32	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/15/2024	23.32	23	23	23	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/15/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/15/2024	22.64	23	23	23	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/24/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/24/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/24/2024	33.6	34	34	34	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/24/2024	46.36	46	46	46	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/24/2024	49.32	49	49	49	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/24/2024	38.22	38	38	38	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/24/2024	67.88	68	68	68	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	10/24/2024	34.24	34	34	34	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/24/2024	46.11	46	46	46	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	10/24/2024	43.94	44	44	44	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/24/2024	51.39	51	51	51	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/27/2024	38.22	38	38	38	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/28/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/26/2024	59.7	60	60	60	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/27/2024	39.8	40	40	40	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/28/2024	59.7	60	60	60	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/27/2024	2.73	3	3	3	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/28/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/26/2024	86.4	112	112	112	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/27/2024	86.4	112	112	112	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/28/2024	86.4	112	112	112	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/26/2024	45.9	60	60	60	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/28/2024	23.32	23	23	23	-	-	-	-	-
'91281PV44	TSY INFL IX N/B 01/28 1.75	10/26/2024	39.76	40	40	40	-	-	-	-	-
'91281PV44	TSY INFL IX N/B 01/28 1.75	10/27/2024	29.82	30	30	30	-	-	-	-	-
'91281PV44	TSY INFL IX N/B 01/28 1.75	10/28/2024	39.76	40	40	40	-	-	-	-	-
'91281PZ5	TSY INFL IX N/B 01/29 2.5	10/26/2024	16.98	17	17	17	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/26/2024	40.56	44	44	44	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/27/2024	33.8	37	37	37	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/28/2024	40.56	44	44	44	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/26/2024	51.84	56	56	56	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/27/2024	43.2	47	47	47	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/28/2024	51.84	56	56	56	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/26/2024	29.82	32	32	32	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/22/2024	38.32	38	38	38	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/22/2024	36.96	37	37	37	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/22/2024	36.76	37	37	37	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/22/2024	36.76	37	37	37	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/22/2024	36.76	37	37	37	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/22/2024	32.56	33	33	33	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/22/2024	22.43	22	22	22	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/22/2024	44.98	58	58	58	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/22/2024	37.8	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/22/2024	118.17	154	154	154	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/22/2024	159.38	173	173	173	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/24/2024	47.94	48	48	48	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/24/2024	58.96	59	59	59	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	10/24/2024	60.6	61	61	61	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	10/24/2024	43.38	43	43	43	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	10/24/2024	74.64	75	75	75	-	-	-	-	-
'983YNX0I2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/24/2024	61.19	66	66	66	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/24/2024	51.84	56	56	56	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/24/2024	24.85	27	27	27	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/24/2024	22.9	25	25	25	-	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/24/2024	20.75	22	22	22	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/24/2024	26.55	29	29	29	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/24/2024	43	46	46	46	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/27/2024	44.37	58	58	58	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/28/2024	44.37	58	58	58	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/26/2024	74.4	97	97	97	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/27/2024	74.4	97	97	97	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/28/2024	74.4	97	97	97	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/26/2024	107.24	139	139	139	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/26/2024	27.96	28	28	28	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/27/2024	27.96	28	28	28	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/28/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/26/2024	56.52	57	57	57	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/27/2024	37.68	38	38	38	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/1/2024	33.42	36	36	36	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/1/2024	17.96	20	20	20	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/1/2024	65.83	85	85	85	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/1/2024	25.49	28	28	28	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/1/2024	71.4	78	78	78	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/1/2024	88.11	113	113	113	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/1/2024	59967.6	65,867	65,867	65,867	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/1/2024	40.56	44	44	44	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/1/2024	43.2	47	47	47	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/1/2024	24.85	27	27	27	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/1/2024	22.9	25	25	25	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/1/2024	20.75	23	23	23	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/1/2024	26.55	29	29	29	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/2/2024	380	412	412	412	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/3/2024	387.6	421	421	421	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/4/2024	380	412	412	412	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/2/2024	67.83	88	88	88	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/3/2024	64.26	83	83	83	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/4/2024	64.26	83	83	83	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/2/2024	101.08	131	131	131	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/3/2024	95.76	124	124	124	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/4/2024	95.76	124	124	124	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/4/2024	23.92	26	26	26	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/2/2024	22.6	25	25	25	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/3/2024	22.6	25	25	25	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/30/2024	58.35	58	58	58	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	10/30/2024	51.39	51	51	51	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/30/2024	47.94	48	48	48	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	10/30/2024	58.96	59	59	59	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	10/30/2024	60.6	61	61	61	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	10/30/2024	43.38	43	43	43	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/30/2024	33.42	36	36	36	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/30/2024	40.56	44	44	44	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/30/2024	43.2	47	47	47	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/30/2024	24.85	27	27	27	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/30/2024	27.48	30	30	30	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/30/2024	20.75	22	22	22	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/31/2024	88.11	115	115	115	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/31/2024	30.6	33	33	33	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/31/2024	50.4	55	55	55	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/31/2024	208575.36	194,949	194,949	194,949	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/31/2024	247734	238,878	238,878	238,878	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/31/2024	49.32	49	49	49	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/31/2024	38.22	38	38	38	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/31/2024	33.8	37	37	37	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/31/2024	51.84	56	56	56	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/31/2024	29.82	32	32	32	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/31/2024	22.9	25	25	25	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/31/2024	20.75	23	23	23	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/1/2024	43	47	47	47	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/1/2024	24.3	26	26	26	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/1/2024	9.25	10	10	10	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/1/2024	38.22	49	49	49	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/1/2024	7.8	8	8	8	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/1/2024	108.9	140	140	140	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/1/2024	84.48	109	109	109	-	-	-	-	-

'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/1/2024	107.52	138	138	138	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/1/2024	28.74	29	29	29	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/1/2024	36.96	37	37	37	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/1/2024	36.76	37	37	37	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/1/2024	27.57	28	28	28	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/4/2024	22.6	25	25	25	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/2/2024	29.24	32	32	32	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/3/2024	29.24	32	32	32	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/4/2024	29.24	32	32	32	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/3/2024	33.04	43	43	43	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/4/2024	35.4	46	46	46	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/2/2024	188.16	204	204	204	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/3/2024	188.16	204	204	204	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/4/2024	192.08	208	208	208	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/2/2024	45.53	59	59	59	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/3/2024	45.53	59	59	59	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/4/2024	45.53	59	59	59	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/30/2024	31.86	34	34	34	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/30/2024	43	46	46	46	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	10/30/2024	76.41	99	99	99	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/30/2024	61.36	80	80	80	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/30/2024	50.4	54	54	54	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/30/2024	24.96	25	25	25	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/30/2024	38.32	38	38	38	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/30/2024	55.98	56	56	56	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/30/2024	61.19	66	66	66	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/30/2024	83.39	108	108	108	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/30/2024	52.2	68	68	68	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/30/2024	71.82	93	93	93	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	10/31/2024	26.55	29	29	29	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/31/2024	43	47	47	47	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/31/2024	24.3	26	26	26	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/31/2024	161082	148,384	148,384	148,384	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/31/2024	55.12	72	72	72	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/31/2024	2.73	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/31/2024	86.4	112	112	112	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/31/2024	94.85	123	123	123	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/31/2024	331732.48	418,921	418,921	418,921	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/31/2024	9.25	10	10	10	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/31/2024	36.4	47	47	47	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/31/2024	6.24	7	7	7	-	-	-	-
'91281ORL4	TSY INFL IX N/B 02/45 0.75	11/1/2024	36.76	37	37	37	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/1/2024	24.42	24	24	24	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/1/2024	22.42	22	22	22	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/1/2024	16.1	17	17	17	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/1/2024	13.95	15	15	15	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/1/2024	83.39	107	107	107	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/1/2024	50.46	65	65	65	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/1/2024	74.48	96	96	96	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/1/2024	75.14	97	97	97	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/1/2024	45.15	58	58	58	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/1/2024	81.06	104	104	104	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/1/2024	80.2	87	87	87	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/2/2024	6.5	7	7	7	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/3/2024	6.63	7	7	7	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/4/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/2/2024	139.74	140	140	140	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/3/2024	116.45	116	116	116	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/4/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/2/2024	163.8	164	164	164	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/3/2024	136.5	137	137	137	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/4/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/2/2024	109.6	110	110	110	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/3/2024	131.52	132	132	132	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/30/2024	78.03	101	101	101	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/30/2024	45.15	59	59	59	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/30/2024	81.06	105	105	105	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/30/2024	107.24	139	139	139	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/30/2024	24.3	26	26	26	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/30/2024	7.4	8	8	8	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/30/2024	36.4	47	47	47	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/30/2024	7.8	8	8	8	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/30/2024	16.1	17	17	17	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/30/2024	13.95	15	15	15	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/30/2024	27	35	35	35	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/30/2024	159.38	172	172	172	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/31/2024	16.1	17	17	17	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/31/2024	13.95	15	15	15	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/31/2024	86.8	113	113	113	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/31/2024	61.2	66	66	66	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/31/2024	179940	208,622	208,622	208,622	-	-	-	-
'ACI0X8LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	10/31/2024	1510000	1,201,082	1,201,082	1,201,082	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/31/2024	193596.16	187,718	187,718	187,718	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/31/2024	503840.4	525,662	525,662	525,662	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/31/2024	107.52	140	140	140	-	-	-	-
'ACI0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	10/31/2024	1060000	777,706	777,706	777,706	-	-	-	-
'ACI06WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	10/31/2024	-204039.1	(132,270)	(132,270)	(132,270)	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/31/2024	107.24	140	140	140	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/1/2024	77939.68	75,929	75,929	75,929	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/1/2024	16432.39	13,202	13,202	13,202	-	-	-	-
'ACI06WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	11/1/2024	36000	31,518	31,518	31,518	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/1/2024	153.25	166	166	166	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/1/2024	19.95	22	22	22	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/1/2024	92.5	119	119	119	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/1/2024	74.4	96	96	96	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/1/2024	103.41	133	133	133	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/1/2024	70.56	91	91	91	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/1/2024	88.97	114	114	114	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/1/2024	32.4	35	35	35	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/1/2024	121.2	156	156	156	-	-	-	-
'912828CGW5	TSY INFL IX N/B 04/28 1.25	11/4/2024	131.52	132	132	132	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/4/2024	141.24	141	141	141	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/2/2024	68	74	74	74	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/3/2024	67.99	74	74	74	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/4/2024	54.39	59	59	59	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/2/2024	61.88	80	80	80	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/3/2024	65.52	85	85	85	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/4/2024	65.52	85	85	85	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/2/2024	92.52	120	120	120	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/2/2024	45.56	49	49	49	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/3/2024	45.56	49	49	49	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/4/2024	45.56	49	49	49	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/30/2024	17.1	18	18	18	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/30/2024	92.5	120	120	120	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/30/2024	97.56	127	127	127	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/30/2024	108.36	141	141	141	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/30/2024	70.56	92	92	92	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/30/2024	36.76	37	37	37	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/30/2024	80.2	87	87	87	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/30/2024	86.8	113	113	113	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/30/2024	44.97	58	58	58	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/30/2024	27.57	28	28	28	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/30/2024	96.48	125	125	125	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/30/2024	93.96	122	122	122	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/31/2024	99.16	129	129	129	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/31/2024	93.96	122	122	122	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/31/2024	102.63	134	134	134	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/31/2024	21.56	23	23	23	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/31/2024	105.6	137	137	137	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/31/2024	74.4	97	97	97	-	-	-	-
'9128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/31/2024	118.17	154	154	154	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	10/31/2024	159.38	173	173	173	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/31/2024	8	8	8	8	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/31/2024	23.49	23	23	23	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/31/2024	280267.2	354,392	354,392	354,392	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	10/31/2024	181162.5	190,224	190,224	190,224	-	-	-	-
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	11/1/2024	48000	28,304	28,304	28,304	-	-	-	-
'912828YS8	TSY INFL IX N/B 07/28 0.75	11/1/2024	43.94	44	44	44	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/1/2024	68.52	69	69	69	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/1/2024	63.92	64	64	64	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	11/1/2024	58.96	59	59	59	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	11/1/2024	45.45	45	45	45	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/1/2024	43.38	43	43	43	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/1/2024	55.98	56	56	56	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/1/2024	61.19	66	66	66	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/1/2024	9.51	10	10	10	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/1/2024	71064	75,301	75,717	75,927	259	(49)	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/2/2024	77	84	84	84	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/3/2024	77	84	84	84	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/4/2024	78.75	85	85	85	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/2/2024	11.4	12	12	12	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/3/2024	11.4	12	12	12	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/4/2024	8.55	9	9	9	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/2/2024	39.6	51	51	51	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/3/2024	36.3	47	47	47	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/4/2024	36.3	47	47	47	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/2/2024	8.64	9	9	9	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/3/2024	6.48	7	7	7	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/4/2024	8.64	9	9	9	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/2/2024	17.28	19	19	19	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/30/2024	102.63	133	133	133	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/30/2024	0.25	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/30/2024	12	13	13	13	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/30/2024	33.58	34	34	34	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/30/2024	37.1	37	37	37	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	10/30/2024	10	10	10	10	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/30/2024	32	32	32	32	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/30/2024	23.32	23	23	23	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/30/2024	39.76	40	40	40	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/30/2024	22.64	23	23	23	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/30/2024	25.48	25	25	25	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	10/31/2024	273842	211,115	211,115	211,115	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/31/2024	310978.25	182,081	182,081	182,081	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/31/2024	822164	735,453	735,453	735,453	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/31/2024	419876.9	412,087	412,087	412,087	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/31/2024	1035041.58	1,046,283	1,046,283	1,046,283	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/31/2024	942199.14	911,616	911,616	911,616	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	10/31/2024	673218	647,868	647,868	647,868	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/31/2024	1812520.8	1,745,919	1,787,107	1,780,064	(121)	-	-	(6,922)
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/31/2024	317703	272,555	272,555	272,555	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/31/2024	780091.2	711,408	711,408	711,408	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/1/2024	54422.99	68,463	68,463	68,463	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/1/2024	35607	27,484	27,484	27,484	-	-	-	-

'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/2/2024	129.2	129	129	129	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/3/2024	155.04	155	155	155	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/4/2024	129.2	129	129	129	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/4/2024	38	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/2/2024	87.78	114	114	114	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/3/2024	87.78	114	114	114	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/4/2024	91.77	119	119	119	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/2/2024	386.19	419	419	419	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/3/2024	386.19	419	419	419	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/4/2024	386.19	419	419	419	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/3/2024	17.28	19	19	19	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/4/2024	17.28	19	19	19	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/2/2024	13.16	14	14	14	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/3/2024	13.16	14	14	14	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/4/2024	13.16	14	14	14	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/2/2024	64.43	83	83	83	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/3/2024	64.43	83	83	83	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/4/2024	68.22	88	88	88	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/2/2024	39.68	51	51	51	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/3/2024	42.16	55	55	55	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/4/2024	42.16	55	55	55	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/2/2024	42.56	55	55	55	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/30/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/30/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/30/2024	37.68	38	38	38	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/30/2024	33.6	34	34	34	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/30/2024	69.54	70	70	70	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/30/2024	49.32	49	49	49	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/30/2024	25.48	25	25	25	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/30/2024	67.88	68	68	68	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/30/2024	37.8	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/30/2024	121.2	158	158	158	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/30/2024	27.72	28	28	28	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/31/2024	491120	447,975	447,975	447,975	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	10/31/2024	600562.08	560,752	560,752	560,752	-	-	-	-	-
'ACI6C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/31/2024	380751	406,563	406,563	406,563	-	-	-	-	-
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	10/31/2024	1480000	1,454,565	1,454,565	1,454,565	-	-	-	-	-
'ACI2000WD7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/3	10/31/2024	1210000	807,933	807,933	807,933	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	10/31/2024	204039.1	219,236	219,236	219,236	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/31/2024	148798.8	134,543	134,543	134,543	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/31/2024	182575.8	220,973	220,973	220,973	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/31/2024	206933.4	198,388	198,388	198,388	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	10/31/2024	201474	256,588	256,588	256,588	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/31/2024	517492.8	521,698	521,698	521,698	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/2/2024	14.25	15	15	15	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/3/2024	17.1	19	19	19	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/4/2024	14.25	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/2/2024	70	91	91	91	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/3/2024	73.5	95	95	95	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/3/2024	23.92	26	26	26	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/2/2024	37.85	41	41	41	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/3/2024	30.28	33	33	33	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/4/2024	30.28	33	33	33	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/4/2024	73.5	95	95	95	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/2/2024	87	113	113	113	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/3/2024	87	113	113	113	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/3/2024	39.9	52	52	52	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/4/2024	42.56	55	55	55	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/2/2024	65.85	85	85	85	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/3/2024	61.46	80	80	80	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/4/2024	65.85	85	85	85	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/2/2024	25.8	33	33	33	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/3/2024	25.8	33	33	33	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/4/2024	6.5	7	7	7	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/2/2024	70.72	92	92	92	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/3/2024	66.56	86	86	86	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/4/2024	70.72	92	92	92	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/2/2024	24.48	32	32	32	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/30/2024	36.76	37	37	37	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/30/2024	24.42	24	24	24	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/30/2024	29.9	30	30	30	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/30/2024	29.88	30	30	30	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/30/2024	18.44	18	18	18	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/30/2024	34.24	34	34	34	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/30/2024	61.48	61	61	61	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/30/2024	43.94	44	44	44	-	-	-	-	-
'ACI6C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	10/30/2024	17.97	19	19	19	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/30/2024	68.1	89	89	89	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/30/2024	25.49	28	28	28	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	10/31/2024	398568	317,392	317,392	317,392	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/31/2024	782032	734,501	734,501	734,501	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	10/31/2024	287730	223,014	223,014	223,014	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/31/2024	637211.2	652,595	652,595	652,595	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	10/31/2024	1539164.16	1,497,921	1,497,921	1,497,921	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/31/2024	778482	746,736	746,736	746,736	-	-	-	-	-
'ACI6CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/31/2024	27.85	30	30	30	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/31/2024	27	35	35	35	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/31/2024	46.17	60	60	60	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	10/31/2024	32	32	32	32	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	10/31/2024	23.32	23	23	23	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/4/2024	87	113	113	113	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/2/2024	89.8	116	116	116	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/3/2024	89.8	116	116	116	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/4/2024	89.8	116	116	116	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/2/2024	75.59	98	98	98	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/2/2024	65.64	66	66	66	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/3/2024	65.64	66	66	66	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/4/2024	54.7	55	55	55	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/2/2024	47.75	48	48	48	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/2/2024	115	115	115	115	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/3/2024	138	138	138	138	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/3/2024	26.01	34	34	34	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/4/2024	24.48	32	32	32	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/2/2024	57.92	75	75	75	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/3/2024	61.54	80	80	80	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/4/2024	61.54	80	80	80	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/2/2024	79.95	104	104	104	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/3/2024	85.28	111	111	111	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/4/2024	79.95	104	104	104	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/2/2024	59.85	78	78	78	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/3/2024	63.84	83	83	83	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/4/2024	63.84	83	83	83	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/2/2024	70.61	92	92	92	-	-	-	-	-
'ACI2SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/30/2024	71.4	77	77	77	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	10/30/2024	88.11	115	115	115	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	10/30/2024	108.9	142	142	142	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/30/2024	84.48	110	110	110	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/30/2024	107.52	140	140	140	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/30/2024	53.35	69	69	69	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	10/30/2024	2.73	3	3	3	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	10/30/2024	86.4	112	112	112	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/30/2024	44.37	58	58	58	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/30/2024	71.92	94	94	94	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	10/31/2024	76.19	83	83	83	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/31/2024	19.95	22	22	22	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	10/31/2024	39.76	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	10/31/2024	22.64	23	23	23	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/31/2024	59.76	60	60	60	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/31/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/31/2024	47.85	48	48	48	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/31/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/31/2024	51.45	51	51	51	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/31/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/31/2024	75.09	75	75	75	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/31/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/31/2024	38.22	38	38	38	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/4/2024	115	115	115	115	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/2/2024	136.4	136	136	136	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/3/2024	163.68	164	164	164	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/4/2024	136.4	136	136	136	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/2/2024	220.68	221	221	221	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/3/2024	183.9	184	184	184	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/4/2024	220.68	221	221	221	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/2/2024	101.05	101	101	101	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/3/2024	101.05	101	101	101	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/4/2024	121.26	121	121	121	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/4/2024	25.8	33	33	33	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/3/2024	67.54	88	88	88	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/4/2024	70.61	92	92	92	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/2/2024	15.62	20	20	20	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/3/2024	16.36	21	21	21	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/4/2024	15.62	20	20	20	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/2/2024	38	41	41	41	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/3/2024	38	41	41	41	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/4/2024	36.64	40	40	40	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/2/2024	45.36	49	49	49	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/3/2024	56.7	62	62	62	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/4/2024	45.36	49	49	49	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/2/2024	26.68	29	29	29	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	10/31/2024	0.24	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	10/31/2024	14	15	15	15	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	10/31/2024	59014	55,252	55,252	55,252	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	10/31/2024	303091.2	326,267	326,267	326,267	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	10/31/2024	286286.3	287,090	287,090	287,090	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/31/2024	171761.7	133,180	133,180	133,180	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/31/2024	197101.5	217,268	217,268	217,268	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	10/31/2024	137134.8	115,428	115,428	115,428	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	10/31/2024	192873.6	254,279	254,279	254,279	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	10/31/2024	172119.48	218,729	218,729	218,729	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/31/2024	23.82	24	24	24	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/31/2024	20.85	21	21	21	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/31/2024	39.8	40	40	40	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/31/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/31/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/31/2024	50.4	50	50	50	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/31/2024	46.36	46	46	46	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	10/31/2024	454518.8	347,548	347,548	347,548	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/31/2024	266887.2	263,771	263,771	263,771	-	-	-	-	-
'9128103M1	TSY INFL IX N/B 02/50 0.25	10/31/2024	269374.6	168,360	168,360	168,360	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/31/2024	1121127.4	1,118,808	1,118,808	1,118,808	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/31/2024	749412.81	744,291	744,291	744,291	-	-	-	-	-
'ACI06WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	10/31/2024	1340000	1,170,597	1,170,597	1,170,597	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/2/2024	73.81	96	96	96	-	-	-	-	-

'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/3/2024	80.52	104	104	104	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/2/2024	81.2	81	81	81	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/3/2024	81.2	81	81	81	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/4/2024	97.44	97	97	97	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/2/2024	118.79	119	119	119	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/3/2024	118.79	119	119	119	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/4/2024	118.79	119	119	119	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/2/2024	141.96	142	142	142	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/3/2024	141.96	142	142	142	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/4/2024	162.24	162	162	162	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/3/2024	26.68	29	29	29	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/4/2024	33.35	36	36	36	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/2/2024	23.92	26	26	26	-	-	-	-	-
'B421JZ01	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/4/2024	73.2	95	95	95	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/2/2024	81.89	106	106	106	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/3/2024	81.89	106	106	106	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/4/2024	77.58	101	101	101	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/2/2024	0.56	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/3/2024	0.6	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/4/2024	0.59	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/2/2024	19	21	21	21	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/3/2024	22.8	25	25	25	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/4/2024	19	21	21	21	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	10/31/2024	424235	444,891	444,891	444,891	-	-	-	-	-
'AC2P7YAC8	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	10/31/2024	616488	63,381	63,381	63,381	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/31/2024	317308.2	372,620	372,620	372,620	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/31/2024	459241.4	401,945	401,945	401,945	-	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	10/31/2024	919852.2	812,059	812,059	812,059	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/31/2024	266509.52	313,274	313,274	313,274	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	10/31/2024	129830.8	104,671	104,671	104,671	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	10/31/2024	161411.6	162,320	162,320	162,320	-	-	-	-	-
'ACI2GM6V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	10/31/2024	42324	41,490	41,490	41,490	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/31/2024	209448	266,245	266,245	266,245	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/31/2024	291290	292,713	292,713	292,713	-	-	-	-	-
'91281SSV1	TSY INFL IX N/B 02/51 0.125	10/31/2024	229732.8	136,045	136,045	136,045	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	10/31/2024	201864.3	231,005	231,005	231,005	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	10/31/2024	68.1	89	89	89	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS 08/31 0.125	10/31/2024	73.58	96	96	96	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	10/31/2024	63.72	83	83	83	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/31/2024	92.5	120	120	120	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	10/31/2024	83.39	108	108	108	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/31/2024	52.2	68	68	68	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	10/31/2024	74.48	97	97	97	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	10/31/2024	75.14	98	98	98	-	-	-	-	-
'BMF9LJII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	10/31/2024	47.3	62	62	62	-	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/31/2024	77.2	100	100	100	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	10/31/2024	33.57	34	34	34	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/2/2024	158.2	158	158	158	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/3/2024	158.2	158	158	158	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/4/2024	158.2	158	158	158	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/2/2024	24.14	26	26	26	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/3/2024	24.13	26	26	26	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/4/2024	30.17	33	33	33	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/2/2024	55.52	72	72	72	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/3/2024	278.88	303	303	303	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/4/2024	284.69	309	309	309	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/2/2024	21	27	27	27	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/3/2024	19.6	25	25	25	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/4/2024	19.6	25	25	25	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/2/2024	67.15	67	67	67	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/3/2024	73.86	74	74	74	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/4/2024	67.15	67	67	67	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/2/2024	74.2	74	74	74	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/3/2024	74.2	74	74	74	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/4/2024	74.2	74	74	74	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/2/2024	18	18	18	18	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/3/2024	20	20	20	20	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/4/2024	18	18	18	18	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/2/2024	72	72	72	72	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/3/2024	64	64	64	64	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/31/2024	786032	707,277	707,277	707,277	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/31/2024	2186219.76	2,124,052	2,124,052	2,124,052	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	10/31/2024	343585.8	373,021	373,021	373,021	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/31/2024	689744	666,601	666,601	666,601	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	10/31/2024	84.48	110	110	110	-	-	-	-	-
'BYVP4K89	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	10/31/2024	45.9	60	60	60	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/31/2024	32.4	35	35	35	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	10/31/2024	24.96	25	25	25	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	10/31/2024	38.32	38	38	38	-	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/31/2024	70.56	92	92	92	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	10/31/2024	108.36	141	141	141	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	10/31/2024	37.1	37	37	37	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	10/31/2024	365142.4	280,005	280,005	280,005	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	10/31/2024	1624730.8	1,613,817	1,613,817	1,613,817	-	-	-	-	-
'91282B2L3	TSY INFL IX N/B 07/27 0.375	10/31/2024	707789.5	683,681	683,681	683,681	-	-	-	-	-
'BM8Z3WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/1/2024	28.08	36	36	36	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/1/2024	22.41	22	22	22	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/1/2024	18.43	18	18	18	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/1/2024	18.69	19	19	19	-	-	-	-	-
'91281SSV1	TSY INFL IX N/B 02/51 0.125	11/1/2024	21.57	22	22	22	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/1/2024	23.49	23	23	23	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/1/2024	15.88	16	16	16	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/2/2024	39.62	51	51	51	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/3/2024	42.45	55	55	55	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/4/2024	42.45	55	55	55	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/2/2024	35.4	46	46	46	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/3/2024	57.3	57	57	57	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/4/2024	47.75	48	48	48	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/2/2024	166.67	167	167	167	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/3/2024	142.86	143	143	143	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/4/2024	166.67	167	167	167	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/2/2024	111.65	112	112	112	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/3/2024	95.7	96	96	96	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/4/2024	72	72	72	72	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/2/2024	46.64	47	47	47	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/3/2024	52.47	52	52	52	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/4/2024	46.64	47	47	47	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/2/2024	79.52	80	80	80	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/3/2024	79.52	80	80	80	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/4/2024	79.52	80	80	80	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/2/2024	39.62	40	40	40	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/3/2024	45.28	45	45	45	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/4/2024	45.28	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/2/2024	65.92	66	66	66	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	10/31/2024	110786.14	87,425	87,425	87,425	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	10/31/2024	168292.6	173,288	173,288	173,288	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	10/31/2024	187662	208,359	208,359	208,359	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	10/31/2024	226243.8	191,440	191,440	191,440	-	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	10/31/2024	152425.2	183,306	183,306	183,306	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/31/2024	13.54	17	17	17	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/31/2024	296835	388,904	388,381	393,505	287	4,837	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	10/31/2024	255742	252,608	252,608	252,608	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/31/2024	36.96	37	37	37	-	-	-	-	-
'91281PA88	TSY INFL IX N/B 02/43 0.625	10/31/2024	27.57	28	28	28	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	10/31/2024	36.76	37	37	37	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/1/2024	20.85	21	21	21	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/1/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/1/2024	47.85	48	48	48	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/1/2024	38.22	38	38	38	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	11/1/2024	67.88	68	68	68	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/1/2024	25.68	26	26	26	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/1/2024	46.11	46	46	46	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/1/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/1/2024	51.45	51	51	51	-	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	11/1/2024	59.67	60	60	60	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/1/2024	75.09	75	75	75	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/4/2024	111.65	112	112	112	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/2/2024	154.26	154	154	154	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/3/2024	179.97	180	180	180	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/2/2024	141.03	141	141	141	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/3/2024	141.02	141	141	141	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/4/2024	141.03	141	141	141	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/2/2024	126.78	127	127	127	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/3/2024	147.91	148	148	148	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/4/2024	126.78	127	127	127	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/2/2024	134.88	135	135	135	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/3/2024	157.36	157	157	157	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/3/2024	57.68	58	58	58	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/4/2024	65.92	66	66	66	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/2/2024	105.44	105	105	105	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/3/2024	105.44	105	105	105	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/4/2024	92.26	92	92	92	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/2/2024	88.48	88	88	88	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/3/2024	88.48	88	88	88	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/4/2024	101.12	101	101	101	-	-	-	-	-
'91281QRA8	TSY INFL IX N/B 02/43 0.625	11/2/2024	78.33	78	78	78	-	-	-	-	-
'91281QRA8	TSY INFL IX N/B 02/43 0.625	11/3/2024	78.33	78	78	78	-	-	-	-	-
'91281QRA8	TSY INFL IX N/B 02/43 0.625	11/4/2024	89.52	90	90	90	-	-	-	-	-
'91281QRL4	TSY INFL IX N/B 02/45 0.75	10/31/2024	27.57	28	28	28	-	-	-	-	-
'91281QRR1	TSY INFL IX N/B 02/46 1	10/31/2024	32.56	33	33	33	-	-	-	-	-
'91281QRW0	TSY INFL IX N/B 02/47 0.875	10/31/2024	22.42	22	22	22	-	-	-	-	-
'91281SSB5	TSY INFL IX N/B 02/48 1	10/31/2024	22.41	22	22	22	-	-	-	-	-
'91281SSG4	TSY INFL IX N/B 02/49 1	10/31/2024	24.58	25	25	25	-	-	-	-	-
'91281SSM1	TSY INFL IX N/B 02/50 0.25	10/31/2024	18.69	19	19	19	-	-	-	-	-
'91281SSV1	TSY INFL IX N/B 02/51 0.125	10/31/2024	21.57	22	22	22	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	10/31/2024	50.91	51	51	51	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	10/31/2024	25.68	26	26	26	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	10/31/2024	46.11	46	46	46	-	-	-	-	-
'ACI0X6LW2	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/2	10/31/2024	70000	54,589	52,419	55,705	831	125	(689)	3,020	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/1/2024	58.35	58	58	58	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/1/2024	38.22	38	38	38	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/1/2024	59.7	60	60	60	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/1/2024	27.96	28	28	28	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/1/2024	56.52	57	57	57	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/1/2024	50.4	50	50	50	-	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	11/1/2024	69.54	70	70	70	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/1/2024	32.88	33	33	33	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/1/2024	97.56	125	125	125	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/1/2024	108.36	139	139	139	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/1/2024	96.47	124	124	124	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/4/2024	134.88	135	135	135	-	-	-	-	-
'91282B2L3	TSY INFL IX N/B 07/27 0.375	11/2/2024	121.44	121	121	121	-	-	-	-	-
'91282B2L3	TSY INFL IX N/B 07/27 0.375	11/3/2024	141.88	142	142	142	-	-	-	-	-

'912828ZL3	TSY INFL IX N/B 07/27 0.375	11/4/2024	141.68	142	142	142	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/3/2024	92.52	120	120	120	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/4/2024	92.52	120	120	120	-	-	-	-
'ACI0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/3/2024	58.99	76	76	76	-	-	-	-
'ACI0L3QL9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/4/2024	58.99	76	76	76	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/4/2024	80.52	104	104	104	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/2/2024	278.88	303	303	303	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/4/2024	154.26	154	154	154	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/29/2024	75.09	75	75	75	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	10/29/2024	58.35	58	58	58	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	10/29/2024	38.22	38	38	38	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	10/29/2024	59.7	60	60	60	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/29/2024	18.64	19	19	19	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/29/2024	56.52	57	57	57	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	10/29/2024	50.4	50	50	50	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	10/29/2024	69.54	70	70	70	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/29/2024	32.88	33	33	33	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	10/29/2024	46.11	46	46	46	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/29/2024	58.58	59	59	59	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	10/31/2024	191844.45	194,134	194,134	194,134	-	-	-	-
'BDGM1W17	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	10/31/2024	960000	567,303	567,303	567,303	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	10/31/2024	43.95	44	44	44	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/31/2024	51.39	51	51	51	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/31/2024	47.94	48	48	48	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	10/31/2024	44.22	44	44	44	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/31/2024	45.45	45	45	45	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	10/31/2024	43.38	43	43	43	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/31/2024	55.98	56	56	56	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	10/31/2024	298520.4	382,296	382,296	382,296	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	10/31/2024	109225	113,414	113,414	113,414	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/1/2024	96.57	124	124	124	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/1/2024	105.74	136	136	136	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/1/2024	0.25	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/1/2024	14	15	15	15	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/1/2024	33.58	34	34	34	-	-	-	-
'91210FH6	TSY INFL IX N/B 04/29 3.875	11/1/2024	44.52	45	45	45	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/1/2024	10	10	10	10	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/1/2024	32	32	32	32	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/1/2024	23.32	23	23	23	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/1/2024	35311.44	29,971	29,971	29,971	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/1/2024	11.36	12	12	12	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/1/2024	86047.74	90,675	90,908	90,298	(925)	314	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/2/2024	102.9	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/3/2024	102.9	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/4/2024	120.05	120	120	120	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/2/2024	167.94	168	168	168	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/3/2024	167.94	168	168	168	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/4/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/2/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/3/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/4/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/2/2024	133.25	133	133	133	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/3/2024	159.9	160	160	160	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	10/29/2024	51.39	51	51	51	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	10/29/2024	47.94	48	48	48	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	10/29/2024	44.22	44	44	44	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	10/29/2024	38.22	38	38	38	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	10/29/2024	50.91	51	51	51	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	10/29/2024	25.68	26	26	26	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	10/29/2024	45.45	45	45	45	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	10/29/2024	57.84	58	58	58	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	10/29/2024	74.64	75	75	75	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/29/2024	61.19	66	66	66	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	10/30/2024	18.69	19	19	19	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	10/31/2024	294491.52	395,393	395,393	395,393	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	10/31/2024	473671	380,029	380,029	380,029	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	10/31/2024	357436.8	279,583	279,583	279,583	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	10/31/2024	1322370	1,295,253	1,295,253	1,295,253	-	-	-	-
'AC06WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	10/31/2024	204039.1	132,270	132,270	132,270	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/31/2024	212066.8	274,470	274,470	274,470	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	10/31/2024	457731.8	512,416	512,416	512,416	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	10/31/2024	725557	694,495	694,495	694,495	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	10/31/2024	795301	729,193	729,193	729,193	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	10/31/2024	40467.2	32,787	32,787	32,787	-	-	-	-
'ACI6SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	10/31/2024	68	74	74	74	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/31/2024	1035041.58	1,046,283	1,046,283	1,046,283	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/1/2024	73.58	95	95	95	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/1/2024	61.36	79	79	79	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/1/2024	47.88	52	52	52	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/1/2024	53.35	69	69	69	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/1/2024	2.6	3	3	3	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/1/2024	86.4	111	111	111	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/1/2024	44.37	57	57	57	-	-	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	11/1/2024	39.76	40	40	40	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/1/2024	22.64	23	23	23	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/1/2024	24.96	25	25	25	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/1/2024	33127.5	29,662	29,662	29,662	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/2/2024	148.75	149	149	149	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/3/2024	148.75	149	149	149	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/4/2024	148.75	149	149	149	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	11/2/2024	139.02	139	139	139	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	11/3/2024	139.02	139	139	139	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	11/4/2024	119.16	119	119	119	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	11/2/2024	164.78	165	165	165	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	11/3/2024	164.78	165	165	165	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/2/2024	27.59	30	30	30	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/3/2024	27.6	30	30	30	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/4/2024	34.49	37	37	37	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	10/30/2024	28.76	29	29	29	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	10/30/2024	15.66	16	16	16	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	10/30/2024	23.82	24	24	24	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	10/30/2024	20.85	21	21	21	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/30/2024	44.82	45	45	45	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/30/2024	51.93	52	52	52	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/30/2024	47.85	48	48	48	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/30/2024	56.13	56	56	56	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/30/2024	51.45	51	51	51	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/30/2024	59.67	60	60	60	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	10/30/2024	75.09	75	75	75	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/8/2024	386.19	418	418	418	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/8/2024	14.25	15	15	15	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/8/2024	73.5	96	96	96	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/8/2024	87	113	113	113	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/8/2024	89.8	117	117	117	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/8/2024	79.38	103	103	103	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/8/2024	76.86	100	100	100	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/8/2024	81.89	106	106	106	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/8/2024	0.56	0	0	0	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/8/2024	59.12	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/8/2024	50.58	51	51	51	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/8/2024	54.54	55	55	55	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/9/2024	17.28	19	19	19	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/10/2024	17.28	19	19	19	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/11/2024	17.28	19	19	19	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/9/2024	13.16	14	14	14	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/10/2024	13.16	14	14	14	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/11/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/9/2024	64.43	83	83	83	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/10/2024	68.22	88	88	88	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/11/2024	64.43	83	83	83	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/9/2024	42.16	55	55	55	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/10/2024	39.68	51	51	51	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/11/2024	42.16	55	55	55	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/4/2024	71.92	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/2/2024	71.89	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/3/2024	71.89	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/4/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/2/2024	59.12	59	59	59	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/3/2024	50.67	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/4/2024	59.11	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/2/2024	59.01	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/3/2024	59.01	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/4/2024	50.58	51	51	51	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/2/2024	54.54	55	55	55	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/6/2024	0.59	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/6/2024	22.8	25	25	25	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/6/2024	67.15	67	67	67	-	-	-	-
'91210FH6	TSY INFL IX N/B 04/29 3.875	11/6/2024	81.62	82	82	82	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/6/2024	18	18	18	18	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/6/2024	72	72	72	72	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/6/2024	52.47	52	52	52	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/6/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/6/2024	45.28	45	45	45	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/6/2024	65.92	66	66	66	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/6/2024	105.44	105	105	105	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/8/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/8/2024	65.64	66	66	66	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/8/2024	57.3	57	57	57	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/8/2024	166.67	167	167	167	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/8/2024	204.96	205	205	205	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/8/2024	154.26	154	154	154	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/8/2024	102.9	103	103	103	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/8/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/8/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/8/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/8/2024	139.74	140	140	140	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/9/2024	39.9	52	52	52	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/10/2024	42.56	55	55	55	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/11/2024	39.9	52	52	52	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/9/2024	65.85	85	85	85	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/10/2024	67.99	73	73	73	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/11/2024	67.99	73	73	73	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/10/2024	65.85	85	85	85	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/11/2024	61.46	80	80	80	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/9/2024	32.52	42	42	42	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/10/2024	32.52	42	42	42	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/11/2024	32.52	42	42	42	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/9/2024	80.52	104	104	104	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/3/2024	63.63	64	64	64	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/4/2024	54.54	55	55	55	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/2/2024	63.48	63	63	63	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/3/2024	74.06	74	74	74	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/4/2024	63.48	63	63	63	-	-	-	-

'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/2/2024	45.8	50	50	50	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/3/2024	36.64	40	40	40	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/3/2024	79.38	103	103	103	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/4/2024	75.6	98	98	98	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/2/2024	76.86	100	100	100	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/3/2024	73.2	95	95	95	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/5/2024	13.16	14	14	14	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/6/2024	101.12	101	101	101	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/6/2024	80.15	80	80	80	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/6/2024	88.13	88	88	88	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/6/2024	36.64	40	40	40	-	-	-	-
'ACID86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/6/2024	56.7	62	62	62	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/6/2024	26.68	29	29	29	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/6/2024	29.9	33	33	33	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/6/2024	22.6	25	25	25	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/6/2024	29.24	32	32	32	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/6/2024	45.56	50	50	50	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/6/2024	78.75	86	86	86	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/6/2024	100.72	101	101	101	-	-	-	-
'ACI0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/8/2024	95.76	124	124	124	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/8/2024	65.52	85	85	85	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/8/2024	92.52	120	120	120	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/8/2024	45.53	59	59	59	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/8/2024	6.63	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/8/2024	70.72	92	92	92	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/8/2024	30.09	39	39	39	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/8/2024	23.92	26	26	26	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/8/2024	22.6	24	24	24	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/8/2024	29.24	32	32	32	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/8/2024	45.56	49	49	49	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/8/2024	77	83	83	83	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/10/2024	80.52	104	104	104	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/11/2024	73.81	96	96	96	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/9/2024	284.69	306	306	306	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/10/2024	278.88	300	300	300	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/11/2024	278.88	300	300	300	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/9/2024	21.42	28	28	28	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/9/2024	30.16	32	32	32	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/10/2024	24.14	26	26	26	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/11/2024	24.13	26	26	26	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/11/2024	65.64	66	66	66	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/9/2024	47.75	48	48	48	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/10/2024	57.3	57	57	57	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/5/2024	64.43	84	84	84	-	-	-	-
'BMF9LJII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/5/2024	25.8	33	33	33	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/5/2024	73.81	96	96	96	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/5/2024	278.88	304	304	304	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/5/2024	19.6	25	25	25	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/5/2024	42.45	55	55	55	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/5/2024	70.72	92	92	92	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/5/2024	26.01	34	34	34	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/5/2024	79.52	80	80	80	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/5/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/5/2024	88.13	88	88	88	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/5/2024	77.98	78	78	78	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/6/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/6/2024	71.92	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/6/2024	61.62	62	62	62	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/6/2024	50.67	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/6/2024	50.58	51	51	51	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/6/2024	54.54	55	55	55	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/6/2024	11.4	12	12	12	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/6/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/6/2024	65.64	66	66	66	-	-	-	-
'ACI2N9IO93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/6/2024	36.3	47	47	47	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/6/2024	8.64	9	9	9	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/8/2024	8.55	9	9	9	-	-	-	-
'ACI2N9IO93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/8/2024	36.3	47	47	47	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/8/2024	8.64	9	9	9	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/8/2024	17.28	19	19	19	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/8/2024	61.54	80	80	80	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/8/2024	79.95	104	104	104	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/8/2024	63.84	83	83	83	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/8/2024	67.54	88	88	88	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/8/2024	15.61	20	20	20	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/8/2024	46.64	47	47	47	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/8/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/8/2024	39.62	40	40	40	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/11/2024	47.75	48	48	48	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/10/2024	120.05	120	120	120	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/11/2024	102.9	103	103	103	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/9/2024	167.94	168	168	168	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/10/2024	167.94	168	168	168	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/11/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/9/2024	150.18	150	150	150	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/10/2024	141.96	142	142	142	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/11/2024	141.96	142	142	142	-	-	-	-
'91282B4V49	TSY INFL IX N/B 01/27 0.375	11/9/2024	158.2	158	158	158	-	-	-	-
'91282B4V49	TSY INFL IX N/B 01/27 0.375	11/10/2024	158.2	158	158	158	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/5/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/5/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/5/2024	109.6	110	110	110	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/5/2024	155.04	155	155	155	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/5/2024	138	138	138	138	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/5/2024	163.68	164	164	164	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/5/2024	183.9	184	184	184	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/5/2024	101.05	101	101	101	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/5/2024	81.2	81	81	81	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/5/2024	118.79	119	119	119	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/5/2024	141.96	142	142	142	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/6/2024	17.28	19	19	19	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/6/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/6/2024	64.43	84	84	84	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/6/2024	42.16	55	55	55	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/6/2024	42.56	55	55	55	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/6/2024	61.46	80	80	80	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/6/2024	47.75	48	48	48	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/6/2024	166.67	167	167	167	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/6/2024	166.54	179	179	179	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/6/2024	29.81	39	39	39	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/6/2024	80.52	105	105	105	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/6/2024	278.88	304	304	304	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/8/2024	57.68	58	58	58	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/8/2024	39.15	51	51	51	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/8/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/8/2024	131.52	132	132	132	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/8/2024	155.04	155	155	155	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/8/2024	115	115	115	115	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/8/2024	136.4	136	136	136	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/8/2024	183.9	184	184	184	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/8/2024	101.05	101	101	101	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/8/2024	81.2	81	81	81	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/8/2024	118.79	119	119	119	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/11/2024	158.2	158	158	158	-	-	-	-
'91282B7Y38	TSY INFL IX N/B 07/28 0.75	11/9/2024	141.02	141	141	141	-	-	-	-
'91282B7Y38	TSY INFL IX N/B 07/28 0.75	11/10/2024	141.03	141	141	141	-	-	-	-
'91282B7Y38	TSY INFL IX N/B 07/28 0.75	11/11/2024	141.03	141	141	141	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/9/2024	147.91	148	148	148	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/10/2024	147.91	148	148	148	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/11/2024	126.78	127	127	127	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/9/2024	157.36	157	157	157	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/10/2024	157.36	157	157	157	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/9/2024	64.26	83	83	83	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/10/2024	67.83	88	88	88	-	-	-	-
'91282B4V49	TSY INFL IX N/B 01/27 0.375	11/5/2024	158.2	158	158	158	-	-	-	-
'91282B7Y38	TSY INFL IX N/B 07/28 0.75	11/5/2024	120.89	121	121	121	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/5/2024	147.91	148	148	148	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/5/2024	157.36	157	157	157	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	11/5/2024	141.68	142	142	142	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	11/5/2024	148.75	149	149	149	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	11/5/2024	139.02	139	139	139	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	11/5/2024	164.78	165	165	165	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/5/2024	67.99	74	74	74	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/5/2024	35.4	46	46	46	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/5/2024	188.16	205	205	205	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/6/2024	21.42	28	28	28	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/6/2024	48.6	63	63	63	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/6/2024	39.15	51	51	51	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/6/2024	220.68	221	221	221	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/7/2024	6.48	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/7/2024	17.28	19	19	19	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/7/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/7/2024	68.22	88	88	88	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/7/2024	147.91	148	148	148	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/7/2024	157.36	157	157	157	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	11/7/2024	141.68	142	142	142	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	11/7/2024	127.5	128	128	128	-	-	-	-
'91282B550	TSY INFL IX N/B 07/26 0.125	11/8/2024	141.96	142	142	142	-	-	-	-
'91282B4V49	TSY INFL IX N/B 01/27 0.375	11/8/2024	158.2	158	158	158	-	-	-	-
'91282B7Y38	TSY INFL IX N/B 07/28 0.75	11/8/2024	120.89	121	121	121	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/8/2024	126.78	127	127	127	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/8/2024	134.88	135	135	135	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	11/8/2024	141.68	142	142	142	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	11/8/2024	148.75	149	149	149	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	11/8/2024	139.02	139	139	139	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	11/8/2024	141.24	141	141	141	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/8/2024	67.99	74	74	74	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/8/2024	37.85	41	41	41	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/11/2024	80.15	80	80	80	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/9/2024	88.13	88	88	88	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/10/2024	88.13	88	88	88	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/11/2024	100.72	101	101	101	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/9/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/10/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/11/2024	88.13	88	88	88	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/9/2024	77.98	78	78	78	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/10/2024	77.98	78	78	78	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/11/2024	77.98	78	78	78	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/11/2024	134.88	135	135	135	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/5/2024	45.53	59	59	59	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/5/2024	6.5	7	7	7	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/5/2024	71.91	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/5/2024	71.89	72	72	72	-	-	-	-

'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/5/2024	37.85	41	41	41	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/5/2024	24.13	26	26	26	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/5/2024	55.52	72	72	72	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/5/2024	76.86	100	100	100	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/5/2024	81.89	106	106	106	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/5/2024	87.78	114	114	114	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/5/2024	386.19	421	421	421	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/5/2024	45.36	49	49	49	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/7/2024	119.16	119	119	119	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/7/2024	164.78	165	165	165	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/7/2024	54.39	58	58	58	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/7/2024	97.44	97	97	97	-	-	-	-	-
'9128288N7	TSY INFL IX N/B 01/26 0.625	11/7/2024	118.79	119	119	119	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/7/2024	30.28	33	33	33	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/7/2024	30.17	32	32	32	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/7/2024	58.99	76	76	76	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/7/2024	27.59	30	30	30	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/7/2024	380	408	408	408	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/7/2024	67.83	87	87	87	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/7/2024	95.76	123	123	123	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/8/2024	24.13	26	26	26	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/8/2024	72	72	72	72	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/10/2024	136.4	136	136	136	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/11/2024	163.68	164	164	164	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/9/2024	220.68	221	221	221	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/10/2024	183.9	184	184	184	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/11/2024	220.68	221	221	221	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/9/2024	121.26	121	121	121	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/10/2024	101.05	101	101	101	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/11/2024	101.05	101	101	101	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/9/2024	81.2	81	81	81	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/9/2024	141.68	142	142	142	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/10/2024	141.68	142	142	142	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/11/2024	121.44	121	121	121	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/9/2024	148.75	149	149	149	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/10/2024	148.75	149	149	149	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/10/2024	125.15	125	125	125	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/11/2024	150.18	150	150	150	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/9/2024	142.86	143	143	143	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/10/2024	166.67	167	167	167	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/11/2024	142.86	143	143	143	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/9/2024	239.12	239	239	239	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/5/2024	26.68	29	29	29	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/5/2024	23.92	26	26	26	-	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/5/2024	22.6	25	25	25	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/5/2024	36.55	40	40	40	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/5/2024	14.25	16	16	16	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/5/2024	73.5	95	95	95	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/5/2024	87	113	113	113	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/5/2024	89.8	117	117	117	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/5/2024	79.38	103	103	103	-	-	-	-	-
'1350987M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/5/2024	0.57	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/5/2024	19	21	21	21	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/5/2024	102.9	103	103	103	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/7/2024	65.52	84	84	84	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/7/2024	87.38	113	113	113	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/7/2024	141.96	142	142	142	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/7/2024	158.2	158	158	158	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/7/2024	141.03	141	141	141	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/7/2024	39.68	51	51	51	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/7/2024	39.9	51	51	51	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/7/2024	65.85	85	85	85	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/7/2024	32.52	42	42	42	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/7/2024	80.52	104	104	104	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/7/2024	278.88	299	299	299	-	-	-	-	-
'BM8ZXWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/7/2024	21.42	28	28	28	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/10/2024	97.44	97	97	97	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/11/2024	81.2	81	81	81	-	-	-	-	-
'9128288N7	TSY INFL IX N/B 01/26 0.625	11/9/2024	118.79	119	119	119	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/10/2024	65.92	66	66	66	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/11/2024	65.92	66	66	66	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/9/2024	105.44	105	105	105	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/10/2024	105.44	105	105	105	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/11/2024	92.26	92	92	92	-	-	-	-	-
'9128288N7	TSY INFL IX N/B 01/26 0.625	11/10/2024	118.79	119	119	119	-	-	-	-	-
'9128288N7	TSY INFL IX N/B 01/26 0.625	11/11/2024	118.79	119	119	119	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/9/2024	88.48	88	88	88	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/10/2024	204.96	205	205	205	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/11/2024	239.12	239	239	239	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/9/2024	154.26	154	154	154	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/10/2024	179.97	180	180	180	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/11/2024	154.26	154	154	154	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/9/2024	102.9	103	103	103	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/11/2024	87	113	113	113	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/9/2024	94.29	122	122	122	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/10/2024	89.8	116	116	116	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/11/2024	89.8	116	116	116	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/9/2024	75.6	98	98	98	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/5/2024	45.56	50	50	50	-	-	-	-	-
'ACI2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/5/2024	77	84	84	84	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/5/2024	11.4	12	12	12	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/5/2024	39.6	51	51	51	-	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/5/2024	6.48	7	7	7	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/5/2024	17.28	19	19	19	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/5/2024	59.12	59	59	59	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/5/2024	59.01	59	59	59	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/5/2024	63.63	64	64	64	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/5/2024	63.48	63	63	63	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/5/2024	65.64	66	66	66	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/5/2024	57.3	57	57	57	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/7/2024	45.36	58	58	58	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/7/2024	36.54	47	47	47	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/7/2024	192.08	206	206	206	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/7/2024	45.52	59	59	59	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/7/2024	6.5	7	7	7	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/7/2024	70.72	91	91	91	-	-	-	-	-
'BYVP4K6I9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/7/2024	28.32	37	37	37	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/7/2024	61.54	79	79	79	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/7/2024	85.28	110	110	110	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/7/2024	63.84	82	82	82	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/7/2024	70.61	91	91	91	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/7/2024	16.36	21	21	21	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/10/2024	101.12	101	101	101	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/11/2024	88.48	88	88	88	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/9/2024	80.15	80	80	80	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/10/2024	91.6	92	92	92	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/9/2024	141.96	142	142	142	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/9/2024	30.28	33	33	33	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/10/2024	37.85	41	41	41	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/11/2024	30.28	33	33	33	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/9/2024	36.64	39	39	39	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/10/2024	36.64	39	39	39	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/11/2024	45.8	49	49	49	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/9/2024	56.7	61	61	61	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/10/2024	79.38	103	103	103	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/11/2024	75.6	98	98	98	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/11/2024	87.78	114	114	114	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/9/2024	386.19	415	415	415	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/10/2024	386.19	415	415	415	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/11/2024	386.19	415	415	415	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/9/2024	17.1	18	18	18	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/10/2024	14.25	15	15	15	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/11/2024	17.1	18	18	18	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/9/2024	70	91	91	91	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/10/2024	73.5	95	95	95	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/11/2024	73.5	95	95	95	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/5/2024	142.86	143	143	143	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/5/2024	204.96	205	205	205	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/5/2024	154.26	154	154	154	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/5/2024	61.54	80	80	80	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/5/2024	85.28	111	111	111	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/5/2024	63.84	83	83	83	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/5/2024	70.61	92	92	92	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/5/2024	16.36	21	21	21	-	-	-	-	-
'B1TXHHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/5/2024	38	41	41	41	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/5/2024	39.68	52	52	52	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/5/2024	39.9	52	52	52	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/5/2024	65.85	85	85	85	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/7/2024	38	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/7/2024	91.77	118	118	118	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/7/2024	386.19	415	415	415	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/7/2024	14.25	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/7/2024	73.5	95	95	95	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/7/2024	87	112	112	112	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/7/2024	89.8	116	116	116	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/7/2024	75.6	97	97	97	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/7/2024	73.2	94	94	94	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/7/2024	77.58	100	100	100	-	-	-	-	-
'1350987M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/7/2024	0.6	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/7/2024	19	20	20	20	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/10/2024	45.36	49	49	49	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/11/2024	56.7	61	61	61	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/9/2024	26.68	29	29	29	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/9/2024	95.76	124	124	124	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/10/2024	101.08	131	131	131	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/11/2024	95.76	124	124	124	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/9/2024	65.52	85	85	85	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/10/2024	65.52	85	85	85	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/11/2024	65.52	85	85	85	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/9/2024	92.52	120	120	120	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/10/2024	92.52	120	120	120	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/11/2024	92.52	120	120	120	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/9/2024	87	113	113	113	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/10/2024	87	113	113	113	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/9/2024	58.99	76	76	76	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/10/2024	58.99	76	76	76	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/11/2024	55.52	72	72	72	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/9/2024	27.59	30	30	30	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/10/2024	27.6	30	30	30	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/11/2024	34.5	37	37	37	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/9/2024	380	408	408	408	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/10/2024	387.6	417	417	417	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/9/2024	59.11	59	59	59	-	-	-	-	-

'912810SG4	TSY INFL IX N/B 02/49 1	11/10/2024	50.67	51	51	51	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/5/2024	45.28	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/5/2024	65.92	66	66	66	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/5/2024	105.44	105	105	105	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/5/2024	88.48	88	88	88	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/5/2024	78.33	78	78	78	-	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/5/2024	92.52	120	120	120	-	-	-	-	-
'AC308MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/5/2024	45.8	50	50	50	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/5/2024	74.2	74	74	74	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/5/2024	20	20	20	20	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/5/2024	64	64	64	64	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/5/2024	46.64	47	47	47	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/7/2024	67.15	67	67	67	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/7/2024	74.2	74	74	74	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/7/2024	20	20	20	20	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/7/2024	64	64	64	64	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/7/2024	46.64	47	47	47	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/7/2024	79.52	80	80	80	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/7/2024	45.28	45	45	45	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/7/2024	179.97	180	180	180	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/7/2024	102.9	103	103	103	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/7/2024	167.94	168	168	168	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/7/2024	150.18	150	150	150	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/10/2024	19	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/11/2024	22.8	25	25	25	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/9/2024	67.15	67	67	67	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/9/2024	159.9	160	160	160	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/10/2024	159.9	160	160	160	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/11/2024	133.25	133	133	133	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/9/2024	116.45	116	116	116	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/10/2024	139.74	140	140	140	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/11/2024	139.74	140	140	140	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/9/2024	136.5	137	137	137	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/10/2024	163.8	164	164	164	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/11/2024	59.12	59	59	59	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/9/2024	59.01	59	59	59	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/10/2024	50.58	51	51	51	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/11/2024	59.01	59	59	59	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/9/2024	63.63	64	64	64	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/10/2024	54.54	55	55	55	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/11/2024	63.63	64	64	64	-	-	-	-	-
'91281 0TE8	TSY INFL IX N/B 02/52 0.125	11/9/2024	63.48	63	63	63	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/10/2024	63.48	63	63	63	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/11/2024	63.48	63	63	63	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/10/2024	38	41	41	41	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/5/2024	150.18	150	150	150	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/5/2024	159.9	160	160	160	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/5/2024	27.6	30	30	30	-	-	-	-	-
'AC3SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/5/2024	380	414	414	414	-	-	-	-	-
'AC3I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/5/2024	67.83	88	88	88	-	-	-	-	-
'AC3I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/5/2024	95.76	124	124	124	-	-	-	-	-
'AC3I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/5/2024	65.52	85	85	85	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/5/2024	73.87	74	74	74	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/5/2024	167.94	168	168	168	-	-	-	-	-
'AC3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/4/2024	-30.28	(33)	(33)	(33)	-	-	-	-	-
'AC3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/1/2024	-77939.68	(75,929)	(75,929)	(75,929)	-	-	-	-	-
'AC3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/3/2024	-30.28	(33)	(33)	(33)	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/7/2024	159.9	160	160	160	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/7/2024	139.74	140	140	140	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/7/2024	163.8	164	164	164	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/7/2024	109.6	110	110	110	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/7/2024	129.2	129	129	129	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/7/2024	138	138	138	138	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/7/2024	163.68	164	164	164	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/7/2024	183.9	184	184	184	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/7/2024	101.05	101	101	101	-	-	-	-	-
'AC0B4MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/7/2024	36.64	39	39	39	-	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/7/2024	45.36	49	49	49	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/11/2024	163.8	164	164	164	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/9/2024	131.52	132	132	132	-	-	-	-	-
'AC1N14959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/10/2024	26.68	29	29	29	-	-	-	-	-
'AC1N14959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/11/2024	26.68	29	29	29	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/9/2024	23.92	26	26	26	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/10/2024	23.92	26	26	26	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/11/2024	23.92	26	26	26	-	-	-	-	-
'AC1IVSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/9/2024	22.6	24	24	24	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/10/2024	22.6	24	24	24	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/11/2024	22.6	24	24	24	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/9/2024	36.55	39	39	39	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/10/2024	29.24	31	31	31	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/11/2024	38	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/9/2024	87.78	114	114	114	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/10/2024	91.77	119	119	119	-	-	-	-	-
'AC3SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/11/2024	380	408	408	408	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/11/2024	85.28	110	110	110	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/9/2024	63.84	83	83	83	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/10/2024	59.85	77	77	77	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/11/2024	63.84	83	83	83	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/9/2024	70.61	91	91	91	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/10/2024	67.54	87	87	87	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/11/2024	70.61	91	91	91	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/9/2024	15.62	20	20	20	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/6/2024	121.26	121	121	121	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/6/2024	81.2	81	81	81	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/6/2024	118.79	119	119	119	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/6/2024	141.96	142	142	142	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	11/6/2024	158.2	158	158	158	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	11/6/2024	141.02	141	141	141	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/6/2024	126.78	127	127	127	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/6/2024	134.88	135	135	135	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/6/2024	141.68	142	142	142	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	11/6/2024	148.75	149	149	149	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/6/2024	139.02	139	139	139	-	-	-	-	-
'AC1N14959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/7/2024	26.68	29	29	29	-	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/7/2024	23.92	26	26	26	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/7/2024	65.92	66	66	66	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/7/2024	92.26	92	92	92	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/7/2024	88.48	88	88	88	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/7/2024	91.6	92	92	92	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/7/2024	100.72	101	101	101	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/7/2024	88.13	88	88	88	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/7/2024	77.98	78	78	78	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/7/2024	71.92	72	72	72	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/7/2024	71.89	72	72	72	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/11/2024	29.24	31	31	31	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/9/2024	45.56	49	49	49	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/10/2024	73.87	74	74	74	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/11/2024	67.15	67	67	67	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/9/2024	74.2	74	74	74	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/10/2024	81.62	82	82	82	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/11/2024	74.2	74	74	74	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/9/2024	20	20	20	20	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/10/2024	18	18	18	18	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/11/2024	20	20	20	20	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/9/2024	64	64	64	64	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/10/2024	16.36	21	21	21	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/11/2024	15.62	20	20	20	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/9/2024	38	41	41	41	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/11/2024	148.75	149	149	149	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/9/2024	139.02	139	139	139	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/10/2024	119.16	119	119	119	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/11/2024	139.02	139	139	139	-	-	-	-	-
'91282872D6	TSY INFL IX N/B 07/29 0.25	11/9/2024	164.78	165	165	165	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/9/2024	65.64	66	66	66	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/10/2024	54.7	55	55	55	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/9/2024	73.2	95	95	95	-	-	-	-	-
'91282872D6	TSY INFL IX N/B 07/29 0.25	11/6/2024	141.24	141	141	141	-	-	-	-	-
'AC3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/6/2024	-11488.48	(12,525)	(12,525)	(12,525)	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/5/2024	-37.85	(41)	(41)	(41)	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/6/2024	68	74	74	74	-	-	-	-	-
'AC3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/2/2024	-37.85	(41)	(41)	(41)	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/6/2024	11488.48	12,525	12,525	12,525	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/6/2024	24.13	26	26	26	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/6/2024	58.99	77	77	77	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/6/2024	239.12	239	239	239	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/6/2024	154.26	154	154	154	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/6/2024	102.9	103	103	103	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/7/2024	59.11	59	59	59	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/7/2024	59.01	59	59	59	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/7/2024	63.63	64	64	64	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/7/2024	63.48	63	63	63	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/7/2024	54.7	55	55	55	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/7/2024	47.75	48	48	48	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/7/2024	142.86	143	143	143	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/7/2024	204.96	205	205	205	-	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/7/2024	28.25	30	30	30	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/7/2024	29.24	31	31	31	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/7/2024	56.95	61	61	61	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/10/2024	72	72	72	72	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/11/2024	64	64	64	64	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/9/2024	52.47	52	52	52	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/10/2024	109.6	110	110	110	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/11/2024	131.52	132	132	132	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/9/2024	129.2	129	129	129	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/10/2024	155.04	155	155	155	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/11/2024	129.2	129	129	129	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/9/2024	138	138	138	138	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/10/2024	45.56	49	49	49	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/11/2024	45.56	49	49	49	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/10/2024	73.2	95	95	95	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/9/2024	71.92	72	72	72	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/10/2024	71.91	72	72	72	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/11/2024	71.92	72	72	72	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/9/2024	71.89	72	72	72	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/10/2024	71.89	72	72	72	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/11/2024	71.89	72	72	72	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/10/2024	21.42	28	28	28	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/11/2024	21.42	28	28	28	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/9/2024	48.6	63	63	63	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/10/2024	48.6	63	63	63	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/6/2024	167.94	168	168	168	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/6/2024	150.18	150	150	150	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/6/2024	133.25	133	133	133	-	-	-	-	-

'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/6/2024	116.45	116	116	116	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/6/2024	136.5	137	137	137	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/6/2024	131.52	132	132	132	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/6/2024	155.04	155	155	155	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/6/2024	115	115	115	115	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/6/2024	136.4	136	136	136	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/6/2024	27.6	30	30	30	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/6/2024	387.6	423	423	423	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/7/2024	77	83	83	83	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/7/2024	11.4	12	12	12	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/7/2024	39.6	51	51	51	-	-	-	-	-
'ACI0BMYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/8/2024	45.8	50	50	50	-	-	-	-	-
'ACI0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/8/2024	45.36	49	49	49	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/8/2024	26.68	29	29	29	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/8/2024	13.16	14	14	14	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/8/2024	64.43	84	84	84	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/8/2024	42.16	55	55	55	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/8/2024	42.56	55	55	55	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/8/2024	61.46	80	80	80	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/8/2024	32.52	42	42	42	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/9/2024	78.75	85	85	85	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/10/2024	77	83	83	83	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/11/2024	78.75	85	85	85	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/9/2024	11.4	12	12	12	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/10/2024	11.4	12	12	12	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/10/2024	46.64	47	47	47	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/11/2024	46.64	47	47	47	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/9/2024	79.52	80	80	80	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/10/2024	79.52	80	80	80	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/11/2024	89.46	89	89	89	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/9/2024	45.28	45	45	45	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/10/2024	45.28	45	45	45	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	10/29/2024	107.24	139	139	139	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	10/29/2024	70.56	92	92	92	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	10/29/2024	88.97	115	115	115	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	10/29/2024	44.98	58	58	58	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	10/29/2024	32.4	35	35	35	-	-	-	-	-
'91282CAQ4	TSY INFL IX N/B 10/25 0.125	10/29/2024	44.82	45	45	45	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	10/29/2024	51.93	52	52	52	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	10/29/2024	47.85	48	48	48	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	10/29/2024	56.13	56	56	56	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	10/29/2024	51.45	51	51	51	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	10/29/2024	59.67	60	60	60	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/6/2024	64.26	84	84	84	-	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/6/2024	101.08	131	131	131	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/6/2024	65.52	85	85	85	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/6/2024	92.52	120	120	120	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/6/2024	188.16	205	205	205	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/6/2024	45.53	59	59	59	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/6/2024	6.63	7	7	7	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/6/2024	70.72	92	92	92	-	-	-	-	-
'BYVP46II9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/6/2024	28.32	37	37	37	-	-	-	-	-
'BYY5FTII0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/6/2024	57.92	75	75	75	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/6/2024	79.95	104	104	104	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/6/2024	59.85	78	78	78	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/8/2024	73.81	96	96	96	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/8/2024	278.88	302	302	302	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/8/2024	55.52	72	72	72	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/8/2024	34.5	37	37	37	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/8/2024	380	411	411	411	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/8/2024	64.26	84	84	84	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/8/2024	188.16	203	203	203	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/8/2024	19	21	21	21	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/8/2024	73.86	74	74	74	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/8/2024	74.2	74	74	74	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/8/2024	18	18	18	18	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/8/2024	48.6	63	63	63	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/11/2024	45.28	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/9/2024	65.92	66	66	66	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/10/2024	164.78	165	165	165	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/11/2024	141.24	141	141	141	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/9/2024	54.4	58	58	58	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/11/2024	11.4	12	12	12	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/9/2024	39.6	51	51	51	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/10/2024	36.3	47	47	47	-	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/11/2024	39.6	51	51	51	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/9/2024	6.48	7	7	7	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/10/2024	8.64	9	9	9	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/11/2024	6.48	7	7	7	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/2/2024	100.72	101	101	101	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/3/2024	88.13	88	88	88	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/4/2024	88.13	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/2/2024	88.13	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/3/2024	88.13	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/4/2024	88.13	88	88	88	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/2/2024	89.12	89	89	89	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/3/2024	77.98	78	78	78	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/4/2024	77.98	78	78	78	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/2/2024	71.92	72	72	72	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/3/2024	71.92	72	72	72	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/6/2024	67.54	88	88	88	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/6/2024	15.62	20	20	20	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/6/2024	30.4	33	33	33	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/6/2024	87.78	114	114	114	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/6/2024	386.19	421	421	421	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/6/2024	17.1	19	19	19	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/6/2024	73.5	96	96	96	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/6/2024	87	113	113	113	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/6/2024	89.8	117	117	117	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/6/2024	75.6	98	98	98	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/6/2024	73.2	95	95	95	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/6/2024	81.89	106	106	106	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/8/2024	105.44	105	105	105	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/8/2024	101.12	101	101	101	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/8/2024	80.15	80	80	80	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/8/2024	88.13	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/8/2024	88.13	88	88	88	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/8/2024	77.98	78	78	78	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/8/2024	71.92	72	72	72	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/8/2024	71.89	72	72	72	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/8/2024	21.42	28	28	28	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/8/2024	38	41	41	41	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/8/2024	87.78	114	114	114	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/15/2024	52.47	52	52	52	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/15/2024	79.52	80	80	80	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/15/2024	45.28	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/15/2024	65.92	66	66	66	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/15/2024	105.44	105	105	105	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/15/2024	141.96	142	142	142	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/15/2024	158.2	158	158	158	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/15/2024	120.88	121	121	121	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/15/2024	126.78	127	127	127	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/15/2024	134.88	135	135	135	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	11/15/2024	141.68	142	142	142	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/16/2024	64.43	81	81	81	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/17/2024	64.43	81	81	81	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/18/2024	68.22	86	86	86	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/16/2024	39.68	50	50	50	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/17/2024	42.16	53	53	53	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/18/2024	70.61	89	89	89	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/16/2024	15.62	20	20	20	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/17/2024	16.36	21	21	21	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/18/2024	15.61	20	20	20	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/16/2024	38	40	40	40	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/17/2024	38	40	40	40	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/18/2024	38	40	40	40	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/12/2024	102.9	103	103	103	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/12/2024	167.94	168	168	168	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/12/2024	150.18	150	150	150	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/12/2024	159.9	160	160	160	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/12/2024	116.45	116	116	116	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/12/2024	136.5	137	137	137	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/12/2024	109.6	110	110	110	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/12/2024	155.04	155	155	155	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/12/2024	115	115	115	115	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/12/2024	136.4	136	136	136	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/12/2024	36.64	39	39	39	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/13/2024	239.12	239	239	239	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/13/2024	154.26	154	154	154	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/9/2024	-220.68	(221)	(221)	(221)	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/31/2024	-1035041.58	(1,046,283)	(1,046,283)	(1,046,283)	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/13/2024	64.43	82	82	82	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/13/2024	39.68	51	51	51	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/13/2024	42.56	54	54	54	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/13/2024	61.46	78	78	78	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/13/2024	32.52	42	42	42	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/13/2024	73.81	94	94	94	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/13/2024	278.88	296	296	296	-	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	11/15/2024	148.75	149	149	149	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	11/15/2024	139.02	139	139	139	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/15/2024	164.78	165	165	165	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/15/2024	54.39	58	58	58	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/15/2024	101.12	101	101	101	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/15/2024	36.64	39	39	39	-	-	-	-	-
'ACI0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/15/2024	45.36	48	48	48	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/15/2024	26.68	28	28	28	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/15/2024	23.92	25	25	25	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/15/2024	22.6	24	24	24	-	-	-	-	-
'ACI111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/15/2024	29.24	31	31	31	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/15/2024	45.56	48	48	48	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/16/2024	91.77	116	116	116	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/17/2024	87.78	111	111	111	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/18/2024	87.78	111	111	111	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/16/2024	386.19	407	407	407	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/17/2024	386.19	407	407	407	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/18/2024	386.19	407	407	407	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/16/2024	14.25	15	15	15	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/17/2024	17.1	18	18	18	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/18/2024	14.25	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/16/2024	70	88	88	88	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/17/2024	73.5	93	93	93	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/18/2024	73.5	93	93	93	-	-	-	-	-
'ACI0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/12/2024	45.36	48	48	48	-	-	-	-	-

'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/12/2024	33.35	36	36	36	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/12/2024	23.92	25	25	25	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/12/2024	22.6	24	24	24	-	-	-	-	-
'ACI1Y1FP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/12/2024	36.55	39	39	39	-	-	-	-	-
'ACI1S9S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/12/2024	45.56	49	49	49	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/12/2024	77	82	82	82	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/12/2024	8.55	9	9	9	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/12/2024	36.3	47	47	47	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/12/2024	8.64	9	9	9	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/12/2024	21.6	23	23	23	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/12/2024	16.45	18	18	18	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/12/2024	68.22	88	88	88	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/1/2024	-32.88	(33)	(33)	(33)	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/13/2024	1789.14	1,789	1,789	1,789	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/13/2024	28.32	36	36	36	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/13/2024	61.54	79	79	79	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/13/2024	85.28	109	109	109	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/13/2024	63.84	81	81	81	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/13/2024	70.61	90	90	90	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/13/2024	15.61	20	20	20	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/13/2024	-220.68	(221)	(221)	(221)	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/13/2024	61.88	79	79	79	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/13/2024	92.52	118	118	118	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/15/2024	77	81	81	81	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/15/2024	11.4	12	12	12	-	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/15/2024	36.3	46	46	46	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/15/2024	8.64	9	9	9	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/15/2024	17.28	18	18	18	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/15/2024	13.16	14	14	14	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/15/2024	68.22	87	87	87	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/15/2024	70.61	90	90	90	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/15/2024	15.62	20	20	20	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/15/2024	38	40	40	40	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/15/2024	87.78	112	112	112	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/15/2024	386.19	408	408	408	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/16/2024	87	110	110	110	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/17/2024	87	110	110	110	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/18/2024	87	110	110	110	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/16/2024	89.8	113	113	113	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/17/2024	89.8	113	113	113	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/18/2024	89.8	113	113	113	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/16/2024	75.6	95	95	95	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/17/2024	75.6	95	95	95	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/18/2024	79.38	100	100	100	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/16/2024	73.2	92	92	92	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/17/2024	73.2	92	92	92	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/18/2024	76.86	97	97	97	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/12/2024	42.16	54	54	54	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/12/2024	39.9	51	51	51	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/12/2024	65.85	85	85	85	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/12/2024	32.52	42	42	42	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/12/2024	80.52	104	104	104	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/12/2024	278.88	297	297	297	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/12/2024	21.42	28	28	28	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/12/2024	48.6	63	63	63	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/12/2024	39.15	50	50	50	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/12/2024	188.16	200	200	200	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/12/2024	105.44	105	105	105	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/12/2024	88.48	88	88	88	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/13/2024	126.78	127	127	127	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/13/2024	134.88	135	135	135	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	11/13/2024	141.68	142	142	142	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/13/2024	127.5	128	128	128	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/13/2024	38	40	40	40	-	-	-	-	-
'B126DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/13/2024	91.77	117	117	117	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/13/2024	386.19	410	410	410	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/13/2024	14.25	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/13/2024	73.5	94	94	94	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/13/2024	87	111	111	111	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/13/2024	89.8	115	115	115	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/15/2024	14.25	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/15/2024	73.5	93	93	93	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/15/2024	87	111	111	111	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/15/2024	89.8	114	114	114	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/15/2024	79.38	101	101	101	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/15/2024	76.86	98	98	98	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/15/2024	39.15	50	50	50	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/15/2024	192.08	203	203	203	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/15/2024	45.53	58	58	58	-	-	-	-	-
'BW4Q27I92	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/15/2024	6.5	7	7	7	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/15/2024	70.72	90	90	90	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/15/2024	28.32	36	36	36	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/16/2024	77.58	98	98	98	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/17/2024	81.89	103	103	103	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/18/2024	81.89	103	103	103	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/16/2024	0.6	0	0	0	-	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/17/2024	0.6	0	0	0	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/18/2024	0.59	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/16/2024	19	20	20	20	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/17/2024	22.8	24	24	24	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/16/2024	141.03	141	141	141	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/17/2024	141.03	141	141	141	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/16/2024	100.72	101	101	101	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/17/2024	88.13	88	88	88	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/12/2024	80.15	80	80	80	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/12/2024	88.13	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/12/2024	88.13	88	88	88	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/12/2024	89.12	89	89	89	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/12/2024	71.92	72	72	72	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/12/2024	27.59	29	29	29	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/12/2024	380	405	405	405	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/12/2024	64.26	83	83	83	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/12/2024	95.76	123	123	123	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/12/2024	65.52	84	84	84	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/12/2024	92.52	119	119	119	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/13/2024	119.16	119	119	119	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/13/2024	141.24	141	141	141	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/13/2024	67.99	72	72	72	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/13/2024	79.38	101	101	101	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/13/2024	73.2	93	93	93	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/13/2024	77.58	99	99	99	-	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/13/2024	0.59	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/13/2024	19	20	20	20	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/14/2024	30.28	32	32	32	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/14/2024	24.14	26	26	26	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/14/2024	55.52	71	71	71	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/14/2024	34.49	37	37	37	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/15/2024	57.92	74	74	74	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/15/2024	85.28	108	108	108	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/15/2024	59.85	76	76	76	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/15/2024	80.15	80	80	80	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/15/2024	88.13	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/15/2024	88.13	88	88	88	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/15/2024	77.98	78	78	78	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/15/2024	71.91	72	72	72	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/15/2024	71.89	72	72	72	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/15/2024	59.11	59	59	59	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/15/2024	50.58	51	51	51	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/18/2024	88.13	88	88	88	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/18/2024	126.78	127	127	127	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/17/2024	45.8	48	48	48	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/18/2024	36.64	39	39	39	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/16/2024	45.36	48	48	48	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/17/2024	56.7	60	60	60	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/18/2024	45.36	48	48	48	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/16/2024	26.68	28	28	28	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/17/2024	26.68	28	28	28	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/18/2024	26.68	28	28	28	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/16/2024	23.92	25	25	25	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/18/2024	65.52	83	83	83	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/12/2024	183.9	184	184	184	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/12/2024	121.26	121	121	121	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/12/2024	81.2	81	81	81	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/12/2024	135.76	136	136	136	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/12/2024	141.96	142	142	142	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/12/2024	158.2	158	158	158	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/12/2024	120.88	121	121	121	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/12/2024	147.91	148	148	148	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/12/2024	157.36	157	157	157	-	-	-	-	-
'912828L3	TSY INFL IX N/B 07/27 0.375	11/12/2024	141.68	142	142	142	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/12/2024	148.75	149	149	149	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/14/2024	380	402	402	402	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/14/2024	64.26	82	82	82	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/14/2024	101.08	129	129	129	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/14/2024	65.52	83	83	83	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/14/2024	92.52	118	118	118	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/14/2024	45.8	49	49	49	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/14/2024	56.7	60	60	60	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/14/2024	141.03	141	141	141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/14/2024	147.91	148	148	148	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/14/2024	73.2	93	93	93	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/14/2024	81.89	104	104	104	-	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/14/2024	0.6	0	0	0	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/15/2024	54.54	55	55	55	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/15/2024	63.48	63	63	63	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/15/2024	65.64	66	66	66	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/15/2024	47.75	48	48	48	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/15/2024	42.16	54	54	54	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/15/2024	42.56	54	54	54	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/15/2024	65.85	84	84	84	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/15/2024	32.52	41	41	41	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/15/2024	80.52	102	102	102	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/15/2024	278.88	295	295	295	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/15/2024	21.42	27	27	27	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/15/2024	45.36	58	58	58	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/16/2024	92.52	117	117	117	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/17/2024	92.52	117	117	117	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/18/2024	92.52	117	117	117	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/18/2024	88.48	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/16/2024	88.13	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/17/2024	88.13	88	88	88	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/18/2024	88.13	88	88	88	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/16/2024	77.98	78	78	78	-	-	-	-	-

'912810RR1	TSY INFL IX N/B 02/46 1	11/17/2024	77.98	78	78	78	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/18/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/16/2024	71.92	72	72	72	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/12/2024	139.02	139	139	139	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/12/2024	164.78	165	165	165	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/12/2024	54.4	58	58	58	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/12/2024	16.36	21	21	21	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/12/2024	38	40	40	40	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/12/2024	87.78	113	113	113	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/12/2024	386.19	411	411	411	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/12/2024	14.25	15	15	15	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/12/2024	73.5	95	95	95	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/12/2024	87	112	112	112	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/12/2024	89.8	116	116	116	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/12/2024	75.6	97	97	97	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/14/2024	22.8	24	24	24	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/14/2024	67.15	67	67	67	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/14/2024	81.62	82	82	82	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/14/2024	18	18	18	18	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/14/2024	87.78	112	112	112	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/14/2024	386.19	409	409	409	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/14/2024	17.1	18	18	18	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/14/2024	73.5	94	94	94	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/14/2024	82.65	105	105	105	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/14/2024	89.8	114	114	114	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/14/2024	75.6	96	96	96	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/14/2024	72	72	72	72	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/15/2024	166.67	167	167	167	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/15/2024	204.96	205	205	205	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/15/2024	154.26	154	154	154	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/15/2024	102.9	103	103	103	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	11/15/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/15/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/15/2024	159.9	160	160	160	-	-	-	-
'AC8109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/18/2024	67.83	86	86	86	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/16/2024	95.76	121	121	121	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/17/2024	95.76	121	121	121	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/18/2024	101.08	128	128	128	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/17/2024	30.28	32	32	32	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/18/2024	37.85	40	40	40	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/16/2024	24.13	25	25	25	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/17/2024	24.14	25	25	25	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/18/2024	30.16	32	32	32	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/16/2024	79.73	101	101	101	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/17/2024	75.04	95	95	95	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/18/2024	79.73	101	101	101	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/16/2024	27.6	29	29	29	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/17/2024	34.49	36	36	36	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/18/2024	27.6	29	29	29	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/16/2024	387.6	408	408	408	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/12/2024	73.2	94	94	94	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/12/2024	81.89	105	105	105	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/12/2024	0.57	0	0	0	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/12/2024	61.62	62	62	62	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/12/2024	59.11	59	59	59	-	-	-	-
'9128105M1	TSY INFL IX N/B 02/50 0.25	11/12/2024	50.58	51	51	51	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/12/2024	54.54	55	55	55	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/12/2024	63.48	63	63	63	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/12/2024	19	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/12/2024	67.15	67	67	67	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/12/2024	74.2	74	74	74	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/14/2024	46.64	47	47	47	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/14/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/14/2024	39.62	40	40	40	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/14/2024	65.92	66	66	66	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/14/2024	92.26	92	92	92	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/14/2024	88.48	88	88	88	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/14/2024	80.15	80	80	80	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/14/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/14/2024	88.13	88	88	88	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/14/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/14/2024	71.92	72	72	72	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/16/2024	65.52	83	83	83	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/17/2024	65.52	83	83	83	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/17/2024	92.26	92	92	92	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/18/2024	105.44	105	105	105	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/16/2024	88.48	88	88	88	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/17/2024	158.2	158	158	158	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/18/2024	158.2	158	158	158	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	11/16/2024	141.68	142	142	142	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/17/2024	23.92	25	25	25	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/18/2024	120.88	121	121	121	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/17/2024	71.92	72	72	72	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/16/2024	70.61	89	89	89	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/17/2024	67.54	85	85	85	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/16/2024	18	18	18	18	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/17/2024	20	20	20	20	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/18/2024	18	18	18	18	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/16/2024	72	72	72	72	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/17/2024	64	64	64	64	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/18/2024	72	72	72	72	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/16/2024	46.64	47	47	47	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/17/2024	46.64	47	47	47	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/18/2024	52.47	52	52	52	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/12/2024	18	18	18	18	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/12/2024	72	72	72	72	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/12/2024	52.47	52	52	52	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/12/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/12/2024	45.28	45	45	45	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/12/2024	57.68	58	58	58	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/12/2024	65.64	66	66	66	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/12/2024	57.3	57	57	57	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/12/2024	142.86	143	143	143	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/12/2024	204.96	205	205	205	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/13/2024	102.9	103	103	103	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/14/2024	158.2	158	158	158	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/14/2024	79.95	102	102	102	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/14/2024	63.84	81	81	81	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/14/2024	67.54	86	86	86	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/14/2024	16.36	21	21	21	-	-	-	-
'B1TXHII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/14/2024	38	40	40	40	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/14/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/14/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/14/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/14/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/14/2024	131.52	132	132	132	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	11/17/2024	141.68	142	142	142	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	11/18/2024	141.68	142	142	142	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	11/16/2024	148.75	149	149	149	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	11/17/2024	148.75	149	149	149	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	11/18/2024	148.75	149	149	149	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/16/2024	119.16	119	119	119	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/17/2024	139.02	139	139	139	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/18/2024	139.02	139	139	139	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/16/2024	141.24	141	141	141	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/17/2024	164.78	165	165	165	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/18/2024	141.24	141	141	141	-	-	-	-
'AC8SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/17/2024	380	400	400	400	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/18/2024	380	400	400	400	-	-	-	-
'ACI0I0FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/16/2024	64.26	81	81	81	-	-	-	-
'ACI0I0FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/17/2024	64.26	81	81	81	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/16/2024	79.52	80	80	80	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/17/2024	79.52	80	80	80	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/18/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/16/2024	45.28	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/17/2024	45.28	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/18/2024	45.28	45	45	45	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/16/2024	65.92	66	66	66	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/4/2024	-220.68	(221)	(221)	(221)	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/2/2024	-220.68	(221)	(221)	(221)	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/13/2024	37.85	40	40	40	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/13/2024	24.13	26	26	26	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/13/2024	58.99	75	75	75	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/13/2024	27.6	29	29	29	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	11/13/2024	195.93	196	196	196	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/13/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/13/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/13/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/13/2024	163.8	164	164	164	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/14/2024	155.04	155	155	155	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/14/2024	26.68	28	28	28	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/14/2024	29.9	32	32	32	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/14/2024	28.25	30	30	30	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/14/2024	29.24	31	31	31	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/14/2024	45.56	48	48	48	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/14/2024	78.75	83	83	83	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/14/2024	115	115	115	115	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/14/2024	136.4	136	136	136	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/14/2024	133.05	133	133	133	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/14/2024	101.05	101	101	101	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/14/2024	81.2	81	81	81	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/16/2024	68	72	72	72	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/17/2024	54.39	57	57	57	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/18/2024	67.99	72	72	72	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/18/2024	23.92	25	25	25	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/16/2024	22.6	24	24	24	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/17/2024	22.6	24	24	24	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/18/2024	22.6	24	24	24	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/16/2024	36.55	39	39	39	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/17/2024	29.24	31	31	31	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/18/2024	29.24	31	31	31	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/16/2024	45.56	48	48	48	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/17/2024	45.56	48	48	48	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/18/2024	45.56	48	48	48	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/17/2024	57.68	58	58	58	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/18/2024	65.92	66	66	66	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/16/2024	105.44	105	105	105	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/16/2024	91.6	92	92	92	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/17/2024	80.15	80	80	80	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/17/2024	65.85	83	83	83	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/18/2024	61.46	78	78	78	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/16/2024	32.52	41	41	41	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/17/2024	29.81	38	38	38	-	-	-	-

'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/18/2024	32.52	41	41	41	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/17/2024	167.94	168	168	168	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/13/2024	131.52	132	132	132	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/13/2024	129.2	129	129	129	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/13/2024	138	138	138	138	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/13/2024	163.68	164	164	164	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/13/2024	220.68	221	221	221	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/13/2024	101.05	101	101	101	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/13/2024	97.44	97	97	97	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/13/2024	387.6	411	411	411	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/13/2024	67.83	87	87	87	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/13/2024	95.76	122	122	122	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/13/2024	73.86	74	74	74	-	-	-	-
'91282BNT1	TSY INFL IX N/B 01/26 0.625	11/14/2024	118.79	119	119	119	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/14/2024	141.96	142	142	142	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/14/2024	157.36	157	157	157	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/14/2024	11.4	12	12	12	-	-	-	-
'AC2NRD93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/14/2024	39.6	50	50	50	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/14/2024	8.64	9	9	9	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/14/2024	17.28	18	18	18	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/14/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/14/2024	64.43	82	82	82	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/14/2024	42.16	54	54	54	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/14/2024	39.9	51	51	51	-	-	-	-
'BLH38ZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/14/2024	65.85	84	84	84	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/16/2024	77	81	81	81	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/18/2024	71.92	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/16/2024	71.89	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/17/2024	71.89	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/18/2024	61.62	62	62	62	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/16/2024	50.67	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/17/2024	59.12	59	59	59	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/18/2024	59.11	59	59	59	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/17/2024	78.75	83	83	83	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/18/2024	77	81	81	81	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/16/2024	8.55	9	9	9	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/16/2024	39.15	49	49	49	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/18/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/16/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/17/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/18/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/16/2024	133.25	133	133	133	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/17/2024	159.9	160	160	160	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/16/2024	73.81	93	93	93	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/17/2024	80.52	102	102	102	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/18/2024	80.52	102	102	102	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/16/2024	278.88	294	294	294	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/17/2024	278.88	294	294	294	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/13/2024	74.2	74	74	74	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/13/2024	20	20	20	20	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/13/2024	64	64	64	64	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/13/2024	46.64	47	47	47	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/13/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/13/2024	45.28	45	45	45	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/13/2024	65.92	66	66	66	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/13/2024	105.44	105	105	105	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/10/2024	-183.9	(184)	(184)	(184)	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/7/2024	-183.9	(184)	(184)	(184)	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/11/2024	-220.68	(221)	(221)	(221)	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/14/2024	141.68	142	142	142	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/14/2024	148.75	149	149	149	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	11/14/2024	139.02	139	139	139	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	11/14/2024	164.78	165	165	165	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/14/2024	67.99	72	72	72	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/14/2024	32.52	41	41	41	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/14/2024	80.52	102	102	102	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/14/2024	284.69	301	301	301	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/14/2024	21.42	27	27	27	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/14/2024	48.6	62	62	62	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/14/2024	36.54	46	46	46	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/14/2024	188.16	199	199	199	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/17/2024	39.15	49	49	49	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/18/2024	36.54	46	46	46	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/16/2024	188.16	198	198	198	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/17/2024	188.16	198	198	198	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/18/2024	192.08	202	202	202	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/16/2024	45.52	57	57	57	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/17/2024	45.53	58	58	58	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/18/2024	45.53	58	58	58	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/16/2024	59.01	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/17/2024	50.58	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/18/2024	59.01	59	59	59	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/16/2024	63.63	64	64	64	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/18/2024	284.69	300	300	300	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/16/2024	21.42	27	27	27	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/17/2024	21.42	27	27	27	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/18/2024	21.42	27	27	27	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/16/2024	48.6	61	61	61	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/17/2024	48.6	61	61	61	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/18/2024	48.6	61	61	61	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/18/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/16/2024	139.74	140	140	140	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/17/2024	139.74	140	140	140	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/18/2024	139.74	140	140	140	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/8/2024	-183.9	(184)	(184)	(184)	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/5/2024	-183.9	(184)	(184)	(184)	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/12/2024	-183.9	(184)	(184)	(184)	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/6/2024	-220.68	(221)	(221)	(221)	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	11/13/2024	118.79	119	119	119	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/13/2024	141.96	142	142	142	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	11/13/2024	158.2	158	158	158	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	11/13/2024	141.03	141	141	141	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/13/2024	101.12	101	101	101	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	11/13/2024	91.6	92	92	92	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/14/2024	45.53	58	58	58	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/14/2024	6.5	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/14/2024	66.56	85	85	85	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/14/2024	30.09	38	38	38	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/14/2024	61.54	78	78	78	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/14/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/14/2024	59.12	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/14/2024	59.01	59	59	59	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/14/2024	54.54	55	55	55	-	-	-	-
'91281OTE8	TSY INFL IX N/B 02/52 0.125	11/14/2024	63.48	63	63	63	-	-	-	-
'91281OTP3	TSY INFL IX N/B 02/53 1.5	11/14/2024	65.64	66	66	66	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/16/2024	6.63	7	7	7	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/17/2024	6.5	7	7	7	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/18/2024	6.63	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/16/2024	70.72	89	89	89	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/17/2024	70.72	89	89	89	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/17/2024	101.12	101	101	101	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	11/18/2024	80.15	80	80	80	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/17/2024	147.91	148	148	148	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/17/2024	11.4	12	12	12	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/17/2024	54.54	55	55	55	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/18/2024	63.63	64	64	64	-	-	-	-
'91281OTE8	TSY INFL IX N/B 02/52 0.125	11/16/2024	63.48	63	63	63	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/16/2024	163.8	164	164	164	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/17/2024	163.8	164	164	164	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/18/2024	136.5	137	137	137	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/16/2024	131.52	132	132	132	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/18/2024	19	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/16/2024	67.15	67	67	67	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/17/2024	67.15	67	67	67	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/18/2024	73.86	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/16/2024	74.2	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/17/2024	74.2	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/18/2024	81.62	82	82	82	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/18/2024	88.13	88	88	88	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/31/2024	1035041.58	1,046,283	1,046,283	1,046,283	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/13/2024	21.42	27	27	27	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/13/2024	48.6	62	62	62	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/13/2024	39.15	50	50	50	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/13/2024	192.08	204	204	204	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/13/2024	45.53	58	58	58	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/13/2024	6.63	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/13/2024	70.72	90	90	90	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/3/2024	-183.9	(184)	(184)	(184)	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	10/31/2024	-1035041.58	(1,046,283)	(1,046,283)	(1,046,283)	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/14/2024	57.3	57	57	57	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/14/2024	142.86	143	143	143	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/14/2024	204.96	205	205	205	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/14/2024	179.97	180	180	180	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/14/2024	102.9	103	103	103	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/14/2024	167.94	168	168	168	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/14/2024	182675.48	88,946	88,946	88,946	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/15/2024	79.73	101	101	101	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/15/2024	27.6	29	29	29	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/15/2024	380	402	402	402	-	-	-	-
'AC0109FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/15/2024	67.83	86	86	86	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/17/2024	63.48	63	63	63	-	-	-	-
'91281OTE8	TSY INFL IX N/B 02/52 0.125	11/18/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/16/2024	54.7	55	55	55	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/17/2024	65.64	66	66	66	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/18/2024	65.64	66	66	66	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/16/2024	57.3	57	57	57	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/17/2024	47.75	48	48	48	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/18/2024	57.3	57	57	57	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/16/2024	142.86	143	143	143	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/17/2024	166.67	167	167	167	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/18/2024	142.86	143	143	143	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/11/2024	6.63	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/9/2024	66.56	86	86	86	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/10/2024	70.72	92	92	92	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/11/2024	70.72	92	92	92	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/9/2024	28.32	37	37	37	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/10/2024	28.32	37	37	37	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/11/2024	30.09	39	39	39	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/9/2024	61.54	80	80	80	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/10/2024	61.54	80	80	80	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/11/2024	57.92	75	75	75	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/9/2024	85.28	110	110	110	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/10/2024	79.95	103	103	103	-	-	-	-

'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/13/2024	36.64	39	39	39	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/13/2024	45.36	48	48	48	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/13/2024	26.68	28	28	28	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/13/2024	23.92	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/13/2024	22.6	24	24	24	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/13/2024	29.24	31	31	31	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/13/2024	56.95	60	60	60	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/13/2024	77	82	82	82	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/13/2024	11.4	12	12	12	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/13/2024	36.3	46	46	46	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/13/2024	6.48	7	7	7	-	-	-	-
'ACI2R36WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/13/2024	17.28	18	18	18	-	-	-	-
'ACI2S2Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/13/2024	13.16	14	14	14	-	-	-	-
'ACI2U16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/15/2024	95.76	122	122	122	-	-	-	-
'ACI2UHND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/15/2024	65.52	83	83	83	-	-	-	-
'ACI328NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/15/2024	87.38	111	111	111	-	-	-	-
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/15/2024	37.85	40	40	40	-	-	-	-
'ACI3O37B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/15/2024	30.16	32	32	32	-	-	-	-
'912828CFR7	TSY INFL IX N/B 10/27 1.625	11/15/2024	116.45	116	116	116	-	-	-	-
'912828CGK1	TSY INFL IX N/B 01/33 1.125	11/15/2024	136.5	137	137	137	-	-	-	-
'912828CGW5	TSY INFL IX N/B 04/28 1.25	11/15/2024	109.6	110	110	110	-	-	-	-
'912828CHP9	TSY INFL IX N/B 07/33 1.375	11/15/2024	129.2	129	129	129	-	-	-	-
'912828CJH5	TSY INFL IX N/B 10/28 2.375	11/15/2024	138	138	138	138	-	-	-	-
'912828CJY8	TSY INFL IX N/B 01/34 1.75	11/15/2024	163.68	164	164	164	-	-	-	-
'912828CCA7	TSY INFL IX N/B 04/26 0.125	11/16/2024	239.12	239	239	239	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/18/2024	11.4	12	12	12	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/16/2024	39.6	50	50	50	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/17/2024	36.3	46	46	46	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/18/2024	39.6	50	50	50	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/16/2024	6.48	7	7	7	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/17/2024	8.64	9	9	9	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/18/2024	6.48	7	7	7	-	-	-	-
'ACI2R36WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/16/2024	17.28	18	18	18	-	-	-	-
'ACI2R36WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/17/2024	17.28	18	18	18	-	-	-	-
'ACI2R36WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/18/2024	17.28	18	18	18	-	-	-	-
'ACI2S2ZH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/16/2024	13.16	14	14	14	-	-	-	-
'912828CJH5	TSY INFL IX N/B 10/28 2.375	11/10/2024	115	115	115	115	-	-	-	-
'912828CJH5	TSY INFL IX N/B 10/28 2.375	11/11/2024	138	138	138	138	-	-	-	-
'912828CJY8	TSY INFL IX N/B 01/34 1.75	11/9/2024	163.68	164	164	164	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/11/2024	64.26	83	83	83	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/11/2024	76.86	99	99	99	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/9/2024	81.89	106	106	106	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/10/2024	77.58	100	100	100	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/11/2024	81.89	106	106	106	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/9/2024	0.6	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/10/2024	0.6	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/11/2024	0.59	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/9/2024	22.8	25	25	25	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/13/2024	100.72	101	101	101	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/13/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/13/2024	71.92	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/13/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/13/2024	50.67	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/13/2024	59.01	59	59	59	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/13/2024	63.63	64	64	64	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/13/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/13/2024	54.7	55	55	55	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/13/2024	47.75	48	48	48	-	-	-	-
'912828CBF7	TSY INFL IX N/B 01/31 0.125	11/13/2024	166.67	167	167	167	-	-	-	-
'912828CKL4	TSY INFL IX N/B 04/29 2.125	11/15/2024	159.66	160	160	160	-	-	-	-
'912828CLE9	TSY INFL IX N/B 07/34 1.875	11/15/2024	121.26	121	121	121	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/15/2024	97.44	97	97	97	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/15/2024	118.79	119	119	119	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/15/2024	81.89	104	104	104	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/15/2024	0.56	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/15/2024	19	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/15/2024	73.87	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/15/2024	74.2	74	74	74	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/15/2024	20	20	20	20	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/15/2024	64	64	64	64	-	-	-	-
'ACI2S2ZH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/17/2024	13.16	14	14	14	-	-	-	-
'912828CCA7	TSY INFL IX N/B 04/26 0.125	11/17/2024	204.96	205	205	205	-	-	-	-
'912828CCA7	TSY INFL IX N/B 04/26 0.125	11/18/2024	239.12	239	239	239	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	11/16/2024	154.26	154	154	154	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	11/17/2024	179.97	180	180	180	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	11/18/2024	154.26	154	154	154	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	11/16/2024	120.05	120	120	120	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	11/17/2024	102.9	103	103	103	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	11/18/2024	102.9	103	103	103	-	-	-	-
'912828CDX6	TSY INFL IX N/B 01/32 0.125	11/16/2024	167.94	168	168	168	-	-	-	-
'ACI2S2ZH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/18/2024	13.16	14	14	14	-	-	-	-
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/12/2024	30.28	32	32	32	-	-	-	-
'ACI3O37B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/12/2024	30.16	32	32	32	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/12/2024	58.99	76	76	76	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/12/2024	45.53	59	59	59	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/12/2024	6.5	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/12/2024	70.72	91	91	91	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/12/2024	28.32	36	36	36	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/12/2024	61.54	79	79	79	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/12/2024	79.95	103	103	103	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/12/2024	63.84	82	82	82	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/12/2024	67.54	87	87	87	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	11/12/2024	154.26	154	154	154	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/22/2024	91.6	92	92	92	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/22/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/22/2024	88.13	88	88	88	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/22/2024	36.64	39	39	39	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/22/2024	56.7	60	60	60	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/22/2024	26.68	28	28	28	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/22/2024	29.9	31	31	31	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/22/2024	22.6	24	24	24	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/22/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/22/2024	50.67	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/22/2024	59.01	59	59	59	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/22/2024	63.63	64	64	64	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/23/2024	88.13	88	88	88	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/24/2024	100.72	101	101	101	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/25/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/23/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/24/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/25/2024	88.13	88	88	88	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/23/2024	77.98	78	78	78	-	-	-	-
'912828CBF7	TSY INFL IX N/B 01/31 0.125	11/23/2024	166.67	167	167	167	-	-	-	-
'912828CBF7	TSY INFL IX N/B 01/31 0.125	11/24/2024	142.86	143	143	143	-	-	-	-
'912828CBF7	TSY INFL IX N/B 01/31 0.125	11/25/2024	166.67	167	167	167	-	-	-	-
'912828CCA7	TSY INFL IX N/B 04/26 0.125	11/23/2024	239.12	239	239	239	-	-	-	-
'912828CJY8	TSY INFL IX N/B 01/34 1.75	11/18/2024	136.4	136	136	136	-	-	-	-
'912828CKL4	TSY INFL IX N/B 04/29 2.125	11/16/2024	133.05	133	133	133	-	-	-	-
'912828CKL4	TSY INFL IX N/B 04/29 2.125	11/17/2024	133.05	133	133	133	-	-	-	-
'912828CKL4	TSY INFL IX N/B 04/29 2.125	11/18/2024	159.66	160	160	160	-	-	-	-
'912828CLE9	TSY INFL IX N/B 07/34 1.875	11/16/2024	101.05	101	101	101	-	-	-	-
'912828CLE9	TSY INFL IX N/B 07/34 1.875	11/17/2024	121.26	121	121	121	-	-	-	-
'912828CLE9	TSY INFL IX N/B 07/34 1.875	11/18/2024	101.05	101	101	101	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/16/2024	81.2	81	81	81	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/17/2024	81.2	81	81	81	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/18/2024	97.44	97	97	97	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/16/2024	118.79	119	119	119	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/20/2024	81.2	81	81	81	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/20/2024	118.79	119	119	119	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/20/2024	65.52	83	83	83	-	-	-	-
'ACI328NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/20/2024	92.52	117	117	117	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/20/2024	48.6	62	62	62	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/20/2024	39.15	50	50	50	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/20/2024	188.16	199	199	199	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/20/2024	45.53	58	58	58	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/20/2024	6.5	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/20/2024	70.72	90	90	90	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/20/2024	28.32	36	36	36	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/20/2024	45.8	48	48	48	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/22/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/22/2024	54.7	55	55	55	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/22/2024	57.3	57	57	57	-	-	-	-
'912828CBF7	TSY INFL IX N/B 01/31 0.125	11/22/2024	142.86	143	143	143	-	-	-	-
'912828CCA7	TSY INFL IX N/B 04/26 0.125	11/22/2024	204.96	205	205	205	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	11/22/2024	154.26	154	154	154	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/22/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/22/2024	71.92	72	72	72	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/22/2024	29.24	31	31	31	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/22/2024	45.56	48	48	48	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/22/2024	78.75	83	83	83	-	-	-	-
'912828CCA7	TSY INFL IX N/B 04/26 0.125	11/24/2024	204.96	205	205	205	-	-	-	-
'912828CCA7	TSY INFL IX N/B 04/26 0.125	11/25/2024	239.12	239	239	239	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	11/23/2024	154.26	154	154	154	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	11/24/2024	154.26	154	154	154	-	-	-	-
'912828CCM1	TSY INFL IX N/B 07/31 0.125	11/25/2024	179.97	180	180	180	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	11/23/2024	102.9	103	103	103	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	11/24/2024	102.9	103	103	103	-	-	-	-
'912828CDC2	TSY INFL IX N/B 10/26 0.125	11/25/2024	102.9	103	103	103	-	-	-	-
'912828CDX6	TSY INFL IX N/B 01/32 0.125	11/23/2024	167.94	168	168	168	-	-	-	-
'912828CDX6	TSY INFL IX N/B 01/32 0.125	11/24/2024	167.94	168	168	168	-	-	-	-
'912828CDX6	TSY INFL IX N/B 01/32 0.125	11/25/2024	167.94	168	168	168	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/17/2024	118.79	119	119	119	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/18/2024	118.79	119	119	119	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/16/2024	141.96	142	142	142	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/18/2024	70.72	89	89	89	-	-	-	-
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/16/2024	30.28	32	32	32	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/16/2024	30.09	38	38	38	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/17/2024	28.32	36	36	36	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/18/2024	28.32	36	36	36	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/16/2024	61.54	78	78	78	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/17/2024	61.54	78	78	78	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/18/2024	61.54	78	78	78	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/16/2024	79.95	101	101	101	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/20/2024	45.36	48	48	48	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/20/2024	26.68	28	28	28	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/20/2024	23.92	25	25	25	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/20/2024	141.96	142	142	142	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/20/2024	158.2	158	158	158	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/20/2024	141.03	141	141	141	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/20/2024	57.92	73	73	73	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/20/2024	85.28	108	108	108	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/20/2024	63.84	81	81	81	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/20/2024	70.61	89	89	89	-	-	-	-

'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/20/2024	15.62	20	20	20	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/20/2024	38	40	40	40	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/22/2024	11.4	12	12	12	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/22/2024	36.3	46	46	46	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/22/2024	30.28	32	32	32	-	-	-	-
'ACI0C0TB0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/22/2024	24.13	25	25	25	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/22/2024	79.73	101	101	101	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/22/2024	27.59	29	29	29	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/22/2024	387.6	407	407	407	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/22/2024	64.26	81	81	81	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/22/2024	101.08	128	128	128	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/22/2024	65.52	83	83	83	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/22/2024	92.52	117	117	117	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/22/2024	120.05	120	120	120	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/23/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/24/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/25/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/23/2024	159.9	160	160	160	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/24/2024	159.9	160	160	160	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/25/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/23/2024	139.74	140	140	140	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/24/2024	139.74	140	140	140	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/25/2024	116.45	116	116	116	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/23/2024	163.8	164	164	164	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/24/2024	136.5	137	137	137	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/17/2024	85.28	108	108	108	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/18/2024	79.95	101	101	101	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/16/2024	63.84	81	81	81	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/17/2024	63.84	81	81	81	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/18/2024	63.84	81	81	81	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/17/2024	141.96	142	142	142	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/18/2024	141.96	142	142	142	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/16/2024	158.2	158	158	158	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/16/2024	157.36	157	157	157	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/17/2024	134.88	135	135	135	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/18/2024	157.36	157	157	157	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/20/2024	18	18	18	18	-	-	-	-
'91281 0FS2	TSY INFL IX N/B 01/26 2	11/20/2024	72	72	72	72	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/20/2024	46.64	47	47	47	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/20/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/20/2024	39.62	40	40	40	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/20/2024	65.92	66	66	66	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/20/2024	22.6	24	24	24	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/20/2024	36.55	39	39	39	-	-	-	-
'ACI1955C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/20/2024	45.56	48	48	48	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/20/2024	77	82	82	82	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/20/2024	8.55	9	9	9	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/20/2024	39.6	50	50	50	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	11/22/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/22/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/22/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/22/2024	116.45	116	116	116	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/22/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/22/2024	131.52	132	132	132	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/22/2024	129.2	129	129	129	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/22/2024	115	115	115	115	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/22/2024	136.4	136	136	136	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/22/2024	159.66	160	160	160	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/22/2024	101.05	101	101	101	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/25/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/23/2024	109.6	110	110	110	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/24/2024	131.52	132	132	132	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/25/2024	109.6	110	110	110	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/23/2024	155.04	155	155	155	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/24/2024	129.2	129	129	129	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/25/2024	155.04	155	155	155	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/23/2024	138	138	138	138	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/24/2024	115	115	115	115	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/25/2024	138	138	138	138	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/23/2024	136.4	136	136	136	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/16/2024	36.64	39	39	39	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/18/2024	42.16	53	53	53	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/16/2024	39.9	50	50	50	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/17/2024	42.56	54	54	54	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/18/2024	39.9	50	50	50	-	-	-	-
'BLH38Z88	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/16/2024	61.46	78	78	78	-	-	-	-
'9128100V3	TSY INFL IX N/B 02/42 0.75	11/19/2024	101.12	101	101	101	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/19/2024	91.6	92	92	92	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/19/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/19/2024	100.72	101	101	101	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/19/2024	77.98	78	78	78	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/20/2024	92.26	92	92	92	-	-	-	-
'9128100V3	TSY INFL IX N/B 02/42 0.75	11/20/2024	88.48	88	88	88	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/20/2024	80.15	80	80	80	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/20/2024	100.72	101	101	101	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/20/2024	88.13	88	88	88	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/20/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/20/2024	71.91	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/20/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/20/2024	59.12	59	59	59	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/20/2024	126.78	127	127	127	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/20/2024	157.36	157	157	157	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/22/2024	81.2	81	81	81	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/22/2024	30.09	38	38	38	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/22/2024	61.54	78	78	78	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/22/2024	73.2	92	92	92	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/22/2024	77.58	98	98	98	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/22/2024	0.56	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/22/2024	19	20	20	20	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/22/2024	6.48	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/22/2024	17.28	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/22/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/22/2024	64.43	81	81	81	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/22/2024	42.16	53	53	53	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/24/2024	163.68	164	164	164	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/25/2024	136.4	136	136	136	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/23/2024	133.05	133	133	133	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/25/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/23/2024	64.43	81	81	81	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/24/2024	68.22	85	85	85	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/25/2024	64.43	81	81	81	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/23/2024	42.16	53	53	53	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/24/2024	39.68	50	50	50	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/25/2024	42.16	53	53	53	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/23/2024	42.56	53	53	53	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/24/2024	39.9	50	50	50	-	-	-	-
'9128100W0	TSY INFL IX N/B 02/47 0.875	11/19/2024	71.92	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/19/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/19/2024	50.67	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/19/2024	50.58	51	51	51	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/19/2024	54.54	55	55	55	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/19/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/19/2024	54.7	55	55	55	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/19/2024	47.75	48	48	48	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/19/2024	166.67	167	167	167	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/19/2024	204.96	205	205	205	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/19/2024	154.26	154	154	154	-	-	-	-
'91282BZL3	TSY INFL IX N/B 07/27 0.375	11/20/2024	141.68	142	142	142	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/20/2024	6.48	7	7	7	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/20/2024	148.75	149	149	149	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/20/2024	75.04	95	95	95	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/20/2024	34.49	37	37	37	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/20/2024	380	402	402	402	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/20/2024	64.26	81	81	81	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/20/2024	95.76	121	121	121	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/20/2024	17.28	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/20/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/20/2024	64.43	82	82	82	-	-	-	-
'BD9MZZI10	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/20/2024	42.16	53	53	53	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/22/2024	39.9	50	50	50	-	-	-	-
'BLH38Z88	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/20/2024	65.85	83	83	83	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/22/2024	73.81	93	93	93	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/22/2024	85.28	108	108	108	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/22/2024	63.84	81	81	81	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/22/2024	70.61	89	89	89	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/22/2024	15.62	20	20	20	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/22/2024	38	40	40	40	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/22/2024	91.77	116	116	116	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/22/2024	386.19	406	406	406	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/22/2024	14.25	15	15	15	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/25/2024	42.56	53	53	53	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/23/2024	92.26	92	92	92	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/24/2024	105.44	105	105	105	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/24/2024	32.52	41	41	41	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/25/2024	32.52	41	41	41	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/23/2024	80.52	101	101	101	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/24/2024	73.81	92	92	92	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/25/2024	80.52	101	101	101	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/23/2024	284.69	296	296	296	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/24/2024	278.88	290	290	290	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/25/2024	278.88	290	290	290	-	-	-	-
'9128100P6	TSY INFL IX N/B 02/41 2.125	11/25/2024	105.44	105	105	105	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/19/2024	102.9	103	103	103	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	11/19/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/19/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/19/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/19/2024	116.45	116	116	116	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/19/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/19/2024	131.52	132	132	132	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/19/2024	155.04	155	155	155	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/19/2024	30.28	32	32	32	-	-	-	-
'ACI0C0TB0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/19/2024	24.13	26	26	26	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/19/2024	79.73	101	101	101	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/20/2024	39.9	51	51	51	-	-	-	-
'BLH38Z88	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/20/2024	65.85	83	83	83	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/20/2024	32.52	41	41	41	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/20/2024	80.52	102	102	102	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/20/2024	278.88	295	295	295	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/20/2024	22.95	29	29	29	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/21/2024	30.28	32	32	32	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/21/2024	28.25	30	30	30	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/21/2024	29.24	31	31	31	-	-	-	-

'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/21/2024	45.56	48	48	48	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/21/2024	77	81	81	81	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/21/2024	11.4	12	12	12	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/22/2024	67.15	67	67	67	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/22/2024	81.62	82	82	82	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/22/2024	18	18	18	18	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/22/2024	72	72	72	72	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/22/2024	46.64	47	47	47	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/22/2024	79.52	80	80	80	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/22/2024	45.28	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/22/2024	57.68	58	58	58	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/22/2024	278.88	293	293	293	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/22/2024	21.42	27	27	27	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/22/2024	48.6	61	61	61	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/23/2024	88.48	88	88	88	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/24/2024	101.12	101	101	101	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/25/2024	88.48	88	88	88	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/23/2024	80.15	80	80	80	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/23/2024	141.96	142	142	142	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/24/2024	141.96	142	142	142	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/25/2024	141.96	142	142	142	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/23/2024	158.2	158	158	158	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/24/2024	158.2	158	158	158	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/25/2024	158.2	158	158	158	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/23/2024	141.03	141	141	141	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/19/2024	27.6	29	29	29	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/19/2024	387.6	410	410	410	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/19/2024	29.24	31	31	31	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/19/2024	56.95	60	60	60	-	-	-	-	-
'912822JH5	TSY INFL IX N/B 10/28 2.375	11/19/2024	138	138	138	138	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/19/2024	163.68	164	164	164	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/19/2024	133.05	133	133	133	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/19/2024	101.05	101	101	101	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/19/2024	81.2	81	81	81	-	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	11/19/2024	118.79	119	119	119	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/19/2024	141.96	142	142	142	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/21/2024	36.3	46	46	46	-	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/21/2024	8.64	9	9	9	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/21/2024	17.28	18	18	18	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/21/2024	13.16	14	14	14	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/21/2024	68.22	86	86	86	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/21/2024	39.68	50	50	50	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/21/2024	42.56	54	54	54	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/21/2024	61.46	78	78	78	-	-	-	-	-
'BMF9LJII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/21/2024	32.52	41	41	41	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/21/2024	80.52	102	102	102	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/21/2024	278.88	293	293	293	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/21/2024	21.42	27	27	27	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/22/2024	36.54	46	46	46	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/22/2024	188.16	198	198	198	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/22/2024	45.53	57	57	57	-	-	-	-	-
'BW4Q27I02	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/22/2024	6.5	7	7	7	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/22/2024	70.72	89	89	89	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/24/2024	133.05	133	133	133	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/25/2024	159.66	160	160	160	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/23/2024	121.26	121	121	121	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/24/2024	101.05	101	101	101	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/25/2024	101.05	101	101	101	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/23/2024	81.2	81	81	81	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/23/2024	21.42	27	27	27	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/24/2024	141.03	141	141	141	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/25/2024	120.88	121	121	121	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/23/2024	147.91	148	148	148	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/23/2024	157.36	157	157	157	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/24/2024	134.88	135	135	135	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/25/2024	157.36	157	157	157	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/24/2024	21.42	27	27	27	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/25/2024	21.42	27	27	27	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/23/2024	45.36	57	57	57	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/24/2024	48.6	61	61	61	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/19/2024	158.2	158	158	158	-	-	-	-	-
'ACI610FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/19/2024	64.26	81	81	81	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/19/2024	73.2	93	93	93	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/19/2024	77.58	98	98	98	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/19/2024	0.57	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/19/2024	19	20	20	20	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/19/2024	67.15	67	67	67	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/19/2024	74.2	74	74	74	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/19/2024	20	20	20	20	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/19/2024	64	64	64	64	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/19/2024	46.64	47	47	47	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/21/2024	48.6	61	61	61	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/21/2024	39.15	50	50	50	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/21/2024	192.08	202	202	202	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/21/2024	45.53	58	58	58	-	-	-	-	-
'BW4Q27I02	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/21/2024	6.63	7	7	7	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/21/2024	70.72	89	89	89	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/21/2024	28.32	36	36	36	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/21/2024	61.54	78	78	78	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/21/2024	79.95	101	101	101	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/21/2024	63.84	81	81	81	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/21/2024	67.54	85	85	85	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/21/2024	16.36	21	21	21	-	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/24/2024	97.44	97	97	97	-	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/25/2024	81.2	81	81	81	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/23/2024	118.79	119	119	119	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/23/2024	37.85	39	39	39	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/24/2024	30.28	32	32	32	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/25/2024	37.85	39	39	39	-	-	-	-	-
'ACI0CI07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/23/2024	30.17	31	31	31	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/24/2024	36.64	38	38	38	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/25/2024	36.64	38	38	38	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/23/2024	45.36	47	47	47	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/24/2024	77	80	80	80	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/25/2024	78.75	82	82	82	-	-	-	-	-
'BNNGPSII2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/25/2024	48.6	61	61	61	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/23/2024	39.15	49	49	49	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/24/2024	39.15	49	49	49	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/25/2024	36.54	46	46	46	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/23/2024	188.16	196	196	196	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/24/2024	192.08	200	200	200	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/23/2024	141.68	142	142	142	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/24/2024	141.68	142	142	142	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/25/2024	141.68	142	142	142	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/23/2024	148.75	149	149	149	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/24/2024	127.5	128	128	128	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/19/2024	79.52	80	80	80	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/19/2024	45.28	45	45	45	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/19/2024	105.44	105	105	105	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/19/2024	65.92	66	66	66	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/19/2024	78.75	83	83	83	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/19/2024	11.4	12	12	12	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/19/2024	141.03	141	141	141	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/19/2024	147.91	148	148	148	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/19/2024	134.88	135	135	135	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/19/2024	121.44	121	121	121	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/19/2024	127.5	128	128	128	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/21/2024	38	40	40	40	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/21/2024	87.78	111	111	111	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/21/2024	386.19	406	406	406	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/21/2024	14.25	15	15	15	-	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/21/2024	73.5	93	93	93	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/21/2024	87	110	110	110	-	-	-	-	-
'B3LZ8F9I9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/21/2024	89.8	114	114	114	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/21/2024	75.6	96	96	96	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/21/2024	76.86	97	97	97	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/21/2024	81.89	104	104	104	-	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/21/2024	0.6	0	0	0	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/21/2024	19	20	20	20	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/23/2024	11.4	12	12	12	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/24/2024	8.55	9	9	9	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/25/2024	11.4	12	12	12	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/23/2024	39.6	50	50	50	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/24/2024	36.3	45	45	45	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/24/2024	135.76	136	136	136	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/25/2024	118.79	119	119	119	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/25/2024	126.78	127	127	127	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/25/2024	61.54	77	77	77	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/23/2024	79.95	100	100	100	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/24/2024	85.28	107	107	107	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/25/2024	79.95	100	100	100	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/25/2024	148.75	149	149	149	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	11/23/2024	139.02	139	139	139	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	11/24/2024	139.02	139	139	139	-	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/25/2024	188.16	196	196	196	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/23/2024	45.52	57	57	57	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/24/2024	45.53	57	57	57	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/25/2024	45.53	57	57	57	-	-	-	-	-
'BW4Q27I02	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/23/2024	6.63	7	7	7	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/24/2024	6.5	7	7	7	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/25/2024	6.5	7	7	7	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/23/2024	70.72	89	89	89	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/24/2024	66.56	83	83	83	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/19/2024	36.3	46	46	46	-	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/19/2024	8.64	9	9	9	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	11/19/2024	119.16	119	119	119	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/19/2024	164.78	165	165	165	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/19/2024	68	72	72	72	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/19/2024	61.54	78	78	78	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/19/2024	85.28	108	108	108	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/19/2024	59.85	76	76	76	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/19/2024	67.54	85	85	85	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/19/2024	16.36	21	21	21	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/19/2024	38	40	40	40	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/19/2024	91.77	116	116	116	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/21/2024	67.15	67	67	67	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/21/2024	74.2	74	74	74	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/21/2024	20	20	20	20	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/21/2024	64	64	64	64	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/21/2024	52.47	52	52	52	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/21/2024	79.52	80	80	80	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/21/2024	45.28	45	45	45	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/21/2024	65.92	66	66	66	-	-	-	-	-

'912810QP6	TSY INFL IX N/B 02/41 2.125	11/21/2024	105.44	105	105	105	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/21/2024	101.12	101	101	101	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/21/2024	80.15	80	80	80	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/23/2024	59.85	75	75	75	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/24/2024	63.84	80	80	80	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/25/2024	63.84	80	80	80	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/23/2024	67.54	85	85	85	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/24/2024	70.61	88	88	88	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/25/2024	70.61	88	88	88	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/23/2024	15.61	20	20	20	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/24/2024	16.36	20	20	20	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/25/2024	15.62	20	20	20	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/23/2024	38	40	40	40	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/24/2024	38	40	40	40	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/25/2024	38	40	40	40	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/25/2024	70.72	89	89	89	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/23/2024	28.32	35	35	35	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/24/2024	28.32	35	35	35	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/25/2024	30.09	38	38	38	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/23/2024	61.54	77	77	77	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/24/2024	57.92	73	73	73	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/23/2024	18	18	18	18	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/24/2024	20	20	20	20	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/25/2024	18	18	18	18	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/23/2024	64	64	64	64	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/24/2024	72	72	72	72	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/19/2024	386.19	408	408	408	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/19/2024	14.25	15	15	15	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/19/2024	73.5	93	93	93	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/19/2024	87	110	110	110	-	-	-	-
'B3L2BFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/19/2024	89.8	114	114	114	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/19/2024	75.6	96	96	96	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/19/2024	36.64	39	39	39	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/19/2024	56.7	60	60	60	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/19/2024	26.68	28	28	28	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/19/2024	23.92	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/19/2024	22.6	24	24	24	-	-	-	-
'ACI2369VP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/19/2024	17.28	18	18	18	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/21/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/21/2024	88.13	88	88	88	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/21/2024	89.12	89	89	89	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/21/2024	65.52	83	83	83	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/21/2024	92.52	117	117	117	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/21/2024	36.64	39	39	39	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/21/2024	45.36	48	48	48	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/21/2024	33.35	35	35	35	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/21/2024	23.92	25	25	25	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/21/2024	71.92	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/21/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/21/2024	59.11	59	59	59	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/23/2024	87.78	110	110	110	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/24/2024	87.78	110	110	110	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/25/2024	91.77	115	115	115	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/23/2024	386.19	402	402	402	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/24/2024	386.19	402	402	402	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/25/2024	386.19	402	402	402	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/23/2024	17.1	18	18	18	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/24/2024	14.25	15	15	15	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/25/2024	14.25	15	15	15	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/23/2024	70	88	88	88	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/24/2024	73.5	92	92	92	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/25/2024	73.5	92	92	92	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/25/2024	64	64	64	64	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/23/2024	46.64	47	47	47	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/24/2024	52.47	52	52	52	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/25/2024	46.64	47	47	47	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/24/2024	45.36	47	47	47	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/25/2024	56.7	59	59	59	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/23/2024	26.68	28	28	28	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/24/2024	26.68	28	28	28	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/25/2024	26.68	28	28	28	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/23/2024	23.92	25	25	25	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/24/2024	23.92	25	25	25	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/25/2024	23.92	25	25	25	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/19/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/19/2024	64.43	81	81	81	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/19/2024	39.68	50	50	50	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/19/2024	42.56	54	54	54	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/19/2024	65.85	83	83	83	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/19/2024	32.52	41	41	41	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/19/2024	73.81	93	93	93	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/19/2024	278.88	295	295	295	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/19/2024	21.42	27	27	27	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/19/2024	45.36	57	57	57	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/19/2024	39.15	49	49	49	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/19/2024	188.16	199	199	199	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/21/2024	50.58	51	51	51	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/21/2024	54.54	55	55	55	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/21/2024	141.03	141	141	141	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/21/2024	147.91	148	148	148	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	11/21/2024	157.36	157	157	157	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/21/2024	141.68	142	142	142	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/21/2024	148.75	149	149	149	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/21/2024	139.02	139	139	139	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/21/2024	164.78	165	165	165	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/21/2024	67.99	72	72	72	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/21/2024	95.76	121	121	121	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/23/2024	87	109	109	109	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/24/2024	87	109	109	109	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/25/2024	87	109	109	109	-	-	-	-
'B3L2BFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/23/2024	89.8	112	112	112	-	-	-	-
'B3L2BFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/24/2024	89.8	112	112	112	-	-	-	-
'B3L2BFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/25/2024	89.8	112	112	112	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/23/2024	79.38	99	99	99	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/24/2024	75.6	95	95	95	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/25/2024	79.38	99	99	99	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/23/2024	73.2	92	92	92	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/24/2024	76.86	96	96	96	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/25/2024	73.2	92	92	92	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/23/2024	22.6	24	24	24	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/25/2024	71.91	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/23/2024	61.62	62	62	62	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/24/2024	71.89	72	72	72	-	-	-	-
'91281 0PV4	TSY INFL IX N/B 01/28 1.75	11/23/2024	79.52	80	80	80	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/24/2024	79.52	80	80	80	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/25/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/23/2024	45.28	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/24/2024	45.28	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/25/2024	45.28	45	45	45	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/25/2024	71.89	72	72	72	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/19/2024	45.53	58	58	58	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/19/2024	6.5	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/19/2024	66.56	84	84	84	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/19/2024	30.09	38	38	38	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/19/2024	95.76	121	121	121	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/19/2024	65.52	83	83	83	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/19/2024	92.52	117	117	117	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/20/2024	59.01	59	59	59	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/20/2024	63.63	64	64	64	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/20/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/20/2024	65.64	66	66	66	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/21/2024	163.68	164	164	164	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/21/2024	133.05	133	133	133	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/21/2024	101.05	101	101	101	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/21/2024	97.44	97	97	97	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	11/21/2024	118.79	119	119	119	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/21/2024	141.96	142	142	142	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	11/21/2024	158.2	158	158	158	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/21/2024	30.17	32	32	32	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/21/2024	79.73	101	101	101	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/21/2024	27.6	29	29	29	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/21/2024	380	400	400	400	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/23/2024	81.89	103	103	103	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/24/2024	81.89	103	103	103	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/25/2024	77.58	97	97	97	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/23/2024	0.6	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/24/2024	0.6	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/25/2024	0.56	0	0	0	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/23/2024	45.8	48	48	48	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/23/2024	22.8	24	24	24	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/24/2024	19	20	20	20	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/25/2024	19	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/23/2024	73.86	74	74	74	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/24/2024	67.15	67	67	67	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/23/2024	59.12	59	59	59	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/24/2024	59.11	59	59	59	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/25/2024	59.12	59	59	59	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/23/2024	65.92	66	66	66	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/24/2024	65.92	66	66	66	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/25/2024	65.92	66	66	66	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/23/2024	50.58	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/24/2024	59.01	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/25/2024	59.01	59	59	59	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/23/2024	54.54	55	55	55	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/24/2024	63.63	64	64	64	-	-	-	-
'91281 0TY4	TSY INFL IX N/B 02/54 2.125	11/20/2024	57.3	57	57	57	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/20/2024	142.86	143	143	143	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/20/2024	204.96	205	205	205	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/20/2024	154.26	154	154	154	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/20/2024	102.9	103	103	103	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/20/2024	167.94	168	168	168	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/20/2024	139.02	139	139	139	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/20/2024	141.24	141	141	141	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/20/2024	54.39	58	58	58	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/20/2024	37.85	40	40	40	-	-	-	-
'ACI0CI7B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/20/2024	24.13	26	26	26	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/21/2024	67.83	86	86	86	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/21/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/21/2024	65.64	66	66	66	-	-	-	-
'91281 0TY4	TSY INFL IX N/B 02/54 2.125	11/21/2024	47.75	48	48	48	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/21/2024	166.67	167	167	167	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/21/2024	239.12	239	239	239	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/21/2024	179.97	180	180	180	-	-	-	-

'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/21/2024	102.9	103	103	103	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/21/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/21/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/21/2024	133.25	133	133	133	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/25/2024	73.87	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/23/2024	74.2	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/24/2024	74.2	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/25/2024	74.2	74	74	74	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/24/2024	77.98	78	78	78	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/25/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/23/2024	71.92	72	72	72	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/24/2024	71.92	72	72	72	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/25/2024	119.16	119	119	119	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/23/2024	141.24	141	141	141	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/24/2024	164.78	165	165	165	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/11/2024	45.36	59	59	59	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/9/2024	39.15	51	51	51	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/10/2024	36.54	47	47	47	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/11/2024	39.15	51	51	51	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/9/2024	188.16	202	202	202	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/10/2024	192.08	206	206	206	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/11/2024	188.16	202	202	202	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/9/2024	45.53	59	59	59	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/10/2024	45.53	59	59	59	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/11/2024	42.85	55	55	55	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/9/2024	6.5	7	7	7	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/10/2024	6.5	7	7	7	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/20/2024	17.1	18	18	18	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/20/2024	73.5	93	93	93	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/20/2024	87	110	110	110	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/20/2024	89.8	114	114	114	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/20/2024	79.38	101	101	101	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/20/2024	73.2	93	93	93	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/20/2024	81.89	104	104	104	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/20/2024	0.59	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/20/2024	22.8	24	24	24	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/20/2024	73.87	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/20/2024	74.2	74	74	74	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/20/2024	87.78	111	111	111	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/21/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/21/2024	136.5	137	137	137	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/21/2024	131.52	132	132	132	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/21/2024	155.04	155	155	155	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/21/2024	138	138	138	138	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/22/2024	73.5	93	93	93	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/22/2024	87	110	110	110	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/22/2024	89.8	113	113	113	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/22/2024	75.6	95	95	95	-	-	-	-
'912828NT1	TSY INFL IX N/B 01/26 0.625	11/22/2024	118.79	119	119	119	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/22/2024	141.96	142	142	142	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/25/2024	141.24	141	141	141	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/23/2024	67.99	71	71	71	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/24/2024	67.99	71	71	71	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/25/2024	54.39	57	57	57	-	-	-	-
'AC2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/25/2024	39.6	50	50	50	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/23/2024	8.64	9	9	9	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/24/2024	6.48	7	7	7	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/25/2024	8.64	9	9	9	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/23/2024	17.28	18	18	18	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/24/2024	17.28	18	18	18	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/24/2024	80.15	80	80	80	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/25/2024	91.6	92	92	92	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/16/2024	147.91	148	148	148	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/17/2024	131.52	132	132	132	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/18/2024	109.6	110	110	110	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/16/2024	155.04	155	155	155	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/17/2024	155.04	155	155	155	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/18/2024	129.2	129	129	129	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/16/2024	115	115	115	115	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/17/2024	138	138	138	138	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/18/2024	115	115	115	115	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/16/2024	136.4	136	136	136	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/17/2024	163.68	164	164	164	-	-	-	-
B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/20/2024	386.19	409	409	409	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/20/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/20/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/20/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/20/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/20/2024	109.6	110	110	110	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/20/2024	129.2	129	129	129	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/20/2024	115	115	115	115	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/20/2024	136.4	136	136	136	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/20/2024	159.66	160	160	160	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/20/2024	121.26	121	121	121	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	11/22/2024	158.2	158	158	158	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	11/22/2024	120.88	121	121	121	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/22/2024	126.78	127	127	127	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/22/2024	134.88	135	135	135	-	-	-	-
'91282B2L3	TSY INFL IX N/B 07/27 0.375	11/22/2024	141.68	142	142	142	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	11/22/2024	148.75	149	149	149	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/22/2024	119.16	119	119	119	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/22/2024	164.78	165	165	165	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/22/2024	54.4	57	57	57	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/22/2024	105.44	105	105	105	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/22/2024	88.48	88	88	88	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/29/2024	46.64	47	47	47	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/28/2024	159.9	160	160	160	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/29/2024	159.9	160	160	160	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/29/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/28/2024	116.45	116	116	116	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/29/2024	139.74	140	140	140	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/29/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/28/2024	163.8	164	164	164	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/29/2024	136.5	137	137	137	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/29/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/28/2024	109.6	110	110	110	-	-	-	-
'AC2I0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/2/2024	11	12	12	12	-	-	-	-
'AC1I0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/2/2024	59242.5	60,788	61,109	60,681	1,075	(1,504)	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/2/2024	54573.5	55,732	55,732	55,732	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/2/2024	30440.71	40,549	40,549	40,549	-	-	-	-
'AC2I5Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/2/2024	61330.88	56,451	56,451	56,451	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/1/2024	19	20	20	20	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/2/2024	60.8	64	64	64	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/2/2024	34.98	35	35	35	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/1/2024	71.89	72	72	72	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/2/2024	190.38	201	201	201	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/1/2024	26.68	28	28	28	-	-	-	-
'AC1IN4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/2/2024	86.71	92	92	92	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/25/2024	65.85	82	82	82	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/23/2024	32.52	41	41	41	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/26/2024	188.16	197	197	197	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/26/2024	42.85	54	54	54	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/26/2024	6.63	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/26/2024	70.72	89	89	89	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/26/2024	28.32	36	36	36	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/26/2024	61.54	77	77	77	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/26/2024	85.28	107	107	107	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/26/2024	63.84	80	80	80	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/26/2024	67.54	85	85	85	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/26/2024	16.36	21	21	21	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/27/2024	139.02	139	139	139	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/27/2024	141.24	141	141	141	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/27/2024	67.99	71	71	71	-	-	-	-
'AC2I5Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/27/2024	13.16	14	14	14	-	-	-	-
'BDXBC0II4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/27/2024	68.22	86	86	86	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/27/2024	39.68	50	50	50	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/27/2024	42.56	53	53	53	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/27/2024	65.85	83	83	83	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/27/2024	32.52	41	41	41	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/27/2024	73.81	93	93	93	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/27/2024	30.28	32	32	32	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/27/2024	24.13	25	25	25	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/29/2024	131.52	132	132	132	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/29/2024	109.6	110	110	110	-	-	-	-
'AC1I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/28/2024	65.52	83	83	83	-	-	-	-
'AC1I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/29/2024	65.52	83	83	83	-	-	-	-
'AC1I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/29/2024	65.52	83	83	83	-	-	-	-
'AC1I028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/28/2024	92.52	117	117	117	-	-	-	-
'AC1I028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/29/2024	92.52	117	117	117	-	-	-	-
'AC1I028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/29/2024	92.52	117	117	117	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/28/2024	67.54	86	86	86	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/29/2024	70.61	90	90	90	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/29/2024	67.54	86	86	86	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/28/2024	15.61	20	20	20	-	-	-	-
'AC1IVB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/1/2024	23.92	25	25	25	-	-	-	-
'AC1IVB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/2/2024	77.74	82	82	82	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/1/2024	22.6	24	24	24	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/2/2024	73.45	78	78	78	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/1/2024	29.24	31	31	31	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/2/2024	95.03	100	100	100	-	-	-	-
'AC119S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/1/2024	56.95	60	60	60	-	-	-	-
'AC119S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/2/2024	159.46	168	168	168	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/1/2024	77	81	81	81	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/2/2024	15.75	17	17	17	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/1/2024	37.85	40	40	40	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/2/2024	105.98	112	112	112	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/1/2024	21.42	27	27	27	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/26/2024	38	40	40	40	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/26/2024	87.78	110	110	110	-	-	-	-
B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/26/2024	386.19	405	405	405	-	-	-	-
B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/26/2024	17.1	18	18	18	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/26/2024	73.5	92	92	92	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/26/2024	87	109	109	109	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/26/2024	89.8	113	113	113	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/26/2024	75.6	95	95	95	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/26/2024	73.2	92	92	92	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/26/2024	81.89	103	103	103	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/26/2024	0.6	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/26/2024	22.8	24	24	24	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/27/2024	79.73	100	100	100	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/27/2024	34.49	36	36	36	-	-	-	-
'AC1I0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/27/2024	380	398	398	398	-	-	-	-
'AC1010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/27/2024	64.26	81	81	81	-	-	-	-

'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/27/2024	95.76	120	120	120	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/27/2024	65.52	82	82	82	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/27/2024	92.52	116	116	116	-	-	-	-
'BMWY13HI5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/27/2024	284.69	298	298	298	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/27/2024	21.42	27	27	27	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/27/2024	45.36	57	57	57	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/27/2024	39.15	49	49	49	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/27/2024	192.08	201	201	201	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/29/2024	16.36	21	21	21	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/29/2024	15.62	20	20	20	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/28/2024	30.4	32	32	32	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/29/2024	38	40	40	40	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/29/2024	38	40	40	40	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/28/2024	91.77	116	116	116	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/29/2024	87.78	111	111	111	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/29/2024	87.78	111	111	111	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/28/2024	386.19	408	408	408	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/29/2024	386.19	408	408	408	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/29/2024	392.32	415	415	415	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/28/2024	14.25	15	15	15	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/2/2024	33.66	43	43	43	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/1/2024	48.6	62	62	62	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/2/2024	77.76	99	99	99	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/1/2024	39.15	50	50	50	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/2/2024	60.03	76	76	76	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/1/2024	188.16	199	199	199	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/2/2024	39.2	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/1/2024	45.52	58	58	58	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/2/2024	69.63	89	89	89	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/1/2024	11.4	12	12	12	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/2/2024	34.2	36	36	36	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/1/2024	36.3	46	46	46	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/26/2024	67.15	67	67	67	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/26/2024	81.62	82	82	82	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/26/2024	20	20	20	20	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/26/2024	64	64	64	64	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/26/2024	52.47	52	52	52	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/26/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/26/2024	45.28	45	45	45	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/26/2024	65.92	66	66	66	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/26/2024	105.44	105	105	105	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/26/2024	101.12	101	101	101	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/26/2024	80.15	80	80	80	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/27/2024	45.53	57	57	57	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/27/2024	6.5	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/27/2024	70.72	89	89	89	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/27/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/27/2024	71.92	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/27/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/27/2024	59.11	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/27/2024	59.01	59	59	59	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/27/2024	54.54	55	55	55	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/27/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/27/2024	65.64	66	66	66	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/29/2024	17.1	18	18	18	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/29/2024	14.25	15	15	15	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/28/2024	73.5	93	93	93	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/29/2024	73.5	93	93	93	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/29/2024	70	89	89	89	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/28/2024	24.13	26	26	26	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/29/2024	30.16	32	32	32	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/29/2024	24.14	26	26	26	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/28/2024	79.73	101	101	101	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/29/2024	75.04	95	95	95	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/29/2024	79.73	101	101	101	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/28/2024	27.6	29	29	29	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/1/2024	89.8	114	114	114	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/2/2024	139.19	177	177	177	-	-	-	-
'93MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/1/2024	79.38	101	101	101	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/1/2024	72	72	72	72	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/2/2024	62.95	63	63	63	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	12/2/2024	99.3	99	99	99	-	-	-	-
'983YNX02	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/1/2024	67.99	72	72	72	-	-	-	-
'AC08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/2/2024	119.08	126	126	126	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/2/2024	114	120	120	120	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/1/2024	91.77	117	117	117	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/2/2024	139.65	178	178	178	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/1/2024	386.19	408	408	408	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/26/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/26/2024	100.72	101	101	101	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/26/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/26/2024	71.92	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/26/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/26/2024	50.67	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/26/2024	50.58	51	51	51	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/26/2024	63.63	64	64	64	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/26/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/26/2024	65.64	66	66	66	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/26/2024	57.3	57	57	57	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/27/2024	88.13	88	88	88	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/28/2024	79.52	80	80	80	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/29/2024	79.52	80	80	80	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/29/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/28/2024	45.28	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/29/2024	45.28	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/29/2024	45.28	45	45	45	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/28/2024	65.92	66	66	66	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/29/2024	65.92	66	66	66	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/29/2024	65.92	66	66	66	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/29/2024	63.63	64	64	64	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/29/2024	27.6	29	29	29	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/29/2024	34.49	36	36	36	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/28/2024	380	402	402	402	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/29/2024	387.6	410	410	410	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/29/2024	380	402	402	402	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/28/2024	64.26	81	81	81	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/29/2024	67.83	86	86	86	-	-	-	-
'AC0I10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/29/2024	64.26	81	81	81	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/28/2024	95.76	121	121	121	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/29/2024	95.76	121	121	121	-	-	-	-
'AC0I16BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/29/2024	101.08	128	128	128	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/29/2024	79.95	101	101	101	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/1/2024	88.48	88	88	88	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/2/2024	63.2	63	63	63	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/1/2024	80.15	80	80	80	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/2/2024	84.52	85	85	85	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/1/2024	157.36	157	157	157	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/2/2024	89.92	90	90	90	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/1/2024	141.68	142	142	142	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/2/2024	101.2	101	101	101	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/1/2024	63.84	81	81	81	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/2/2024	99.75	127	127	127	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/2/2024	47	47	47	47	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/26/2024	142.86	143	143	143	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/26/2024	204.96	205	205	205	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/26/2024	154.26	154	154	154	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/26/2024	102.9	103	103	103	-	-	-	-
'91282CDW6	TSY INFL IX N/B 01/32 0.125	11/26/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/26/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/26/2024	133.25	133	133	133	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/26/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/26/2024	136.5	137	137	137	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/26/2024	131.52	132	132	132	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/26/2024	129.2	129	129	129	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/28/2024	105.44	105	105	105	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/28/2024	155.04	155	155	155	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/29/2024	129.2	129	129	129	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	11/29/2024	155.04	155	155	155	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/28/2024	115	115	115	115	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/29/2024	138	138	138	138	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/29/2024	115	115	115	115	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/28/2024	163.68	164	164	164	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/29/2024	136.4	136	136	136	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/28/2024	87	110	110	110	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/29/2024	87	110	110	110	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/29/2024	85.28	108	108	108	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/28/2024	59.85	76	76	76	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/29/2024	63.84	81	81	81	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/29/2024	63.84	81	81	81	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/29/2024	163.68	164	164	164	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/28/2024	133.05	133	133	133	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/29/2024	159.66	160	160	160	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/29/2024	133.05	133	133	133	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/28/2024	121.26	121	121	121	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/29/2024	101.05	101	101	101	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/29/2024	101.05	101	101	101	-	-	-	-
'AC006WCQ8	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/3	12/2/2024	110000	98,276	96,595	96,119	486	(962)	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/1/2024	45.36	48	48	48	-	-	-	-
'AC0I86LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/2/2024	158.76	168	168	168	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/2/2024	85.82	91	91	91	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/1/2024	14.25	15	15	15	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/2/2024	45.6	48	48	48	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/1/2024	73.5	93	93	93	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/2/2024	112	142	142	142	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/1/2024	18	18	18	18	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/2/2024	14	14	14	14	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/2/2024	68.7	69	69	69	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/1/2024	88.13	88	88	88	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/26/2024	115	115	115	115	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/26/2024	26.68	28	28	28	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/26/2024	23.92	25	25	25	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/26/2024	22.6	24	24	24	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/26/2024	29.24	31	31	31	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/26/2024	45.56	48	48	48	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/26/2024	30.28	32	32	32	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/26/2024	30.17	32	32	32	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/26/2024	75.04	94	94	94	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/26/2024	27.6	29	29	29	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/26/2024	380	399	399	399	-	-	-	-
'ACI10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/26/2024	67.83	85	85	85	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/29/2024	87	110	110	110	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/28/2024	89.8	114	114	114	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/29/2024	89.8	114	114	114	-	-	-	-

'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/29/2024	89.8	114	114	114	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/28/2024	79.38	101	101	101	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/29/2024	75.6	96	96	96	-	-	-	-
'BNNGP8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/29/2024	36.54	46	46	46	-	-	-	-
'BNNGP8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/29/2024	39.15	50	50	50	-	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/28/2024	188.16	199	199	199	-	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/29/2024	188.16	199	199	199	-	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	11/29/2024	192.08	203	203	203	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/28/2024	45.53	58	58	58	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/28/2024	81.2	81	81	81	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/29/2024	81.2	81	81	81	-	-	-	-
'912828CLV1	TSY INFL IX N/B 10/29 1.625	11/29/2024	97.44	97	97	97	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/28/2024	118.79	119	119	119	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/29/2024	118.79	119	119	119	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	11/29/2024	118.79	119	119	119	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/28/2024	141.96	142	142	142	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/29/2024	141.96	142	142	142	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/29/2024	141.96	142	142	142	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/28/2024	158.2	158	158	158	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/29/2024	135.6	136	136	136	-	-	-	-
'B1TXYHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/1/2024	38	40	40	40	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/2/2024	51.94	52	52	52	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/2/2024	49.44	49	49	49	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/1/2024	105.44	105	105	105	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/2/2024	65.9	66	66	66	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/1/2024	158.2	158	158	158	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/2/2024	113	113	113	113	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/1/2024	95.76	122	122	122	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/2/2024	154.28	196	196	196	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/1/2024	65.52	83	83	83	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/2/2024	101.92	130	130	130	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/26/2024	77	81	81	81	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/26/2024	11.4	12	12	12	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/26/2024	36.3	46	46	46	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/26/2024	6.48	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/26/2024	17.28	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/26/2024	13.16	14	14	14	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/26/2024	64.43	81	81	81	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/26/2024	42.16	53	53	53	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/26/2024	39.9	50	50	50	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/26/2024	61.46	77	77	77	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/26/2024	101.08	127	127	127	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/26/2024	65.52	82	82	82	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/29/2024	45.53	58	58	58	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	11/29/2024	45.53	58	58	58	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/28/2024	6.5	7	7	7	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/29/2024	6.63	7	7	7	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	11/29/2024	6.5	7	7	7	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/28/2024	70.72	90	90	90	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/29/2024	70.72	90	90	90	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	11/29/2024	66.56	84	84	84	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/28/2024	30.09	38	38	38	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/29/2024	28.32	36	36	36	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/29/2024	30.09	38	38	38	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/28/2024	61.54	78	78	78	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/29/2024	158.2	158	158	158	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/28/2024	141.03	141	141	141	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/29/2024	120.88	121	121	121	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/29/2024	141.03	141	141	141	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/28/2024	147.91	148	148	148	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/29/2024	45.56	48	48	48	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/28/2024	77	81	81	81	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/29/2024	77	81	81	81	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/29/2024	78.75	83	83	83	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/28/2024	8.55	9	9	9	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/29/2024	11.4	12	12	12	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/29/2024	11.4	12	12	12	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/1/2024	81.62	82	82	82	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/1/2024	45.28	45	45	45	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/2/2024	28.3	28	28	28	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/1/2024	57.68	58	58	58	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/2/2024	43.76	44	44	44	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/1/2024	47.75	48	48	48	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/2/2024	38.2	38	38	38	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/1/2024	142.86	143	143	143	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/2/2024	119.05	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/1/2024	204.96	205	205	205	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/2/2024	170.8	171	171	171	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/26/2024	92.52	116	116	116	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	11/26/2024	163.68	164	164	164	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/26/2024	133.05	133	133	133	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/26/2024	121.26	121	121	121	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/26/2024	81.2	81	81	81	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	11/26/2024	118.79	119	119	119	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	11/26/2024	141.96	142	142	142	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	11/26/2024	158.2	158	158	158	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	11/26/2024	141.03	141	141	141	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/26/2024	147.91	148	148	148	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/26/2024	32.52	41	41	41	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/29/2024	57.92	73	73	73	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/29/2024	61.54	78	78	78	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/28/2024	85.28	108	108	108	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/29/2024	54.54	55	55	55	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/28/2024	63.48	63	63	63	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/29/2024	63.48	63	63	63	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/29/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/28/2024	54.7	55	55	55	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/29/2024	65.64	66	66	66	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/29/2024	65.64	66	66	66	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/28/2024	57.3	57	57	57	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/28/2024	36.3	46	46	46	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/29/2024	39.6	50	50	50	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/29/2024	126.78	127	127	127	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	11/29/2024	147.91	148	148	148	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/28/2024	134.88	135	135	135	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/29/2024	157.36	157	157	157	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/29/2024	36.3	46	46	46	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/28/2024	6.48	7	7	7	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/29/2024	8.64	9	9	9	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/29/2024	6.48	7	7	7	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/28/2024	17.28	18	18	18	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/29/2024	17.28	18	18	18	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	12/1/2024	148.75	149	149	149	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	12/2/2024	106.25	106	106	106	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/1/2024	119.16	119	119	119	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/2/2024	11.62	12	12	12	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/2/2024	166358.56	165,243	165,263	165,345	82	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/2/2024	72670.08	68,422	68,422	68,422	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/1/2024	36.64	39	39	39	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/1/2024	70.61	90	90	90	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/2/2024	107.45	137	137	137	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/1/2024	16.36	21	21	21	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/2/2024	25.28	32	32	32	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/26/2024	80.52	101	101	101	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/26/2024	278.88	293	293	293	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/26/2024	21.42	27	27	27	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/26/2024	48.6	61	61	61	-	-	-	-
'BNNGP8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/26/2024	39.15	49	49	49	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	11/26/2024	134.88	135	135	135	-	-	-	-
'91282BL3	TSY INFL IX N/B 07/27 0.375	11/26/2024	141.68	142	142	142	-	-	-	-
'91282BR9	TSY INFL IX N/B 01/28 0.5	11/26/2024	148.75	149	149	149	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	11/26/2024	139.02	139	139	139	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	11/26/2024	164.78	165	165	165	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/26/2024	68	71	71	71	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/26/2024	45.8	48	48	48	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/29/2024	47.75	48	48	48	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/29/2024	57.3	57	57	57	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/28/2024	166.67	167	167	167	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/29/2024	142.86	143	143	143	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/29/2024	166.67	167	167	167	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/28/2024	239.12	239	239	239	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/29/2024	204.96	205	205	205	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/29/2024	239.12	239	239	239	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/28/2024	179.97	180	180	180	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/29/2024	154.26	154	154	154	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/29/2024	154.26	154	154	154	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/29/2024	17.28	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/28/2024	13.16	14	14	14	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/29/2024	13.16	14	14	14	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/29/2024	13.16	14	14	14	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/29/2024	105.44	105	105	105	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/29/2024	92.26	92	92	92	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/28/2024	22.6	24	24	24	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/29/2024	22.6	24	24	24	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/29/2024	22.6	24	24	24	-	-	-	-
'ACI111P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/28/2024	36.55	39	39	39	-	-	-	-
'ACI111P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/29/2024	29.24	31	31	31	-	-	-	-
'ACI111P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/29/2024	29.24	31	31	31	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/2/2024	56.1	71	71	71	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/1/2024	8.64	9	9	9	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/2/2024	23.76	25	25	25	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/1/2024	21.6	23	23	23	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/2/2024	56.16	59	59	59	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/1/2024	16.45	17	17	17	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/2/2024	42.77	45	45	45	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/1/2024	64.43	82	82	82	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/2/2024	102.33	130	130	130	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/1/2024	6.63	7	7	7	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/2/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/1/2024	70.72	90	90	90	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/26/2024	45.36	48	48	48	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/27/2024	72	72	72	72	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/27/2024	46.64	47	47	47	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	11/27/2024	79.52	80	80	80	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	11/27/2024	39.62	40	40	40	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	11/27/2024	57.68	58	58	58	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	11/27/2024	92.26	92	92	92	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/27/2024	88.48	88	88	88	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/27/2024	80.15	80	80	80	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/27/2024	88.13	88	88	88	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	11/27/2024	28.32	36	36	36	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/28/2024	36.64	39	39	39	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/29/2024	45.8	48	48	48	-	-	-	-

'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/29/2024	36.64	39	39	39	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/28/2024	45.36	48	48	48	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/29/2024	45.36	48	48	48	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/29/2024	56.7	60	60	60	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/28/2024	26.68	28	28	28	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/29/2024	33.35	35	35	35	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/29/2024	26.68	28	28	28	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/29/2024	42.16	53	53	53	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/29/2024	39.68	50	50	50	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/28/2024	39.9	51	51	51	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/29/2024	42.56	54	54	54	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/28/2024	45.56	48	48	48	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/29/2024	45.56	48	48	48	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/29/2024	22.8	24	24	24	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/29/2024	19	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/28/2024	73.86	74	74	74	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/29/2024	67.15	67	67	67	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	11/29/2024	134.88	135	135	135	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/28/2024	121.44	121	121	121	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/29/2024	141.68	142	142	142	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	11/29/2024	141.68	142	142	142	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/28/2024	148.75	149	149	149	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/2/2024	108.16	137	137	137	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/1/2024	28.32	36	36	36	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/2/2024	46.02	58	58	58	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/1/2024	61.54	78	78	78	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/2/2024	94.12	120	120	120	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/2/2024	120.96	154	154	154	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/1/2024	76.86	98	98	98	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/2/2024	117.12	149	149	149	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/1/2024	77.58	99	99	99	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/1/2024	42.16	54	54	54	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/2/2024	64.48	82	82	82	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/1/2024	39.9	51	51	51	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	11/27/2024	61.54	77	77	77	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	11/27/2024	79.95	100	100	100	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	11/27/2024	63.84	80	80	80	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	11/27/2024	70.61	89	89	89	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	11/27/2024	15.62	20	20	20	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	11/27/2024	38	40	40	40	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	11/27/2024	87.78	110	110	110	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	11/27/2024	386.19	405	405	405	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/27/2024	14.25	15	15	15	-	-	-	-
'B24FFNII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	11/27/2024	73.5	92	92	92	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	11/27/2024	87	109	109	109	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	11/27/2024	89.8	113	113	113	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	11/29/2024	39.9	51	51	51	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/28/2024	65.85	83	83	83	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/29/2024	61.46	78	78	78	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/29/2024	65.85	83	83	83	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/28/2024	29.81	38	38	38	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/29/2024	32.52	41	41	41	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	11/29/2024	32.52	41	41	41	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/28/2024	80.52	102	102	102	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/29/2024	80.52	102	102	102	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	11/29/2024	73.81	94	94	94	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/28/2024	278.88	295	295	295	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/29/2024	278.88	295	295	295	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/29/2024	148.75	149	149	149	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/29/2024	127.5	128	128	128	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/28/2024	119.16	119	119	119	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/29/2024	139.02	139	139	139	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	11/29/2024	139.02	139	139	139	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/28/2024	164.78	165	165	165	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	11/29/2024	164.78	165	165	165	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/28/2024	101.12	101	101	101	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/29/2024	88.48	88	88	88	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	11/29/2024	101.12	101	101	101	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/28/2024	80.15	80	80	80	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/2/2024	63.84	81	81	81	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/1/2024	61.46	78	78	78	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/2/2024	96.58	123	123	123	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/1/2024	32.52	41	41	41	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/2/2024	48.78	62	62	62	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/1/2024	80.52	102	102	102	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/2/2024	120.78	154	154	154	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/1/2024	278.88	295	295	295	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/2/2024	58.1	61	61	61	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/2/2024	124.99	159	159	159	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/1/2024	0.6	0	0	0	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/2/2024	48	48	48	48	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/27/2024	47.75	48	48	48	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	11/27/2024	142.86	143	143	143	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	11/27/2024	204.96	205	205	205	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	11/27/2024	154.26	154	154	154	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/27/2024	102.9	103	103	103	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/27/2024	195.93	196	196	196	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/27/2024	150.18	150	150	150	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	11/27/2024	159.9	160	160	160	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	11/27/2024	139.74	140	140	140	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	11/27/2024	163.8	164	164	164	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	11/27/2024	131.52	132	132	132	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	11/29/2024	278.88	295	295	295	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/28/2024	21.42	27	27	27	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/29/2024	21.42	27	27	27	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	11/29/2024	21.42	27	27	27	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/28/2024	48.6	62	62	62	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/29/2024	48.6	62	62	62	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	11/29/2024	48.6	62	62	62	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	11/28/2024	39.15	50	50	50	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/28/2024	64.43	82	82	82	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/29/2024	68.22	86	86	86	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/28/2024	37.85	40	40	40	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/29/2024	30.28	32	32	32	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/29/2024	91.6	92	92	92	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	11/29/2024	80.15	80	80	80	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/28/2024	88.13	88	88	88	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/29/2024	100.72	101	101	101	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	11/29/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/28/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/29/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	11/29/2024	88.13	88	88	88	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/29/2024	73.87	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/28/2024	74.2	74	74	74	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/29/2024	74.2	74	74	74	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/1/2024	46.64	47	47	47	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/1/2024	88.13	88	88	88	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/2/2024	62.95	63	63	63	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/1/2024	89.12	89	89	89	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/2/2024	55.7	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/1/2024	71.92	72	72	72	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/2/2024	41.1	41	41	41	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/1/2024	164.78	165	165	165	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/2/2024	94.16	94	94	94	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/1/2024	87	111	111	111	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/2/2024	134.85	171	171	171	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/27/2024	75.6	95	95	95	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/27/2024	73.2	92	92	92	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/27/2024	81.89	103	103	103	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/27/2024	0.59	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/27/2024	19	20	20	20	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	11/27/2024	67.15	67	67	67	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/27/2024	74.2	74	74	74	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/27/2024	18	18	18	18	-	-	-	-
'9128CHP9	TSY INFL IX N/B 07/33 1.375	11/27/2024	155.04	155	155	155	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	11/27/2024	138	138	138	138	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	11/27/2024	136.4	136	136	136	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	11/29/2024	30.28	32	32	32	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/28/2024	102.9	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/29/2024	120.05	120	120	120	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	11/29/2024	102.9	103	103	103	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/28/2024	167.94	168	168	168	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/29/2024	167.94	168	168	168	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	11/29/2024	167.94	168	168	168	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/28/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/29/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	11/29/2024	150.18	150	150	150	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/29/2024	71.92	72	72	72	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	11/29/2024	141.24	141	141	141	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/28/2024	54.39	58	58	58	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/29/2024	68	72	72	72	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	11/29/2024	54.39	58	58	58	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/28/2024	77.98	78	78	78	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/29/2024	77.98	78	78	78	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	11/29/2024	77.98	78	78	78	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	11/28/2024	71.92	72	72	72	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/28/2024	23.92	25	25	25	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/29/2024	23.92	25	25	25	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/29/2024	29.9	32	32	32	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	11/29/2024	75.6	96	96	96	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/24/2024	24.13	25	25	25	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	11/25/2024	24.13	25	25	25	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/23/2024	75.04	94	94	94	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/24/2024	79.73	100	100	100	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	11/25/2024	79.73	100	100	100	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/23/2024	34.5	36	36	36	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/24/2024	27.6	29	29	29	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	11/25/2024	27.59	29	29	29	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/23/2024	380	396	396	396	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/24/2024	380	396	396	396	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	11/25/2024	387.6	403	403	403	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/23/2024	67.83	85	85	85	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	11/27/2024	159.66	160	160	160	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	11/27/2024	101.05	101	101	101	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	11/27/2024	97.44	97	97	97	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	11/27/2024	118.79	119	119	119	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	11/27/2024	141.96	142	142	142	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	11/27/2024	158.2	158	158	158	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	11/27/2024	141.03	141	141	141	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/27/2024	126.78	127	127	127	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	11/27/2024	36.64	38	38	38	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	11/27/2024	56.7	59	59	59	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	11/27/2024	26.68	28	28	28	-	-	-	-

'912810RW0	TSY INFL IX N/B 02/47 0.875	11/29/2024	71.91	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/28/2024	71.89	72	72	72	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/29/2024	61.62	62	62	62	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	11/29/2024	71.89	72	72	72	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/28/2024	59.12	59	59	59	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/29/2024	50.67	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	11/29/2024	59.11	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/28/2024	50.58	51	51	51	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/29/2024	59.01	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	11/29/2024	50.58	51	51	51	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/28/2024	54.54	55	55	55	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/28/2024	76.86	97	97	97	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/29/2024	73.2	93	93	93	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	11/29/2024	73.2	93	93	93	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/28/2024	77.58	98	98	98	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/29/2024	81.89	104	104	104	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	11/29/2024	81.89	104	104	104	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/28/2024	0.6	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/29/2024	0.56	0	0	0	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	11/29/2024	0.6	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	11/28/2024	19	20	20	20	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/2/2024	12560.2	10,488	10,488	10,488	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/2/2024	55532.4	58,568	58,568	58,568	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/24/2024	64.26	80	80	80	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	11/25/2024	64.26	80	80	80	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/23/2024	95.76	120	120	120	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/24/2024	95.76	120	120	120	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	11/25/2024	95.76	120	120	120	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/23/2024	61.88	78	78	78	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/24/2024	65.52	82	82	82	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	11/25/2024	65.52	82	82	82	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/23/2024	87.38	109	109	109	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/24/2024	92.52	116	116	116	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	11/25/2024	92.52	116	116	116	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/24/2024	22.6	24	24	24	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	11/27/2024	23.92	25	25	25	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/27/2024	28.25	30	30	30	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/27/2024	29.24	31	31	31	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/27/2024	45.56	48	48	48	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/27/2024	78.75	83	83	83	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	11/27/2024	11.4	12	12	12	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	11/27/2024	39.6	50	50	50	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	11/27/2024	8.64	9	9	9	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/27/2024	17.28	18	18	18	-	-	-	-
'912828JZ37	TSY INFL IX N/B 01/30 0.125	11/27/2024	157.36	157	157	157	-	-	-	-
'91282812L3	TSY INFL IX N/B 07/27 0.375	11/27/2024	141.68	142	142	142	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	11/27/2024	148.75	149	149	149	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	11/29/2024	64.43	82	82	82	-	-	-	-
'BD9MZZI90	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	11/28/2024	42.16	53	53	53	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	11/29/2024	74.2	74	74	74	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/28/2024	20	20	20	20	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/29/2024	18	18	18	18	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	11/29/2024	20	20	20	20	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/28/2024	64	64	64	64	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/29/2024	72	72	72	72	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	11/29/2024	64	64	64	64	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/28/2024	46.64	47	47	47	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	11/29/2024	52.47	52	52	52	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/1/2024	24.13	25	25	25	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/2/2024	78.43	83	83	83	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/1/2024	79.73	101	101	101	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/2/2024	121.94	155	155	155	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/1/2024	27.6	29	29	29	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/2/2024	89.69	95	95	95	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/1/2024	380	401	401	401	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/2/2024	76	80	80	80	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/1/2024	67.83	86	86	86	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/2/2024	103.53	132	132	132	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/1/2024	79.95	102	102	102	-	-	-	-
'1350874M3	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/2/2024	0.57	0	0	0	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	11/25/2024	22.6	24	24	24	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/23/2024	29.24	30	30	30	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/24/2024	36.55	38	38	38	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	11/25/2024	29.24	30	30	30	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/23/2024	45.56	47	47	47	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/24/2024	45.56	47	47	47	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	11/25/2024	56.95	59	59	59	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	11/23/2024	77	80	80	80	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	11/25/2024	17.28	18	18	18	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/23/2024	13.16	14	14	14	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	11/24/2024	13.16	14	14	14	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/23/2024	65.85	82	82	82	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	11/24/2024	61.46	77	77	77	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/5/2024	94.16	94	94	94	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/5/2024	203.98	215	215	215	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/6/2024	117.12	149	149	149	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/6/2024	129.3	165	165	165	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/6/2024	0.56	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/6/2024	64.6	68	68	68	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/6/2024	47.01	47	47	47	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/6/2024	51.94	52	52	52	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/6/2024	12	12	12	12	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/6/2024	86.71	92	92	92	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/6/2024	77.74	82	82	82	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/6/2024	73.45	78	78	78	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/8/2024	77.74	82	82	82	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/9/2024	77.74	82	82	82	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/9/2024	83.7	107	107	107	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/8/2024	36.36	36	36	36	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/9/2024	45.45	45	45	45	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/7/2024	42.32	42	42	42	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/8/2024	42.32	42	42	42	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/9/2024	42.32	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/7/2024	41.64	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/8/2024	41.64	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/9/2024	41.64	42	42	42	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/2/2024	844158	839,741	839,741	839,741	-	-	-	-
'ACI0GBBY7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 08/4	12/2/2024	471000	347,443	347,443	347,443	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/2/2024	33.78	34	34	34	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/1/2024	59.01	59	59	59	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/2/2024	33.72	34	34	34	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/1/2024	63.63	64	64	64	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/2/2024	36.36	36	36	36	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/1/2024	63.48	63	63	63	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/2/2024	42.32	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/1/2024	54.7	55	55	55	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/1/2024	154.26	154	154	154	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/4/2024	38.2	38	38	38	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/4/2024	119.05	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/4/2024	136.64	137	137	137	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/4/2024	133.25	169	169	169	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/4/2024	95.76	121	121	121	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/4/2024	107.45	136	136	136	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/4/2024	25.29	32	32	32	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/4/2024	114	120	120	120	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/4/2024	139.65	177	177	177	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/4/2024	79.69	84	84	84	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/4/2024	48.45	51	51	51	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/4/2024	115.5	146	146	146	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/6/2024	95.03	100	100	100	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/6/2024	161.07	170	170	170	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/6/2024	17.5	19	19	19	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/6/2024	40.2	43	43	43	-	-	-	-
'ACI2N8D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/6/2024	83.7	107	107	107	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/6/2024	23.76	25	25	25	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/6/2024	56.16	59	59	59	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/6/2024	105.98	112	112	112	-	-	-	-
'ACI0CI07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/6/2024	84.47	89	89	89	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/6/2024	-1.83	-	-	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/6/2024	48	48	48	48	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/6/2024	34.98	35	35	35	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/7/2024	38.2	38	38	38	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/7/2024	128.24	135	135	135	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/8/2024	128.24	135	135	135	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/8/2024	36.85	39	39	39	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/9/2024	40.2	42	42	42	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/9/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/7/2024	92	92	92	92	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/8/2024	69	69	69	69	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/9/2024	92	92	92	92	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/8/2024	114.44	114	114	114	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/8/2024	38.2	38	38	38	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/2/2024	128.55	129	129	129	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/1/2024	102.9	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/2/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/1/2024	167.94	168	168	168	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/2/2024	111.96	112	112	112	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/1/2024	150.18	150	150	150	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/2/2024	100.12	100	100	100	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/1/2024	133.25	133	133	133	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/2/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/1/2024	116.45	116	116	116	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/2/2024	93.16	93	93	93	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/4/2024	68.6	69	69	69	-	-	-	-
'9304VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/4/2024	134.85	171	171	171	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/4/2024	128.55	129	129	129	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/4/2024	74.52	94	94	94	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/4/2024	49.44	49	49	49	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/4/2024	65.9	66	66	66	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/4/2024	71.64	72	72	72	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/4/2024	106.44	106	106	106	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/4/2024	80.84	81	81	81	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/4/2024	43.74	44	44	44	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/4/2024	51.49	65	65	65	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/6/2024	49.7	50	50	50	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/6/2024	28.3	28	28	28	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/6/2024	49.44	49	49	49	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/6/2024	79.08	79	79	79	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/6/2024	59.7	60	60	60	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/6/2024	57.25	57	57	57	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/6/2024	62.95	63	63	63	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/6/2024	62.95	63	63	63	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/6/2024	55.7	56	56	56	-	-	-	-

'912810RW0	TSY INFL IX N/B 02/47 0.875	12/6/2024	51.37	51	51	51	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/6/2024	51.35	51	51	51	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/9/2024	38.2	38	38	38	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/7/2024	95.24	95	95	95	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/8/2024	119.05	119	119	119	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/9/2024	95.24	95	95	95	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/7/2024	170.8	171	171	171	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/8/2024	136.64	137	137	137	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/9/2024	170.8	171	171	171	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/7/2024	128.55	129	129	129	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/8/2024	102.84	103	103	103	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/8/2024	133.25	133	133	133	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/9/2024	106.6	107	107	107	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/1/2024	163.8	164	164	164	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/2/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/1/2024	131.52	132	132	132	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/2/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/1/2024	129.2	129	129	129	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/2/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/1/2024	138	138	138	138	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/2/2024	69	69	69	69	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/1/2024	136.4	136	136	136	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/2/2024	109.12	109	109	109	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/1/2024	159.66	160	160	160	-	-	-	-
'9MF9LJR3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/4/2024	127.49	161	161	161	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/4/2024	64.6	68	68	68	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/4/2024	47.01	47	47	47	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/4/2024	51.94	52	52	52	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/4/2024	12	12	12	12	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/4/2024	48	48	48	48	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	12/4/2024	84.85	85	85	85	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	12/4/2024	101.4	101	101	101	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	12/4/2024	113	113	113	113	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	12/4/2024	100.74	101	101	101	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/4/2024	84.52	85	85	85	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/6/2024	42.22	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/6/2024	42.15	42	42	42	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/6/2024	36.36	36	36	36	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/6/2024	42.32	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/6/2024	1.68	1	1	-	(1)	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/6/2024	-0.13	-	-	-	-	-	-	-
'9NNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/6/2024	39.2	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/6/2024	69.63	89	89	89	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/6/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/6/2024	108.16	138	138	138	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/6/2024	46.02	59	59	59	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/7/2024	93.16	93	93	93	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/8/2024	93.16	93	93	93	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/9/2024	93.16	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/7/2024	109.2	109	109	109	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/8/2024	109.2	109	109	109	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/9/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/7/2024	87.68	88	88	88	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/8/2024	65.76	66	66	66	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/9/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/7/2024	103.36	103	103	103	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/8/2024	103.36	103	103	103	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/2/2024	79.83	80	80	80	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/1/2024	121.26	121	121	121	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/2/2024	60.63	61	61	61	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/1/2024	81.2	81	81	81	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/2/2024	64.96	65	65	65	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/2/2024	53408.88	56,993	56,993	56,993	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/2/2024	121125	123,980	123,980	123,980	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/2/2024	93356.4	115,473	115,473	115,473	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/1/2024	118.79	119	119	119	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/2/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/1/2024	141.96	142	142	142	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/4/2024	112.4	112	112	112	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/4/2024	98.41	104	104	104	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/4/2024	78.43	82	82	82	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/4/2024	121.94	154	154	154	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/4/2024	89.69	94	94	94	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/4/2024	78.1	82	82	82	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/4/2024	103.53	131	131	131	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/4/2024	154.28	195	195	195	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/4/2024	101.92	129	129	129	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/4/2024	143.92	182	182	182	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/4/2024	139.19	176	176	176	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/4/2024	120.96	153	153	153	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/6/2024	94.12	120	120	120	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/6/2024	139.44	178	178	178	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/6/2024	99.75	127	127	127	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/6/2024	107.45	137	137	137	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/6/2024	25.28	32	32	32	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/6/2024	114	121	121	121	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/6/2024	139.65	178	178	178	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/6/2024	79.69	84	84	84	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/6/2024	58.65	62	62	62	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/6/2024	115.5	147	147	147	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/6/2024	140.12	179	179	179	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/6/2024	143.68	183	183	183	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/7/2024	81.12	81	81	81	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/8/2024	101.4	101	101	101	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/9/2024	101.4	101	101	101	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/7/2024	113	113	113	113	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/8/2024	90.4	90	90	90	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/9/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/7/2024	100.74	101	101	101	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/8/2024	80.58	81	81	81	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/9/2024	100.74	101	101	101	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/7/2024	203.98	215	215	215	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/8/2024	190.37	201	201	201	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/2/2024	101.4	101	101	101	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/2/2024	7.7	8	8	8	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/2/2024	97687.8	83,597	84,524	78,639	-	-	-	(5,885)
'B3SSHYII1	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/3	12/2/2024	169000	166,120	158,750	165,233	7,912	(1,430)	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/2/2024	138645	163,632	163,632	163,632	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/2/2024	66835.2	84,228	84,228	84,228	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/2/2024	4.24	4	4	4	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/2/2024	56223.99	47,066	47,180	48,440	1,260	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/2/2024	6.96	7	7	7	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/2/2024	98967.72	87,159	88,702	87,579	(22)	-	-	(1,101)
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/2/2024	14.64	15	15	15	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/4/2024	117.12	148	148	148	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/4/2024	124.99	158	158	158	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/4/2024	0.57	0	0	0	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/4/2024	80.96	81	81	81	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	12/4/2024	85	85	85	85	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	12/4/2024	79.44	79	79	79	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/4/2024	117.7	118	118	118	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/4/2024	190.38	200	200	200	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/4/2024	119.08	125	125	125	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/4/2024	158.76	167	167	167	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/4/2024	86.71	91	91	91	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/4/2024	77.74	82	82	82	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/6/2024	120.96	154	154	154	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/6/2024	0.97	1	1	-	(1)	(0)	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/6/2024	1.68	-	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/6/2024	0.13	-	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/6/2024	1.2	-	-	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/6/2024	1.83	-	-	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/6/2024	-1.68	-	-	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/6/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/6/2024	77.52	78	78	78	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/6/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/6/2024	81.84	82	82	82	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/6/2024	106.44	106	106	106	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/7/2024	46.02	59	59	59	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/8/2024	44.25	56	56	56	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/9/2024	46.02	59	59	59	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/7/2024	94.12	120	120	120	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/8/2024	97.74	125	125	125	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/9/2024	94.12	120	120	120	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/8/2024	139.19	177	177	177	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/9/2024	139.19	177	177	177	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/7/2024	117.18	149	149	149	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/8/2024	120.96	154	154	154	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/7/2024	108.48	108	108	108	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/9/2024	105.98	112	112	112	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/2/2024	204381.72	190,896	195,927	196,086	-	-	-	159
'BDGM19II7	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/5	12/2/2024	117000	74,171	74,222	70,415	(3,077)	(730)	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/2/2024	32973.4	28,993	28,993	28,993	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/3/2024	120.96	153	153	153	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/3/2024	117.12	148	148	148	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/3/2024	124.99	158	158	158	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/3/2024	0.59	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/3/2024	64.6	68	68	68	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/3/2024	53.72	54	54	54	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/3/2024	51.94	52	52	52	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/3/2024	128.24	134	134	134	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/3/2024	147.42	154	154	154	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/4/2024	73.45	77	77	77	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/4/2024	34.98	35	35	35	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/4/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/4/2024	28.3	28	28	28	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/4/2024	102.34	108	108	108	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/4/2024	148.07	156	156	156	-	-	-	-
'ACI2GM6V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/4/2024	15.75	17	17	17	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/4/2024	31.35	33	33	33	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/4/2024	59.4	75	75	75	-	-	-	-
'ACI2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/4/2024	23.76	25	25	25	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/4/2024	51.84	55	55	55	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/4/2024	39.48	42	42	42	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/6/2024	85.83	86	86	86	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/6/2024	58.32	58	58	58	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/6/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/6/2024	101.4	101	101	101	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/6/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/6/2024	100.73	101	101	101	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/6/2024	84.52	85	85	85	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/6/2024	112.4	112	112	112	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/6/2024	101.2	101	101	101	-	-	-	-

'9128283R9	TSY INFL IX N/B 01/28 0.5	12/6/2024	106.25	106	106	106	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	12/6/2024	99.3	99	99	99	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/9/2024	203.98	215	215	215	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/7/2024	51.49	66	66	66	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/8/2024	48.78	62	62	62	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/9/2024	51.49	66	66	66	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/7/2024	120.78	154	154	154	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/8/2024	120.78	154	154	154	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/9/2024	127.49	162	162	162	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/7/2024	64.5	68	68	68	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/8/2024	64.5	68	68	68	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/9/2024	114.44	114	114	114	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/7/2024	43.74	44	44	44	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/8/2024	58.32	58	58	58	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/3/2024	86.71	91	91	91	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/3/2024	77.74	81	81	81	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/3/2024	51.35	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/3/2024	42.22	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/3/2024	42.15	42	42	42	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/3/2024	45.45	45	45	45	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/3/2024	42.32	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/3/2024	41.64	42	42	42	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/3/2024	38.2	38	38	38	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/3/2024	95.24	95	95	95	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/3/2024	136.64	137	137	137	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/4/2024	102.33	130	130	130	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/4/2024	64.48	82	82	82	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/4/2024	63.84	81	81	81	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/4/2024	100.97	128	128	128	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/4/2024	108.48	108	108	108	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/4/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/4/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/4/2024	93.16	93	93	93	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/4/2024	23.76	25	25	25	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/4/2024	56.16	59	59	59	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/4/2024	49.53	52	52	52	-	-	-	-
'ACI2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/4/2024	101.92	130	130	130	-	-	-	-
'ACI2M0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/4/2024	15.75	17	17	17	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/4/2024	59.4	75	75	75	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/4/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/4/2024	109.12	109	109	109	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/5/2024	128.24	135	135	135	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/5/2024	164.64	173	173	173	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/5/2024	86.71	91	91	91	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/5/2024	77.74	82	82	82	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/5/2024	73.45	77	77	77	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/5/2024	95.03	100	100	100	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/5/2024	161.07	170	170	170	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/5/2024	15.75	17	17	17	-	-	-	-
'ACI2HUQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/5/2024	40.2	42	42	42	-	-	-	-
'ACI2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/5/2024	83.7	106	106	106	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/6/2024	152.88	162	162	162	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/6/2024	41.64	42	42	42	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/6/2024	38.2	38	38	38	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/6/2024	119.05	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/6/2024	136.64	137	137	137	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/6/2024	102.84	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/6/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/6/2024	108.48	108	108	108	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/6/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/6/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/6/2024	93.16	93	93	93	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/7/2024	78.42	83	83	83	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/8/2024	84.47	89	89	89	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/9/2024	84.46	89	89	89	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/7/2024	121.94	155	155	155	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/8/2024	121.94	155	155	155	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/9/2024	121.94	155	155	155	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/7/2024	97.73	103	103	103	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/8/2024	90.99	96	96	96	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/7/2024	139.44	178	178	178	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/8/2024	145.25	185	185	185	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/9/2024	139.44	178	178	178	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/7/2024	95.76	122	122	122	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/3/2024	23.76	25	25	25	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/3/2024	56.16	59	59	59	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/3/2024	42.77	45	45	45	-	-	-	-
'ACI2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/3/2024	101.92	129	129	129	-	-	-	-
'ACI0I28NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/3/2024	138.78	175	175	175	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/3/2024	203.97	214	214	214	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/3/2024	105.98	111	111	111	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/3/2024	84.46	88	88	88	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/3/2024	102.33	129	129	129	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/3/2024	64.48	81	81	81	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/3/2024	63.84	81	81	81	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/3/2024	100.97	128	128	128	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/5/2024	23.76	25	25	25	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/5/2024	56.16	59	59	59	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/5/2024	105.98	112	112	112	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/5/2024	84.46	89	89	89	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/5/2024	121.94	155	155	155	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/5/2024	49.53	52	52	52	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/5/2024	102.33	130	130	130	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/5/2024	64.48	82	82	82	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/5/2024	73.44	93	93	93	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/5/2024	100.97	128	128	128	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/5/2024	48.78	62	62	62	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/5/2024	120.78	153	153	153	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/6/2024	109.2	109	109	109	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/6/2024	49.53	52	52	52	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/6/2024	102.33	131	131	131	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/6/2024	64.48	82	82	82	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/6/2024	73.44	94	94	94	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/6/2024	100.97	129	129	129	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/6/2024	51.49	66	66	66	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/6/2024	120.78	154	154	154	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/6/2024	70.95	75	75	75	-	-	-	-
'BM6Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/6/2024	33.66	43	43	43	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/6/2024	74.52	95	95	95	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/6/2024	60.03	77	77	77	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/9/2024	58.32	58	58	58	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/7/2024	84.85	85	85	85	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/8/2024	84.85	85	85	85	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/9/2024	84.85	85	85	85	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/8/2024	117.7	118	118	118	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/9/2024	94.16	94	94	94	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/9/2024	59.7	60	60	60	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/7/2024	57.25	57	57	57	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/8/2024	57.25	57	57	57	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/9/2024	57.25	57	57	57	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/7/2024	63.91	64	64	64	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/3/2024	51.49	65	65	65	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/3/2024	120.78	153	153	153	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/3/2024	58.1	61	61	61	-	-	-	-
'BM6Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/3/2024	33.66	43	43	43	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/3/2024	74.52	94	94	94	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/3/2024	60.03	76	76	76	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/3/2024	39.2	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/3/2024	72.31	91	91	91	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/3/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/3/2024	108.16	137	137	137	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/3/2024	44.25	56	56	56	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/3/2024	97.74	123	123	123	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/5/2024	64.5	68	68	68	-	-	-	-
'BM6Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/5/2024	33.66	43	43	43	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/5/2024	74.52	95	95	95	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/5/2024	60.03	76	76	76	-	-	-	-
'BNNTSSII1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/5/2024	43.12	45	45	45	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/5/2024	97.98	103	103	103	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/5/2024	71	75	75	75	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/5/2024	105.56	134	134	134	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/5/2024	148.96	189	189	189	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/5/2024	0.56	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/5/2024	60.8	64	64	64	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/5/2024	47	47	47	47	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/8/2024	17.5	18	18	18	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/9/2024	15.75	17	17	17	-	-	-	-
'ACI2HUQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/7/2024	40.2	42	42	42	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/9/2024	64.5	68	68	68	-	-	-	-

'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/7/2024	33.66	43	43	43	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/8/2024	33.66	43	43	43	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/9/2024	33.66	43	43	43	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/7/2024	74.52	95	95	95	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/8/2024	73.45	78	78	78	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/9/2024	73.45	78	78	78	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/7/2024	95.03	100	100	100	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/8/2024	102.34	108	108	108	-	-	-	-
'AC25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/9/2024	49.53	52	52	52	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/9/2024	79.69	84	84	84	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/7/2024	58.65	62	62	62	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/8/2024	58.65	62	62	62	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/9/2024	55.2	58	58	58	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/7/2024	112	143	143	143	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/8/2024	115.5	147	147	147	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/9/2024	115.5	147	147	147	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/7/2024	140.12	179	179	179	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/8/2024	144.64	184	184	184	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/9/2024	140.12	179	179	179	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/7/2024	139.19	177	177	177	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/3/2024	127.92	162	162	162	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/3/2024	99.75	126	126	126	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/3/2024	110.52	140	140	140	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/3/2024	24.54	31	31	31	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/3/2024	121.6	127	127	127	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/3/2024	139.65	176	176	176	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/3/2024	79.69	83	83	83	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/3/2024	14	14	14	14	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/3/2024	48	48	48	48	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/3/2024	34.98	35	35	35	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/3/2024	85.75	86	86	86	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/5/2024	51.94	52	52	52	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/5/2024	14	14	14	14	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/5/2024	40	40	40	40	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/5/2024	29.15	29	29	29	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/5/2024	72.31	92	92	92	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/5/2024	1.43	2	2	2	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/5/2024	108.16	137	137	137	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/5/2024	59.64	138	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/5/2024	33.96	34	34	34	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/5/2024	41.2	41	41	41	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/5/2024	65.9	66	66	66	-	-	-	-
'AC11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/9/2024	95.03	100	100	100	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/7/2024	161.07	170	170	170	-	-	-	-
'AC2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/8/2024	23.76	25	25	25	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/7/2024	56.16	59	59	59	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/8/2024	1.43	2	2	2	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/9/2024	1.43	2	2	2	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/7/2024	51.35	51	51	51	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/8/2024	41.08	41	41	41	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/7/2024	73.45	78	78	78	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/9/2024	72.31	92	92	92	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/7/2024	121.6	128	128	128	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/8/2024	114	120	120	120	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/8/2024	99.75	127	127	127	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/9/2024	99.75	127	127	127	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/7/2024	110.52	141	141	141	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/8/2024	107.45	137	137	137	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/9/2024	107.45	137	137	137	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/7/2024	24.54	31	31	31	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/8/2024	25.29	32	32	32	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/9/2024	24.54	31	31	31	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/9/2024	120.96	154	154	154	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/7/2024	117.12	149	149	149	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/8/2024	117.12	149	149	149	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/9/2024	113.46	145	145	145	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/3/2024	108.48	108	108	108	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/3/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/3/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/3/2024	93.16	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/3/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/3/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/3/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/3/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/3/2024	109.12	109	109	109	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/3/2024	106.44	106	106	106	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/3/2024	48.45	51	51	51	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/5/2024	59.7	60	60	60	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/5/2024	57.25	57	57	57	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/5/2024	62.95	63	63	63	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/5/2024	62.95	63	63	63	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/5/2024	55.7	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/5/2024	51.37	51	51	51	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/5/2024	51.35	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/5/2024	33.78	34	34	34	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/5/2024	170.8	171	171	171	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/5/2024	102.84	103	103	103	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/5/2024	33.72	34	34	34	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/9/2024	121.6	128	128	128	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/7/2024	139.65	178	178	178	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/8/2024	139.65	178	178	178	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/9/2024	139.65	178	178	178	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/7/2024	79.69	84	84	84	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/8/2024	85.82	91	91	91	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/8/2024	74.52	95	95	95	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/9/2024	74.52	95	95	95	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/7/2024	60.03	77	77	77	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/8/2024	60.03	77	77	77	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/9/2024	60.03	77	77	77	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/7/2024	39.2	41	41	41	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/8/2024	62.95	62	62	63	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/9/2024	62.95	63	63	63	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/7/2024	62.95	63	63	63	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/8/2024	62.95	63	63	63	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/8/2024	42.15	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/9/2024	33.72	34	34	34	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/7/2024	45.45	45	45	45	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/9/2024	102.84	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/9/2024	68.6	69	69	69	-	-	-	-
'AC10CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/7/2024	105.98	112	112	112	-	-	-	-
'AC10CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/8/2024	98.41	104	104	104	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/3/2024	115.5	146	146	146	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/3/2024	139.2	176	176	176	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/3/2024	143.68	181	181	181	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/3/2024	49.7	50	50	50	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/3/2024	33.96	34	34	34	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/3/2024	41.2	41	41	41	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/3/2024	80.84	81	81	81	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/3/2024	58.32	58	58	58	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/3/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/3/2024	101.4	101	101	101	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/3/2024	113	113	113	113	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/5/2024	45.45	45	45	45	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/5/2024	52.9	53	53	53	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/5/2024	41.64	42	42	42	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/5/2024	28.65	29	29	29	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/5/2024	95.24	95	95	95	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/5/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/5/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/5/2024	93.16	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/5/2024	81.9	82	82	82	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/5/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/5/2024	103.36	103	103	103	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/8/2024	39.2	41	41	41	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/9/2024	43.12	46	46	46	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/7/2024	72.31	92	92	92	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/8/2024	69.63	89	89	89	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/7/2024	33.56	34	34	34	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/8/2024	68.6	69	69	69	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/9/2024	51.35	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/7/2024	42.23	42	42	42	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/8/2024	33.78	34	34	34	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/7/2024	79.83	80	80	80	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/8/2024	106.44	106	106	106	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/7/2024	106.12	135	135	135	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/8/2024	102.33	130	130	130	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/9/2024	102.33	130	130	130	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/7/2024	64.48	82	82	82	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/8/2024	64.48	82	82	82	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/9/2024	64.48	82	82	82	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/7/2024	76.5	97	97	97	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/8/2024	73.44	94	94	94	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/9/2024	73.44	94	94	94	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/7/2024	112.32	143	143	143	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/8/2024	108.16	138	138	138	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/9/2024	108.16	138	138	138	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/3/2024	100.73	101	101	101	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/3/2024	105.65	106	106	106	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/3/2024	112.4	112	112	112	-	-	-	-
'91282B2L3	TSY INFL IX N/B 07/27 0.375	12/3/2024	101.2	101	101	101	-	-	-	-
'91282B3R9	TSY INFL IX N/B 01/28 0.5	12/3/2024	106.25	106	106	106	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/3/2024	99.3	99	99	99	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	12/3/2024	117.7	118	118	118	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/3/2024	79.08	79	79	79	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/3/2024	59.7	60	60	60	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/3/2024	57.25	57	57	57	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/3/2024	62.95	63	63	63	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/5/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/5/2024	135.6	136	136	136	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/5/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/5/2024	109.12	109	109	109	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/5/2024	106.44	106	106	106	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/5/2024	114.44	114	114	114	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/5/2024	58.32	58	58	58	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/5/2024	24.54	31	31	31	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/5/2024	121.6	128	128	128	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/5/2024	139.65	177	177	177	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/5/2024	85.82	90	90	90	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/9/2024	62.95	63	63	63	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/7/2024	55.7	56	56	56	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/8/2024	55.7	56	56	56	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/9/2024	55.7	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/7/2024	51.37	51	51	51	-	-	-	-

'912810RW0	TSY INFL IX N/B 02/47 0.875	12/8/2024	51.37	51	51	51	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/9/2024	41.09	41	41	41	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/8/2024	92.8	93	93	93	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/9/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/7/2024	106.6	107	107	107	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/7/2024	109.12	109	109	109	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	11/25/2024	54.54	55	55	55	-	-	-	-
'91281 0TE8	TSY INFL IX N/B 02/52 0.125	11/23/2024	63.48	63	63	63	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/24/2024	74.06	74	74	74	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	11/25/2024	63.48	63	63	63	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/23/2024	65.64	66	66	66	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/24/2024	65.64	66	66	66	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	11/25/2024	54.7	55	55	55	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/23/2024	47.75	48	48	48	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/24/2024	57.3	57	57	57	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	11/25/2024	47.75	48	48	48	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	11/24/2024	147.91	148	148	148	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	12/3/2024	62.95	63	63	63	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/3/2024	44.56	45	45	45	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/3/2024	51.37	51	51	51	-	-	-	-
'BM8ZZWW5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/4/2024	33.66	43	43	43	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/4/2024	41.08	41	41	41	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/4/2024	42.23	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/4/2024	42.15	42	42	42	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/4/2024	58.1	61	61	61	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/4/2024	57.25	57	57	57	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/4/2024	62.95	63	63	63	-	-	-	-
'91281 0RL4	TSY INFL IX N/B 02/45 0.75	12/4/2024	62.95	63	63	63	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/5/2024	55.2	58	58	58	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/5/2024	112	142	142	142	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/5/2024	140.12	178	178	178	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/5/2024	139.19	177	177	177	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/5/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/5/2024	101.4	101	101	101	-	-	-	-
'912828U49	TSY INFL IX N/B 01/27 0.375	12/5/2024	113	113	113	113	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/5/2024	101.92	130	130	130	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/5/2024	143.92	183	183	183	-	-	-	-
'BYVP4K89	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/5/2024	44.25	56	56	56	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/5/2024	94.12	120	120	120	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/5/2024	139.44	177	177	177	-	-	-	-
'ACI2N9O93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/7/2024	83.7	107	107	107	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/8/2024	83.7	107	107	107	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/9/2024	23.76	25	25	25	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/7/2024	1.3	1	1	1	-	-	-	-
'91281 0SG4	TSY INFL IX N/B 02/49 1	12/9/2024	42.22	42	42	42	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/7/2024	85.75	86	86	86	-	-	-	-
'912828CKL4	TSY INFL IX N/B 04/29 2.125	12/9/2024	106.44	106	106	106	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/7/2024	79.44	79	79	79	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/8/2024	99.3	99	99	99	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/9/2024	99.3	99	99	99	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/7/2024	94.16	94	94	94	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/1/2024	87.38	111	111	111	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/2/2024	143.92	183	183	183	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/2/2024	127.92	163	163	163	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/1/2024	67.15	67	67	67	-	-	-	-
'91281 0PV4	TSY INFL IX N/B 01/28 1.75	12/1/2024	79.52	80	80	80	-	-	-	-
'91281 0PV4	TSY INFL IX N/B 01/28 1.75	12/2/2024	59.64	60	60	60	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/2/2024	51.35	51	51	51	-	-	-	-
'91281 0SG4	TSY INFL IX N/B 02/49 1	12/1/2024	59.12	59	59	59	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/1/2024	141.03	141	141	141	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/2/2024	80.59	81	81	81	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/1/2024	147.91	148	148	148	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/4/2024	55.7	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/4/2024	51.37	51	51	51	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/4/2024	39.2	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/4/2024	69.63	88	88	88	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/4/2024	1.3	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/4/2024	112.32	142	142	142	-	-	-	-
'BYVP4K89	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/4/2024	46.02	58	58	58	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/4/2024	94.12	119	119	119	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/4/2024	60.03	76	76	76	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/4/2024	36.36	36	36	36	-	-	-	-
'91281 0TE8	TSY INFL IX N/B 02/52 0.125	12/4/2024	42.32	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/4/2024	41.64	42	42	42	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/5/2024	99.75	127	127	127	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/5/2024	107.45	137	137	137	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/5/2024	120.96	154	154	154	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/5/2024	113.46	144	144	144	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/5/2024	124.99	159	159	159	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/5/2024	80.59	81	81	81	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/5/2024	105.65	106	106	106	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/5/2024	89.92	90	90	90	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	12/5/2024	101.2	101	101	101	-	-	-	-
'912828JR9	TSY INFL IX N/B 01/28 0.5	12/5/2024	106.25	106	106	106	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/5/2024	99.3	99	99	99	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/20/2024	83.7	105	105	105	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/20/2024	23.76	25	25	25	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/20/2024	102.33	128	128	128	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/20/2024	64.48	81	81	81	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/20/2024	119.08	124	124	124	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/20/2024	73.44	92	92	92	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/20/2024	96.58	121	121	121	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/20/2024	48.78	61	61	61	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/20/2024	120.78	152	152	152	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/20/2024	64.5	67	67	67	-	-	-	-
'BM8ZZWW5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/20/2024	33.66	42	42	42	-	-	-	-
'91281 0SG4	TSY INFL IX N/B 02/49 1	12/20/2024	42.23	42	42	42	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/23/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/21/2024	81.84	82	82	82	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/22/2024	59.7	60	60	60	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/23/2024	59.7	60	60	60	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/22/2024	109.12	109	109	109	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/23/2024	109.12	109	109	109	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/21/2024	79.83	80	80	80	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/22/2024	106.44	106	106	106	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/23/2024	106.44	106	106	106	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/21/2024	85.83	86	86	86	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/22/2024	114.44	114	114	114	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/14/2024	105.98	111	111	111	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/15/2024	98.41	103	103	103	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/16/2024	105.98	111	111	111	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/14/2024	84.46	89	89	89	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/15/2024	78.43	82	82	82	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/16/2024	84.46	89	89	89	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/14/2024	121.94	154	154	154	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/15/2024	121.94	154	154	154	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/16/2024	121.94	154	154	154	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/14/2024	90.99	95	95	95	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/15/2024	97.99	103	103	103	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/16/2024	90.99	95	95	95	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/18/2024	51.35	51	51	51	-	-	-	-
'91281 0SG4	TSY INFL IX N/B 02/49 1	12/18/2024	42.22	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/18/2024	33.72	34	34	34	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/18/2024	36.36	36	36	36	-	-	-	-
'91281 0TE8	TSY INFL IX N/B 02/52 0.125	12/18/2024	42.32	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/18/2024	41.64	42	42	42	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/18/2024	38.2	38	38	38	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/18/2024	119.05	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/18/2024	170.8	171	171	171	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/18/2024	128.55	129	129	129	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/18/2024	68.6	69	69	69	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/20/2024	33.72	34	34	34	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/20/2024	39.2	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/20/2024	72.31	91	91	91	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/20/2024	1.43	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/20/2024	108.16	136	136	136	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/20/2024	46.02	58	58	58	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/20/2024	94.12	118	118	118	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/20/2024	145.25	182	182	182	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/20/2024	99.75	125	125	125	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/20/2024	107.45	135	135	135	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/20/2024	25.28	32	32	32	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/20/2024	121.6	126	126	126	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/23/2024	114.44	114	114	114	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/21/2024	58.32	58	58	58	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/22/2024	43.74	44	44	44	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/23/2024	58.32	58	58	58	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/21/2024	84.85	85	85	85	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/22/2024	51.49	65	65	65	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/23/2024	48.78	61	61	61	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/21/2024	120.78	151	151	151	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/22/2024	120.78	151	151	151	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/23/2024	120.78	151	151	151	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/21/2024	70.95	74	74	74	-	-	-	-
'91281 0PV4	TSY INFL IX N/B 01/28 1.75	12/16/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/14/2024	33.96	34	34	34	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/15/2024	28.3	28	28	28	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/16/2024	33.96	34	34	34	-	-	-	-
'91281 0QF8	TSY INFL IX N/B 02/40 2.125	12/14/2024	49.44	49	49	49	-	-	-	-
'91281 0QF8	TSY INFL IX N/B 02/40 2.125	12/15/2024	41.2	41	41	41	-	-	-	-
'91281 0QF8	TSY INFL IX N/B 02/40 2.125	12/16/2024	49.44	49	49	49	-	-	-	-
'91281 0QP6	TSY INFL IX N/B 02/41 2.125	12/14/2024	65.9	66	66	66	-	-	-	-
'91281 0QP6	TSY INFL IX N/B 02/41 2.125	12/15/2024	79.08	79	79	79	-	-	-	-
'91281 0QP6	TSY INFL IX N/B 02/41 2.125	12/16/2024	65.9	66	66	66	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/14/2024	59.7	60	60	60	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/18/2024	135.6	136	136	136	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/18/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/18/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/18/2024	93.16	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/18/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/18/2024	65.76	66	66	66	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/18/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/18/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/18/2024	109.12	109	109	109	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/18/2024	73.45	77	77	77	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/18/2024	102.34	107	107	107	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/20/2024	86.71	90	90	90	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/20/2024	71.76	74	74	74	-	-	-	-
'ACI1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/20/2024	73.45	76	76	76	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/20/2024	164.64	171	171	171	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/20/2024	105.98	110	110	110	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/20/2024	84.46	88	88	88	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/20/2024	121.94	153	153	153	-	-	-	-

'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/20/2024	90.99	94	94	94	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/20/2024	78.1	81	81	81	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/20/2024	109.33	137	137	137	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/20/2024	148.96	187	187	187	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/20/2024	139.65	175	175	175	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/22/2024	64.5	67	67	67	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/23/2024	64.5	67	67	67	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/21/2024	33.66	42	42	42	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/22/2024	33.66	42	42	42	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/21/2024	128.24	133	133	133	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/22/2024	119.08	124	124	124	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/23/2024	33.66	42	42	42	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/21/2024	74.52	93	93	93	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/22/2024	74.52	93	93	93	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/23/2024	74.52	93	93	93	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/21/2024	60.03	75	75	75	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/22/2024	60.03	75	75	75	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/15/2024	71.64	72	72	72	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/14/2024	128.24	135	135	135	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/15/2024	128.24	135	135	135	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/16/2024	119.08	125	125	125	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/14/2024	164.64	173	173	173	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/15/2024	152.88	160	160	160	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/17/2024	140.12	178	178	178	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/17/2024	143.68	182	182	182	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/17/2024	120.96	154	154	154	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/17/2024	113.46	144	144	144	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/17/2024	129.3	164	164	164	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/17/2024	51.84	54	54	54	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/18/2024	161.07	169	169	169	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/18/2024	15.75	17	17	17	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/18/2024	40.2	42	42	42	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/18/2024	83.7	106	106	106	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/18/2024	23.76	25	25	25	-	-	-	-	-
'ACI3CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/18/2024	105.98	111	111	111	-	-	-	-	-
'ACI3C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/18/2024	78.42	82	82	82	-	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/18/2024	121.94	155	155	155	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/18/2024	90.99	96	96	96	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/18/2024	78.1	82	82	82	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/18/2024	109.33	139	139	139	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/18/2024	148.96	189	189	189	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/20/2024	85.82	89	89	89	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/20/2024	58.65	61	61	61	-	-	-	-	-
'B24FFNII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/20/2024	112	141	141	141	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/20/2024	140.12	176	176	176	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/20/2024	143.68	180	180	180	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/20/2024	120.96	152	152	152	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/20/2024	113.46	142	142	142	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/20/2024	124.99	157	157	157	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/20/2024	64.6	67	67	67	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/20/2024	53.72	54	54	54	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/20/2024	51.94	52	52	52	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/20/2024	14	14	14	14	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/23/2024	139.44	175	175	175	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/21/2024	95.76	120	120	120	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/22/2024	99.75	125	125	125	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/23/2024	99.75	125	125	125	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/21/2024	107.45	135	135	135	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/22/2024	107.45	135	135	135	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/23/2024	110.52	139	139	139	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/21/2024	24.54	31	31	31	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/22/2024	25.29	32	32	32	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/22/2024	148.96	187	187	187	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/23/2024	154.28	193	193	193	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/21/2024	101.92	128	128	128	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/17/2024	45.72	48	48	48	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/17/2024	102.33	130	130	130	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/17/2024	64.48	82	82	82	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/17/2024	76.5	97	97	97	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/17/2024	100.97	128	128	128	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/17/2024	64.6	68	68	68	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/17/2024	47.01	47	47	47	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/17/2024	51.94	52	52	52	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/17/2024	14	14	14	14	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/17/2024	48	48	48	48	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/17/2024	34.98	35	35	35	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/18/2024	101.92	130	130	130	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/18/2024	143.92	183	183	183	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/19/2024	152.88	161	161	161	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/18/2024	86.71	91	91	91	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/18/2024	77.74	82	82	82	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/18/2024	119.08	125	125	125	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/18/2024	43.12	45	45	45	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/18/2024	72.31	92	92	92	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/18/2024	56.16	59	59	59	-	-	-	-	-
'ACI25ZTH4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/18/2024	49.53	52	52	52	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/18/2024	102.33	130	130	130	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/18/2024	64.48	82	82	82	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/20/2024	48	48	48	48	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/20/2024	34.98	35	35	35	-	-	-	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	12/20/2024	49.7	50	50	50	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/20/2024	28.3	28	28	28	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/20/2024	101.92	128	128	128	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/20/2024	143.92	181	181	181	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/20/2024	41.2	41	41	41	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/20/2024	79.08	79	79	79	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/20/2024	59.7	60	60	60	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/20/2024	57.25	57	57	57	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/20/2024	75.54	74	74	76	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/22/2024	101.92	128	128	128	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/23/2024	101.92	128	128	128	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/21/2024	138.78	174	174	174	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/22/2024	143.92	180	180	180	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/23/2024	143.92	180	180	180	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/23/2024	55.7	56	56	56	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/21/2024	51.37	51	51	51	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/22/2024	41.1	41	41	41	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/23/2024	51.37	51	51	51	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/23/2024	86.71	90	90	90	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/21/2024	77.74	81	81	81	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/22/2024	77.74	81	81	81	-	-	-	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	12/17/2024	59.64	60	60	60	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/17/2024	28.3	28	28	28	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/17/2024	41.2	41	41	41	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/17/2024	79.08	79	79	79	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/17/2024	59.7	60	60	60	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/17/2024	57.25	57	57	57	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/17/2024	64.05	64	64	64	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/17/2024	62.95	63	63	63	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/17/2024	55.7	56	56	56	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/17/2024	51.37	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/17/2024	51.35	51	51	51	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/18/2024	73.44	93	93	93	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/18/2024	100.97	128	128	128	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/18/2024	48.78	62	62	62	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/18/2024	120.78	154	154	154	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/18/2024	64.5	68	68	68	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/18/2024	33.66	43	43	43	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/18/2024	74.52	95	95	95	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/18/2024	60.03	76	76	76	-	-	-	-	-
'BW4Q27I62	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/18/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/18/2024	112.32	143	143	143	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/18/2024	46.02	58	58	58	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/18/2024	94.12	120	120	120	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/20/2024	62.95	63	63	63	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/20/2024	44.56	45	45	45	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/20/2024	51.37	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/20/2024	41.08	41	41	41	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/20/2024	36.36	36	36	36	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/20/2024	42.32	42	42	42	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/20/2024	41.64	42	42	42	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/20/2024	38.2	38	38	38	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/20/2024	119.05	119	119	119	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/20/2024	170.8	171	171	171	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/20/2024	102.84	103	103	103	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/23/2024	77.74	81	81	81	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/21/2024	73.45	76	76	76	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/22/2024	73.45	76	76	76	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/23/2024	73.45	76	76	76	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/21/2024	102.34	106	106	106	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/22/2024	95.03	99	99	99	-	-	-	-	-
'ACI117P43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/23/2024	95.03	99	99	99	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/21/2024	161.07	167	167	167	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/21/2024	51.35	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/22/2024	51.35	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/23/2024	51.35	51	51	51	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/21/2024	42.22	42	42	42	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/17/2024	42.23	42	42	42	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/17/2024	42.15	42	42	42	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/17/2024	45.45	45	45	45	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/17/2024	51.49	65	65	65	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/17/2024	120.78	153	153	153	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/17/2024	64.5	68	68	68	-	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/17/2024	33.66	43	43	43	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/17/2024	74.52	95	95	95	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/17/2024	60.03	76	76	76	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/17/2024	39.2	41	41	41	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/17/2024	69.63	88	88	88	-	-	-	-	-
'BW4Q27I62	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/17/2024	1.43	2	2	2	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/18/2024	139.44	177	177	177	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/18/2024	95.76	122	122	122	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/18/2024	107.45	137	137	137	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/18/2024	25.29	32	32	32	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/18/2024	121.6	128	128	128	-	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/19/2024	154.28	196	196	196	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/19/2024	101.92	129	129	129	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/19/2024	143.92	183	183	183	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/19/2024	128.24	134	134	134	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/19/2024	164.64	172	172	172	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/19/2024	86.71	91	91	91	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/19/2024	77.74	81	81	81	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/20/2024	68.6	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/20/2024	108.48	108	108	108	-	-	-	-	-

'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/20/2024	92.8	93	93	93	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/20/2024	106.6	107	107	107	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/20/2024	93.16	93	93	93	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/20/2024	109.2	109	109	109	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/20/2024	87.68	88	88	88	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/20/2024	77.52	78	78	78	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/20/2024	92	92	92	92	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/20/2024	109.12	109	109	109	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/20/2024	106.44	106	106	106	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/22/2024	121.6	126	126	126	-	-	-	-	-
'B1TXHHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/23/2024	114	119	119	119	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/21/2024	139.65	175	175	175	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/22/2024	139.65	175	175	175	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/21/2024	57.25	57	57	57	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/22/2024	57.25	57	57	57	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/23/2024	68.7	69	69	69	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/23/2024	62.95	63	63	63	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/21/2024	62.95	63	63	63	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/22/2024	62.95	63	63	63	-	-	-	-	-
'AC8CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/21/2024	105.98	110	110	110	-	-	-	-	-
'BYMWG3W8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/17/2024	108.16	137	137	137	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/17/2024	44.25	56	56	56	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/17/2024	94.12	119	119	119	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/17/2024	42.32	42	42	42	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/17/2024	41.64	42	42	42	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/17/2024	38.2	38	38	38	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/17/2024	95.24	95	95	95	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/17/2024	136.64	137	137	137	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/17/2024	102.84	103	103	103	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/17/2024	85.75	86	86	86	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/17/2024	108.48	108	108	108	-	-	-	-	-
'AC11VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/19/2024	73.45	77	77	77	-	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/19/2024	95.03	100	100	100	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/19/2024	161.07	169	169	169	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/19/2024	17.5	18	18	18	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/19/2024	36.85	39	39	39	-	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/19/2024	83.7	106	106	106	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/19/2024	23.76	25	25	25	-	-	-	-	-
'AC2W6WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/21/2024	56.16	58	58	58	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/19/2024	33.78	34	34	34	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/19/2024	42.15	42	42	42	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/19/2024	45.45	45	45	45	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/19/2024	52.9	53	53	53	-	-	-	-	-
'91282CFD6	TSY INFL IX N/B 07/29 0.25	12/20/2024	117.7	118	118	118	-	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/20/2024	203.98	212	212	212	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/21/2024	40.2	42	42	42	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/22/2024	40.2	42	42	42	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/23/2024	36.85	38	38	38	-	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/21/2024	79.05	99	99	99	-	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/22/2024	83.7	105	105	105	-	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/23/2024	83.7	105	105	105	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/21/2024	23.76	25	25	25	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/22/2024	23.76	25	25	25	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/23/2024	23.76	25	25	25	-	-	-	-	-
'AC2W6WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/21/2024	56.16	58	58	58	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/22/2024	33.78	34	34	34	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/23/2024	42.23	42	42	42	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/21/2024	42.15	42	42	42	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/22/2024	42.15	42	42	42	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/23/2024	33.72	34	34	34	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/22/2024	161.07	167	167	167	-	-	-	-	-
'AC119SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/23/2024	161.07	167	167	167	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/21/2024	17.5	18	18	18	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/22/2024	15.75	16	16	16	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/23/2024	15.75	16	16	16	-	-	-	-	-
'B1L6W9I8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/23/2024	24.54	31	31	31	-	-	-	-	-
'B1TX1HI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/21/2024	114	119	119	119	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/17/2024	84.85	85	85	85	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/17/2024	101.4	101	101	101	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/17/2024	113	113	113	113	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/17/2024	80.59	81	81	81	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/17/2024	105.65	106	106	106	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/17/2024	112.4	112	112	112	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/17/2024	101.2	101	101	101	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/17/2024	106.25	106	106	106	-	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	12/17/2024	99.3	99	99	99	-	-	-	-	-
'91282B7D6	TSY INFL IX N/B 07/29 0.25	12/17/2024	117.7	118	118	118	-	-	-	-	-
'983YNXI2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/17/2024	190.38	200	200	200	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/19/2024	41.64	42	42	42	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/19/2024	38.2	38	38	38	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/19/2024	95.24	95	95	95	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/19/2024	136.64	137	137	137	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/19/2024	102.84	103	103	103	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/19/2024	68.6	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/19/2024	108.48	108	108	108	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/19/2024	92.8	93	93	93	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/19/2024	106.6	107	107	107	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/19/2024	93.16	93	93	93	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/19/2024	81.9	82	82	82	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/22/2024	56.16	58	58	58	-	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/23/2024	51.84	54	54	54	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/21/2024	49.53	52	52	52	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/22/2024	49.53	52	52	52	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/21/2024	41.64	42	42	42	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/22/2024	41.64	42	42	42	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/23/2024	41.64	42	42	42	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/21/2024	28.65	29	29	29	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/22/2024	38.2	38	38	38	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/23/2024	38.2	38	38	38	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/21/2024	95.24	95	95	95	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/23/2024	60.03	75	75	75	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/21/2024	39.2	41	41	41	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/22/2024	43.12	45	45	45	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/23/2024	39.2	41	41	41	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/21/2024	69.63	87	87	87	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/22/2024	72.31	91	91	91	-	-	-	-	-
'AC408MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/23/2024	128.24	133	133	133	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/21/2024	152.88	159	159	159	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/22/2024	164.64	171	171	171	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/23/2024	164.64	171	171	171	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/21/2024	86.71	90	90	90	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/22/2024	86.71	90	90	90	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/17/2024	139.44	177	177	177	-	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/17/2024	99.75	127	127	127	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/17/2024	107.45	136	136	136	-	-	-	-	-
'B1L6W9I8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/17/2024	24.54	31	31	31	-	-	-	-	-
'B1TXHHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/17/2024	114	120	120	120	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/17/2024	139.65	177	177	177	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/17/2024	85.82	90	90	90	-	-	-	-	-
'AC408MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/17/2024	128.24	135	135	135	-	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/17/2024	164.64	173	173	173	-	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/17/2024	86.71	91	91	91	-	-	-	-	-
'AC11VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/17/2024	77.74	82	82	82	-	-	-	-	-
'AC11VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/17/2024	73.45	77	77	77	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/19/2024	87.68	88	88	88	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/19/2024	103.36	103	103	103	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/19/2024	69	69	69	69	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/19/2024	109.12	109	109	109	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/19/2024	106.44	106	106	106	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/19/2024	114.44	114	114	114	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/19/2024	58.32	58	58	58	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/19/2024	84.85	85	85	85	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/19/2024	101.4	101	101	101	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/19/2024	113	113	113	113	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/19/2024	100.74	101	101	101	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/22/2024	119.05	119	119	119	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/23/2024	95.24	95	95	95	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/21/2024	136.64	137	137	137	-	-	-	-	-

'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/22/2024	170.8	171	171	171	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/23/2024	136.64	137	137	137	-	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/23/2024	45.72	48	48	48	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/21/2024	102.33	128	128	128	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/22/2024	102.33	128	128	128	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/23/2024	106.12	133	133	133	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/21/2024	64.48	81	81	81	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/22/2024	64.48	81	81	81	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/22/2024	47.01	47	47	47	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/23/2024	47	47	47	47	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/21/2024	51.94	52	52	52	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/22/2024	51.94	52	52	52	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/23/2024	51.94	52	52	52	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/21/2024	12	12	12	12	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/23/2024	69.63	87	87	87	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/21/2024	1.3	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/22/2024	1.43	1	1	1	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/23/2024	1.43	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/21/2024	108.16	136	136	136	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/22/2024	112.32	141	141	141	-	-	-	-	-
'AC01TPA3	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/17/2024	95.03	100	100	100	-	-	-	-	-
'AC19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/17/2024	161.07	169	169	169	-	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/17/2024	15.75	17	17	17	-	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/17/2024	40.2	42	42	42	-	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/17/2024	83.7	106	106	106	-	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/17/2024	25.92	27	27	27	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/17/2024	58.65	62	62	62	-	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/17/2024	112	142	142	142	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/17/2024	78.1	82	82	82	-	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/17/2024	109.33	139	139	139	-	-	-	-	-
'AC0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/17/2024	154.28	196	196	196	-	-	-	-	-
'AC02HHND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/17/2024	101.92	129	129	129	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/19/2024	105.65	106	106	106	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/19/2024	112.4	112	112	112	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	12/19/2024	101.2	101	101	101	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	12/19/2024	106.25	106	106	106	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	12/19/2024	99.3	99	99	99	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/19/2024	94.16	94	94	94	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/19/2024	190.38	199	199	199	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/19/2024	73.44	93	93	93	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/19/2024	100.97	128	128	128	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/19/2024	51.49	65	65	65	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/19/2024	127.49	162	162	162	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/23/2024	64.48	81	81	81	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/21/2024	73.44	92	92	92	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/21/2024	128.55	129	129	129	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/22/2024	102.84	103	103	103	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/23/2024	128.55	129	129	129	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/21/2024	85.75	86	86	86	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/22/2024	68.6	69	69	69	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/23/2024	68.6	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/21/2024	108.48	108	108	108	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/22/2024	135.6	136	136	136	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/23/2024	108.48	108	108	108	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/23/2024	108.16	136	136	136	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/21/2024	46.02	58	58	58	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/22/2024	44.25	55	55	55	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/23/2024	46.02	58	58	58	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/21/2024	97.74	123	123	123	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/22/2024	94.12	118	118	118	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/22/2024	126.63	159	159	159	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/23/2024	121.94	153	153	153	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/21/2024	97.98	102	102	102	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/22/2024	90.99	95	95	95	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/23/2024	97.99	102	102	102	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/21/2024	71	74	74	74	-	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/17/2024	143.92	183	183	183	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/17/2024	105.98	111	111	111	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/17/2024	84.47	89	89	89	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/17/2024	121.94	155	155	155	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/17/2024	97.98	103	103	103	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/18/2024	106.44	106	106	106	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/18/2024	114.44	114	114	114	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/18/2024	43.74	44	44	44	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/18/2024	84.85	85	85	85	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/18/2024	101.4	101	101	101	-	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	12/18/2024	113	113	113	113	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/19/2024	64.5	68	68	68	-	-	-	-	-
'BMSZ2WI5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/19/2024	33.66	43	43	43	-	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/19/2024	74.52	95	95	95	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/19/2024	60.03	76	76	76	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/19/2024	39.2	41	41	41	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/19/2024	69.64	88	88	88	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/19/2024	1.3	1	1	1	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/19/2024	108.16	137	137	137	-	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/19/2024	44.25	56	56	56	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/19/2024	94.12	119	119	119	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/19/2024	139.44	177	177	177	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/19/2024	99.75	127	127	127	-	-	-	-	-
'9128ZCEJ6	TSY INFL IX N/B 04/27 0.125	12/21/2024	116	116	116	116	-	-	-	-	-
'9128ZCEJ6	TSY INFL IX N/B 04/27 0.125	12/22/2024	92.8	93	93	93	-	-	-	-	-
'9128ZCEJ6	TSY INFL IX N/B 04/27 0.125	12/23/2024	92.8	93	93	93	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/22/2024	76.5	96	96	96	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/23/2024	73.44	92	92	92	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/21/2024	100.97	127	127	127	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/22/2024	100.97	127	127	127	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/23/2024	100.97	127	127	127	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/21/2024	51.49	65	65	65	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/22/2024	48	48	48	48	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/23/2024	48	48	48	48	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/22/2024	78.1	81	81	81	-	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/23/2024	78.1	81	81	81	-	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/21/2024	109.33	137	137	137	-	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/22/2024	109.33	137	137	137	-	-	-	-	-
'AC010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/23/2024	105.56	132	132	132	-	-	-	-	-
'AC0166BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/21/2024	154.28	193	193	193	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/22/2024	14	14	14	14	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/23/2024	12	12	12	12	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/21/2024	48	48	48	48	-	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/23/2024	94.12	118	118	118	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/21/2024	139.44	175	175	175	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/22/2024	139.44	175	175	175	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/18/2024	100.73	101	101	101	-	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/18/2024	84.52	85	85	85	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/18/2024	89.92	90	90	90	-	-	-	-	-
'912828ZL3	TSY INFL IX N/B 07/27 0.375	12/18/2024	80.96	81	81	81	-	-	-	-	-
'912828R9	TSY INFL IX N/B 01/28 0.5	12/18/2024	106.25	106	106	106	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	12/18/2024	79.44	79	79	79	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/18/2024	117.7	118	118	118	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/18/2024	203.97	214	214	214	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/18/2024	139.65	178	178	178	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/18/2024	79.69	84	84	84	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/18/2024	58.65	62	62	62	-	-	-	-	-
'B0CNHDZ02	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/19/2024	110.52	140	140	140	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/19/2024	24.54	31	31	31	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/19/2024	114	119	119	119	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/19/2024	139.65	177	177	177	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/19/2024	79.69	83	83	83	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/19/2024	55.2	58	58	58	-	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/19/2024	115.5	147	147	147	-	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/19/2024	140.12	178	178	178	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/19/2024	139.19	177	177	177	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/19/2024	120.96	154	154	154	-	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/19/2024	98.41	103	103	103	-	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/19/2024	84.47	88	88	88	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/21/2024	29.15	29	29	29	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/22/2024	34.98	35	35	35	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/23/2024	34.98	35	35	35	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/21/2024	59.64	60	60	60	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/21/2024	106.6	107	107	107	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/22/2024	106.6	107	107	107	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/23/2024	106.6	107	107	107	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/21/2024	69.87	70	70	70	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/22/2024	93.16	93	93	93	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/23/2024	93.16	93	93	93	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/21/2024	109.2	109	109	109	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/16/2024	203.98	214	214	214	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/15/2024	58.65	62	62	62	-	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/16/2024	55.2	58	58	58	-	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/14/2024	115.5	146	146	146	-	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/15/2024	112	141	141	141	-	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/16/2024	115.5	146	146	146	-	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/14/2024	140.12	177	177	177	-	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/15/2024	140.12	177	177	177	-	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/16/2024	140.12	177	177	177	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/14/2024	139.19	176	176	176	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/15/2024	139.19	176	176	176	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/14/2024	64.6	68	68	68	-	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/18/2024	115.5	147	147	147	-	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/18/2024	144.64	184	184	184	-	-	-	-	-
'B3LZBFI9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/18/2024	139.19	177	177	177	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/18/2024	120.96	154	154	154	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/18/2024	117.12	149	149	149	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/18/2024	124.99	159	159	159	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/18/2024	64.6	68	68	68	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/18/2024	47	47	47	47	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/18/2024	51.94	52	52	52	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/18/2024	14	14	14	14	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/18/2024	48	48	48	48	-	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/19/2024	121.94	155	155	155	-	-	-	-	-
'AC0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/19/2024	97.99	103	103	103	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/19/2024	117.12	149	149	149	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/19/2024	124.99	159	159	159	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/19/2024	60.8	64	64	64	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/19/2024	47.01	47	47	47	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/19/2024	51.94	52	52	52	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/19/2024	12	12	12	12	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/19/2024	48	48	48	48	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/19/2024	34.98	35	35	35	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/19/2024	59.64	60	60	60	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/22/2024	109.2	109	109	109	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/23/2024	109.2	109	109	109	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/21/2024	87.68	88	88	88	-	-	-	-	-

'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/22/2024	87.68	88	88	88	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/23/2024	87.68	88	88	88	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/22/2024	59.64	60	60	60	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/23/2024	49.7	50	50	50	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/21/2024	33.96	34	34	34	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/22/2024	28.3	28	28	28	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/23/2024	33.96	34	34	34	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/21/2024	49.44	49	49	49	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/15/2024	64.6	68	68	68	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/16/2024	60.8	64	64	64	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/14/2024	47.01	47	47	47	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/15/2024	47	47	47	47	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/16/2024	53.72	54	54	54	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/14/2024	51.94	52	52	52	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/15/2024	51.94	52	52	52	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/16/2024	59.36	59	59	59	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/14/2024	12	12	12	12	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/15/2024	14	14	14	14	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/16/2024	12	12	12	12	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/18/2024	34.98	35	35	35	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/18/2024	49.7	50	50	50	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/18/2024	28.3	28	28	28	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/18/2024	49.44	49	49	49	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/18/2024	65.9	66	66	66	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/18/2024	59.7	60	60	60	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/18/2024	57.25	57	57	57	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/18/2024	62.95	62	62	63	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/18/2024	62.95	63	63	63	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/18/2024	55.7	56	56	56	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/18/2024	51.37	51	51	51	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/19/2024	33.96	34	34	34	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/19/2024	41.2	41	41	41	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/19/2024	71	74	74	74	-	-	-	-	-
'ACI810FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/19/2024	105.56	134	134	134	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/20/2024	51.84	54	54	54	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/20/2024	45.72	47	47	47	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/20/2024	74.52	94	94	94	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/20/2024	60.03	75	75	75	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/20/2024	95.03	99	99	99	-	-	-	-	-
'ACI19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/20/2024	161.07	167	167	167	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/20/2024	15.75	16	16	16	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/20/2024	40.2	42	42	42	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/22/2024	41.2	41	41	41	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/23/2024	49.44	49	49	49	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/21/2024	65.9	66	66	66	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/22/2024	65.9	66	66	66	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/23/2024	79.08	79	79	79	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/21/2024	71.64	72	72	72	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/21/2024	103.36	103	103	103	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/22/2024	103.36	103	103	103	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/23/2024	103.36	103	103	103	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/21/2024	92	92	92	92	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/22/2024	92	92	92	92	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/14/2024	48	48	48	48	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/15/2024	40	40	40	40	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/16/2024	48	48	48	48	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/14/2024	34.98	35	35	35	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/15/2024	34.98	35	35	35	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/16/2024	29.15	29	29	29	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/14/2024	59.64	60	60	60	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/15/2024	49.7	50	50	50	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/15/2024	39.2	41	41	41	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/16/2024	39.2	41	41	41	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/14/2024	69.63	88	88	88	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/13/2024	107.45	136	136	136	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/13/2024	62.95	63	63	63	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/13/2024	55.7	56	56	56	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/13/2024	51.37	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/13/2024	51.35	51	51	51	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/13/2024	42.23	42	42	42	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/13/2024	42.15	42	42	42	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/13/2024	45.45	45	45	45	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/13/2024	42.32	42	42	42	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/13/2024	41.64	42	42	42	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/13/2024	38.2	38	38	38	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/16/2024	114.44	114	114	114	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/14/2024	43.74	44	44	44	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/15/2024	58.32	58	58	58	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/14/2024	1.43	2	2	2	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/15/2024	1.43	2	2	2	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/16/2024	1.3	1	1	1	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/14/2024	108.16	136	136	136	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/15/2024	112.32	142	142	142	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/16/2024	108.16	136	136	136	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/14/2024	46.02	58	58	58	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/15/2024	44.25	56	56	56	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/16/2024	46.02	58	58	58	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/9/2024	60.8	64	64	64	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/7/2024	53.72	54	54	54	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/8/2024	47	47	47	47	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/9/2024	47.01	47	47	47	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/7/2024	51.94	52	52	52	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/8/2024	59.36	59	59	59	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/9/2024	51.94	52	52	52	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/7/2024	14	14	14	14	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/8/2024	14	14	14	14	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/9/2024	12	12	12	12	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/7/2024	48	48	48	48	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/11/2024	74.52	95	95	95	-	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/11/2024	60.03	76	76	76	-	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/11/2024	39.2	41	41	41	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/11/2024	72.31	92	92	92	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/11/2024	1.43	2	2	2	-	-	-	-	-
'BYMWG3II8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/11/2024	112.32	143	143	143	-	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/11/2024	46.02	59	59	59	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/11/2024	94.12	120	120	120	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/11/2024	139.44	178	178	178	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/11/2024	99.75	127	127	127	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/11/2024	110.52	141	141	141	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/11/2024	24.54	31	31	31	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/13/2024	95.24	95	95	95	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/13/2024	17.5	18	18	18	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/13/2024	40.2	42	42	42	-	-	-	-	-
'ACI2NBD93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/13/2024	83.7	106	106	106	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/13/2024	23.76	25	25	25	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/13/2024	56.16	59	59	59	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/13/2024	49.53	52	52	52	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/13/2024	102.33	130	130	130	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/13/2024	64.48	82	82	82	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/13/2024	73.44	93	93	93	-	-	-	-	-
'BLH38ZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/13/2024	100.97	128	128	128	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/13/2024	48.78	62	62	62	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/16/2024	55.7	56	56	56	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/14/2024	51.37	51	51	51	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/15/2024	41.1	41	41	41	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/16/2024	51.37	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/14/2024	51.35	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/15/2024	51.35	51	51	51	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/16/2024	41.08	41	41	41	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/14/2024	33.78	34	34	34	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/15/2024	42.22	42	42	42	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/16/2024	33.78	34	34	34	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/14/2024	33.72	34	34	34	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/9/2024	112.4	112	112	112	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/9/2024	89.92	90	90	90	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/7/2024	101.2	101	101	101	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/8/2024	101.2	101	101	101	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/9/2024	80.96	81	81	81	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/7/2024	106.25	106	106	106	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/8/2024	85	85	85	85	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/9/2024	106.25	106	106	106	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/8/2024	48	48	48	48	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/9/2024	48	48	48	48	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/7/2024	34.98	35	35	35	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/11/2024	119.08	125	125	125	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/11/2024	98.41	103	103	103	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/11/2024	84.46	89	89	89	-	-	-	-	-
'ACI3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/11/2024	121.94	155	155	155	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/11/2024	97.99	103	103	103	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/11/2024	65.9	66	66	66	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/11/2024	59.7	60	60	60	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/11/2024	57.25	57	57	57	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/11/2024	62.95	62	62	63	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/11/2024	62.95	63	63	63	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/11/2024	55.7	56	56	56	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/13/2024	120.78	153	153	153	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/13/2024	64.5	68	68	68	-	-	-	-	-
'BM6ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/13/2024	33.66	43	43	43	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/13/2024	24.54	31	31	31	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/13/2024	121.6	127	127	127	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/13/2024	139.65	177	177	177	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/13/2024	79.69	83	83	83	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/13/2024	58.65	61	61	61	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/13/2024	170.8	171	171	171	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/13/2024	102.84	103	103	103	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/13/2024	68.6	69	69	69	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/13/2024	135.6	136	136	136	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/16/2024	56.16	59	59	59	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/14/2024	45.72	48	48	48	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/15/2024	49.53	52	52	52	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/16/2024	49.53	52	52	52	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/14/2024	102.33	129	129	129	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/15/2024	106.12	134	134	134	-	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/16/2024	102.33	129	129	129	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/14/2024	64.48	81	81	81	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/15/2024	64.48	81	81	81	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/16/2024	64.48	81	81	81	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/14/2024	73.44	93	93	93	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/15/2024	73.44	93	93	93	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/8/2024	34.98	35	35	35	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/9/2024	34.98	35	35	35	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/7/2024	59.64	60	60	60	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/8/2024	49.7	50	50	50	-	-	-	-	-

'912810PV4	TSY INFL IX N/B 01/28 1.75	12/9/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/7/2024	28.3	28	28	28	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/8/2024	33.96	34	34	34	-	-	-	-
'AC4010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/9/2024	109.33	139	139	139	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/7/2024	148.96	190	190	190	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/8/2024	154.28	197	197	197	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/9/2024	148.96	190	190	190	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/11/2024	51.37	51	51	51	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/11/2024	51.35	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/11/2024	33.78	34	34	34	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/11/2024	33.72	34	34	34	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/11/2024	45.45	45	45	45	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/11/2024	42.32	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/11/2024	41.64	42	42	42	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/11/2024	38.2	38	38	38	-	-	-	-
'912828CBF7	TSY INFL IX N/B 01/31 0.125	12/11/2024	95.24	95	95	95	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/11/2024	170.8	171	171	171	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/11/2024	102.84	103	103	103	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/13/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/13/2024	106.6	107	107	107	-	-	-	-
'924FFMB5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/13/2024	115.5	147	147	147	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/13/2024	144.64	184	184	184	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/13/2024	143.68	182	182	182	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/13/2024	120.96	154	154	154	-	-	-	-
'B421JZR1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/13/2024	113.46	144	144	144	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/13/2024	124.99	159	159	159	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/13/2024	64.6	68	68	68	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/13/2024	47	47	47	47	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/13/2024	93.16	93	93	93	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/16/2024	58.32	58	58	58	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/14/2024	84.85	85	85	85	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/15/2024	84.85	85	85	85	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/16/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/14/2024	101.4	101	101	101	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/15/2024	101.4	101	101	101	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/16/2024	81.12	81	81	81	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/14/2024	90.4	90	90	90	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/15/2024	113	113	113	113	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/16/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/14/2024	80.59	81	81	81	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/7/2024	101.92	130	130	130	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/8/2024	101.92	130	130	130	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/9/2024	101.92	130	130	130	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/7/2024	143.92	183	183	183	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/9/2024	28.3	28	28	28	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/7/2024	41.2	41	41	41	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/8/2024	41.2	41	41	41	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/9/2024	49.44	49	49	49	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/7/2024	65.9	66	66	66	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/8/2024	65.9	66	66	66	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/9/2024	79.08	79	79	79	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/11/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/11/2024	108.48	108	108	108	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/11/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/11/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/11/2024	93.16	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/11/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/11/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/11/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/11/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/11/2024	81.84	82	82	82	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/11/2024	79.83	80	80	80	-	-	-	-
'91281OFH6	TSY INFL IX N/B 04/29 3.875	12/13/2024	51.94	52	52	52	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/13/2024	14	14	14	14	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/13/2024	48	48	48	48	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/13/2024	34.98	35	35	35	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/13/2024	49.7	50	50	50	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/13/2024	28.3	28	28	28	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/13/2024	41.2	41	41	41	-	-	-	-
'912810CGK1	TSY INFL IX N/B 01/33 1.125	12/13/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/13/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/13/2024	77.52	78	78	78	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/13/2024	92	92	92	92	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/15/2024	100.74	101	101	101	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/14/2024	94.12	119	119	119	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/15/2024	94.12	119	119	119	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/16/2024	97.74	123	123	123	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/14/2024	139.44	176	176	176	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/15/2024	139.44	176	176	176	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/16/2024	145.25	183	183	183	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/14/2024	99.75	126	126	126	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/15/2024	95.76	121	121	121	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/16/2024	99.75	126	126	126	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/14/2024	107.45	136	136	136	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/15/2024	110.52	139	139	139	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/7/2024	59.7	60	60	60	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/8/2024	143.92	183	183	183	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/9/2024	143.92	183	183	183	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/8/2024	86.71	92	92	92	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/9/2024	86.71	92	92	92	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/7/2024	77.74	82	82	82	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/7/2024	100.97	129	129	129	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/8/2024	96.58	123	123	123	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/9/2024	100.97	129	129	129	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/8/2024	59.7	60	60	60	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/10/2024	34.98	35	35	35	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/10/2024	59.64	60	60	60	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/11/2024	114.44	114	114	114	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/11/2024	43.74	44	44	44	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/11/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/11/2024	101.4	101	101	101	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/11/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/11/2024	80.59	81	81	81	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/11/2024	84.52	85	85	85	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/11/2024	89.92	90	90	90	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/11/2024	101.2	101	101	101	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	12/11/2024	106.25	106	106	106	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	12/11/2024	99.3	99	99	99	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/13/2024	109.12	109	109	109	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/13/2024	106.44	106	106	106	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/13/2024	85.83	86	86	86	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/13/2024	58.32	58	58	58	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/13/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/13/2024	101.4	101	101	101	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/13/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/13/2024	100.73	101	101	101	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/13/2024	65.9	66	66	66	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/13/2024	59.7	60	60	60	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/13/2024	68.7	69	69	69	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/16/2024	102.84	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/14/2024	85.75	86	86	86	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/15/2024	64.5	68	68	68	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/16/2024	70.95	74	74	74	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/14/2024	33.66	42	42	42	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/15/2024	32.13	41	41	41	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/16/2024	33.66	42	42	42	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/14/2024	74.52	94	94	94	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/15/2024	77.76	98	98	98	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/16/2024	74.52	94	94	94	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/14/2024	60.03	76	76	76	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/15/2024	60.03	76	76	76	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	12/10/2024	101.4	101	101	101	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/10/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/10/2024	100.73	101	101	101	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/10/2024	105.65	106	106	106	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/10/2024	112.4	112	112	112	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/10/2024	101.2	101	101	101	-	-	-	-
'91281ORA8	TSY INFL IX N/B 02/43 0.625	12/10/2024	57.25	57	57	57	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	12/10/2024	64.05	64	64	64	-	-	-	-
'91281ORL4	TSY INFL IX N/B 02/45 0.75	12/10/2024	62.95	63	63	63	-	-	-	-
'91281ORR1	TSY INFL IX N/B 02/46 1	12/10/2024	55.7	56	56	56	-	-	-	-
'91281ORW0	TSY INFL IX N/B 02/47 0.875	12/10/2024	51.37	51	51	51	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/11/2024	117.7	118	118	118	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/11/2024	190.38	200	200	200	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/11/2024	48	48	48	48	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/11/2024	29.15	29	29	29	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/11/2024	49.7	50	50	50	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/11/2024	28.3	28	28	28	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/11/2024	49.44	49	49	49	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/11/2024	121.6	128	128	128	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/11/2024	139.65	178	178	178	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/11/2024	85.82	90	90	90	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/11/2024	58.65	62	62	62	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/11/2024	115.5	147	147	147	-	-	-	-
'91281ORF7	TSY INFL IX N/B 02/44 1.375	12/13/2024	62.95	62	62	63	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/13/2024	84.52	85	85	85	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/13/2024	112.4	112	112	112	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/13/2024	80.96	81	81	81	-	-	-	-
'912828R89	TSY INFL IX N/B 01/28 0.5	12/13/2024	106.25	106	106	106	-	-	-	-
'912828W6	TSY INFL IX N/B 01/29 0.875	12/13/2024	99.3	99	99	99	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/13/2024	117.7	118	118	118	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/13/2024	190.37	199	199	199	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/13/2024	105.98	111	111	111	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/13/2024	84.46	88	88	88	-	-	-	-
'AC3L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/13/2024	121.94	155	155	155	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/16/2024	107.45	136	136	136	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/16/2024	139.19	176	176	176	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/14/2024	120.96	153	153	153	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/15/2024	120.96	153	153	153	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/16/2024	117.18	148	148	148	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/15/2024	42.15	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/16/2024	33.72	34	34	34	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/14/2024	36.36	36	36	36	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/15/2024	45.45	45	45	45	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/16/2024	36.36	36	36	36	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/14/2024	52.9	53	53	53	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/10/2024	51.35	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/10/2024	42.23	42	42	42	-	-	-	-
'BNNGPBII6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/10/2024	60.03	77	77	77	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/10/2024	39.2	42	42	42	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/10/2024	69.64	89	89	89	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/10/2024	1.3	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/10/2024	108.16	138	138	138	-	-	-	-

'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/10/2024	33.96	34	34	34	-	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/10/2024	41.2	41	41	41	-	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/10/2024	65.9	66	66	66	-	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/10/2024	71.64	72	72	72	-	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/11/2024	140.12	179	179	179	-	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/11/2024	139.19	177	177	177	-	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/11/2024	120.96	154	154	154	-	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/11/2024	117.12	149	149	149	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/11/2024	129.3	165	165	165	-	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/11/2024	64.6	68	68	68	-	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/11/2024	53.72	54	54	54	-	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/11/2024	51.94	52	52	52	-	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/11/2024	12	12	12	12	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/12/2024	145.25	185	185	185	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/12/2024	99.75	127	127	127	-	-	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/12/2024	107.45	137	137	137	-	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/13/2024	97.98	103	103	103	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/13/2024	71	74	74	74	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/13/2024	109.33	139	139	139	-	-	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/13/2024	154.28	196	196	196	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/13/2024	101.92	129	129	129	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/13/2024	143.92	183	183	183	-	-	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/13/2024	74.52	95	95	95	-	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/13/2024	62.64	79	79	79	-	-	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/13/2024	43.12	45	45	45	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/13/2024	72.31	92	92	92	-	-	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/13/2024	1.3	1	1	1	-	-	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/13/2024	108.16	137	137	137	-	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/15/2024	112.4	112	112	112	-	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/16/2024	89.92	90	90	90	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/14/2024	101.2	101	101	101	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/15/2024	101.2	101	101	101	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/16/2024	101.2	101	101	101	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/14/2024	106.25	106	106	106	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/15/2024	106.25	106	106	106	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/14/2024	25.28	32	32	32	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/15/2024	24.54	31	31	31	-	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/16/2024	25.28	32	32	32	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/14/2024	114	120	120	120	-	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/10/2024	47	47	47	47	-	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/10/2024	51.94	52	52	52	-	-	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/10/2024	109.2	109	109	109	-	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/10/2024	87.68	88	88	88	-	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/10/2024	103.36	103	103	103	-	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/10/2024	92	92	92	92	-	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/10/2024	109.12	109	109	109	-	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/10/2024	106.44	106	106	106	-	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/10/2024	85.83	86	86	86	-	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/10/2024	58.32	58	58	58	-	-	-	-	-	-
'1350874M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/10/2024	4056.41	2,536	2,560	1,790	-	-	(105)	(665)	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/12/2024	25.29	32	32	32	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/12/2024	114	120	120	120	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/12/2024	135.66	173	173	173	-	-	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/12/2024	112.4	112	112	112	-	-	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/12/2024	101.2	101	101	101	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/12/2024	85	85	85	85	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	12/12/2024	79.44	79	79	79	-	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/12/2024	94.16	94	94	94	-	-	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/12/2024	34.98	35	35	35	-	-	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/12/2024	59.64	60	60	60	-	-	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/12/2024	33.96	34	34	34	-	-	-	-	-	-
'BYVP4K09	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/13/2024	46.02	58	58	58	-	-	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/13/2024	94.12	119	119	119	-	-	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/13/2024	139.44	177	177	177	-	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/13/2024	95.76	122	122	122	-	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/13/2024	67.8	71	71	71	-	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/13/2024	95.03	100	100	100	-	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/13/2024	161.07	169	169	169	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/15/2024	143.92	182	182	182	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/16/2024	143.92	182	182	182	-	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/16/2024	164.64	173	173	173	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/14/2024	86.71	91	91	91	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/15/2024	86.71	91	91	91	-	-	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/16/2024	60.03	76	76	76	-	-	-	-	-	-
'BNNTS9II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/14/2024	39.2	41	41	41	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/16/2024	85	85	85	85	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	12/14/2024	99.3	99	99	99	-	-	-	-	-	-
'912828SW6	TSY INFL IX N/B 01/29 0.875	12/15/2024	79.44	79	79	79	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/16/2024	79.69	84	84	84	-	-	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/14/2024	58.65	62	62	62	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/15/2024	68.6	69	69	69	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/16/2024	68.6	69	69	69	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/14/2024	108.48	108	108	108	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/15/2024	108.48	108	108	108	-	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/10/2024	67.88	68	68	68	-	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/10/2024	90.99	96	96	96	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/10/2024	71	75	75	75	-	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/10/2024	109.33	140	140	140	-	-	-	-	-	-
'ACI0166U2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/10/2024	154.28	197	197	197	-	-	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/10/2024	101.92	130	130	130	-	-	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/10/2024	143.92	184	184	184	-	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/10/2024	14	14	14	14	-	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/10/2024	48	48	48	48	-	-	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/10/2024	106.25	106	106	106	-	-	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	12/10/2024	79.44	79	79	79	-	-	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/12/2024	41.2	41	41	41	-	-	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/12/2024	79.08	79	79	79	-	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/12/2024	59.7	60	60	60	-	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/12/2024	57.25	57	57	57	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/12/2024	64.05	64	64	64	-	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/12/2024	62.95	63	63	63	-	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/12/2024	55.7	56	56	56	-	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/12/2024	51.37	51	51	51	-	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/12/2024	41.08	41	41	41	-	-	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/12/2024	42.22	42	42	42	-	-	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/12/2024	42.15	42	42	42	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/16/2024	80.04	84	84	84	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/14/2024	77.74	82	82	82	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/15/2024	77.74	82	82	82	-	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/16/2024	59.7	60	60	60	-	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/14/2024	57.25	57	57	57	-	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/15/2024	57.25	57	57	57	-	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/16/2024	57.25	57	57	57	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/14/2024	64.05	64	64	64	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/15/2024	62.95	62	62	63	-	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/16/2024	62.95	63	63	63	-	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/14/2024	62.95	63	63	63	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/15/2024	42.32	42	42	42	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/16/2024	42.32	42	42	42	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/14/2024	31.23	31	31	31	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/15/2024	41.64	42	42	42	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/16/2024	41.64	42	42	42	-	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/14/2024	38.2	38	38	38	-	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/16/2024	73.44	93	93	93	-	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/14/2024	96.58	122	122	122	-	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/15/2024	100.97	127	127	127	-	-	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/16/2024	100.97	127	127	127	-	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/14/2024	51.49	65	65	65	-	-	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/10/2024	117.7	118	118	118	-	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/10/2024	190.38	202	202	202	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/10/2024	52.9	53	53	53	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/10/2024	41.64	42	42	42	-	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/10/2024	28.65	29	29	29	-	-	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/10/2024	119.05	119	119	119	-	-	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/10/2024	136.64	137	137	137	-	-	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/10/2024	128.55	129	129	129	-	-	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/10/2024	85.75	86	86	86	-	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/10/2024	108.48	108	108	108	-	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/10/2024	92.8	93	93	93	-	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/12/2024	36.36	36	36	36	-	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/12/2024	42.32	42	42	42	-	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/12/2024	41.64	42	42	42	-	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/12/2024	38.2	38	38	38	-	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/12/2024	161.07	169	169	169	-	-	-	-	-	-
'ACI2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/12/2024	15.75	17	17	17	-	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/12/2024	36.85	39	39	39	-	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/12/2024	83.7	107	107	107	-	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/12/2024	128.24	135	135	135	-	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/12/2024	152.88	160	160	160	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/12/2024	86.71	91	91	91	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/12/2024	77.74	82	82	82	-	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/15/2024	62.95	63	63	63	-	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/16/2024	62.95	63	63	63	-	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/14/2024	55.7	56	56	56	-	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/15/2024	55.7	56	56	56	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/14/2024	78.1	82	82	82	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/15/2024	78.1	82	82	82	-	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/16/2024	71	74	74	74	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/16/2024	77.74	82	82	82	-	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/15/2024	69.63	88	88	88	-	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/15/2024	106.6	107	107	107	-	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/16/2024	106.6	107	107	107	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/15/2024	114	120	120	120	-	-	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/16/2024	121.6	128	128	128	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/14/2024	139.65	176	176	176	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/15/2024	139.65	176	176	176	-	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/16/2024	139.65	176	176	176	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/14/2024	85.82	90	90	90	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/15/2024	79.69	84	84	84	-	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/14/2024	117.12	148	148	148	-	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/15/2024	117.12	148	148	148	-	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/16/2024	117.12	148	148	148	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/14/2024	124.99	158	158	158	-	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/15/2024	124.99	158	158	158	-	-	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/10/2024	106.6	107	107	107	-	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/10/2024	93.16	93	93	93	-	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/10/2024	128.24	136	136	136	-	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/10/2024	164.64	174	174	174	-	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/10/2024	86.71	92	92	92	-	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/10/2024	71.76	76	76	76	-	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/10/2024	73.45	78	78	78	-	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/10/2024	95.03	101	101	101	-	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/10/2024	161.07	171	171	171	-	-	-	-	-	-

'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/10/2024	15.75	17	17	17	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/10/2024	40.2	43	43	43	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/10/2024	83.7	107	107	107	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/12/2024	73.45	77	77	77	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/12/2024	95.03	100	100	100	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/12/2024	23.76	25	25	25	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/12/2024	56.16	59	59	59	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/12/2024	49.53	52	52	52	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/12/2024	102.33	130	130	130	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/12/2024	64.48	82	82	82	-	-	-	-
'BGDYHFI6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/12/2024	76.5	97	97	97	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/12/2024	100.97	129	129	129	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/12/2024	51.49	66	66	66	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/12/2024	120.78	154	154	154	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/12/2024	64.5	68	68	68	-	-	-	-
'912826FR7	TSY INFL IX N/B 10/27 1.625	12/14/2024	93.16	93	93	93	-	-	-	-
'912826FR7	TSY INFL IX N/B 10/27 1.625	12/15/2024	93.16	93	93	93	-	-	-	-
'912826FR7	TSY INFL IX N/B 10/27 1.625	12/16/2024	93.16	93	93	93	-	-	-	-
'912826GK1	TSY INFL IX N/B 01/33 1.125	12/14/2024	109.2	109	109	109	-	-	-	-
'912826GK1	TSY INFL IX N/B 01/33 1.125	12/15/2024	109.2	109	109	109	-	-	-	-
'912826GK1	TSY INFL IX N/B 01/33 1.125	12/16/2024	109.2	109	109	109	-	-	-	-
'912826GW5	TSY INFL IX N/B 04/28 1.25	12/14/2024	87.68	88	88	88	-	-	-	-
'912826GW5	TSY INFL IX N/B 04/28 1.25	12/15/2024	87.68	88	88	88	-	-	-	-
'912826GW5	TSY INFL IX N/B 04/28 1.25	12/16/2024	87.68	88	88	88	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/14/2024	73.45	77	77	77	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/15/2024	73.45	77	77	77	-	-	-	-
'912826CD68	TSY INFL IX N/B 01/32 0.125	12/16/2024	108.48	108	108	108	-	-	-	-
'912826CEJ6	TSY INFL IX N/B 04/27 0.125	12/14/2024	116	116	116	116	-	-	-	-
'912826CEJ6	TSY INFL IX N/B 04/27 0.125	12/15/2024	92.8	93	93	93	-	-	-	-
'912826CEJ6	TSY INFL IX N/B 04/27 0.125	12/16/2024	92.8	93	93	93	-	-	-	-
'912826CEZ0	TSY INFL IX N/B 07/32 0.625	12/14/2024	106.6	107	107	107	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	12/16/2024	99.3	99	99	99	-	-	-	-
'91282870D6	TSY INFL IX N/B 07/29 0.25	12/14/2024	94.16	94	94	94	-	-	-	-
'91282870D6	TSY INFL IX N/B 07/29 0.25	12/15/2024	117.7	118	118	118	-	-	-	-
'91282870D6	TSY INFL IX N/B 07/29 0.25	12/16/2024	94.16	94	94	94	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/14/2024	203.98	214	214	214	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/15/2024	190.38	200	200	200	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/10/2024	23.76	25	25	25	-	-	-	-
'AC236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/10/2024	56.16	59	59	59	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/10/2024	105.98	112	112	112	-	-	-	-
'AC03C0B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/10/2024	78.43	83	83	83	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/10/2024	121.94	156	156	156	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/10/2024	44.25	57	57	57	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/10/2024	94.12	120	120	120	-	-	-	-
'BZ1NTBI7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/10/2024	139.44	178	178	178	-	-	-	-
'BZ13DVI4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/10/2024	95.76	123	123	123	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/10/2024	107.45	138	138	138	-	-	-	-
'B1L8W9I8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/10/2024	25.28	32	32	32	-	-	-	-
'B1TXHHI7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/10/2024	114	121	121	121	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/12/2024	33.66	43	43	43	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/12/2024	74.52	95	95	95	-	-	-	-
'BNNGP8I6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/12/2024	60.03	76	76	76	-	-	-	-
'BNNTS5I1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/12/2024	39.2	41	41	41	-	-	-	-
'BP9DLZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/12/2024	69.63	89	89	89	-	-	-	-
'BW4Q27I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/12/2024	1.43	2	2	2	-	-	-	-
'BYMWG3I8	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/12/2024	108.16	138	138	138	-	-	-	-
'BYVP4KI9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/12/2024	44.25	56	56	56	-	-	-	-
'BYY5F1I0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/12/2024	97.74	125	125	125	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/12/2024	203.98	214	214	214	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/12/2024	79.69	84	84	84	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/12/2024	55.2	58	58	58	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/16/2024	73.45	77	77	77	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/14/2024	102.34	107	107	107	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/15/2024	95.03	100	100	100	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/16/2024	95.03	100	100	100	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/14/2024	161.07	169	169	169	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/15/2024	161.07	169	169	169	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/16/2024	161.07	169	169	169	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/14/2024	15.75	17	17	17	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/15/2024	15.75	17	17	17	-	-	-	-
'AC2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/16/2024	17.5	18	18	18	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/14/2024	103.36	103	103	103	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/15/2024	103.36	103	103	103	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/15/2024	48.78	62	62	62	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/16/2024	51.49	65	65	65	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/14/2024	127.49	161	161	161	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/15/2024	120.78	152	152	152	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/16/2024	120.78	152	152	152	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/14/2024	64.5	68	68	68	-	-	-	-
'9128287Y38	TSY INFL IX N/B 07/28 0.75	12/16/2024	100.73	101	101	101	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/14/2024	105.65	106	106	106	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/15/2024	84.52	85	85	85	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/16/2024	105.65	106	106	106	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/14/2024	89.92	90	90	90	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/10/2024	139.65	179	179	179	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/10/2024	79.69	84	84	84	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/10/2024	49.53	52	52	52	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/10/2024	102.33	131	131	131	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/10/2024	64.48	83	83	83	-	-	-	-
'BGDYHFI6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/10/2024	73.44	94	94	94	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/10/2024	100.97	129	129	129	-	-	-	-
'BMF9LHI7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/10/2024	48.78	62	62	62	-	-	-	-
'BMF9LJI3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/10/2024	120.78	155	155	155	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/10/2024	64.5	68	68	68	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/10/2024	33.66	43	43	43	-	-	-	-
'BNNGP5I2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/10/2024	74.52	95	95	95	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/12/2024	112	143	143	143	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/12/2024	140.12	179	179	179	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/12/2024	139.19	177	177	177	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/12/2024	120.96	154	154	154	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/12/2024	117.12	149	149	149	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/12/2024	148.96	190	190	190	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/12/2024	101.92	130	130	130	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/12/2024	143.92	183	183	183	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/12/2024	119.05	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/12/2024	136.64	137	137	137	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/12/2024	128.55	129	129	129	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/16/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/14/2024	69	69	69	69	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/15/2024	92	92	92	92	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/15/2024	109.33	138	138	138	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/14/2024	109.33	138	138	138	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/16/2024	105.56	133	133	133	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/14/2024	148.96	188	188	188	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/15/2024	154.28	195	195	195	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/16/2024	148.96	188	188	188	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/14/2024	101.92	129	129	129	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/15/2024	101.92	129	129	129	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/16/2024	124.99	158	158	158	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/15/2024	38.2	38	38	38	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/16/2024	28.65	29	29	29	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/14/2024	119.05	119	119	119	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/15/2024	95.24	95	95	95	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/16/2024	119.05	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/14/2024	136.64	137	137	137	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/15/2024	170.8	171	171	171	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/16/2024	136.64	137	137	137	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/14/2024	102.84	103	103	103	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/15/2024	128.55	129	129	129	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/10/2024	42.15	42	42	42	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/10/2024	36.36	36	36	36	-	-	-	-
'B2PJ3TI2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/10/2024	58.65	62	62	62	-	-	-	-
'B24FFMI5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/10/2024	112	143	143	143	-	-	-	-
'B3D4VDI0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/10/2024	140.12	179	179	179	-	-	-	-
'B3LZ8F89	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/10/2024	143.68	184	184	184	-	-	-	-
'B3MYD3I6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/10/2024	120.96	155	155	155	-	-	-	-
'B421JZI1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/10/2024	117.12	150	150	150	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/10/2024	124.99	160	160	160	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/10/2024	0.56	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/10/2024	64.6	68	68	68	-	-	-	-
'AC0S9K752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/11/2024	78.1	82	82	82	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/12/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/12/2024	108.48	108	108	108	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/12/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/12/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/12/2024	93.16	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/12/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/12/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/12/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/12/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/12/2024	109.12	109	109	109	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/12/2024	106.44	106	106	106	-	-	-	-
'AC02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/16/2024	101.92	129	129	129	-	-	-	-
'AC028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/14/2024	143.92	182	182	182	-	-	-	-
'BP9DLZI8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/16/2024	72.31	91	91	91	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/14/2024	40.2	42	42	42	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/15/2024	36.85	39	39	39	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/16/2024	40.2	42	42	42	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/14/2024	83.7	106	106	106	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/15/2024	83.7	106	106	106	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/16/2024	83.7	106	106	106	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/14/2024	23.76	25	25	25	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/15/2024	23.76	25	25	25	-	-	-	-
'AC2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/16/2024	23.76	25	25	25	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/7/2024	124.99	159	159	159	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/8/2024	124.99	159	159	159	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/9/2024	124.99	159	159	159	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/7/2024	0.56	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/8/2024	0.56	0	0	0	-	-	-	-
'135087M43	CANADIAN GOVERNMENT RRB BONDS 12/54 0.25	12/9/2024	0.6	0	0	0	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/7/2024	64.6	68	68	68	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/8/2024	108.48	108	108	108	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/9/2024	135.6	136	136	136	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/7/2024	116	116	116	116	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/8/2024	109.12	109	109	109	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/9/2024	109.12	109	109	109	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/11/2024	109.33	139	139	139	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/11/2024	154.28	197	197	197	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/11/2024	101.92	130	130	130	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/11/2024	143.92	183	183	183	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/11/2024	164.64	173	173	173	-	-	-	-
'AC11N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/11/2024	86.71	91	91	91	-	-	-	-
'AC11VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/11/2024	77.74	82	82	82	-	-	-	-

'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/11/2024	73.45	77	77	77	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/11/2024	102.34	108	108	108	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/11/2024	161.07	169	169	169	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/11/2024	17.5	18	18	18	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/11/2024	40.2	42	42	42	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/12/2024	114.44	114	114	114	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/12/2024	58.32	58	58	58	-	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	12/12/2024	84.85	85	85	85	-	-	-	-	-
'91282BS50	TSY INFL IX N/B 07/26 0.125	12/12/2024	101.4	101	101	101	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/12/2024	113	113	113	113	-	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	12/12/2024	100.74	101	101	101	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/12/2024	105.65	106	106	106	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/12/2024	105.98	111	111	111	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/12/2024	78.43	82	82	82	-	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/12/2024	121.94	155	155	155	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/12/2024	90.99	95	95	95	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/14/2024	51.84	54	54	54	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/15/2024	56.16	59	59	59	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/16/2024	92	92	92	92	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/14/2024	109.12	109	109	109	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/15/2024	109.12	109	109	109	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/16/2024	81.84	82	82	82	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/14/2024	106.44	106	106	106	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/15/2024	106.44	106	106	106	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/16/2024	79.83	80	80	80	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/14/2024	114.44	114	114	114	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/15/2024	114.44	114	114	114	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/7/2024	114.44	114	114	114	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/7/2024	105.65	106	106	106	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/8/2024	84.52	85	85	85	-	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/9/2024	105.65	106	106	106	-	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/7/2024	89.92	90	90	90	-	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/9/2024	97.98	104	104	104	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/7/2024	71	75	75	75	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/8/2024	78.1	83	83	83	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/9/2024	78.1	83	83	83	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/7/2024	109.33	139	139	139	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/8/2024	105.56	135	135	135	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/8/2024	64.6	68	68	68	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/11/2024	79.05	101	101	101	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/11/2024	23.76	25	25	25	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/11/2024	51.84	54	54	54	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/11/2024	45.72	48	48	48	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/11/2024	102.33	130	130	130	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/11/2024	64.48	82	82	82	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/11/2024	73.44	94	94	94	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/11/2024	100.97	129	129	129	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/11/2024	51.49	66	66	66	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/11/2024	120.78	154	154	154	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/11/2024	70.95	75	75	75	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/11/2024	33.66	43	43	43	-	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/12/2024	78.1	82	82	82	-	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/12/2024	105.56	135	135	135	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/12/2024	124.99	159	159	159	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/12/2024	60.8	64	64	64	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/12/2024	47.01	47	47	47	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/12/2024	51.94	52	52	52	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/12/2024	14	14	14	14	-	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/12/2024	48	48	48	48	-	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/13/2024	119.08	125	125	125	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/13/2024	164.64	172	172	172	-	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/13/2024	86.71	91	91	91	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/13/2024	77.74	81	81	81	-	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/27/2024	57.25	57	57	57	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/27/2024	64.05	64	64	64	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/27/2024	41.64	42	42	42	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/27/2024	106.44	106	106	106	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/27/2024	117.7	118	118	118	-	-	-	-	-
'ACI195SC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/27/2024	161.07	168	168	168	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/27/2024	100.97	126	126	126	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/27/2024	47.01	47	47	47	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/27/2024	51.94	52	52	52	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/27/2024	51.37	51	51	51	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/27/2024	101.4	101	101	101	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/28/2024	53.72	54	54	54	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/29/2024	47	47	47	47	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/30/2024	47.01	47	47	47	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/28/2024	51.94	52	52	52	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/29/2024	51.94	52	52	52	-	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/30/2024	51.94	52	52	52	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/28/2024	51.37	51	51	51	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/29/2024	41.09	41	41	41	-	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/30/2024	51.37	51	51	51	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/28/2024	101.4	101	101	101	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/29/2024	101.4	101	101	101	-	-	-	-	-
'912828R99	TSY INFL IX N/B 01/28 0.5	12/23/2024	106.25	106	106	106	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/21/2024	79.44	79	79	79	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/22/2024	99.3	99	99	99	-	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/23/2024	79.44	79	79	79	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/21/2024	94.16	94	94	94	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/22/2024	117.7	118	118	118	-	-	-	-	-
'912828TD6	TSY INFL IX N/B 07/29 0.25	12/23/2024	117.7	118	118	118	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/21/2024	190.38	198	198	198	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/22/2024	190.38	198	198	198	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/23/2024	203.97	212	212	212	-	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/24/2024	41.64	42	42	42	-	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/26/2024	87.68	88	88	88	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/25/2024	103.36	103	103	103	-	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/26/2024	103.36	103	103	103	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/25/2024	69	69	69	69	-	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/26/2024	92	92	92	92	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/25/2024	109.12	109	109	109	-	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/26/2024	109.12	109	109	109	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/25/2024	79.83	80	80	80	-	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/26/2024	106.44	106	106	106	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/25/2024	85.83	86	86	86	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/26/2024	114.44	114	114	114	-	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/27/2024	90.4	90	90	90	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/27/2024	77.74	81	81	81	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/27/2024	51.49	64	64	64	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/27/2024	120.96	151	151	151	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/27/2024	62.95	63	63	63	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/27/2024	114.44	114	114	114	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/27/2024	58.32	58	58	58	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/27/2024	105.98	110	110	110	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/27/2024	15.75	16	16	16	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/27/2024	64.48	81	81	81	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/27/2024	120.78	151	151	151	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/27/2024	69.63	87	87	87	-	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/30/2024	101.4	101	101	101	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/28/2024	77.74	81	81	81	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/29/2024	77.74	81	81	81	-	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/30/2024	77.74	81	81	81	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/28/2024	48.78	61	61	61	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/29/2024	51.49	65	65	65	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/30/2024	51.49	65	65	65	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/28/2024	120.96	152	152	152	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/29/2024	120.96	152	152	152	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/30/2024	120.96	152	152	152	-	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/30/2024	62.95	63	63	63	-	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/28/2024	62.95	63	63	63	-	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/24/2024	73.45	76	76	76	-	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/24/2024	102.34	106	106	106	-	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/24/2024	161.07	167	167	167	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/24/2024	17.5	18	18	18	-	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/24/2024	40.2	42	42	42	-	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/24/2024	83.7	105	105	105	-	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/24/2024	23.76	25	25	25	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/24/2024	56.16	58	58	58	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/24/2024	49.53	51	51	51	-	-	-	-	-
'BDX8CXI4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/24/2024	102.33	128	128	128	-	-	-	-	-
'BD9MZZI0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/24/2024	64.48	81	81	81	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/24/2024	73.44	92	92	92	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/25/2024	43.74	44	44	44	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/26/2024	58.32	58	58	58	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/25/2024	84.85	85	85	85	-	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/26/2024	84.85	85	85	85	-	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/26/2024	107.45	135	135	135	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/25/2024	24.54	31	31	31	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/26/2024	25.29	32	32	32	-	-	-	-	-
'B17X1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/25/2024	114	118	118	118	-	-	-	-	-
'B17X1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/26/2024	121.6	126	126	126	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/25/2024	139.65	175	175	175	-	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/26/2024	139.65	175	175	175	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/25/2024	79.69	83	83	83	-	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/27/2024	95.76	120	120	120	-	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/27/2024	14	14	14	14	-	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/27/2024	55.7	56	56	56	-	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/27/2024	51.35	51	51	51	-	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/27/2024	28.65	29	29	29	-	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/27/2024	135.6	136	136	136	-	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/27/2024	116	116	116	116	-	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/27/2024	100.74	101	101	101	-	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/27/2024	93.16	93	93	93	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/27/2024	84.46	88	88	88	-	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/27/2024	152.88	159	159	159	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/28/2024	85.83	86	86	86	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/29/2024	114.44	114	114	114	-	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/30/2024	114.44	114	114	114	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/28/2024	58.32	58	58	58	-	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/29/2024	43.74	44	44	44	-	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/28/2024	105.98	110	110	110	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/28/2024	15.75	16	16	16	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/29/2024	17.5	18	18	18	-	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/30/2024	15.75	16	16	16	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/28/2024	120.78	152	152	152	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/29/2024	127.49	160	160	160	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/30/2024	120.78	152	152	152	-	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/24/2024	100.97	126	126	126	-	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/24/2024	51.49	64	64	64	-	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/24/2024	127.49	160	160	160	-	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/24/2024	64.5	67	67	67	-	-	-	-	-
'BM8ZZWII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/24/2024	33.66	42	42	42	-	-	-	-	-

'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/24/2024	74.52	93	93	93	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/24/2024	60.03	75	75	75	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/24/2024	128.24	133	133	133	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/24/2024	152.88	159	159	159	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/24/2024	86.71	90	90	90	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/24/2024	77.74	81	81	81	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/24/2024	39.2	41	41	41	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/26/2024	85.82	89	89	89	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/25/2024	58.65	61	61	61	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/25/2024	101.4	101	101	101	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/26/2024	101.4	101	101	101	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/25/2024	113	113	113	113	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/26/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/25/2024	100.73	101	101	101	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/26/2024	80.59	81	81	81	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/25/2024	84.52	85	85	85	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/26/2024	105.65	106	106	106	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/25/2024	89.92	90	90	90	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/27/2024	33.66	42	42	42	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/27/2024	108.16	135	135	135	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/27/2024	33.72	34	34	34	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/27/2024	95.24	95	95	95	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/27/2024	121.94	153	153	153	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/27/2024	154.28	193	193	193	-	-	-	-
'BYVP4K99	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/27/2024	46.02	58	58	58	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/27/2024	24.54	31	31	31	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/27/2024	114	119	119	119	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/27/2024	117.12	147	147	147	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/27/2024	45.45	45	45	45	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/29/2024	39.2	41	41	41	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/30/2024	39.2	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/28/2024	72.31	91	91	91	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/29/2024	69.64	88	88	88	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/30/2024	72.31	91	91	91	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/30/2024	139.44	175	175	175	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/28/2024	99.75	125	125	125	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/29/2024	99.75	125	125	125	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/30/2024	95.76	120	120	120	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/28/2024	12	12	12	12	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/29/2024	14	14	14	14	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/30/2024	14	14	14	14	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/24/2024	72.31	91	91	91	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/24/2024	1.3	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/24/2024	108.16	135	135	135	-	-	-	-
'BYVP4K99	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/24/2024	44.25	55	55	55	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/24/2024	94.12	118	118	118	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/24/2024	145.25	182	182	182	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/24/2024	95.76	120	120	120	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/24/2024	107.45	135	135	135	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/24/2024	38.2	38	38	38	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/24/2024	119.05	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/24/2024	170.8	171	171	171	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/24/2024	105.98	110	110	110	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/26/2024	112.4	112	112	112	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/25/2024	164.64	171	171	171	-	-	-	-
'ACI086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/26/2024	164.64	171	171	171	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/25/2024	80.04	83	83	83	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/26/2024	86.71	90	90	90	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/25/2024	77.74	81	81	81	-	-	-	-
'ACI1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/26/2024	77.74	81	81	81	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/25/2024	73.45	76	76	76	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/26/2024	73.45	76	76	76	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/25/2024	95.03	99	99	99	-	-	-	-
'ACI11TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/26/2024	95.03	99	99	99	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/25/2024	161.07	167	167	167	-	-	-	-
'ACI19SSC1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/26/2024	161.07	167	167	167	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/27/2024	136.64	137	137	137	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/27/2024	102.84	103	103	103	-	-	-	-
'9128289N71	TSY INFL IX N/B 01/26 0.625	12/27/2024	84.85	85	85	85	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/27/2024	97.99	102	102	102	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/27/2024	101.92	128	128	128	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/27/2024	40.2	42	42	42	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/27/2024	23.76	25	25	25	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/27/2024	94.12	118	118	118	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/27/2024	145.25	182	182	182	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/27/2024	139.65	175	175	175	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/27/2024	48	48	48	48	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/27/2024	34.98	35	35	35	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/29/2024	62.95	63	63	63	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/30/2024	50.36	50	50	50	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/28/2024	55.7	56	56	56	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/29/2024	55.7	56	56	56	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/30/2024	55.7	56	56	56	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/28/2024	41.08	41	41	41	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/29/2024	51.35	51	51	51	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/30/2024	51.35	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/28/2024	41.64	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/29/2024	41.64	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/30/2024	31.23	31	31	31	-	-	-	-
'ACI0C0TB0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/24/2024	84.46	88	88	88	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/24/2024	121.94	153	153	153	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/24/2024	90.99	95	95	95	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/24/2024	71	74	74	74	-	-	-	-
'ACI10FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/24/2024	109.33	137	137	137	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/24/2024	148.96	186	186	186	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/24/2024	25.28	32	32	32	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/24/2024	121.6	126	126	126	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/24/2024	139.65	175	175	175	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/24/2024	79.69	83	83	83	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/24/2024	58.65	61	61	61	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/24/2024	115.5	145	145	145	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/25/2024	15.75	16	16	16	-	-	-	-
'ACI2GM0V7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/26/2024	17.5	18	18	18	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/25/2024	40.2	42	42	42	-	-	-	-
'ACI2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/26/2024	36.85	38	38	38	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/25/2024	83.7	105	105	105	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/26/2024	83.7	105	105	105	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/25/2024	23.76	25	25	25	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/26/2024	23.76	25	25	25	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/25/2024	56.16	58	58	58	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/26/2024	51.84	54	54	54	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/25/2024	49.53	51	51	51	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/26/2024	45.72	48	48	48	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/25/2024	40	40	40	40	-	-	-	-
'9128210QP6	TSY INFL IX N/B 02/41 2.125	12/27/2024	65.9	66	66	66	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/27/2024	68.6	69	69	69	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/27/2024	109.2	109	109	109	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/27/2024	84.52	85	85	85	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/27/2024	143.92	180	180	180	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/27/2024	56.16	58	58	58	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/27/2024	79.69	83	83	83	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/27/2024	87.68	88	88	88	-	-	-	-
'912828Z37	TSY INFL IX N/B 01/30 0.125	12/27/2024	89.92	90	90	90	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/27/2024	86.71	90	90	90	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/27/2024	49.53	52	52	52	-	-	-	-
'9128210TY4	TSY INFL IX N/B 02/54 2.125	12/28/2024	38.2	38	38	38	-	-	-	-
'9128210TY4	TSY INFL IX N/B 02/54 2.125	12/29/2024	38.2	38	38	38	-	-	-	-
'9128210TY4	TSY INFL IX N/B 02/54 2.125	12/30/2024	38.2	38	38	38	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/28/2024	108.48	108	108	108	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/29/2024	108.48	108	108	108	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/30/2024	108.48	108	108	108	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/28/2024	92.8	93	93	93	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/29/2024	92.8	93	93	93	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/30/2024	58.32	58	58	58	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	12/28/2024	113	113	113	113	-	-	-	-
'91282BV49	TSY INFL IX N/B 01/27 0.375	12/29/2024	113	113	113	113	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/24/2024	140.12	175	175	175	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/24/2024	143.68	180	180	180	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/24/2024	117.18	147	147	147	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/24/2024	113.46	142	142	142	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/24/2024	124.99	156	156	156	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/24/2024	64.6	67	67	67	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/24/2024	102.84	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/24/2024	85.75	86	86	86	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/24/2024	108.48	108	108	108	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/24/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/24/2024	106.6	107	107	107	-	-	-	-
'91281QFS2	TSY INFL IX N/B 01/26 2	12/26/2024	48	48	48	48	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/25/2024	34.98	35	35	35	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/26/2024	29.15	29	29	29	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/25/2024	49.7	50	50	50	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/26/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/25/2024	33.96	34	34	34	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/26/2024	28.3	28	28	28	-	-	-	-
'9128210QF8	TSY INFL IX N/B 02/40 2.125	12/25/2024	41.2	41	41	41	-	-	-	-
'9128210QF8	TSY INFL IX N/B 02/40 2.125	12/26/2024	49.44	49	49	49	-	-	-	-
'9128210QP6	TSY INFL IX N/B 02/41 2.125	12/25/2024	65.9	66	66	66	-	-	-	-
'9128210QP6	TSY INFL IX N/B 02/41 2.125	12/26/2024	79.08	79	79	79	-	-	-	-
'9128210QV3	TSY INFL IX N/B 02/42 0.75	12/27/2024	59.7	60	60	60	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	12/27/2024	99.3	99	99	99	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/27/2024	73.44	92	92	92	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/28/2024	190.37	198	198	198	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/29/2024	203.98	213	213	213	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/30/2024	190.38	198	198	198	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/28/2024	64.5	67	67	67	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/29/2024	64.5	67	67	67	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/30/2024	64.5	67	67	67	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/28/2024	33.78	34	34	34	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/29/2024	42.23	42	42	42	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/30/2024	42.22	42	42	42	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/30/2024	113	113	113	113	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	12/28/2024	100.73	101	101	101	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	12/29/2024	80.59	81	81	81	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/29/2024	106.6	107	107	107	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/30/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/28/2024	93.16	93	93	93	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/29/2024	93.16	93	93	93	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/30/2024	93.16	93	93	93	-	-	-	-
'ACI0C0TB0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/28/2024	84.47	88	88	88	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/28/2024	33.66	42	42	42	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/29/2024	33.66	42	42	42	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/24/2024	93.16	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/24/2024	109.2	109	109	109	-	-	-	-

'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/24/2024	87.68	88	88	88	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/24/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/24/2024	92	92	92	92	-	-	-	-
'91282CJY9	TSY INFL IX N/B 01/34 1.75	12/24/2024	109.12	109	109	109	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/24/2024	53.72	54	54	54	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/24/2024	59.36	59	59	59	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/24/2024	14	14	14	14	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/24/2024	48	48	48	48	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/24/2024	34.98	35	35	35	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/26/2024	140.12	176	176	176	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/25/2024	139.19	175	175	175	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/26/2024	139.19	175	175	175	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/25/2024	120.96	152	152	152	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/26/2024	120.96	152	152	152	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/25/2024	117.12	147	147	147	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/26/2024	117.12	147	147	147	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/25/2024	124.99	157	157	157	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/26/2024	124.99	157	157	157	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/25/2024	64.6	67	67	67	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/26/2024	64.6	67	67	67	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/25/2024	47.01	47	47	47	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/29/2024	105.98	110	110	110	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/30/2024	98.41	103	103	103	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/28/2024	1.43	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/29/2024	1.43	1	1	1	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/28/2024	109.33	138	138	138	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/29/2024	109.33	138	138	138	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/30/2024	105.56	133	133	133	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/28/2024	107.45	135	135	135	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/29/2024	107.45	135	135	135	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/30/2024	107.45	135	135	135	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/30/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/28/2024	106.6	107	107	107	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/30/2024	33.66	42	42	42	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/30/2024	1.3	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/28/2024	108.16	136	136	136	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/29/2024	112.32	141	141	141	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/30/2024	108.16	136	136	136	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/28/2024	42.15	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/29/2024	33.72	34	34	34	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/30/2024	42.15	42	42	42	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/28/2024	119.05	119	119	119	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/29/2024	95.24	95	95	95	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/30/2024	119.05	119	119	119	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/24/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/24/2024	28.3	28	28	28	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/24/2024	41.2	41	41	41	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/24/2024	106.44	106	106	106	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/24/2024	114.44	114	114	114	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/24/2024	58.32	58	58	58	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/24/2024	67.88	68	68	68	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/24/2024	81.12	81	81	81	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/24/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/24/2024	100.74	101	101	101	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/24/2024	105.65	106	106	106	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/26/2024	47	47	47	47	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/25/2024	51.94	52	52	52	-	-	-	-
'912810FH6	TSY INFL IX N/B 04/29 3.875	12/26/2024	51.94	52	52	52	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/25/2024	14	14	14	14	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/26/2024	12	12	12	12	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/26/2024	58.65	61	61	61	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/25/2024	112	140	140	140	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/26/2024	115.5	145	145	145	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/25/2024	140.12	176	176	176	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/25/2024	101.2	101	101	101	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/26/2024	101.2	101	101	101	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/28/2024	128.24	134	134	134	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/29/2024	119.08	124	124	124	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/30/2024	128.24	134	134	134	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/28/2024	74.52	94	94	94	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/29/2024	77.76	98	98	98	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/30/2024	74.52	94	94	94	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/28/2024	58.65	61	61	61	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/29/2024	58.65	61	61	61	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/30/2024	55.2	58	58	58	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/28/2024	115.5	145	145	145	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/29/2024	115.5	145	145	145	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/30/2024	112	141	141	141	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/29/2024	78.42	82	82	82	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/30/2024	84.47	88	88	88	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/28/2024	121.94	153	153	153	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/29/2024	121.94	153	153	153	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/30/2024	121.94	153	153	153	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/28/2024	154.28	194	194	194	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/29/2024	148.96	187	187	187	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/30/2024	154.28	194	194	194	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/28/2024	46.02	58	58	58	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/29/2024	44.25	56	56	56	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/30/2024	46.02	58	58	58	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/28/2024	25.28	32	32	32	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	12/24/2024	112.4	112	112	112	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/24/2024	101.2	101	101	101	-	-	-	-
'912828R99	TSY INFL IX N/B 01/28 0.5	12/24/2024	85	85	85	85	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/24/2024	99.3	99	99	99	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/24/2024	101.92	128	128	128	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/24/2024	143.92	180	180	180	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/24/2024	65.9	66	66	66	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/24/2024	59.7	60	60	60	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/24/2024	57.25	57	57	57	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/24/2024	64.05	64	64	64	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/24/2024	62.95	63	63	63	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/25/2024	106.25	106	106	106	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/26/2024	106.25	106	106	106	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/25/2024	105.98	110	110	110	-	-	-	-
'ACI0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/26/2024	98.41	102	102	102	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/25/2024	84.46	88	88	88	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/26/2024	78.43	82	82	82	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/25/2024	121.94	153	153	153	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/26/2024	121.94	153	153	153	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/25/2024	97.98	102	102	102	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/26/2024	90.99	95	95	95	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/25/2024	78.1	81	81	81	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/25/2024	99.3	99	99	99	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/28/2024	144.64	182	182	182	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/29/2024	140.12	176	176	176	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/30/2024	140.12	176	176	176	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/28/2024	124.99	157	157	157	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/29/2024	129.3	163	163	163	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/30/2024	124.99	157	157	157	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/28/2024	49.7	50	50	50	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/29/2024	59.64	60	60	60	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/30/2024	49.7	50	50	50	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/28/2024	28.3	28	28	28	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/29/2024	28.3	28	28	28	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/29/2024	24.54	31	31	31	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/30/2024	25.29	32	32	32	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/28/2024	113.46	143	143	143	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/29/2024	117.12	147	147	147	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/30/2024	117.12	147	147	147	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/28/2024	36.36	36	36	36	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/29/2024	45.45	45	45	45	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/30/2024	36.36	36	36	36	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/28/2024	170.8	171	171	171	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/29/2024	136.64	137	137	137	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/30/2024	170.8	171	171	171	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/24/2024	55.7	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/24/2024	51.37	51	51	51	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/24/2024	41.08	41	41	41	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/24/2024	42.22	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/24/2024	42.15	42	42	42	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/24/2024	36.36	36	36	36	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/24/2024	52.9	53	53	53	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/24/2024	94.16	94	94	94	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/24/2024	190.38	198	198	198	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/25/2024	102.33	128	128	128	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/26/2024	102.33	128	128	128	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/26/2024	79.44	79	79	79	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/25/2024	117.7	118	118	118	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/26/2024	94.16	94	94	94	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/25/2024	203.98	212	212	212	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/26/2024	190.38	198	198	198	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/26/2024	78.1	81	81	81	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/25/2024	109.33	137	137	137	-	-	-	-
'ACI010FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/26/2024	109.33	137	137	137	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/25/2024	154.28	193	193	193	-	-	-	-
'ACI016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/26/2024	148.96	187	187	187	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/25/2024	101.92	128	128	128	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/26/2024	101.92	128	128	128	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/28/2024	42.32	42	42	42	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/29/2024	52.9	53	53	53	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/30/2024	42.32	42	42	42	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/28/2024	103.36	103	103	103	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/29/2024	103.36	103	103	103	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/30/2024	103.36	103	103	103	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/28/2024	92	92	92	92	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/29/2024	84.85	85	85	85	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/30/2024	84.85	85	85	85	-	-	-	-
'9128282Z37	TSY INFL IX N/B 01/30 0.125	12/30/2024	112.4	112	112	112	-	-	-	-
'ACI0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/28/2024	78.1	81	81	81	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/28/2024	102.84	103	103	103	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/29/2024	128.55	129	129	129	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/28/2024	84.85	85	85	85	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/28/2024	90.99	95	95	95	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/29/2024	97.98	102	102	102	-	-	-	-
'ACI0Q4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/30/2024	90.99	95	95	95	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/28/2024	101.92	128	128	128	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/29/2024	101.92	128	128	128	-	-	-	-
'ACI02HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/30/2024	101.92	128	128	128	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/28/2024	40.2	42	42	42	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/29/2024	40.2	42	42	42	-	-	-	-
'AC12HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/30/2024	36.85	38	38	38	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/25/2024	64.48	81	81	81	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/26/2024	64.48	81	81	81	-	-	-	-

'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/25/2024	73.44	92	92	92	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/26/2024	73.44	92	92	92	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/25/2024	100.97	127	127	127	-	-	-	-
'BLH382I8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/26/2024	96.58	121	121	121	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/25/2024	51.49	65	65	65	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/26/2024	48.78	61	61	61	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/25/2024	120.78	151	151	151	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/26/2024	120.78	151	151	151	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/25/2024	38.2	38	38	38	-	-	-	-
'912810TY4	TSY INFL IX N/B 02/54 2.125	12/26/2024	38.2	38	38	38	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/25/2024	143.92	180	180	180	-	-	-	-
'ACI028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/26/2024	143.92	180	180	180	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/25/2024	59.7	60	60	60	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/26/2024	71.64	72	72	72	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/25/2024	57.25	57	57	57	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/26/2024	57.25	57	57	57	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/25/2024	62.95	62	62	63	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/26/2024	62.95	63	63	63	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/25/2024	62.95	63	63	63	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/26/2024	62.95	63	63	63	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/25/2024	55.7	56	56	56	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/29/2024	78.1	81	81	81	-	-	-	-
'ACIDSK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/30/2024	71	74	74	74	-	-	-	-
'ACI1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/30/2024	86.71	90	90	90	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/28/2024	83.7	105	105	105	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/29/2024	83.7	105	105	105	-	-	-	-
'ACI2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/30/2024	79.05	99	99	99	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/28/2024	139.19	175	175	175	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/29/2024	139.19	175	175	175	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/30/2024	33.96	34	34	34	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/28/2024	49.44	49	49	49	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/29/2024	41.2	41	41	41	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/30/2024	49.44	49	49	49	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/28/2024	23.76	25	25	25	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/29/2024	23.76	25	25	25	-	-	-	-
'ACI2P7XC6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/30/2024	23.76	25	25	25	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/28/2024	94.12	118	118	118	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/29/2024	97.74	123	123	123	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/30/2024	94.12	118	118	118	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/28/2024	139.44	175	175	175	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/29/2024	139.44	175	175	175	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/28/2024	121.6	127	127	127	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/29/2024	114	119	119	119	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/30/2024	121.6	127	127	127	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/28/2024	139.65	176	176	176	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/25/2024	95.24	95	95	95	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/26/2024	119.05	119	119	119	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/25/2024	136.64	137	137	137	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/26/2024	170.8	171	171	171	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/25/2024	102.84	103	103	103	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/26/2024	128.55	129	129	129	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/25/2024	68.6	69	69	69	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/26/2024	68.6	69	69	69	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/25/2024	108.48	108	108	108	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/25/2024	64.5	67	67	67	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/26/2024	70.95	74	74	74	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/26/2024	55.7	56	56	56	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/25/2024	51.37	51	51	51	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/26/2024	51.37	51	51	51	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/25/2024	51.35	51	51	51	-	-	-	-
'912810SB5	TSY INFL IX N/B 02/48 1	12/26/2024	51.35	51	51	51	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/25/2024	33.78	34	34	34	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/26/2024	42.23	42	42	42	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/25/2024	33.72	34	34	34	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/26/2024	42.15	42	42	42	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/25/2024	45.45	45	45	45	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/26/2024	36.36	36	36	36	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/29/2024	92	92	92	92	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/30/2024	92	92	92	92	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/28/2024	109.12	109	109	109	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/29/2024	109.12	109	109	109	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/28/2024	80.96	81	81	81	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/29/2024	101.2	101	101	101	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/30/2024	101.2	101	101	101	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/28/2024	85	85	85	85	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/29/2024	106.25	106	106	106	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/30/2024	106.25	106	106	106	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/28/2024	73.45	77	77	77	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/28/2024	48	48	48	48	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/29/2024	48	48	48	48	-	-	-	-
'912810FS2	TSY INFL IX N/B 01/26 2	12/30/2024	48	48	48	48	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/28/2024	34.98	35	35	35	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/29/2024	34.98	35	35	35	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/30/2024	34.98	35	35	35	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/28/2024	65.9	66	66	66	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/29/2024	79.08	79	79	79	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/30/2024	65.9	66	66	66	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/30/2024	102.84	103	103	103	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/28/2024	85.75	86	86	86	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/25/2024	33.66	42	42	42	-	-	-	-
'BM8Z2WII5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/26/2024	33.66	42	42	42	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/25/2024	74.52	93	93	93	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/26/2024	74.52	93	93	93	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/25/2024	60.03	75	75	75	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/26/2024	60.03	75	75	75	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/25/2024	39.2	41	41	41	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/25/2024	119.08	124	124	124	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/26/2024	128.24	133	133	133	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/26/2024	39.2	41	41	41	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/25/2024	69.63	87	87	87	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/26/2024	72.31	91	91	91	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/25/2024	42.32	42	42	42	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/26/2024	42.32	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/25/2024	41.64	42	42	42	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/26/2024	41.64	42	42	42	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/27/2024	203.98	212	212	212	-	-	-	-
'BMW13HII5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/27/2024	64.5	67	67	67	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/27/2024	42.22	42	42	42	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/27/2024	1.3	1	1	1	-	-	-	-
'ACI810FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/27/2024	105.56	132	132	132	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/27/2024	110.52	138	138	138	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/27/2024	106.6	107	107	107	-	-	-	-
'ACI08MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/27/2024	119.08	124	124	124	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/29/2024	73.45	77	77	77	-	-	-	-
'ACI1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/30/2024	73.45	77	77	77	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/28/2024	102.33	129	129	129	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/29/2024	102.33	129	129	129	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/30/2024	106.12	133	133	133	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/28/2024	60.03	76	76	76	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/29/2024	60.03	76	76	76	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/30/2024	60.03	76	76	76	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/28/2024	39.2	41	41	41	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/30/2024	143.68	181	181	181	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/28/2024	64.6	67	67	67	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/29/2024	64.6	67	67	67	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/22/2024	42.32	42	42	42	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/23/2024	42.32	42	42	42	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/21/2024	78.43	82	82	82	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/22/2024	84.46	88	88	88	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/23/2024	78.43	82	82	82	-	-	-	-
'ACI0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/21/2024	121.94	153	153	153	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/22/2024	84.85	85	85	85	-	-	-	-
'912828N71	TSY INFL IX N/B 01/26 0.625	12/23/2024	84.85	85	85	85	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/21/2024	101.4	101	101	101	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/22/2024	101.4	101	101	101	-	-	-	-
'912828S50	TSY INFL IX N/B 07/26 0.125	12/23/2024	101.4	101	101	101	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/25/2024	1.43	1	1	1	-	-	-	-
'BW4Q27II2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/26/2024	1.43	1	1	1	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/26/2024	108.48	108	108	108	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/25/2024	112.32	141	141	141	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/26/2024	108.16	136	136	136	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/25/2024	46.02	58	58	58	-	-	-	-
'BYVP4KII9	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/26/2024	44.25	55	55	55	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/25/2024	97.74	123	123	123	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/26/2024	94.12	118	118	118	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/25/2024	139.44	175	175	175	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/26/2024	139.44	175	175	175	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/25/2024	99.75	125	125	125	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/27/2024	74.52	93	93	93	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/27/2024	55.2	57	57	57	-	-	-	-
'B24F7MII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/27/2024	112	140	140	140	-	-	-	-
'B3Q4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/27/2024	140.12	175	175	175	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/27/2024	124.99	156	156	156	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	12/27/2024	59.64	60	60	60	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/27/2024	33.96	34	34	34	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/27/2024	42.32	42	42	42	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/27/2024	77.52	78	78	78	-	-	-	-
'91282CJH5	TSY INFL IX N/B 10/28 2.375	12/27/2024	92	92	92	92	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/27/2024	101.2	101	101	101	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/30/2024	60.8	63	63	63	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/28/2024	57.25	57	57	57	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/29/2024	57.25	57	57	57	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/30/2024	57.25	57	57	57	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/28/2024	62.95	62	62	63	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/29/2024	62.95	63	63	63	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/30/2024	109.12	109	109	109	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/28/2024	106.44	106	106	106	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/29/2024	106.44	106	106	106	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/30/2024	79.83	80	80	80	-	-	-	-
'9128285W6	TSY INFL IX N/B 01/29 0.875	12/30/2024	99.3	99	99	99	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/21/2024	90.4	90	90	90	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/22/2024	113	113	113	113	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/23/2024	113	113	113	113	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/21/2024	100.73	101	101	101	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/22/2024	100.74	101	101	101	-	-	-	-
'912828Y38	TSY INFL IX N/B 07/28 0.75	12/23/2024	80.58	81	81	81	-	-	-	-
'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/21/2024	105.65	106	106	106	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/21/2024	64.05	64	64	64	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/22/2024	62.95	62	62	63	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/23/2024	62.95	63	63	63	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/21/2024	55.7	56	56	56	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/26/2024	99.75	125	125	125	-	-	-	-
'B0CNHZI2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/25/2024	107.45	135	135	135	-	-	-	-

'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/25/2024	92.8	93	93	93	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/26/2024	92.8	93	93	93	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/25/2024	106.6	107	107	107	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/26/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/25/2024	93.16	93	93	93	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/26/2024	93.16	93	93	93	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/25/2024	109.2	109	109	109	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/26/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/25/2024	87.68	88	88	88	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/27/2024	71	74	74	74	-	-	-	-
'AC2N6D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/27/2024	83.7	105	105	105	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/27/2024	143.68	180	180	180	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/27/2024	41.2	41	41	41	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/27/2024	81.84	82	82	82	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/27/2024	106.25	106	106	106	-	-	-	-
'AC1VSXQ4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/27/2024	73.45	76	76	76	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/27/2024	95.03	99	99	99	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/27/2024	102.33	128	128	128	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/27/2024	60.03	75	75	75	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/27/2024	43.12	45	45	45	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/27/2024	60.8	63	63	63	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/28/2024	94.16	94	94	94	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/29/2024	117.7	118	118	118	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/30/2024	117.7	118	118	118	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/28/2024	102.34	107	107	107	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/29/2024	95.03	99	99	99	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/30/2024	95.03	99	99	99	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/28/2024	161.07	168	168	168	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/29/2024	161.07	168	168	168	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/30/2024	161.07	168	168	168	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/28/2024	100.97	127	127	127	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/29/2024	100.97	127	127	127	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/30/2024	100.97	127	127	127	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/22/2024	55.7	56	56	56	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/22/2024	84.52	85	85	85	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/23/2024	105.65	106	106	106	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/21/2024	112.4	112	112	112	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/22/2024	112.4	112	112	112	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/23/2024	89.92	90	90	90	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/21/2024	101.2	101	101	101	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/22/2024	101.2	101	101	101	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/23/2024	80.96	81	81	81	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/21/2024	106.25	106	106	106	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/22/2024	106.25	106	106	106	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/29/2024	68.6	69	69	69	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/30/2024	68.6	69	69	69	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/28/2024	109.2	109	109	109	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/29/2024	109.2	109	109	109	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	12/30/2024	100.74	101	101	101	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/28/2024	105.65	106	106	106	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/29/2024	84.52	85	85	85	-	-	-	-
'91282BZZ6	TSY INFL IX N/B 07/30 0.125	12/30/2024	105.65	106	106	106	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/28/2024	143.92	181	181	181	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/29/2024	143.92	181	181	181	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/30/2024	143.92	181	181	181	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/28/2024	164.64	172	172	172	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/29/2024	164.64	172	172	172	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/30/2024	152.88	159	159	159	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/28/2024	56.16	59	59	59	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/29/2024	51.84	54	54	54	-	-	-	-
'AC2369WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/30/2024	56.16	59	59	59	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/29/2024	139.65	176	176	176	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/30/2024	139.65	176	176	176	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/28/2024	79.69	83	83	83	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/29/2024	85.82	89	89	89	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/30/2024	79.69	83	83	83	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/30/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/28/2024	65.76	66	66	66	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/29/2024	87.68	88	88	88	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/30/2024	87.68	88	88	88	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/28/2024	112.4	112	112	112	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/29/2024	89.92	90	90	90	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/28/2024	86.71	90	90	90	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/29/2024	86.71	90	90	90	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/28/2024	49.53	52	52	52	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/29/2024	45.72	48	48	48	-	-	-	-
'AC25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/30/2024	49.53	52	52	52	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/28/2024	59.7	60	60	60	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/29/2024	59.7	60	60	60	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/30/2024	59.7	60	60	60	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/28/2024	99.3	99	99	99	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/29/2024	79.44	79	79	79	-	-	-	-
'BD9MZZI00	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/28/2024	64.48	81	81	81	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/29/2024	66.96	84	84	84	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/30/2024	64.48	81	81	81	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/28/2024	76.5	96	96	96	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/29/2024	73.44	92	92	92	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/30/2024	73.44	92	92	92	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/31/2024	203.98	212	212	212	-	-	-	-
'BMWY13HI5	FRANCE (GOVT OF) BONDS 144A REGS 03/36 0.1	12/31/2024	70.95	74	74	74	-	-	-	-
'912810SG4	TSY INFL IX N/B 02/49 1	12/31/2024	33.78	34	34	34	-	-	-	-
'AC0CVPD8	DEUTSCHLAND I/L BOND BONDS REGS 04/46 0.1	12/31/2024	105.98	110	110	110	-	-	-	-
'AC3105FY3	UNITED KINGDOM I/L GILT BONDS REGS 03/62 0.375	12/31/2024	109.33	137	137	137	-	-	-	-
'B0CNHZII2	UNITED KINGDOM I/L GILT BONDS REGS 11/55 1.25	12/31/2024	110.52	138	138	138	-	-	-	-
'91282CEJ6	TSY INFL IX N/B 04/27 0.125	12/31/2024	92.8	93	93	93	-	-	-	-
'AC108MYD3	FRANCE (GOVT OF) BONDS 144A REGS 07/30 0.7	12/31/2024	119.08	124	124	124	-	-	-	-
'BNNGP5II2	UNITED KINGDOM I/L GILT BONDS REGS 08/31 0.125	12/31/2024	74.52	93	93	93	-	-	-	-
'B2PJ3TII2	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/31/2024	58.65	61	61	61	-	-	-	-
'B24FFMII5	UNITED KINGDOM I/L GILT BONDS REGS 11/47 0.75	12/31/2024	115.5	145	145	145	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/31/2024	124.99	156	156	156	-	-	-	-
'912810FV4	TSY INFL IX N/B 01/28 1.75	12/31/2024	59.64	60	60	60	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/31/2024	42.32	42	42	42	-	-	-	-
'91282CHP9	TSY INFL IX N/B 07/33 1.375	12/31/2024	103.36	103	103	103	-	-	-	-
'91282BN71	TSY INFL IX N/B 01/26 0.625	12/31/2024	84.85	85	85	85	-	-	-	-
'91282BZ37	TSY INFL IX N/B 01/30 0.125	12/31/2024	89.92	90	90	90	-	-	-	-
'AC0SK752	FRANCE (GOVT OF) BONDS 144A REGS 03/28 0.1	12/31/2024	78.1	81	81	81	-	-	-	-
'AC1N4959	FRANCE (GOVT OF) BONDS 144A REGS 03/26 0.1	12/31/2024	86.71	90	90	90	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/31/2024	140.12	175	175	175	-	-	-	-
'912810PZ5	TSY INFL IX N/B 01/29 2.5	12/31/2024	28.3	28	28	28	-	-	-	-
'912810QF8	TSY INFL IX N/B 02/40 2.125	12/31/2024	41.2	41	41	41	-	-	-	-
'9128CJH5	TSY INFL IX N/B 10/28 2.375	12/31/2024	69	69	69	69	-	-	-	-
'9128282L3	TSY INFL IX N/B 07/27 0.375	12/31/2024	101.2	101	101	101	-	-	-	-
'9128283R9	TSY INFL IX N/B 01/28 0.5	12/31/2024	106.25	106	106	106	-	-	-	-
'AC1VSXG4	DEUTSCHLAND I/L BOND BONDS REGS 04/33 0.1	12/31/2024	73.45	76	76	76	-	-	-	-
'BDX8CXII4	UNITED KINGDOM I/L GILT BONDS REGS 03/68 0.125	12/31/2024	102.33	128	128	128	-	-	-	-
'BNNGP8II6	UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	12/31/2024	60.03	75	75	75	-	-	-	-
'B3LZ8FII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/31/2024	139.19	174	174	174	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/31/2024	64.6	67	67	67	-	-	-	-
'912810RA8	TSY INFL IX N/B 02/43 0.625	12/31/2024	57.25	57	57	57	-	-	-	-
'91282CJY8	TSY INFL IX N/B 01/34 1.75	12/31/2024	109.12	109	109	109	-	-	-	-
'91282CKL4	TSY INFL IX N/B 04/29 2.125	12/31/2024	106.44	106	106	106	-	-	-	-
'91282B5W6	TSY INFL IX N/B 01/29 0.875	12/31/2024	99.3	99	99	99	-	-	-	-
'9128287D6	TSY INFL IX N/B 07/29 0.25	12/31/2024	94.16	94	94	94	-	-	-	-
'AC111TP43	FRANCE (GOVT OF) BONDS 144A REGS 07/36 0.1	12/31/2024	102.34	106	106	106	-	-	-	-
'BLH382II8	UNITED KINGDOM I/L GILT BONDS REGS 03/39 0.125	12/31/2024	100.97	126	126	126	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/31/2024	47	47	47	47	-	-	-	-
'912810RW0	TSY INFL IX N/B 02/47 0.875	12/31/2024	51.37	51	51	51	-	-	-	-
'91282B5S0	TSY INFL IX N/B 07/26 0.125	12/31/2024	101.4	101	101	101	-	-	-	-
'AC1VB392	FRANCE (GOVT OF) BONDS 144A REGS 07/31 0.1	12/31/2024	71.76	74	74	74	-	-	-	-
'BMF9LHII7	UNITED KINGDOM I/L GILT BONDS REGS 03/45 0.625	12/31/2024	48.78	61	61	61	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/31/2024	120.96	151	151	151	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	12/31/2024	64.05	64	64	64	-	-	-	-
'91282CLE9	TSY INFL IX N/B 07/34 1.875	12/31/2024	114.44	114	114	114	-	-	-	-
'AC19S5C1	FRANCE (GOVT OF) BONDS 144A REGS 03/29 0.1	12/31/2024	161.07	167	167	167	-	-	-	-
'AC2GMMV7	FRANCE (GOVT OF) BONDS 144A REGS 03/39 0.55	12/31/2024	15.75	16	16	16	-	-	-	-
'BMF9LJII3	UNITED KINGDOM I/L GILT BONDS REGS 11/33 0.75	12/31/2024	120.78	151	151	151	-	-	-	-
'BNNTS5II1	FRANCE (GOVT OF) BONDS 144A REGS 03/32 0.1	12/31/2024	43.12	45	45	45	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/31/2024	69.63	87	87	87	-	-	-	-
'BZ1NTBII7	UNITED KINGDOM I/L GILT BONDS REGS 08/28 0.125	12/31/2024	145.25	182	182	182	-	-	-	-
'BZ13DVII4	UNITED KINGDOM I/L GILT BONDS REGS 08/48 0.125	12/31/2024	99.75	125	125	125	-	-	-	-
'91281RYH6	TSY INFL IX N/B 04/29 3.875	12/31/2024	51.94	52	52	52	-	-	-	-
'912810FQ6	TSY INFL IX N/B 04/32 3.375	12/31/2024	12	12	12	12	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	12/31/2024	62.95	63	63	63	-	-	-	-
'912810RR1	TSY INFL IX N/B 02/46 1	12/31/2024	55.7	56	56	56	-	-	-	-
'91281SBS5	TSY INFL IX N/B 02/48 1	12/31/2024	51.35	51	51	51	-	-	-	-
'912810TP3	TSY INFL IX N/B 02/53 1.5	12/31/2024	41.64	42	42	42	-	-	-	-
'91282CDX6	TSY INFL IX N/B 01/32 0.125	12/31/2024	135.6	136	136	136	-	-	-	-
'91282CLV1	TSY INFL IX N/B 10/29 1.625	12/31/2024	58.32	58	58	58	-	-	-	-
'912828V49	TSY INFL IX N/B 01/27 0.375	12/31/2024	113	113	113	113	-	-	-	-
'91282CEZ0	TSY INFL IX N/B 07/32 0.625	12/31/2024	106.6	107	107	107	-	-	-	-
'91282CFR7	TSY INFL IX N/B 10/27 1.625	12/31/2024	93.16	93	93	93	-	-	-	-
'BWQQ7I2	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	12/31/2024	1.43	1	1	1	-	-	-	-
'BYMWG3II9	UNITED KINGDOM I/L GILT BONDS REGS 03/46 0.125	12/31/2024	108.16	135	135	135	-	-	-	-
'912810SM1	TSY INFL IX N/B 02/50 0.25	12/31/2024	42.15	42	42	42	-	-	-	-
'91281QTY4	TSY INFL IX N/B 02/54 2.125	12/31/2024	38.2	38	38	38	-	-	-	-
'91282CBF7	TSY INFL IX N/B 01/31 0.125	12/31/2024	95.24	95	95	95	-	-	-	-
'AC0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/31/2024	78.43	81	81	81	-	-	-	-
'AC1016BU2	UNITED KINGDOM I/L GILT BONDS REGS 03/29 0.125	12/31/2024	148.96	186	186	186	-	-	-	-
'BYVP4K09	UNITED KINGDOM I/L GILT BONDS REGS 11/56 0.125	12/31/2024	44.25	55	55	55	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/31/2024	24.54	31	31	31	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/31/2024	117.12	147	147	147	-	-	-	-
'91281SV1	TSY INFL IX N/B 02/51 0.125	12/31/2024	45.45	45	45	45	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	12/31/2024	136.64	137	137	137	-	-	-	-
'AC0L30L9	UNITED KINGDOM I/L GILT BONDS REGS 11/36 0.125	12/31/2024	121.94	153	153	153	-	-	-	-
'AC3QG4412	FRANCE (GOVT OF) BONDS 144A REGS 07/47 0.1	12/31/2024	97.99	102	102	102	-	-	-	-
'AC1I2HND2	UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	12/31/2024	101.92	128	128	128	-	-	-	-
'AC2HJQM5	FRANCE (GOVT OF) BONDS 144A REGS 07/34 0.6	12/31/2024	40.2	42	42	42	-	-	-	-
'AC2N9D93	UNITED KINGDOM I/L GILT BONDS REGS 11/54 1.25	12/31/2024	83.7	105	105	105	-	-	-	-
'AC2P77C6	FRANCE (GOVT OF) BONDS 144A REGS 07/43 0.95	12/31/2024	23.76	25	25	25	-	-	-	-
'BYY5F1II0	UNITED KINGDOM I/L GILT BONDS REGS 03/26 0.125	12/31/2024	94.12	118	118	118	-	-	-	-
'B1TX1HII7	FRANCE (GOVT OF) BONDS 144A REGS 07/40 1.8	12/31/2024	114	118	118	118	-	-	-	-
'91281PS2	TSY INFL IX N/B 01/26 2	12/31/2024	48	48	48	48	-	-	-	-
'912810QP6	TSY INFL IX N/B 02/41 2.125	12/31/2024	65.9	66	66	66	-	-	-	-
'91282CCM1	TSY INFL IX N/B 07/31 0.125	12/31/2024	128.55	129	129	129	-	-	-	-
'91282CDC2	TSY INFL IX N/B 10/26 0.125	12/31/2024	85.75	86	86	86	-	-	-	-
'91282BY38	TSY INFL IX N/B 07/28 0.75	12/31/2024	100.73	101	101	101	-	-	-	-
'AC1028NM2	UNITED KINGDOM I/L GILT BONDS REGS 03/44 0.125	12/31/2024	143.92	180	180	180	-	-	-	-
'AC1086LD2	DEUTSCHLAND I/L BOND BONDS REGS 04/30 0.5	12/31/2024	164.64	171	171	171	-	-	-	-
'B128DHII8	UNITED KINGDOM I/L GILT BONDS REGS 11/27 1.25	12/31/2024	139.65	175	175	175	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	12/31/2024	79.69	83	83	83	-	-	-	-
'912810PS1	TSY INFL IX N/B 01/27 2.375	12/31/2024	29.15	29	29	29	-	-	-	-
'91282CGK1	TSY INFL IX N/B 01/33 1.125	12/31/2024	109.2	109	109	109	-	-	-	-
'91282CGW5	TSY INFL IX N/B 04/28 1.25	12/31/2024	87.68	88	88	88	-	-	-	-

'912828ZZ6	TSY INFL IX N/B 07/30 0.125	12/31/2024	105.65	106	106	106	-	-	-	-	-
'ACI236WP4	FRANCE (GOVT OF) BONDS 144A REGS 07/53 0.1	12/31/2024	56.16	58	58	58	-	-	-	-	-
'ACI25Z7H4	FRANCE (GOVT OF) BONDS 144A REGS 07/38 0.1	12/31/2024	49.53	51	51	51	-	-	-	-	-
'BM8ZZWW5	UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	12/31/2024	33.66	42	42	42	-	-	-	-	-
'912810QV3	TSY INFL IX N/B 02/42 0.75	12/31/2024	59.7	60	60	60	-	-	-	-	-
'BD9MZZII0	UNITED KINGDOM I/L GILT BONDS REGS 11/65 0.125	12/31/2024	64.48	81	81	81	-	-	-	-	-
'BGDYHFII6	UNITED KINGDOM I/L GILT BONDS REGS 08/41 0.125	12/31/2024	73.44	92	92	92	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/31/2024	-78.43	(81)	(81)	(81)	-	-	-	-	-
'ACI0C07B0	DEUTSCHLAND I/L BOND BONDS REGS 04/26 0.1	12/31/2024	472862.24	489,649	489,649	489,649	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/31/2024	83242.54	86,198	86,198	86,198	-	-	-	-	-
'983YNXII2	FRANCE (GOVT OF) BONDS 144A REGS 07/27 1.85	12/31/2024	-203.98	(212)	(212)	(212)	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/31/2024	85840.22	107,506	107,506	107,506	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/31/2024	607742.27	761,136	761,136	761,136	-	-	-	-	-
'BP9DLZII8	UNITED KINGDOM I/L GILT BONDS REGS 03/58 0.125	12/31/2024	-69.63	(87)	(87)	(87)	-	-	-	-	-
'B1L6W9II8	UNITED KINGDOM I/L GILT BONDS REGS 11/37 1.125	12/31/2024	-24.54	(31)	(31)	(31)	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/21/2024	140.12	176	176	176	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/22/2024	140.12	176	176	176	-	-	-	-	-
'B3D4VDII0	UNITED KINGDOM I/L GILT BONDS REGS 11/32 1.25	12/23/2024	144.64	181	181	181	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/21/2024	139.19	175	175	175	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/22/2024	139.19	175	175	175	-	-	-	-	-
'B3LZBFII9	UNITED KINGDOM I/L GILT BONDS REGS 03/40 0.625	12/23/2024	139.19	175	175	175	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/21/2024	120.96	152	152	152	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/22/2024	120.96	152	152	152	-	-	-	-	-
'B3MYD3II6	UNITED KINGDOM I/L GILT BONDS REGS 11/42 0.625	12/23/2024	120.96	152	152	152	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/21/2024	117.12	147	147	147	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/22/2024	117.12	147	147	147	-	-	-	-	-
'B421JZII1	UNITED KINGDOM I/L GILT BONDS REGS 03/50 0.5	12/23/2024	117.12	147	147	147	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/21/2024	124.99	157	157	157	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/22/2024	124.99	157	157	157	-	-	-	-	-
'B46CGHII6	UNITED KINGDOM I/L GILT BONDS REGS 03/34 0.75	12/23/2024	129.3	162	162	162	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/21/2024	64.6	67	67	67	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/22/2024	64.6	67	67	67	-	-	-	-	-
'745331II1	FRANCE (GOVT OF) BONDS 144A REGS 07/32 3.15	12/23/2024	60.8	63	63	63	-	-	-	-	-
'912810FD5	TSY INFL IX N/B 04/28 3.625	12/21/2024	47	47	47	47	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/21/2024	45.45	45	45	45	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/22/2024	36.36	36	36	36	-	-	-	-	-
'912810SV1	TSY INFL IX N/B 02/51 0.125	12/23/2024	45.45	45	45	45	-	-	-	-	-
'912810TE8	TSY INFL IX N/B 02/52 0.125	12/21/2024	42.32	42	42	42	-	-	-	-	-
'912797LJ4	TREASURY BILL 09/24 0.00000	9/24/2024	16500000	16,282,700	16,500,000	16,500,000	-	-	-	-	-
'912797KM8	TREASURY BILL 09/24 0.00000	9/26/2024	15000000	14,801,848	15,000,000	15,000,000	-	-	-	-	-
'912797LR6	TREASURY BILL 01/25 0.00000	12/30/2024	7250000	7,167,898	7,247,293	7,247,583	290	-	-	-	-
'912797JP3	TREASURY BILL 04/24 0.00000	1/16/2024	25000000	24,646,588	24,646,588	24,646,588	-	-	-	-	-
'912796CX5	TREASURY BILL 04/24 0.00000	1/18/2024	20000000	19,736,302	19,736,302	19,736,302	-	-	-	-	-
'912797GP6	TREASURY BILL 02/24 0.00000	1/18/2024	29000000	28,821,868	28,821,868	28,821,868	-	-	-	-	-
'912797GD3	TREASURY BILL 01/24 0.00000	1/18/2024	25000000	24,683,413	25,000,000	25,000,000	-	-	-	-	-
'912797GD3	TREASURY BILL 01/24 0.00000	1/18/2024	23200000	23,145,712	23,145,712	23,200,000	54,288	-	-	-	-
'912797JE8	TREASURY BILL 02/24 0.00000	1/23/2024	30000000	29,877,033	29,877,033	29,877,033	-	-	-	-	-
'912797JA6	TREASURY BILL 01/24 0.00000	1/23/2024	15000000	14,814,465	15,000,000	15,000,000	-	-	-	-	-
'912797JA6	TREASURY BILL 01/24 0.00000	1/23/2024	25000000	24,821,354	25,000,000	25,000,000	-	-	-	-	-
'912797JA6	TREASURY BILL 01/24 0.00000	1/23/2024	20000000	19,944,409	19,944,409	20,000,000	55,591	-	-	-	-
'912797JM0	TREASURY BILL 04/24 0.00000	1/23/2024	30000000	29,666,301	29,666,301	29,666,301	-	-	-	-	-
'912797MC9	TREASURY BILL 11/24 0.00000	8/27/2024	37000000	36,569,542	36,569,542	36,569,542	-	-	-	-	-
'912797LU9	TREASURY BILL 10/24 0.00000	8/27/2024	25000000	24,800,617	24,800,617	24,800,617	-	-	-	-	-
'912797KD8	TREASURY BILL 08/24 0.00000	8/29/2024	13100000	12,926,152	13,100,000	13,100,000	-	-	-	-	-
'912797KD8	TREASURY BILL 08/24 0.00000	8/29/2024	25000000	24,952,785	25,000,000	25,000,000	-	-	-	-	-
'912797GL5	TREASURY BILL 09/24 0.00000	8/29/2024	14000000	13,985,850	13,985,850	13,985,850	-	-	-	-	-
'912797HP5	TREASURY BILL 11/24 0.00000	8/29/2024	15000000	14,809,598	14,809,598	14,809,598	-	-	-	-	-
'912797KL0	TREASURY BILL 09/24 0.00000	8/29/2024	10000000	9,969,477	9,969,477	9,969,477	-	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	9/3/2024	15000000	14,826,733	14,826,733	14,826,733	-	-	-	-	-
'912797LG0	TREASURY BILL 09/24 0.00000	9/3/2024	28000000	27,971,689	27,971,689	27,971,689	-	-	-	-	-
'912797LA3	TREASURY BILL 09/24 0.00000	9/3/2024	15750000	15,594,705	15,750,000	15,750,000	-	-	-	-	-
'912797HG5	TREASURY BILL 04/24 0.00000	1/25/2024	25000000	24,670,947	24,670,947	24,670,947	-	-	-	-	-
'912796ZY8	TREASURY BILL 01/24 0.00000	1/25/2024	20000000	19,731,474	20,000,000	20,000,000	-	-	-	-	-
'912796ZY8	TREASURY BILL 01/24 0.00000	1/25/2024	15000000	14,964,933	14,964,933	15,000,000	35,067	-	-	-	-
'912796ZY8	TREASURY BILL 01/24 0.00000	1/25/2024	21000000	20,957,007	20,957,007	21,000,000	42,993	-	-	-	-
'912797JH1	TREASURY BILL 03/24 0.00000	1/25/2024	32000000	31,780,458	31,780,458	31,780,458	-	-	-	-	-
'912797JK4	TREASURY BILL 03/24 0.00000	1/30/2024	33700000	33,423,945	33,423,945	33,423,945	-	-	-	-	-
'912797JB4	TREASURY BILL 01/24 0.00000	1/30/2024	21600000	21,423,398	21,600,000	21,600,000	-	-	-	-	-
'912797JB4	TREASURY BILL 01/24 0.00000	1/30/2024	12000000	11,950,608	11,950,608	12,000,000	49,392	-	-	-	-
'912797GE1	TREASURY BILL 02/24 0.00000	2/1/2024	22000000	21,723,216	22,000,000	22,000,000	-	-	-	-	-
'912797HH3	TREASURY BILL 05/24 0.00000	2/1/2024	22000000	21,710,489	21,710,489	21,710,489	-	-	-	-	-
'912797MW4	TREASURY BILL 01/25 0.00000	12/19/2024	1500000	1,489,553	1,496,455	1,496,659	204	-	-	-	-
'912797MX2	TREASURY BILL 01/25 0.00000	12/19/2024	4250000	4,220,776	4,236,432	4,237,009	577	-	-	-	-
'912797MW4	TREASURY BILL 01/25 0.00000	12/23/2024	9000000	8,984,265	8,984,265	8,984,265	-	-	-	-	-
'912797MW4	TREASURY BILL 01/25 0.00000	12/19/2024	10500000	10,466,098	10,476,143	10,476,614	471	-	-	-	-
'912797MR5	TREASURY BILL 12/24 0.00000	12/24/2024	6250000	6,233,989	6,244,663	6,244,902	239	-	-	-	-
'912797LR6	TREASURY BILL 01/25 0.00000	12/27/2024	10750000	10,742,385	10,742,385	10,742,385	-	-	-	-	-
'912797MR5	TREASURY BILL 12/24 0.00000	12/31/2024	450000	448,847	450,000	450,000	-	-	-	-	-
'912797LR6	TREASURY BILL 01/25 0.00000	12/31/2024	1500000	1,483,013	1,499,627	1,499,667	40	-	-	-	-
'912797JR9	TREASURY BILL 01/25 0.00000	10/24/2024	25000000	24,715,909	24,715,909	24,715,909	-	-	-	-	-
'912797KV8	TREASURY BILL 10/24 0.00000	10/24/2024	10250000	10,145,776	10,250,000	10,250,000	-	-	-	-	-
'912797JE8	TREASURY BILL 02/24 0.00000	2/20/2024	30000000	29,877,033	30,000,000	30,000,000	-	-	-	-	-
'912797JN8	TREASURY BILL 04/24 0.00000	2/20/2024	30500000	30,250,158	30,250,158	30,250,158	-	-	-	-	-
'912797HR1	TREASURY BILL 05/24 0.00000	2/22/2024	9800000	9,670,268	9,670,268	9,670,268	-	-	-	-	-
'912796Z28	TREASURY BILL 02/24 0.00000	2/22/2024	9500000	9,400,535	9,500,000	9,500,000	-	-	-	-	-
'912797JP3	TREASURY BILL 04/24 0.00000	2/27/2024	20000000	19,835,578	19,835,578	19,835,578	-	-	-	-	-
'912797JF5	TREASURY BILL 02/24 0.00000	2/27/2024	20000000	19,835,733	20,000,000	20,000,000	-	-	-	-	-
'912797GP6	TREASURY BILL 02/24 0.00000	2/29/2024	29000000	28,821,868	29,000,000	29,000,000	-	-	-	-	-
'912797HS9	TREASURY BILL 05/24 0.00000	2/29/2024	29400000	29,011,324	29,011,324	29,011,324	-	-	-	-	-
'912797JZ1	TREASURY BILL 06/24 0.00000	3/5/2024	11000000	10,855,133	10,855,133	10,855,133	-	-	-	-	-
'912797JG3	TREASURY BILL 03/24 0.00000	3/5/2024	11000000	10,909,799	11,000,000	11,000,000	-	-	-	-	-
'912797KM8	TREASURY BILL 09/24 0.00000	9/26/2024	50000000	49,702,181	50,000,000	50,000,000	-	-	-	-	-
'912797MN4	TREASURY BILL 12/24 0.00000	9/26/2024	30000000	29,721,594	29,721,594	29,721,594	-	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	9/26/2024	35500000	35,404,328	35,404,328	35,404,328	-	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	10/1/2024	30600000	30,376,994	30,376,994	30,376,994	-	-	-	-	-
'912797LK1	TREASURY BILL 10/24 0.00000	10/1/2024	25000000	24,722,089	25,000,000	25,000,000	-	-	-	-	-
'912797LK1	TREASURY BILL 10/24 0.00000	10/1/2024	35000000	34,945,902	35,000,000	35,000,000	-	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	10/1/2024	30000000	29,703,717	29,703,717	29,703,717	-	-	-	-	-
'912797GW1	TREASURY BILL 10/24 0.00000	10/3/2024	15000000	14,804,025	15,000,000	15,000,000	-	-	-	-	-
'912797LR6	TREASURY BILL 01/25 0.00000	10/3/2024	15000000	14,830,133	14,830,133	14,830,133	-	-	-	-	-
'912797LS4	TREASURY BILL 10/24 0.00000	10/8/2024	41750000	41,599,266	41,750,000	41,750,000	-	-	-	-	-
'912797KE6	TREASURY BILL 06/24 0.00000	3/12/2024	32500000	32,072,806	32,072,806	32,072,806	-	-	-	-	-
'912797JH1	TREASURY BILL 03/24 0.00000	3/12/2024	32000000	31,780,458	32,000,000	32,000,000	-	-	-	-	-
'912797JJ7	TREASURY BILL 03/24 0.00000	3/13/2024	30000000	29,816,163	29,973,738	29,973,750	12	-	-	-	-
'912797JJ7	TREASURY BILL 03/24 0.00000	3/19/2024	1400000	1,391,421	1,400,000	1,400,000	-	-	-	-	-
'912797JM0	TREASURY BILL 04/24 0.00000	3/21/2024	175250000	174,763,394	174,763,394	174,763,394	-	-	-	-	-
'912796ZW2	TREASURY BILL 06/24 0.00000	3/21/2024	1750000	1,726,865	1,726,865	1,726,865	-	-	-	-	-
'912797JL2	TREASURY BILL 04/24 0.00000	3/21/2024	30000000	29,754,160	29,947,320	29,947,520	200	-	-	-	-
'912797GZ4	TREASURY BILL 04/24 0.00000	3/21/2024	500000	493,383	498,982	498,987	5	-	-	-	-
'912797JM0	TREASURY BILL 04/24 0.00000	3/21/2024	30500000	30,249,659	30,415,063	30,415,248	185	-	-	-	-
'912797JK4	TREASURY BILL 03/24 0.00000	3/21/2024	33700000	33,423,945	33,675,352	33,675,568	215	-	-	-	-
'912797LS4	TREASURY BILL 10/24 0.00000	10/7/2024	41750000	41,599,266	41,744,203	41,744,607	405	-	-	-	-
'912797LA3	TREASURY BILL 09/24 0.00000	9/3/2024	25000000	24,795,581	25,000,000	25,000,000	-	-	-	-	-
'912797LA3	TREASURY BILL 09/24 0.00000	9/3/2024	2250000	2,240,830	2,250,000	2,250,000	-	-	-	-	-
'912797GL5	TREASURY BILL 09/24 0.00000	9/5/2024	25000000	24,916,545	25,000,000	25,000,000	-	-	-	-	-
'912797GL5	TREASURY BILL 09/24 0.00000	9/5/2024	27000000	26,945,190	27,000,000	27,000,000	-	-	-	-	-
'912797GL5	TREASURY BILL 09/24 0.00000	9/5/2024	14000000	13,985,850	14,000,000	14,000,000	-	-	-	-	-
'912797LF2	TREASURY BILL 12/24 0.00000	9/5/2024	25000000	24,687,788	24,687,788	24,687,788	-	-	-	-	-
'912797LV7	TREASURY BILL 10/24 0.00000	9/5/2024	41500000	41,186,571	41,186,571	41,186,571	-	-	-	-	-
'912797MN4	TREASURY BILL 12/24 0.00000	9/10/2024	43000000	42,475,278	42,475,278	42,475,278	-	-	-	-	-
'912797LG0	TREASURY BILL 09/24 0.00000	9/10/2024	15000000	14,801,696	15,000,000	15,000,000	-	-	-	-	-
'912797LG0	TREASURY BILL 09/24 0.00000	9/10/2024	28000000	27,971,689	28,000,000	28,000,000	-	-	-	-	-
'912797LP0	TREASURY BILL 12/24 0.00000	9/12/2024	25000000	24,693,286	24,693,286	24,693,286	-	-	-	-	-
'912797JJ7	TREASURY BILL 03/24 0.00000	2/6/2024	31400000	31,207,583	31,207,583	31,207,583	-	-	-	-	-
'912797JL2	TREASURY BILL 04/24 0.00000	2/6/2024	30000000	29,754,160	29,754,160	29,754,160	-	-	-	-	-
'912797JC2	TREASURY BILL 02/24 0.00000	2/6/2024	15500000	15,362,364	15,500,000	15,500,000	-	-	-	-	-
'912797JC2	TREASURY BILL 02/24 0.00000	2/6/2024	25000000	24,794,842	25,000,000	25,000,000	-	-	-	-	-
'912797JC2	TREASURY BILL 02/24 0.00000	2/6/2024	20000000	19,842,140	20,000,000	20,000,000	-	-	-	-	-
'912797GM3	TREASURY BILL 02/24 0.00000	2/8/2024	30000000	29,778,150	30,000,000	30,000,000	-	-	-	-	-
'912797HQ3	TREASURY BILL 05/24 0.00000	2/8/2024	30000000	29,604,150	29,604,150	29,604,150	-	-	-	-	-
'912797JD0	TREASURY BILL 02/24 0.00000	2/13/2024	25000000	24,726,536	25,000,000	25,000,000	-	-	-	-	-
'912797JD0	TREASURY BILL 02/24 0.00000	2/13/2024	25000000	24,897,314	24,897,314	25,000,000	102,686	-	-	-	-
'912797JX6	TREASURY BILL 05/24 0.00000	2/13/2024	20000000	19,716,072	19,716,072	19,716,072	-	-	-	-	-
'912797JM0	TREASURY BILL 04/24 0.00000	2/13/2024	30500000	30,249,659	30,249,659	30,249,659	-	-	-	-	-
'912797LS4	TREASURY BILL 10/24 0.00000	9/12/2024	41750000	41,599,266	41,599,266	41,599,266	-	-	-	-	-
'912797KK2	TREASURY BILL 09/24 0.00000	9/12/2024	15750000	15,669,655	15,750,000	15,750,000	-	-	-	-	-
'912797KK2	TREASURY BILL 09/24 0.00000	9/12/2024	50000000	49,804,250	50,000,000	50,000,000	-	-	-	-	-
'912797KL0	TREASURY BILL 09/24 0.00000	9/19/2024	15000000	14,801,620	15,000,000	15,000,000	-	-	-	-	-
'912797KL0	TREASURY BILL 09/24 0.00000	9/19/2024	50000000	49,753,736	50,000,000	50,000,000	-	-	-	-	-
'912797KL0	TREASURY BILL 09/24 0.00000	9/19/2024	10000000	9,969,477	10,000,000	10,000,000	-	-	-	-	-
'912797LK1	TREASURY BILL 10/24 0.00000	9/19/2024	35000000	34,945,902	34,945,902	34,945,902	-	-	-	-	-
'912797KV8	TREASURY BILL 10/24 0.00000	9/19/2024	40250000	40,066,902	40,066,902	40,066,902	-	-	-	-	-
'912797MP9	UNITED STATES TREASURY BILL 12/24 0.00000	9/24/2024	16500000	16,327,713	16,327,713	16,327,713	-	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/18/2024	3250000	3,226,315	3,246,616	3,246,764	148	-	-	-	-
'912797JM0	TREASURY BILL 04/24 0.00000	4/9/2024	175250000	174,763,394	175,250,000	175,250,000	-	-	-	-	-
'912797KN6	TREASURY BILL 07/24 0.00000	4/9/2024	25000000	24,671,389	24,671,389	24,671,389	-	-	-	-	-
'912797HF7	TREASURY BILL 04/24 0.00000	4/11/2024	20000000	19,735,544	20,000,000	20,000,000	-	-	-	-	-
'912797GB7	TREASURY BILL 07/24 0.00000	4/11/2024	20000000	19,734,836	19,734,836	19,734,836	-	-	-	-	-
'912797JN8	TREASURY BILL 04/24 0.00000	4/16/2024	30500000	30,250,158	30,500,000	30,500,000	-	-	-	-	-
'912797KP1	TREASURY BILL 07/24 0.00000	4/16/2024	31000000	30,591,112	30,591,112	30,591,112	-	-	-	-	-
'912796CX5	TREASURY BILL 04/24 0.00000	4/18/2024	20000000	19,736,302	20,000,000	20,000,000	-	-	-	-	-
'912797JS7	TREASURY BILL 07/24 0.00000	4/18/2024	20500000	20,228,129	20,228,129	20,228,129	-	-	-	-	-
'912797JP3	TREASURY BILL 04/24 0.00000	4/23/2024	25000000	24,646,588	25,000,000	25,000,000	-	-	-	-	-
'912797JP3	TREASURY BILL 04/24 0.00000	4/23/2024	20000000	19,835,578	20,000,000	20,000,000	-	-	-	-	-
'912797JX6	TREASURY BILL 05/24 0.00000	4/23/2024	45000000	44,815,183	44,815,183	44,815,183	-	-	-	-	-
'912797KV8	TREASURY BILL 10/24 0.00000	10/24/2024	40250000	40,066,902	40,250,000	40,250,000	-	-	-	-	-
'912797LC9	TREASURY BILL 11/24 0.00000	10/24/2024	4600000	4,540,797	4,590,892	4,591,615	723	-	-	-	-
'912797LC9	TREASURY BILL 11/24 0.00000	10/29/2024	42500000	42,449,972	42,449,972	42,449,972	-	-	-	-	-
'912797LV7	TREASURY BILL 10/24 0.00000	10/29/2024	41500000	41,186,571	41,500,000	41,500,000	-	-	-	-	-
'912797LV7	TREASURY BILL 10/24 0.00000	10/29/2024	26000000	25,982,903	26,000,000	26,000,000	-	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	10/29/2024	25000000	24,887,198	24,887,198	24,887,198	-	-	-	-	-
'912797LD7	TREASURY BILL 11/24 0.00000	10/29/2024	4250000	4,195,366	4,240,394	4,241,180	786	-	-	-	-
'912797LE5	TREASURY BILL 11/24 0.00000	10/29/2024	4000000	3,949,177	3,987,155	3,988,077	923	-	-	-	-
'912797LC9	TREASURY BILL 11/24 0.00000	10/31/2024	6000000	5,922,779	5,994,060	5,994,560	500	-	-	-	-
'912797LC9	TREASURY BILL 11/24 0.00000	11/1/2024	4400000	4,343,371	4,396,266	4,396,575	309	-	-	-	-
'912797HG5	TREASURY BILL 04/24 0.00000	4/25/2024	25000000	24,670,947	25,000,000	25,000,000	-	-	-	-	-
'912797JX6	TREASURY BILL 05/24 0.00000	4/25/2024	25000000	24,905,118	24,905,118	24,905,118	-	-	-	-	-
'912797JQ1	TREASURY BILL 04/24 0.00000	4/30/2024	35000000	34,892,608	35,000,000	35,000,000	-	-	-	-	-
'912797HT7	TREASURY BILL 05/24 0.00000	4/30/2024	35500000	35,307,536	35,307,536	35,307,536	-	-	-	-	-
'912797HH3	TREASURY BILL 05/24 0.00000	5/2/2024	22000000	21,710,489	22,000,000	22,000,000	-	-	-	-	-
'912797JU2	TREASURY BILL 08/24 0.00000	5/2/2024	22000000	21,708,292	21,708,292	21,708,292	-	-	-	-	-
'912797JV0	TREASURY BILL 05/24 0.00000	5/7/2024	20000000	19,918,100	20,000,000	20,000,000	-	-	-	-	-
'912797JV0	TREASURY BILL 05/24 0.00000	5/7/2024	71400000	71,107,839	71,400,000	71,400,000	-	-	-	-	-
'912797KQ9	TREASURY BILL 07/24 0.00000	5/7/2024	25000000	24,719,806	24,719,806	24,719,806	-	-	-	-	-
'912797FS1	TREASURY BILL 06/24 0.00000	5/7/2024	30000000	29,837,431	29,837,431	29,837,431	-	-	-	-	-
'912797HR1	TREASURY BILL 05/24 0.00000	5/7/2024	37000000	36,913,502	36,913,502	36,913,502	-	-	-	-	-
'912797MB0	TREASURY BILL 11/24 0.00000	11/1/2024	10000000	9,872,562	9,984,595	9,985,702	1,106	-	-	-	-
'912797LC9	TREASURY BILL 11/24 0.00000	11/1/2024	42500000	42,449,972	42,466,648	42,466,921	273	-	-	-	-
'912797MB0	TREASURY BILL 11/24 0.00000	11/1/2024	11000000	10,962,721	10,984,228	10,984,272	44	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	11/6/2024	11500000	11,461,097	11,461,097	11,461,097	-	-	-	-	-
'912797LS4	TREASURY BILL 10/24 0.00000	10/8/2024	-41750000	(41,599,266)	(41,750,000)	(41,750,000)	-	-	-	-	-
'912797KT3	TREASURY BILL 10/24 0.00000	10/7/2024	20000000	19,736,858	19,991,325	19,992,167	842	-	-	-	-
'912797KT3	TREASURY BILL 10/24 0.00000	10/10/2024	20000000	19,736,858	20,000,000	20,000,000	-	-	-	-	-

'912797KU0	TREASURY BILL 10/24 0.00000	10/7/2024	21250000	20,970,869	21,219,326	21,222,080	2,754	-	-	-
'912797KT3	TREASURY BILL 10/24 0.00000	10/10/2024	-20000000	(19,736,858)	(20,000,000)	(20,000,000)	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	10/7/2024	17000000	16,954,185	16,978,183	16,977,664	(519)	-	-	-
'912797HP5	TREASURY BILL 11/24 0.00000	10/15/2024	15250000	15,161,136	15,161,136	15,161,136	-	-	-	-
'912797LT2	TREASURY BILL 10/24 0.00000	10/15/2024	15000000	14,803,402	15,000,000	15,000,000	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	10/17/2024	16500000	16,455,533	16,500,000	16,500,000	-	-	-	-
'912797GY7	TREASURY BILL 03/24 0.00000	3/21/2024	25000000	24,689,594	24,974,734	24,974,722	(12)	-	-	-
'912797JM0	TREASURY BILL 04/24 0.00000	3/21/2024	30000000	29,686,301	29,917,659	29,916,638	(1,021)	-	-	-
'912797HR1	TREASURY BILL 05/24 0.00000	3/21/2024	9800000	9,670,268	9,710,185	9,710,203	17	-	-	-
'912797HS9	TREASURY BILL 05/24 0.00000	3/21/2024	16350000	16,133,848	16,183,730	16,183,835	105	-	-	-
'912797GZ4	TREASURY BILL 04/24 0.00000	4/4/2024	19500000	19,241,933	19,500,000	19,500,000	-	-	-	-
'912796Y52	TREASURY BILL 07/24 0.00000	4/4/2024	20000000	19,733,916	19,733,916	19,733,916	-	-	-	-
'912797JV0	TREASURY BILL 05/24 0.00000	4/9/2024	71400000	71,107,839	71,107,839	71,107,839	-	-	-	-
'912796ZW2	TREASURY BILL 06/24 0.00000	4/9/2024	25000000	24,739,500	24,739,500	24,739,500	-	-	-	-
'912797JQ1	TREASURY BILL 04/24 0.00000	4/9/2024	35000000	34,892,608	34,892,608	34,892,608	-	-	-	-
'912797JV0	TREASURY BILL 05/24 0.00000	4/9/2024	20000000	19,918,100	19,918,100	19,918,100	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	10/17/2024	18500000	18,450,143	18,500,000	18,500,000	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	10/17/2024	5000000	4,974,039	4,974,039	4,974,039	-	-	-	-
'912797MB0	TREASURY BILL 11/24 0.00000	10/17/2024	12000000	11,959,332	11,959,332	11,959,332	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	10/17/2024	-18500000	(18,450,143)	(18,500,000)	(18,500,000)	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	10/16/2024	2000000	1,994,610	1,999,743	1,999,739	(4)	-	-	-
'912797LU9	TREASURY BILL 10/24 0.00000	10/22/2024	25000000	24,800,617	25,000,000	25,000,000	-	-	-	-
'912797MY0	TREASURY BILL 01/25 0.00000	10/22/2024	25000000	24,715,783	24,715,783	24,715,783	-	-	-	-
'912797LV7	TREASURY BILL 10/24 0.00000	10/24/2024	26000000	25,982,903	25,982,903	25,982,903	-	-	-	-
'912797LF2	TREASURY BILL 12/24 0.00000	12/5/2024	25000000	24,687,788	25,000,000	25,000,000	-	-	-	-
'912797LF2	TREASURY BILL 12/24 0.00000	12/5/2024	10000000	9,992,500	10,000,000	10,000,000	-	-	-	-
'912797KC0	TREASURY BILL 08/24 0.00000	5/23/2024	20000000	19,734,811	19,734,811	19,734,811	-	-	-	-
'912797HS9	TREASURY BILL 05/24 0.00000	5/30/2024	13050000	12,877,475	13,050,000	13,050,000	-	-	-	-
'912797KD8	TREASURY BILL 08/24 0.00000	5/30/2024	13100000	12,926,152	12,926,152	12,926,152	-	-	-	-
'912797JZ1	TREASURY BILL 06/24 0.00000	6/4/2024	11000000	10,855,133	11,000,000	11,000,000	-	-	-	-
'912797HT7	TREASURY BILL 06/24 0.00000	6/4/2024	11000000	10,996,789	10,996,789	10,996,789	-	-	-	-
'912797HT7	TREASURY BILL 06/24 0.00000	6/5/2024	30000000	29,837,354	29,956,604	29,995,661	57	-	-	-
'912797FS1	TREASURY BILL 06/24 0.00000	6/4/2024	30000000	29,837,431	29,960,456	29,960,554	97	-	-	-
'912797HT7	TREASURY BILL 06/24 0.00000	6/6/2024	35500000	35,307,536	35,500,000	35,500,000	-	-	-	-
'912797HT7	TREASURY BILL 06/24 0.00000	6/6/2024	11000000	10,996,789	11,000,000	11,000,000	-	-	-	-
'912797KG1	TREASURY BILL 06/24 0.00000	6/6/2024	16500000	16,454,103	16,454,103	16,454,103	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/18/2024	-3250000	(3,212,459)	(3,246,425)	(3,250,000)	(3,575)	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/18/2024	3250000	3,212,459	3,246,425	3,246,764	340	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/20/2024	8200000	8,193,877	8,193,877	8,193,877	-	-	-	-
'912797LE5	TREASURY BILL 11/24 0.00000	11/21/2024	10750000	10,613,412	10,750,000	10,750,000	-	-	-	-
'912797KA4	TREASURY BILL 02/25 0.00000	11/21/2024	10750000	10,630,164	10,630,164	10,630,164	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	11/22/2024	9200000	9,187,350	9,187,350	9,187,350	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	11/22/2024	9200000	9,187,350	9,187,350	9,187,350	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	11/22/2024	-9200000	(9,187,350)	(9,187,350)	(9,187,350)	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/26/2024	11750000	11,614,274	11,750,000	11,750,000	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/26/2024	30600000	30,376,994	30,600,000	30,600,000	-	-	-	-
'912797HT7	TREASURY BILL 06/24 0.00000	6/6/2024	-35500000	(35,307,536)	(35,500,000)	(35,500,000)	-	-	-	-
'912797HT7	TREASURY BILL 06/24 0.00000	6/6/2024	5500000	5,470,182	5,500,000	5,500,000	-	-	-	-
'912796Y52	TREASURY BILL 07/24 0.00000	6/11/2024	17750000	17,687,875	17,687,875	17,687,875	-	-	-	-
'912797KE6	TREASURY BILL 06/24 0.00000	6/11/2024	32500000	32,072,806	32,500,000	32,500,000	-	-	-	-
'912797LG0	TREASURY BILL 09/24 0.00000	6/11/2024	15000000	14,801,696	14,801,696	14,801,696	-	-	-	-
'912797KF3	TREASURY BILL 06/24 0.00000	6/18/2024	17900000	17,832,061	17,900,000	17,900,000	-	-	-	-
'912797KX4	TREASURY BILL 08/24 0.00000	6/18/2024	18000000	17,852,832	17,852,832	17,852,832	-	-	-	-
'912797KL0	TREASURY BILL 09/24 0.00000	6/20/2024	15000000	14,801,620	14,801,620	14,801,620	-	-	-	-
'912796ZW2	TREASURY BILL 06/24 0.00000	6/20/2024	1750000	1,726,865	1,750,000	1,750,000	-	-	-	-
'912796ZW2	TREASURY BILL 06/24 0.00000	6/20/2024	25000000	24,739,500	25,000,000	25,000,000	-	-	-	-
'912797KZ9	TREASURY BILL 08/24 0.00000	6/20/2024	12000000	11,881,732	11,881,732	11,881,732	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/26/2024	5000000	4,974,039	5,000,000	5,000,000	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/26/2024	8200000	8,193,877	8,200,000	8,200,000	-	-	-	-
'912797LZ8	TREASURY BILL 01/25 0.00000	11/26/2024	15000000	14,880,563	14,880,563	14,880,563	-	-	-	-
'912797NF0	TREASURY BILL 02/25 0.00000	11/26/2024	15000000	14,871,521	14,871,521	14,871,521	-	-	-	-
'912797MN4	TREASURY BILL 12/24 0.00000	11/26/2024	25500000	25,455,028	25,455,028	25,455,028	-	-	-	-
'912797LF2	TREASURY BILL 12/24 0.00000	11/29/2024	10000000	9,992,500	9,992,500	9,992,500	-	-	-	-
'912797MC8	TREASURY BILL 11/24 0.00000	11/5/2024	3100000	3,063,935	3,093,989	3,094,515	526	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	11/8/2024	7000000	6,978,205	6,978,205	6,978,205	-	-	-	-
'912797MB0	TREASURY BILL 11/24 0.00000	11/12/2024	1000000	996,611	1,000,000	1,000,000	-	-	-	-
'912797MW4	TREASURY BILL 01/25 0.00000	11/12/2024	1500000	1,489,553	1,489,553	1,489,553	-	-	-	-
'912797MC8	TREASURY BILL 11/24 0.00000	11/12/2024	3000000	2,965,098	2,997,092	2,997,404	313	-	-	-
'912797MC8	TREASURY BILL 11/24 0.00000	11/13/2024	4250000	4,200,556	4,246,468	4,246,844	375	-	-	-
'912797GK7	TREASURY BILL 08/24 0.00000	5/9/2024	30500000	30,095,509	30,095,509	30,095,509	-	-	-	-
'912797HQ3	TREASURY BILL 05/24 0.00000	5/9/2024	30000000	29,604,150	30,000,000	30,000,000	-	-	-	-
'912796Y45	TREASURY BILL 06/24 0.00000	5/21/2024	30000000	29,837,601	29,837,601	29,837,601	-	-	-	-
'912797KY2	TREASURY BILL 08/24 0.00000	5/21/2024	25000000	24,669,493	24,669,493	24,669,493	-	-	-	-
'912797KP1	TREASURY BILL 07/24 0.00000	5/21/2024	35500000	35,209,421	35,209,421	35,209,421	-	-	-	-
'912797JX6	TREASURY BILL 05/24 0.00000	5/21/2024	20000000	19,716,072	20,000,000	20,000,000	-	-	-	-
'912797JX6	TREASURY BILL 05/24 0.00000	5/21/2024	45000000	44,815,183	45,000,000	45,000,000	-	-	-	-
'912797JX6	TREASURY BILL 05/24 0.00000	5/21/2024	25000000	24,905,118	25,000,000	25,000,000	-	-	-	-
'912797HR1	TREASURY BILL 05/24 0.00000	5/23/2024	37000000	36,913,502	37,000,000	37,000,000	-	-	-	-
'912797KF3	TREASURY BILL 06/24 0.00000	5/23/2024	17900000	17,832,061	17,832,061	17,832,061	-	-	-	-
'912797MK0	TREASURY BILL 02/25 0.00000	11/14/2024	25000000	24,722,576	24,722,576	24,722,576	-	-	-	-
'912797LD7	TREASURY BILL 11/24 0.00000	11/14/2024	18750000	18,508,968	18,750,000	18,750,000	-	-	-	-
'912797LD7	TREASURY BILL 11/24 0.00000	11/14/2024	25000000	24,697,716	25,000,000	25,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	11/14/2024	19000000	18,917,309	18,917,309	18,917,309	-	-	-	-
'912797LE5	TREASURY BILL 11/24 0.00000	11/15/2024	5250000	5,183,294	5,245,602	5,246,190	588	-	-	-
'912797MC8	TREASURY BILL 11/24 0.00000	11/19/2024	26650000	26,339,954	26,650,000	26,650,000	-	-	-	-
'912797MX2	TREASURY BILL 01/25 0.00000	11/19/2024	26500000	26,317,777	26,317,777	26,317,777	-	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/18/2024	-3250000	(3,226,315)	(3,246,616)	(3,246,764)	(148)	-	-	-
'912797MD6	TREASURY BILL 11/24 0.00000	11/18/2024	3250000	3,212,459	3,246,425	3,250,000	3,575	-	-	-
'912797HZ3	TREASURY BILL 01/24 0.00000	1/16/2024	25000000	24,671,763	25,000,000	25,000,000	-	-	-	-
'912797KT3	TREASURY BILL 10/24 0.00000	7/11/2024	20000000	19,736,858	19,736,858	19,736,858	-	-	-	-
'912797GB7	TREASURY BILL 07/24 0.00000	7/11/2024	20000000	19,734,836	20,000,000	20,000,000	-	-	-	-
'912797KX4	TREASURY BILL 08/24 0.00000	7/16/2024	27000000	26,889,414	26,889,414	26,889,414	-	-	-	-
'912797KP1	TREASURY BILL 07/24 0.00000	7/16/2024	31000000	30,591,112	31,000,000	31,000,000	-	-	-	-
'912797KP1	TREASURY BILL 07/24 0.00000	7/16/2024	35500000	35,209,421	35,500,000	35,500,000	-	-	-	-
'912797LT2	TREASURY BILL 10/24 0.00000	7/16/2024	15000000	14,803,402	14,803,402	14,803,402	-	-	-	-
'912797LK1	TREASURY BILL 10/24 0.00000	7/16/2024	25000000	24,722,089	24,722,089	24,722,089	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	7/18/2024	21250000	20,970,869	20,970,869	20,970,869	-	-	-	-
'912797JS7	TREASURY BILL 07/24 0.00000	7/18/2024	20500000	20,228,129	20,500,000	20,500,000	-	-	-	-
'912797KQ9	TREASURY BILL 07/24 0.00000	7/23/2024	25000000	24,719,806	25,000,000	25,000,000	-	-	-	-
'912797LR6	TREASURY BILL 01/25 0.00000	12/5/2024	20250000	20,181,365	20,181,365	20,181,365	-	-	-	-
'912797MM6	TREASURY BILL 03/25 0.00000	12/5/2024	15000000	14,835,157	14,835,157	14,835,157	-	-	-	-
'912797MN4	TREASURY BILL 12/24 0.00000	12/6/2024	40000000	39,511,886	39,978,545	39,980,222	1,678	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/10/2024	4000000	3,995,598	3,995,598	3,995,598	-	-	-	-
'912797LP0	TREASURY BILL 12/24 0.00000	12/10/2024	27750000	27,743,233	27,743,233	27,743,233	-	-	-	-
'912797MN4	TREASURY BILL 12/24 0.00000	12/10/2024	3000000	2,963,391	3,000,000	3,000,000	-	-	-	-
'912797MN4	TREASURY BILL 12/24 0.00000	12/10/2024	30000000	29,721,594	30,000,000	30,000,000	-	-	-	-
'912797MN4	TREASURY BILL 12/24 0.00000	12/10/2024	25500000	25,455,028	25,500,000	25,500,000	-	-	-	-
'912797MR5	TREASURY BILL 12/24 0.00000	12/10/2024	6700000	6,682,837	6,682,837	6,682,837	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/10/2024	20000000	19,977,940	19,977,940	19,977,940	-	-	-	-
'912797JU2	TREASURY BILL 08/24 0.00000	7/23/2024	25000000	24,967,250	24,967,250	24,967,250	-	-	-	-
'912797KW6	TREASURY BILL 08/24 0.00000	8/1/2024	47400000	47,365,438	47,365,438	47,365,438	-	-	-	-
'912797JU2	TREASURY BILL 08/24 0.00000	8/1/2024	22000000	21,708,292	22,000,000	22,000,000	-	-	-	-
'912797JU2	TREASURY BILL 08/24 0.00000	8/1/2024	25000000	24,967,250	25,000,000	25,000,000	-	-	-	-
'912797KW6	TREASURY BILL 08/24 0.00000	8/2/2024	45500000	45,466,823	45,473,458	45,473,313	(145)	-	-	-
'912797LA3	TREASURY BILL 09/24 0.00000	8/6/2024	2250000	2,240,830	2,240,830	2,240,830	-	-	-	-
'912797KW6	TREASURY BILL 08/24 0.00000	8/6/2024	1900000	1,898,615	1,900,000	1,900,000	-	-	-	-
'912797GK7	TREASURY BILL 08/24 0.00000	8/8/2024	30500000	30,095,509	30,500,000	30,500,000	-	-	-	-
'912797LC9	TREASURY BILL 11/24 0.00000	8/8/2024	15000000	14,806,947	14,806,947	14,806,947	-	-	-	-
'912797KK2	TREASURY BILL 09/24 0.00000	8/8/2024	15750000	15,669,655	15,669,655	15,669,655	-	-	-	-
'912797MW4	TREASURY BILL 01/25 0.00000	12/11/2024	10500000	10,466,098	10,466,098	10,466,098	-	-	-	-
'912797MP9	UNITED STATES TREASURY BILL 12/24 0.00000	12/12/2024	25000000	24,984,549	24,984,549	24,984,549	-	-	-	-
'912797LP0	TREASURY BILL 12/24 0.00000	12/12/2024	25000000	24,693,286	25,000,000	25,000,000	-	-	-	-
'912797LP0	TREASURY BILL 12/24 0.00000	12/12/2024	24250000	24,222,862	24,250,000	24,250,000	-	-	-	-
'912797LP0	TREASURY BILL 12/24 0.00000	12/12/2024	27750000	27,743,233	27,750,000	27,750,000	-	-	-	-
'912797MT1	TREASURY BILL 03/25 0.00000	12/12/2024	30000000	29,677,936	29,677,936	29,677,936	-	-	-	-
'912797MX2	TREASURY BILL 01/25 0.00000	12/12/2024	22500000	22,412,859	22,412,859	22,412,859	-	-	-	-
'912797MP9	UNITED STATES TREASURY BILL 12/24 0.00000	12/17/2024	16500000	16,327,713	16,500,000	16,500,000	-	-	-	-
'912797MP9	UNITED STATES TREASURY BILL 12/24 0.00000	12/17/2024	25000000	24,984,549	25,000,000	25,000,000	-	-	-	-
'912797ML8	TREASURY BILL 02/25 0.00000	11/29/2024	20500000	20,274,808	20,274,808	20,274,808	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	11/29/2024	3750000	3,733,080	3,748,066	3,748,138	72	-	-	-
'912797HP5	TREASURY BILL 11/24 0.00000	11/29/2024	15000000	14,809,598	15,000,000	15,000,000	-	-	-	-
'912797HP5	TREASURY BILL 11/24 0.00000	11/29/2024	15250000	15,161,136	15,250,000	15,250,000	-	-	-	-
'912797KG1	TREASURY BILL 06/24 0.00000	6/25/2024	16500000	16,454,103	16,500,000	16,500,000	-	-	-	-
'912797LJ4	TREASURY BILL 09/24 0.00000	6/25/2024	16500000	16,282,700	16,282,700	16,282,700	-	-	-	-
'912797KM8	TREASURY BILL 09/24 0.00000	6/27/2024	15000000	14,801,848	14,801,848	14,801,848	-	-	-	-
'912797LA3	TREASURY BILL 09/24 0.00000	6/27/2024	15750000	15,594,705	15,594,705	15,594,705	-	-	-	-
'912796Y45	TREASURY BILL 06/24 0.00000	6/27/2024	30000000	29,837,601	30,000,000	30,000,000	-	-	-	-
'912796Y52	TREASURY BILL 07/24 0.00000	7/5/2024	20000000	19,733,916	20,000,000	20,000,000	-	-	-	-
'912796Y52	TREASURY BILL 07/24 0.00000	7/5/2024	17750000	17,687,875	17,750,000	17,750,000	-	-	-	-
'912797GW1	TREASURY BILL 10/24 0.00000	7/5/2024	15000000	14,804,025	14,804,025	14,804,025	-	-	-	-
'912797KB2	TREASURY BILL 08/24 0.00000	7/5/2024	23000000	22,862,086	22,862,086	22,862,086	-	-	-	-
'912797KN6	TREASURY BILL 07/24 0.00000	7/9/2024	25000000	24,671,389	25,000,000	25,000,000	-	-	-	-
'912797LA3	TREASURY BILL 09/24 0.00000	7/9/2024	25000000	24,795,581	24,795,581	24,795,581	-	-	-	-
'912797MJ3	TREASURY BILL 02/25 0.00000	12/3/2024	25000000	24,802,743	24,802,743	24,802,743	-	-	-	-
'912797LY1	TREASURY BILL 01/25 0.00000	12/3/2024	-20000000	(19,891,100)	(19,891,100)	(19,891,100)	-	-	-	-
'912797LY1	TREASURY BILL 01/25 0.00000	12/3/2024	20000000	19,891,100	19,891,100	19,891,100	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	12/3/2024	11500000	11,461,097	11,500,000	11,500,000	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	12/3/2024	7000000	6,978,205	7,000,000	7,000,000	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	12/3/2024	9200000	9,187,350	9,200,000	9,200,000	-	-	-	-
'912797LP0	TREASURY BILL 12/24 0.00000	12/3/2024	24250000	24,222,862	24,222,862	24,222,862	-	-	-	-
'912797ME4	TREASURY BILL 12/24 0.00000	12/3/2024	21250000	21,154,118	21,250,000	21,250,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/4/2024	6000000	5,988,925	5,988,925	5,988,925	-	-	-	-
'912797HZ3	TREASURY BILL 01/24 0.00000	1/16/2024	25000000	24,795,017	25,000,000	25,000,000	-	-	-	-
'912797KM8	TREASURY BILL 09/24 0.00000	8/16/2024	50000000	49,702,181	49,702,181	49,702,181	-	-	-	-
'912797KL0	TREASURY BILL 09/24 0.00000	8/16/2024	50000000	49,753,736	49,753,736	49,753,736	-	-	-	-
'912797KC0	TREASURY BILL 08/24 0.00000	8/16/2024	26250000	26,227,425	26,227,425	26,227,425	-	-	-	-
'912797KY2	TREASURY BILL 08/24 0.00000	8/20/2024	25000000	24,669,493	25,000,000	25,000,000	-	-	-	-
'912797LD7	TREASURY BILL 11/24 0.00000	8/20/2024	25000000	24,697,716	24,697,716	24,697,716	-	-	-	-
'912797KC0	TREASURY BILL 08/24 0.00000	8/22/2024	20000000	19,734,811	20,000,000	20,000,000	-	-	-	-
'912797KC0	TREASURY BILL 08/24 0.00000	8/22/2024	26250000	26,227,425	26,250,000	26,250,000	-	-	-	-
'912797GL5	TREASURY BILL 09/24 0.00000	8/22/2024	27000000	26,945,190	26,945,190	26,945,190	-	-	-	-
'912797LE5	TREASURY BILL 11/24 0.00000	8/22/2024	20000000	19,745,883	19,745,883	19,745,883	-	-	-	-
'912797KZ9	TREASURY BILL 08/24 0.00000	8/27/2024	12000000	11,881,732	12,000,000	12,000,000	-	-	-	-
'912797KZ9	TREASURY BILL 08/24 0.00000	8/27/2024	50000000	49,919,715	50,000,000	50,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	30000000	29,703,717	30,000,000	30,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	19000000	18,917,309	19,000,000	19,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	6000000	5,988,925	6,000,000	6,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	20000000	19,977,940	20,000,000	20,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	4000000	3,995,598	4,000,000	4,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	30000000	29,703,717	30,000,000	30,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	19000000	18,917,309	19,000,000	19,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	250000	249,539	250,000	250,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	20000000	19,977,940	20,000,000	20,000,000	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	4000000	3,995,598	4,000,000	4,000,000	-	-	-	-
'912797LR6	TREASURY BILL 01/25 0.00000	12/20/2024	2500000	2,471,689	2,495,956	2,496,205	250	-	-	-
'912797NG8	TREASURY BILL 02/25 0.00000	12/17/2024	20000000	19,867,778	19,867,778	19,867,778	-	-	-	-
'912797GD3	TREASURY BILL 01/24 0.00000	1/2/2024	23200000	23,145,712	23,145,712	23,145,712	-	-	-	-
'912797GY7	TREASURY BILL 03/24 0.00000	1/2/2024	25000000	24,689,594	24,689,594	24,689,594	-	-	-	-
'912797HX8	TREASURY BILL 01/24 0.00000	1/2/2024	20000000	19,877,022	20,000,000	20,000,000	-	-	-	-
'912797HX8	TREASURY BILL 01/24 0.00000	1/2/2024	50000000	49,912,833	50,000,000	50,000,000	-	-	-	-
'912797HX8	TREASURY BILL 01/24 0.00000	1/2/2024	9000000	8,984,310	9,000,000	9,000,000	-	-	-	-
'912797JF5	TREASURY BILL 02/24 0.00000	1/2/2024	20000000	19,835,733	19,835,733	19,835,733	-	-	-	-
'912797JB4	TREASURY BILL 01/24 0.00000	1/2/2024	12000000	11,950,608	11,950,608	11,950,608	-	-	-	-

'912797FW2	TREASURY BILL 01/24 0.00000	1/4/2024	25000000	24,890,313	25,000,000	25,000,000	-	-	-	-
'912797FW2	TREASURY BILL 01/24 0.00000	1/4/2024	15000000	14,813,258	15,000,000	15,000,000	-	-	-	-
'912797JA6	TREASURY BILL 01/24 0.00000	1/4/2024	20000000	19,944,409	19,944,409	19,944,409	-	-	-	-
'912797GZ4	TREASURY BILL 04/24 0.00000	1/4/2024	20000000	19,735,316	19,735,316	19,735,316	-	-	-	-
'912797KV8	TREASURY BILL 10/24 0.00000	8/13/2024	10250000	10,145,776	10,145,776	10,145,776	-	-	-	-
'912797MB0	TREASURY BILL 11/24 0.00000	8/13/2024	10000000	9,872,562	9,872,562	9,872,562	-	-	-	-
'912797GL5	TREASURY BILL 09/24 0.00000	8/13/2024	25000000	24,916,545	24,916,545	24,916,545	-	-	-	-
'912797KX4	TREASURY BILL 08/24 0.00000	8/13/2024	18000000	17,852,832	18,000,000	18,000,000	-	-	-	-
'912797KX4	TREASURY BILL 08/24 0.00000	8/13/2024	27000000	26,889,414	27,000,000	27,000,000	-	-	-	-
'912797KB2	TREASURY BILL 08/24 0.00000	8/15/2024	23000000	22,862,086	23,000,000	23,000,000	-	-	-	-
'912797LD7	TREASURY BILL 11/24 0.00000	8/15/2024	23000000	22,704,335	22,704,335	22,704,335	-	-	-	-
'912797KK2	TREASURY BILL 09/24 0.00000	8/16/2024	50000000	49,804,250	49,804,250	49,804,250	-	-	-	-
'912797KZ9	TREASURY BILL 08/24 0.00000	8/16/2024	50000000	49,919,715	49,919,715	49,919,715	-	-	-	-
'912797KD8	TREASURY BILL 08/24 0.00000	8/16/2024	25000000	24,952,785	24,952,785	24,952,785	-	-	-	-
'912797LY1	TREASURY BILL 01/25 0.00000	12/17/2024	21500000	21,424,213	21,424,213	21,424,213	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/18/2024	5750000	5,739,386	5,749,292	5,749,281	(12)	-	-	-
'912797KJ5	TREASURY BILL 03/25 0.00000	12/19/2024	25000000	24,732,656	24,732,656	24,732,656	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	-30000000	(29,703,717)	(30,000,000)	(30,000,000)	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	-4000000	(3,995,598)	(4,000,000)	(4,000,000)	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	-20000000	(19,977,940)	(20,000,000)	(20,000,000)	-	-	-	-
'912797LR6	TREASURY BILL 01/25 0.00000	12/19/2024	29000000	28,952,696	28,952,696	28,952,696	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	-6000000	(5,988,925)	(6,000,000)	(6,000,000)	-	-	-	-
'912797LQ8	TREASURY BILL 12/24 0.00000	12/19/2024	-19000000	(18,917,309)	(19,000,000)	(19,000,000)	-	-	-	-
'912797NK9	TREASURY BILL 03/25 0.00000	12/19/2024	20000000	19,825,396	19,825,396	19,825,396	-	-	-	-
'912797HY6	TREASURY BILL 01/24 0.00000	1/9/2024	20000000	19,865,424	20,000,000	20,000,000	-	-	-	-
'912797HY6	TREASURY BILL 01/24 0.00000	1/9/2024	6000000	5,975,425	6,000,000	6,000,000	-	-	-	-
'912797JG3	TREASURY BILL 03/24 0.00000	1/9/2024	11000000	10,909,799	10,909,799	10,909,799	-	-	-	-
'912796ZY9	TREASURY BILL 01/24 0.00000	1/9/2024	15000000	14,964,933	14,964,933	14,964,933	-	-	-	-
'912796ZY8	TREASURY BILL 01/24 0.00000	1/11/2024	21000000	20,957,007	20,957,007	20,957,007	-	-	-	-
'912797GC5	TREASURY BILL 01/24 0.00000	1/11/2024	15250000	15,044,131	15,250,000	15,250,000	-	-	-	-
'912797GC5	TREASURY BILL 01/24 0.00000	1/11/2024	25000000	24,796,417	25,000,000	25,000,000	-	-	-	-
'912797HF7	TREASURY BILL 04/24 0.00000	1/11/2024	20000000	19,735,544	19,735,544	19,735,544	-	-	-	-
'912797JD0	TREASURY BILL 02/24 0.00000	1/16/2024	25000000	24,897,314	24,897,314	24,897,314	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	12/5/2024	5000	4,913	4,913	4,913	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	12/5/2024	2000	2,058	2,058	2,058	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	12/5/2024	35000	36,365	36,365	36,365	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.37	12/5/2024	36000	38,660	38,660	38,660	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	12/5/2024	37000	29,833	29,833	29,833	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	12/5/2024	9000	8,629	8,629	8,629	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	18000	12,456	12,456	12,456	-	-	-	-
'018581AP3	BREAD FINANCIAL HLDGS COMPANY GUAR 144A 03/29 9	12/2/2024	421000	452,230	450,295	452,706	2,411	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	12/2/2024	250000	253,062	252,700	259,375	40	-	-	6,636
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	12/2/2024	48000	50,589	50,589	50,589	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	12/2/2024	85000	69,275	69,275	69,275	-	-	-	-
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	12/2/2024	2000	1,796	1,796	1,796	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	25000	17,150	17,150	17,150	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/2/2024	80000	64,200	64,200	64,200	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	12/2/2024	373000	369,773	369,827	368,338	(1,490)	-	-	-
'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/2/2024	125000	113,125	113,125	113,125	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/2/2024	61000	62,052	62,052	62,052	-	-	-	-
'983130AX3	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/2	12/31/2024	66000	62,681	63,809	65,327	-	-	-	1,517
'01748XAD4	ALLEGIANT TRAVEL CO SR SECURED 144A 08/27 7.25	12/31/2024	470000	473,525	473,525	473,525	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	12/31/2024	74000	75,388	75,216	72,246	(2,970)	-	-	-
'05825XAA7	BALDWIN INSUR GRP/FIN SR SECURED 144A 05/31 7.125	12/31/2024	3000	3,090	3,089	3,064	(25)	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	12/31/2024	4000	4,165	4,165	4,165	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	12/31/2024	45000	34,646	35,657	36,527	-	-	-	870
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	12/31/2024	3000	2,618	2,654	2,633	(22)	-	-	-
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	12/31/2024	59000	58,415	58,505	60,611	-	-	-	2,106
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	12/31/2024	3000	2,693	2,744	2,833	-	-	-	89
'98927UAA5	ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625	12/31/2024	26000	27,105	27,042	27,648	607	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	12/31/2024	21000	22,279	22,279	22,279	-	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	12/31/2024	4000	3,598	3,677	3,946	-	-	-	269
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	12/31/2024	51000	42,011	43,480	46,956	-	-	-	3,476
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	12/31/2024	7000	6,388	6,645	6,829	-	-	-	183
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	12/31/2024	4000	3,561	3,676	3,816	-	-	-	140
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	12/31/2024	8000	7,040	7,329	7,795	-	-	-	466
'20338QAA1	COMMSCOPE LLC COMPANY GUAR 144A 03/27 8.25	12/3/2024	1001000	890,670	899,174	920,920	21,746	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	12/3/2024	309000	283,508	283,508	283,508	-	-	-	-
'20339HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	12/3/2024	1133000	908,592	926,162	963,050	36,888	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/3/2024	727000	539,798	539,798	539,798	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/2/2024	256000	253,440	253,440	253,440	-	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/2/2024	104000	77,480	77,480	77,480	-	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	12/3/2024	398000	416,789	415,549	412,925	(2,624)	-	-	-
'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/3/2024	343000	311,273	311,273	311,273	-	-	-	-
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	12/3/2024	730000	536,550	536,550	536,550	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/2/2024	-61000	(62,052)	(62,052)	(62,052)	-	-	-	-
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	12/31/2024	20000	18,360	18,930	19,940	-	-	-	1,010
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	12/31/2024	20000	20,726	20,726	20,726	-	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	12/31/2024	4000	3,310	3,401	3,811	-	-	-	410
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	12/31/2024	7000	5,762	5,953	6,117	-	-	-	164
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	12/31/2024	7000	6,402	6,526	6,724	-	-	-	198
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	12/31/2024	35000	35,241	35,221	36,614	1,392	-	-	-
'86304TAA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	12/31/2024	32000	30,640	31,174	32,058	-	-	-	883
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	12/31/2024	9000	9,518	9,455	9,968	-	-	-	512
'91327BAA8	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	12/31/2024	156000	141,960	141,960	141,960	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	12/31/2024	286000	306,020	304,686	304,948	262	-	-	-
'91740PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	12/31/2024	2000	1,931	1,953	2,007	-	-	-	54
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/3/2024	638000	633,215	633,215	633,215	-	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	12/2/2024	50000	49,938	49,947	49,125	(822)	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	12/3/2024	793000	686,547	700,307	750,376	9,025	-	-	41,045
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	12/3/2024	75000	63,000	63,652	65,438	1,786	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	12/3/2024	25000	24,969	24,974	24,250	(724)	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	12/3/2024	250000	199,068	203,033	202,500	(533)	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/3/2024	693000	479,903	479,903	479,903	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/	12/4/2024	717000	659,258	665,128	663,225	(1,903)	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/4/2024	637	639	639	-	(639)	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	12/5/2024	37000	37,606	37,606	37,606	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	12/5/2024	19000	18,578	18,578	18,578	-	-	-	-
'674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.3	12/31/2024	14000	13,951	13,978	14,004	-	-	-	26
'682691AG5	ONEMAIN FINANCE COMPANY GUAR 11/31 7.125	12/31/2024	5000	5,000	5,000	5,098	98	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	12/31/2024	39000	39,000	39,000	39,874	874	-	-	-
'92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28	12/31/2024	16000	14,590	14,933	15,144	-	-	-	211
'92940VAA0	VISTRA CORP COMPANY GUAR 144A 09/26 5.5	12/31/2024	72000	69,287	70,422	71,813	-	-	-	1,391
'94707SAU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	12/31/2024	6000	6,159	6,132	6,206	-	-	-	75
'98310WAS7	TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625	12/31/2024	4000	4,010	4,006	4,042	-	-	-	36
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	12/31/2024	7000	6,020	6,109	6,299	190	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	12/31/2024	4000	3,934	3,934	3,934	-	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	12/31/2024	4000	3,400	3,492	3,842	-	-	-	349
'74965LAB7	RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	12/31/2024	4000	3,406	3,525	3,625	-	-	-	100
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	12/5/2024	10000	10,469	10,469	10,469	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	12/5/2024	2000	2,177	2,177	2,177	-	-	-	-
'86614JAA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	12/5/2024	34000	35,583	35,583	35,583	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	12/5/2024	22000	22,677	22,677	22,677	-	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	12/5/2024	39000	38,367	38,367	38,367	-	-	-	-
'65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8	12/31/2024	7000	7,228	7,219	7,071	(147)	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	12/31/2024	4000	3,989	3,990	3,981	-	-	-	(9)
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	12/31/2024	3000	2,630	2,707	2,761	630	-	-	54
'01568MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	12/31/2024	165000	169,604	169,604	169,604	-	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	12/31/2024	2000	1,834	1,912	1,977	-	-	-	65
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	12/31/2024	41000	35,317	37,084	38,897	65	-	-	1,748
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	12/31/2024	15000	15,075	15,075	15,075	-	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	12/31/2024	4000	3,170	3,265	3,583	-	-	-	318
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	12/31/2024	3000	2,246	2,389	2,699	-	-	-	310
'366504AA6	GARRETT MOTION HLDS/ARL COMPANY GUAR 144A 05/3	12/31/2024	41000	41,615	41,591	41,603	12	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	12/31/2024	24000	19,980	20,461	21,626	-	-	-	1,165
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	12/31/2024	20000	15,980	15,980	15,980	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	12/31/2024	6000	4,064	4,131	4,628	-	-	-	497
'538034AV1	LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6	12/31/2024	82000	82,634	82,412	82,935	-	-	-	523
'538034AX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	12/31/2024	12000	11,360	11,435	11,340	(95)	-	-	-
'550241AK9	LUMEN TECHNOLOGIES INC SR SECURED 144A 10/32 10	12/31/2024	27000	27,000	27,000	26,911	(89)	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	12/31/2024	2000	1,892	1,911	1,960	-	-	-	49
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	12/31/2024	11000	9,833	9,980	10,342	-	-	-	362
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	12/31/2024	42000	33,280	34,208	35,335	-	-	-	1,126
'185899AP6	CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7	12/31/2024	4000	3,970	3,971	3,930	(42)	-	-	-
'185899AR2	CLEVELAND CLIFFS INC COMPANY GUAR 144A 05/33 7.3	12/31/2024	2000	2,000	2,000	1,963	(37)	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	12/31/2024	3000	2,884	2,918	3,015	-	-	-	98
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	12/31/2024	8000	5,432	6,009	7,194	-	-	-	1,186
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	12/31/2024	42000	40,043	40,274	40,988	714	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	12/31/2024	14000	11,130	11,672	13,506	-	-	-	1,833
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	12/31/2024	7000	6,130	6,283	6,429	-	-	-	146
'31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/31 5.625	12/31/2024	3000	2,758	2,804	2,893	-	-	-	89
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	12/31/2024	35000	34,081	34,153	36,054	1,901	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	12/31/2024	361000	351,074	351,894	362,805	10,911	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/31/2024	41000	40,478	40,483	40,114	(368)	-	-	-
'60081AAS6	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.	12/31/2024	29000	28,580	28,603	29,145	542	-	-	-
'62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	12/31/2024	6000	5,875	5,923	5,984	-	-	-	62
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	12/31/2024	3000	2,460	2,516	2,622	-	-	-	106
'527298CB7	LEVEL 3 FINANCING INC SECURED 144A 06/29 4.875	12/31/2024	289000	252,153	252,153	252,153	-	-	-	-
'74166NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	12/31/2024	4000	3,439	3,504	3,673	-	-	-	169
'76120HAD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/	12/31/2024	6000	6,405	6,382	6,244	(138)	-	-	-
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	12/31/2024	3000	2,433	2,527	2,705	-	-	-	178
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	12/31/2024	30000	23,718	24,599	25,125	-	-	-	526
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	12/31/2024	38000	34,613	34,972	39,345	-	-	-	4,373
'87901JAH6	TEGNA INC COMPANY GUAR 09/29 5	12/31/2024	3000	2,580	2,668	2,801	-	-	-	133
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	12/31/2024	3000	2,663	2,723	2,771	-	-	-	48
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	12/31/2024	4000	3,464	3,593	3,738	-	-	-	145
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	12/31/2024	89000	84,216	84,317	83,918	(399)	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	12/31/2024	2000	1,892	1,925	1,929	-	-	-	4
'60081AAR8	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.	12/31/2024	6000	5,157	5,214	5,250	36	-	-	-
'62909BAA5	NFE FINANCING LLC SR SECURED 144A 11/29 12	12/31/2024	320624	337,296	337,296	337,296	-	-	-	-
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	12/31/2024	3000	2,800	2,855	2,990	-	-	-	135
'665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	12/31/2024	22000	22,387	22,387	22,387	-	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	12/31/2024	16000	14,753	15,078	15,642	-	-	-	564
'70932MAB3	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4	12/31/2024	2000	1,660	1,730	1,856	-	-	-	126
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	12/31/2024	16000	14,433	15,137	15,544	-	-	-	407
'88023UAJ0	SOMNIGROUP INTL INC COMPANY GUAR 144A 10/31 3.87	12/31/2024	4000	3,380	3,414	3,491	77	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	12/31/2024	5000	4,374	4,495	4,671	-	-	-	176
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	12/31/2024	7000	7,770	7,770	7,770	-	-	-	-
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	12/31/2024	4000	3,333	3,447	3,494	-	-	-	47
'86614JAA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	12/31/2024	38000	39,473	39,395	39,429	34	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	12/31/2024	4000	3,416	3,535	3,648	-	-	-	113
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	12/31/2024	18000	18,601	18,546	18,373	(173)	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	12/31/2024	2000	1,599	1,641	1,668	-	-	-	27
'78454LAX8	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	12/31/2024	5000	5,000	5,000	4,956	(44)	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	12/31/2024	58000	57,379	57,379	57,379	-	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.	12/31/2024	4000	4,040	4,032	4,128	-	-	-	96
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	12/31/2024	48000	39,111	40,764	40,262	-	-	-	(502)
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	12/31/2024	39000	39,987	39,846	40,045	199	-	-	-
'05825XAA7	BALDWIN INSUR GRP/FIN SR SECURED 144A 05/31 7.125	12/10/2024	408000	422,790	422,790	422,790	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	12/9/2024	40000	33,600	33,973	35,000	1,027	-	-	-
'864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 0	12/9/2024	105000	96,500	96,500	96,500	-	-	-	-
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	12/10/2024	192000	188,640	190,099	190,272	173	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	12/10/2024	576000	490,734	495,323	504,000	8,677	-	-	-

'253651AK9	DIEBOLD NIXDORF INC SR SECURED 144A 03/30 7.75	12/11/2024	55,000	55,000	55,000	-	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	12/12/2024	80000	79,000	79,178	80,834	1,656	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	12/31/2024	2000	1,695	1,727	1,745	18	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	12/31/2024	8000	6,820	6,929	6,885	(44)	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	12/31/2024	3000	2,807	2,849	2,944	-	-	-	95
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	12/31/2024	25000	26,757	26,598	27,020	422	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.37	12/31/2024	23000	23,891	23,776	24,488	712	-	-	-
'33767DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	12/31/2024	3000	2,711	2,784	2,844	-	-	-	60
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	12/31/2024	6000	5,560	5,679	5,887	-	-	-	209
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	12/31/2024	4000	2,874	3,022	3,456	-	-	-	435
'365417AA2	GEOGEN FUND SAFE CORP COMPANY GUAR 144A 07/3(	12/31/2024	2000	2,104	2,091	2,151	-	-	-	60
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	12/31/2024	7000	7,000	7,000	7,225	225	-	-	-
'37954FAK0	GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/3	12/31/2024	13000	13,419	13,419	13,419	-	-	-	-
'92840VAA0	VISTRA CORP COMPANY GUAR 144A 09/26 5.5	12/12/2024	80000	77,932	78,819	79,904	-	-	-	1,085
'92840VAA0	VISTRA CORP COMPANY GUAR 144A 09/26 5.5	12/12/2024	17000	16,561	16,749	16,987	-	-	-	239
'185899AH4	CLEVELAND CLIFFS INC COMPANY GUAR 06/27 5.875	12/12/2024	64000	64,224	64,208	64,047	(162)	-	-	-
'864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 0	12/12/2024	55000	50,476	50,476	50,476	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	12/12/2024	31000	30,613	30,682	31,309	628	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	12/12/2024	78000	75,999	76,970	79,680	-	-	-	2,710
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	12/12/2024	63000	63,119	63,085	64,334	-	-	-	1,249
'185899AH4	CLEVELAND CLIFFS INC COMPANY GUAR 06/27 5.875	12/12/2024	81000	79,807	80,137	81,101	(20)	-	-	984
'864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 0	12/12/2024	655000	600,963	600,963	600,963	-	-	-	-
'780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/2	12/16/2024	195000	180,455	186,944	192,038	-	-	-	5,094
'14963BAF5	IHO VERWALTUNGS GMBH SR SECURED 144A 11/30 7.75	12/31/2024	27000	27,076	27,076	27,076	-	-	-	-
'45091AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	12/31/2024	3000	2,359	2,503	2,909	-	-	-	406
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	12/31/2024	99000	94,240	96,832	99,040	-	-	-	2,207
'46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR	12/31/2024	3000	2,224	2,311	2,617	-	-	-	306
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	12/31/2024	47000	47,000	47,000	47,738	738	-	-	-
'47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	12/31/2024	8000	7,209	7,459	7,754	-	-	-	295
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	12/31/2024	40000	28,408	29,878	31,992	-	-	-	2,114
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	12/31/2024	5000	4,492	4,605	4,849	-	-	-	243
'527298BX0	LEVEL 3 FINANCING INC SR SECURED 144A 04/29 10.5	12/31/2024	4000	4,305	4,287	4,458	171	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	12/31/2024	3000	3,098	3,090	3,043	(46)	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	12/31/2024	6000	5,441	5,551	5,993	-	-	-	442
'185899AH4	CLEVELAND CLIFFS INC COMPANY GUAR 06/27 5.875	12/16/2024	114000	114,218	114,202	113,968	(234)	-	-	-
'38431AAA4	GRAFTECH GLOBAL ENTERPRI COMPANY GUAR 144A 12	12/16/2024	873000	781,335	781,335	781,335	-	-	-	-
'527298BZ5	LEVEL 3 FINANCING INC SR SECURED 144A 12/30 10.75	12/16/2024	3000	3,245	3,236	3,392	155	-	-	-
'92840VAA0	VISTRA CORP COMPANY GUAR 144A 09/26 5.5	12/16/2024	145000	139,864	142,007	144,943	-	-	-	2,937
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	12/16/2024	348000	333,764	339,777	348,491	-	-	-	8,714
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	12/16/2024	190000	192,890	191,813	194,180	1,522	-	-	846
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	12/16/2024	97000	95,897	96,445	97,081	-	-	-	636
'14963BAG3	IHO VERWALTUNGS GMBH SR SECURED 144A 11/32 8	12/16/2024	503000	503,010	503,010	503,010	-	-	-	-
'38431AAB2	GRAFTECH GLOBAL ENTERPRI SECURED 144A 12/29 9.8	12/16/2024	873000	781,584	781,584	781,584	-	-	-	-
'38431AAA4	GRAFTECH GLOBAL ENTERPRI COMPANY GUAR 144A 12	12/22/2024	873000	781,335	781,584	781,584	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	12/31/2024	9000	9,399	9,399	9,399	-	-	-	-
'17888HAC7	CIVITAS RESOURCES INC COMPANY GUAR 144A 11/30 8.	12/31/2024	10000	10,506	10,506	10,506	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	12/31/2024	21000	19,766	19,911	20,427	516	-	-	-
'20679LAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	12/31/2024	4000	3,424	3,531	3,814	-	-	-	283
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	12/31/2024	22000	22,523	22,508	22,319	(189)	-	-	-
'185899AH4	CLEVELAND CLIFFS INC COMPANY GUAR 06/27 5.875	12/31/2024	61000	61,026	61,025	60,683	(342)	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	12/31/2024	3000	3,206	3,170	3,197	27	-	-	-
'380355AJ6	GOEASY LTD SR UNSECURED 144A 07/29 7.625	12/31/2024	4000	4,010	4,009	4,089	81	-	-	-
'402635AT3	GULFPORT ENERGY OP CORP COMPANY GUAR 144A 05	12/31/2024	4000	4,000	4,000	4,035	35	-	-	-
'422704AH9	HECLA MINING CO COMPANY GUAR 02/28 7.25	12/31/2024	22000	22,130	22,093	22,205	-	-	-	112
'43284MAA6	HILTON GRAND VAC LLC/INC SR SECURED 144A 08/26	12/31/2024	2000	1,770	1,808	1,886	-	-	-	78
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	12/31/2024	4000	3,283	3,392	3,733	-	-	-	340
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	12/31/2024	4000	3,310	3,399	3,829	-	-	-	430
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	12/31/2024	4000	3,320	3,461	3,723	-	-	-	262
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	12/31/2024	2000	1,899	1,927	1,952	-	-	-	25
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	12/5/2024	5000	4,930	4,930	4,930	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	12/5/2024	62000	67,778	67,778	67,778	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/5/2024	38000	37,604	37,604	37,604	-	-	-	-
'86304TAA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	12/5/2024	28000	28,020	28,020	28,020	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	12/4/2024	16000	16,140	16,140	16,140	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	12/5/2024	6000	6,119	6,119	6,119	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	12/5/2024	36000	34,381	34,381	34,381	-	-	-	-
'69318FAJ7	PBF HOLDING CO LLC COMPANY GUAR 02/28 6	12/31/2024	21000	20,219	20,219	20,219	-	-	-	-
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	12/31/2024	9000	8,898	8,950	9,002	-	-	-	52
'74168MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25	12/31/2024	4000	3,774	3,839	3,986	-	-	-	148
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	12/31/2024	71000	72,188	71,888	72,328	439	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	12/31/2024	6000	5,070	5,237	5,704	-	-	-	467
'85571BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 0	12/31/2024	5000	4,658	4,756	4,836	80	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	12/31/2024	2000	1,763	1,777	1,792	15	-	-	-
'858155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	12/31/2024	3000	2,667	2,742	2,882	-	-	-	139
'62909BAA5	NFE FINANCING LLC SR SECURED 144A 11/29 12	12/31/2024	320623	338,097	338,097	338,097	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.8	12/31/2024	2000	1,967	1,974	1,948	(26)	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	12/5/2024	33000	32,283	32,283	32,283	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	12/5/2024	39000	33,969	33,969	33,969	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	12/5/2024	2000	1,961	1,961	1,961	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	12/5/2024	3000	3,144	3,144	3,144	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	12/5/2024	36000	36,532	36,532	36,532	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	12/5/2024	5000	4,016	4,016	4,016	-	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/5/2024	90000	66,762	66,762	66,762	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/5/2024	2000	2,038	2,038	2,038	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/5/2024	38000	30,021	30,021	30,021	-	-	-	-
'1298ZPAF5	CVR ENERGY INC COMPANY GUAR 144A 01/28 8.5	12/4/2024	275000	274,740	274,781	266,406	(8,375)	-	-	-
'29269RAA3	ENERFLEX LTD SR SECURED 144A 10/27 9	12/4/2024	300000	314,250	314,250	314,250	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 ;	12/31/2024	8000	5,860	5,974	7,103	1,129	-	-	-
'0073YWAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28	12/31/2024	2000	1,846	1,890	1,963	-	-	-	73
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	12/31/2024	31000	30,263	30,540	30,740	-	-	-	200
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	12/31/2024	31000	26,604	27,595	29,431	-	-	-	1,836
'008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875	12/31/2024	10000	9,377	9,658	9,722	-	-	-	64
'019736AF4	ALLISON TRANSMISSION INC SR UNSECURED 144A 06/2	12/31/2024	65000	64,918	64,976	64,630	(632)	-	-	286
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	12/31/2024	10000	9,687	9,687	9,687	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	12/31/2024	14000	13,024	13,024	13,024	-	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	12/31/2024	76000	73,571	74,468	75,704	-	-	-	1,235
'017480AD4	ALLEGIANT TRAVEL CO SR SECURED 144A 08/27 7.25	12/31/2024	173000	174,298	174,298	174,298	-	-	-	-
'090978AA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	12/31/2024	31000	30,651	30,662	29,747	(914)	-	-	-
'278768AA4	ECHOSTAR CORP SR SECURED 11/30 6.75	12/5/2024	22000	20,105	20,105	20,105	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 ;	12/5/2024	7000	6,491	6,491	6,491	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	12/5/2024	26000	24,877	24,877	24,877	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	12/5/2024	10000	9,795	9,795	9,795	-	-	-	-
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	12/5/2024	5000	5,051	5,051	5,051	-	-	-	-
'65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8	12/5/2024	19000	19,495	19,495	19,495	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	12/5/2024	2000	2,109	2,109	2,109	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	12/5/2024	35000	36,265	36,265	36,265	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	12/5/2024	21000	22,530	22,530	22,530	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/(	12/5/2024	30000	26,795	26,795	26,795	-	-	-	-
'78573NAU1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	12/5/2024	5000	4,947	4,947	4,947	-	-	-	-
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/3(	12/31/2024	2000	1,970	1,975	2,113	-	-	-	138
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	12/31/2024	2000	1,911	1,919	1,941	1,991	-	-	49
'253651AK9	DIEBOLD NIXDORF INC SR SECURED 144A 03/30 7.75	12/31/2024	1057000	1,088,710	1,088,710	1,088,710	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	12/31/2024	59000	60,328	60,164	58,021	(2,144)	-	-	-
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	12/31/2024	22000	21,400	21,550	22,363	-	-	-	813
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	12/31/2024	4000	3,440	3,563	3,716	-	-	-	154
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	12/31/2024	87000	83,359	84,909	86,965	-	-	-	2,056
'852057AN0	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.37	12/31/2024	2000	2,150	2,122	2,143	-	-	-	21
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	12/31/2024	3000	3,000	3,000	3,066	66	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10(	12/31/2024	3000	2,760	2,780	2,960	179	-	-	-
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	12/31/2024	4000	3,230	3,366	3,616	-	-	-	251
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	12/5/2024	312000	260,014	262,459	248,040	(14,419)	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	12/5/2024	75000	75,499	75,442	72,469	(2,974)	-	-	-
'29269RAA3	ENERFLEX LTD SR SECURED 144A 10/27 9	12/5/2024	291000	304,823	304,823	304,823	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	9/30/2024	147000	157,106	157,106	157,106	-	-	-	-
'380355AJ6	GOEASY LTD SR UNSECURED 144A 07/29 7.625	10/1/2024	165000	171,188	171,188	171,188	-	-	-	-
'411618AB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	10/1/2024	200000	186,580	191,092	199,250	-	-	-	8,158
'600814AS6	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.	10/1/2024	45000	44,348	44,368	46,125	1,757	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	10/1/2024	215000	209,270	209,270	209,270	-	-	-	-
'14963BAG3	IHO VERWALTUNGS GMBH SR SECURED 144A 11/32 8	10/31/2024	17000	17,060	17,060	17,060	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 (	10/31/2024	85000	74,294	74,294	74,294	-	-	-	-
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	10/31/2024	35000	29,224	29,224	29,224	-	-	-	-
'45110ZCF2	ICAHN ENTERPRISES/FIN SR SECURED 01/29 9.75	10/31/2024	240000	250,085	250,046	240,000	(10,046)	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	10/31/2024	141000	110,007	110,007	110,007	-	-	-	-
'46284VAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	10/31/2024	21000	19,489	19,489	19,489	-	-	-	-
'47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	10/31/2024	70000	67,711	67,711	67,711	-	-	-	-
'47010BAK0	JAGUAR LAND ROVER AUTOMO SR UNSECURED 144A 0	10/31/2024	30000	29,813	29,813	29,813	-	-	-	-
'538034AX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	10/31/2024	29000	27,529	27,529	27,529	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	10/31/2024	56000	57,907	57,907	57,907	-	-	-	-
'665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	10/31/2024	93000	94,074	94,074	94,074	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/5/2024	6000	4,187	4,187	4,187	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	12/5/2024	37000	38,713	38,713	38,713	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	12/5/2024	20000	22,257	22,257	22,257	-	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	12/5/2024	13000	11,671	11,671	11,671	-	-	-	-
'829688AA8	SISECAM UK PLC COMPANY GUAR 144A 05/29 8.25	12/5/2024	2000	2,048	2,048	2,048	-	-	-	-
'829688AB6	SISECAM UK PLC COMPANY GUAR 144A 05/32 8.625	12/5/2024	5000	5,063	5,063	5,063	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	12/5/2024	4000	3,832	3,832	3,832	-	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	12/5/2024	3000	2,554	2,554	2,554	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	12/5/2024	36000	37,605	37,605	37,605	-	-	-	-
'94419NAA5	WAYFAIR LLC SR SECURED 144A 10/29 7.25	12/5/2024	11000	11,264	11,264	11,264	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	12/5/2024	37000	31,230	31,230	31,230	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	12/31/2024	22000	22,669	22,554	23,276	-	-	-	722
'75102WAG3	RAKUTEN GROUP INC SR UNSECURED 144A 02/27 11.25	12/31/2024	5000	5,344	5,256	5,458	202	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	12/31/2024	3000	2,731	2,786	2,922	-	-	-	136
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/(	12/31/2024	23000	19,343	20,123	20,677	-	-	-	554
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09	12/31/2024	4000	3,710	3,801	3,975	-	-	-	174
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	12/31/2024	4000	4,012	4,010	4,208	198	-	-	-
'27034RAA1	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04	12/31/2024	3000	2,979	2,986	3,066	-	-	-	79
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/28 8.625	12/31/2024	39000	41,317	41,317	41,317	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	12/31/2024	34000	34,000	34,000	35,418	1,418	-	-	-
'14963BAG3	IHO VERWALTUNGS GMBH SR SECURED 144A 11/32 8	12/31/2024	505000	505,342	505,339	508,283	2,944	-	-	-
'47010BAK0	JAGUAR LAND ROVER AUTOMO SR UNSECURED 144A 0	12/31/2024	18000	14,885	16,034	17,881	-	-	-	1,847
'4769204A1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	12/5/2024	6000	6,368	6,368	6,368	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/2	12/5/2024	2000	1,738	1,738	1,738	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	12/5/2024	6000	5,855	5,855	5,855	-	-	-	-
'09097BAA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	12/5/2024	38000	37,630	37,630	37,630	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	12/5/2024	36000	34,517	34,517	34,517	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	12/5/2024	36000	38,682	38,682	38,682	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	12/5/2024	5000	5,011	5,011	5,011	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	12/5/2024	3000	3,169	3,169	3,169	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	12/5/2024	3000	2,763	2,763	2,763	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	12/5/2024	21000	19,176	19,176	19,176	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	12/5/2024	3000	2,928	2,928	2,928	-	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	12/31/2024	2000	1,774	1,820	1,943	-	-	-	124
'4769204A1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	12/31/2024	20000	19,873	19,877	21,256	1,379	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	12/31/2024	3000	2,456	2,540	2,590	-	-	-	50
'24665F4D4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	12/31/2024	16000	16,380	16,331	16,549	218	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	12/31/2024	4000	4,005	4,004	4,154	-	-	-	150
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	12/31/2024	59000	45,444	45,473	44,114	(1,358)	-	-	-
'49836AAB0	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 04/49 7	12/31/2024	2000	2,020	2,020	2,017	(3)	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	12/31/2024	2000	1,528	1,549	1,787	238	-	-	-
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	12/31/2024	7000	6,114	6,482	6,684	-	-	-	202
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.7	12/31/2024	4000	3,720	3,738	3,752	14	-	-	-
'655664AT7	NORDSTROM INC SR SECURED 04/30 4.375	12/31/2024	3000	2,760	2,770	2,726	(44)	-	-	-

'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/5/2024	38000	34,067	34,067	34,067	-	-	-	-
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625	12/5/2024	39000	28,020	28,020	28,020	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	12/5/2024	36000	26,259	26,259	26,259	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 3	12/5/2024	19000	19,141	19,141	19,141	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	105000	92,546	94,740	104,197	-	-	-	9,457
'17888HAA1	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.	10/31/2024	29000	30,007	30,007	30,007	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	10/31/2024	124000	126,761	126,761	126,761	-	-	-	-
'24665FAD4	DELEK LOG PARTF/FINANCE COMPANY GUAR 144A 03/29	10/31/2024	141000	144,615	144,615	144,615	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	10/31/2024	24000	23,286	23,286	23,286	-	-	-	-
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	10/31/2024	232000	227,940	227,940	227,940	-	-	-	-
'380355AJ6	GOEASY LTD SR UNSECURED 144A 07/29 7.625	10/31/2024	85000	87,411	87,411	87,411	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/31/2024	101000	100,045	100,180	101,000	820	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	5/31/2024	175000	131,250	131,250	131,250	-	-	-	-
'03959KAC4	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	5/31/2024	10000	9,892	9,892	9,892	-	-	-	-
'097793AE3	CIVITAS RESOURCES INC COMPANY GUAR 144A 10/26 5	5/31/2024	35000	34,157	34,157	34,157	-	-	-	-
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/3	5/31/2024	20000	20,882	20,882	20,882	-	-	-	-
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	5/31/2024	10000	9,822	9,822	9,822	-	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	5/31/2024	25000	24,893	24,893	24,893	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	5/31/2024	55000	50,754	50,754	50,754	-	-	-	-
'35908MAB6	FRONTIER COMMUNICATIONS SECURED 144A 01/30 6	5/31/2024	410000	355,675	355,675	355,675	-	-	-	-
'64439XAA8	NEW FORTRESS ENERGY INC SECURED 144A 09/25	5/31/2024	10000	9,529	9,699	9,874	175	-	-	-
'85172FAR0	ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375	9/30/2024	10000	9,628	9,628	9,628	-	-	-	-
'85205TAN0	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.37	9/30/2024	2000	2,150	2,127	2,168	-	-	-	41
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	9/30/2024	25000	21,359	21,458	21,993	535	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	9/30/2024	27000	20,216	20,216	20,216	-	-	-	-
'00213MAV6	APX GROUP INC SR SECURED 144A 02/27 6.75	9/30/2024	7000	6,949	6,965	7,013	-	-	-	48
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	9/30/2024	30000	30,361	30,361	30,361	-	-	-	-
'74961CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	9/30/2024	145000	133,763	133,763	133,763	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 3	9/30/2024	70000	70,000	70,000	69,867	(133)	-	-	-
'983130AX3	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/2	9/30/2024	23000	23,044	23,044	23,044	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	9/30/2024	48000	43,080	43,705	46,071	2,366	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/25	10/31/2024	56000	52,442	52,442	52,442	-	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	10/31/2024	74000	72,318	72,318	72,318	-	-	-	-
'019736AF4	ALLISON TRANSMISSION INC SR UNSECURED 144A 06/25	10/31/2024	174000	173,701	173,701	173,701	-	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	10/31/2024	58000	58,766	58,766	58,766	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	10/31/2024	184000	164,165	164,165	164,165	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	10/31/2024	75000	79,688	79,688	79,688	-	-	-	-
'27034RAA1	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04	10/31/2024	70000	72,029	72,029	72,029	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	10/31/2024	53000	57,114	57,114	57,114	-	-	-	-
'31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	10/31/2024	72000	69,965	69,965	69,965	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	10/31/2024	116000	104,387	104,387	104,387	-	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	10/31/2024	78000	69,643	69,643	69,643	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	10/31/2024	92000	76,400	76,400	76,400	-	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	10/31/2024	31000	30,253	30,253	30,253	-	-	-	-
'50189TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	10/31/2024	51000	53,786	53,786	53,786	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	10/31/2024	70000	67,888	67,888	67,888	-	-	-	-
'682691AE0	ONEMAIN FINANCE CORP COMPANY GUAR 03/30 7.875	10/31/2024	14000	14,573	14,573	14,573	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	50000	47,725	47,988	49,617	1,630	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	50000	47,620	47,783	49,617	1,835	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	40000	39,654	39,654	39,654	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	140000	138,789	138,789	138,789	-	-	-	-
'01968MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	10/31/2024	48000	49,364	49,364	49,364	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	9/30/2024	2000	2,030	2,025	2,101	-	-	-	76
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	9/30/2024	150000	150,701	150,701	150,701	-	-	-	-
'20903KAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	9/30/2024	2000	1,895	1,895	1,895	-	-	-	-
'22531WQ44	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	9/30/2024	32000	34,288	34,288	34,288	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	9/30/2024	47000	48,293	48,293	48,293	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	9/30/2024	49000	42,193	43,191	45,728	1,462	-	-	1,075
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	9/30/2024	3000	2,370	2,402	2,491	88	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	9/30/2024	175000	183,313	182,487	181,563	(925)	-	-	-
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	9/30/2024	42000	40,433	40,433	40,433	-	-	-	-
'78454LAX6	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	9/30/2024	256000	256,020	256,020	256,020	-	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	9/30/2024	148000	135,094	135,094	135,094	-	-	-	-
'63861CAC3	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28	9/30/2024	112000	108,977	109,087	110,982	1,895	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	9/30/2024	34000	33,434	33,434	33,434	-	-	-	-
'74169MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	9/30/2024	156000	156,939	156,939	156,939	-	-	-	-
'74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25	9/30/2024	2000	1,887	1,914	2,002	-	-	-	89
'89927UAA5	ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625	9/30/2024	12000	12,510	12,503	12,810	307	-	-	-
'74985LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	9/30/2024	2000	1,958	1,958	1,958	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	9/30/2024	3000	3,091	3,079	3,247	-	-	-	169
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	9/30/2024	2000	1,622	1,673	1,861	-	-	-	188
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	9/30/2024	2000	1,599	1,633	1,794	-	-	-	160
'780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/2	9/30/2024	125000	123,695	123,695	123,695	-	-	-	-
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	9/30/2024	3000	2,877	2,921	3,025	-	-	-	103
'78442PGD2	SLM CORP SR UNSECURED 10/25 4.2	9/30/2024	3000	2,847	2,925	2,968	-	-	-	42
'600814AR9	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.	10/31/2024	132000	118,721	118,721	118,721	-	-	-	-
'62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	10/31/2024	132000	132,215	132,215	132,215	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	10/31/2024	72000	71,923	71,923	71,923	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	10/31/2024	63000	67,287	67,287	67,287	-	-	-	-
'81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75	10/31/2024	26000	23,041	23,041	23,041	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/	10/31/2024	89000	82,310	82,310	82,310	-	-	-	-
'92840VAA0	VISTRA CORP COMPANY GUAR 144A 09/26 5.5	10/31/2024	68000	67,826	67,826	67,826	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	10/31/2024	111000	81,224	81,224	81,224	-	-	-	-
'00105LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	10/31/2024	67000	62,977	62,977	62,977	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29	10/31/2024	191000	165,188	165,188	165,188	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	10/31/2024	121000	113,104	113,104	113,104	-	-	-	-
'70932MAA5	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 10/25 5	10/31/2024	416000	410,654	413,106	413,920	(351)	-	-	1,165
'74841CAA9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	10/31/2024	14000	12,866	12,866	12,866	-	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	10/31/2024	126000	128,727	128,727	128,727	-	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	10/31/2024	83000	74,962	74,962	74,962	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	10/31/2024	55000	60,407	60,407	60,407	-	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	10/31/2024	43000	43,244	43,244	43,244	-	-	-	-
'78454LAX6	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	10/30/2024	354000	353,115	353,115	353,115	-	-	-	-
'35908MAB6	FRONTIER COMMUNICATIONS SECURED 144A 01/30 6	10/30/2024	347000	301,023	303,683	340,928	37,245	-	-	-
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	10/30/2024	442000	444,652	444,652	444,652	-	-	-	-
'92840VAB8	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 02/	10/31/2024	197000	196,277	196,277	196,277	-	-	-	-
'91322NAA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	11/29/2024	37000	32,493	33,372	35,842	-	-	-	2,470
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	11/29/2024	26000	20,042	20,285	21,678	1,394	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	11/29/2024	45000	48,919	48,919	48,919	-	-	-	-
'44963BAG3	IHO VERWALTUNGS GMBH SR SECURED 144A 11/32 8	11/29/2024	18000	18,273	18,273	18,273	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	11/29/2024	93000	91,550	91,550	91,550	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	11/29/2024	37000	32,560	33,808	36,343	-	-	-	2,534
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	11/29/2024	196000	197,039	197,039	197,039	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	11/29/2024	40000	29,942	31,732	36,341	-	-	-	4,609
'600814AS6	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.	11/29/2024	26000	26,549	26,549	26,549	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	11/29/2024	74000	73,360	73,370	73,275	(95)	-	-	-
'761209AD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/	11/29/2024	12000	12,570	12,570	12,570	-	-	-	-
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	9/30/2024	30000	28,913	28,913	28,913	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	9/30/2024	187000	173,910	173,910	173,910	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	9/30/2024	419000	345,704	358,663	389,670	31,007	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	9/30/2024	3000	2,359	2,476	2,969	-	-	-	493
'451102CC9	ICAHN ENTERPRISES/FIN SR SECURED 02/29 4.375	9/30/2024	325000	277,758	281,247	283,969	2,722	-	-	-
'63861CAG4	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/29	9/30/2024	175000	175,688	175,678	177,767	2,089	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	9/30/2024	142000	150,449	150,449	150,449	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	9/30/2024	164000	141,040	142,469	154,739	12,270	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	9/30/2024	150000	153,375	153,375	153,375	-	-	-	-
'85172FAQ2	ONEMAIN FINANCE CORP COMPANY GUAR 01/28 6.625	9/30/2024	4000	3,819	3,863	4,078	-	-	-	215
'008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875	10/31/2024	133000	128,392	128,392	128,392	-	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	10/31/2024	68000	67,980	67,980	67,980	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/28	10/31/2024	13000	11,453	11,453	11,453	-	-	-	-
'090978AA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	10/31/2024	446000	439,868	439,868	439,868	-	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	10/31/2024	63000	62,615	62,615	62,615	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	10/31/2024	132000	114,229	114,229	114,229	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	10/31/2024	153000	154,908	154,908	154,908	-	-	-	-
'143658BS0	CARNIVAL CORP COMPANY GUAR 144A 06/30 10.5	10/31/2024	137000	147,735	147,735	147,735	-	-	-	-
'185899AP6	CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7	10/31/2024	81000	81,299	81,299	81,299	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04/	10/31/2024	148000	141,870	141,870	141,870	-	-	-	-
'37954FAK0	GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/3	10/31/2024	63000	64,241	64,241	64,241	-	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	10/31/2024	212000	213,227	213,227	213,227	-	-	-	-
'12116LAA7	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/2	10/31/2024	32000	32,066	32,066	32,066	-	-	-	-
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	10/31/2024	45000	45,248	45,248	45,248	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	10/31/2024	83000	79,766	79,766	79,766	-	-	-	-
'45344LAE3	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 01/	10/30/2024	375000	381,094	380,962	363,750	(17,212)	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	10/31/2024	98000	91,656	91,656	91,656	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	10/31/2024	91000	83,743	83,743	83,743	-	-	-	-
'93627CAB7	WARRIOR MET COAL INC SR SECURED 144A 12/28 7.875	10/31/2024	19000	19,583	19,583	19,583	-	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	10/31/2024	103000	99,680	99,680	99,680	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	10/31/2024	129000	135,459	135,459	135,459	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	10/31/2024	89000	89,786	89,786	89,786	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	10/31/2024	108000	106,733	106,733	106,733	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	11/29/2024	28000	27,237	27,237	27,237	-	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	11/29/2024	78000	78,000	78,000	78,243	243	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	11/29/2024	19000	17,802	17,832	17,646	(186)	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	11/29/2024	20000	17,625	17,748	18,090	342	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	11/29/2024	33000	34,827	34,827	34,827	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	11/29/2024	63000	65,104	64,931	66,176	1,245	-	-	-
'91327BAA8	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	11/29/2024	42000	37,170	37,365	37,066	(299)	-	-	-
'92840VAB8	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 02/	11/29/2024	347000	343,450	344,209	346,568	1,613	-	-	743
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/29/2024	187000	187,356	187,355	189,805	2,450	-	-	-
'090978AA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	11/29/2024	46000	45,483	45,490	44,160	(1,330)	-	-	-
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	9/30/2024	111000	111,971	111,971	111,971	-	-	-	-
'78454LAY6	SM ENERGY CO SR UNSECURED 144A 08/32 7	9/30/2024	40000	40,000	40,000	40,152	152	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	9/30/2024	19000	17,802	17,802	17,802	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	9/30/2024	2000	2,000	2,000	2,104	104	-	-	-
'97901JAH8	TEGNA INC COMPANY GUAR 09/29 5	9/30/2024	5000	4,300	4,421	4,769	-	-	-	348
'88023UAJ0	SOMNIGROUP INTL INC COMPANY GUAR 144A 10/31 3.87	9/30/2024	2000	1,786	1,786	1,786	-	-	-	-
'527298BU6	LEVEL 3 FINANCING INC SR SECURED 144A 05/30 10.5	9/30/2024	167000	181,404	181,404	181,404	-	-	-	-
'527298BX0	LEVEL 3 FINANCING INC SR SECURED 144A 04/29 10.5	9/30/2024	51000	54,889	54,837	55,755	918	-	-	-
'527298BZ5	LEVEL 3 FINANCING INC SR SECURED 144A 12/30 10.75	9/30/2024	112000	121,146	121,061	122,949	1,888	-	-	-
'538034AX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	9/30/2024	199000	191,760	191,760	191,760	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	10/31/2024	111000	106,919	106,919	106,919	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	10/31/2024	169000	144,073	144,073	144,073	-	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	10/31/2024	56000	55,644	55,644	55,644	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	10/31/2024	107000	103,255	103,255	103,255	-	-	-	-
'29982KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	10/31/2024	83000	75,247	75,247	75,247	-	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	10/31/2024	80000	74,975	74,975	74,975	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	10/31/2024	49000	49,499	49,499	49,499	-	-	-	-
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	10/31/2024	94000	88,776	88,776	88,776	-	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	10/31/2024	87000	83,660	83,660	83,660	-	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	10/31/2024	63000	61,714	61,714	61,714	-	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	10/31/2024	15000	14,944	14,944	14,944	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	10/31/2024	68000	72,578	72,578	72,578	-	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	10/31/2024	89000	79,698	79,698	79,698	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	10/31/2024	196000	135,867	150,651	169,540	18,889	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	10/31/2024	72000	72,143	72,143	72,143	-	-	-	-
'46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 08/32 VAR	10/31/2024	5000	4,389	4,389	4,389	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	10/31/2024	60000	51,029	51,029	51,029	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	10/31/2024	49000	48,033	48,033	48,033	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	10/31/2024	150000	141,269	141,269	141,269	-	-	-	-
'682691AG5	ONEMAIN FINANCE CORP COMPANY GUAR 11/31 7.125	10/31/2024	107000	107,816	107,816	107,816	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	10/31/2024	158000	144,380	144,380	144,380	-	-	-	-
'70052LAC7	PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.(	10/31/2024	10000	9,521	9,521	9,521	-	-	-	-
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	11/29/2024	586000	554,503	554,503	554,503	-	-	-	-

'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	11/29/2024	41000	30,087	31,457	33,054	-	-	-	1,597
'50187TAK2	LGI HOMES INC COMPANY GUAR 144A 11/32 7	11/29/2024	195000	195,000	195,000	196,706	1,706	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	11/29/2024	87000	91,561	91,561	91,561	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	11/29/2024	59000	45,444	45,444	45,444	-	-	-	-
'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	11/27/2024	178000	160,868	160,868	160,868	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	11/29/2024	18000	18,544	18,544	18,544	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29	11/29/2024	52000	45,228	45,228	45,228	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	11/29/2024	58000	49,623	50,434	52,200	685	-	-	1,081
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	11/29/2024	49000	50,593	50,488	50,286	(202)	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	9/30/2024	143000	141,413	141,413	141,413	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	9/30/2024	84000	76,920	78,178	77,325	-	-	-	(854)
'33767DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	9/30/2024	120000	115,765	115,765	115,765	-	-	-	-
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	9/30/2024	190000	189,484	189,484	189,484	-	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	9/30/2024	33000	27,968	28,348	29,137	789	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	9/30/2024	5000	3,962	4,052	4,250	-	-	-	198
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	9/30/2024	8000	6,159	6,307	6,576	-	-	-	269
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	9/30/2024	3000	2,807	2,841	3,018	-	-	-	177
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	9/30/2024	54000	53,340	53,423	56,415	-	-	-	2,992
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	9/30/2024	2000	1,732	1,785	1,920	-	-	-	135
'36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.12	9/30/2024	201000	194,552	196,543	200,544	617	-	-	3,384
'49836AAB0	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 04/49 7	9/30/2024	27000	27,270	27,269	29,001	1,732	-	-	-
'8292598A7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	9/30/2024	35000	27,340	27,340	27,340	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	35000	34,697	34,697	34,697	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	10/30/2024	259000	253,173	253,173	253,173	-	-	-	-
'00213MAV6	APX GROUP INC SR SECURED 144A 02/27 6.75	10/28/2024	515000	507,491	509,830	517,117	1,464	-	-	5,822
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	10/31/2024	68000	68,085	68,085	68,085	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	10/31/2024	79000	73,799	73,799	73,799	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	10/31/2024	49000	44,860	44,860	44,860	-	-	-	-
'49836AAB0	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 04/49 7	10/31/2024	97000	101,608	101,608	101,608	-	-	-	-
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	10/31/2024	353000	343,767	346,583	349,470	2,375	-	-	512
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	10/31/2024	125000	127,433	127,433	127,433	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	10/31/2024	75000	75,635	75,635	75,635	-	-	-	-
'63861CAC3	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28	10/31/2024	19000	18,552	18,552	18,552	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	10/31/2024	55000	41,862	41,862	41,862	-	-	-	-
'85172FAQ2	ONEMAIN FINANCE CORP COMPANY GUAR 01/28 6.625	10/31/2024	10000	10,148	10,148	10,148	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	135000	133,832	133,832	133,832	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	15000	14,870	14,870	14,870	-	-	-	-
'09609BAA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	10/30/2024	200000	197,750	197,750	197,750	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	40000	39,654	39,654	39,654	-	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	10/31/2024	77000	73,558	73,558	73,558	-	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	10/31/2024	90000	87,112	87,112	87,112	-	-	-	-
'78015EBH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/2	10/31/2024	70000	68,721	68,721	68,721	-	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.(	10/31/2024	75000	78,060	78,060	78,060	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	10/31/2024	92000	87,146	87,146	87,146	-	-	-	-
'25261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	11/29/2024	23000	22,483	22,483	22,483	-	-	-	-
'380355AM9	GOEASY LTD COMPANY GUAR 144A 05/30 6.875	11/29/2024	200000	200,000	200,000	203,600	3,600	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	11/29/2024	108000	108,000	108,000	108,473	473	-	-	-
'829688AA8	SISECAM UK PLC COMPANY GUAR 144A 05/29 8.25	11/29/2024	393000	401,450	401,450	401,450	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	11/29/2024	31000	32,841	32,841	32,841	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 7	11/29/2024	21000	18,695	18,695	18,695	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	11/29/2024	42000	28,518	31,356	38,351	-	-	-	6,995
'249019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	11/29/2024	39000	37,846	37,846	37,846	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	11/29/2024	34000	31,134	31,372	34,443	3,071	-	-	-
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	11/29/2024	49000	51,586	51,586	51,586	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	11/29/2024	39000	32,370	33,643	36,828	-	-	-	3,185
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	9/30/2024	50000	45,727	46,453	48,875	-	-	-	2,422
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	9/30/2024	206000	206,921	206,921	206,921	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	9/30/2024	51000	51,510	51,459	54,905	-	-	-	3,445
'20461RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04	9/30/2024	104000	90,131	92,140	101,113	6,641	-	-	2,332
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	9/30/2024	2000	1,958	1,958	1,958	-	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	9/30/2024	115000	103,898	103,898	103,898	-	-	-	-
'23918KAW8	DAVITA INC COMPANY GUAR 144A 09/32 4.625	9/30/2024	105000	105,000	105,000	108,627	3,627	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	9/30/2024	85000	89,607	89,607	89,607	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	9/30/2024	4000	3,299	3,407	3,799	-	-	-	393
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	9/30/2024	196000	191,462	191,988	199,949	7,962	-	-	-
'65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8	10/31/2024	2000	2,028	2,028	2,028	-	-	-	-
'674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.37	10/31/2024	33000	33,134	33,134	33,134	-	-	-	-
'69331CAJ7	PG+E CORP SR SECURED 07/30 5.25	10/31/2024	33000	32,205	32,205	32,205	-	-	-	-
'912229AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	10/31/2024	70000	68,879	68,879	68,879	-	-	-	-
'92535JAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28	10/31/2024	115000	109,587	109,587	109,587	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	10/31/2024	14000	13,905	13,905	13,905	-	-	-	-
'94419NAA5	WAYFAIR LLC SR SECURED 144A 10/29 7.25	10/31/2024	341000	345,689	345,689	345,689	-	-	-	-
'98927UAA5	ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625	10/31/2024	126000	133,401	133,401	133,401	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	10/31/2024	92000	82,826	82,826	82,826	-	-	-	-
'097793AE3	CIVITAS RESOURCES INC COMPANY GUAR 144A 10/26 5	10/31/2024	34000	33,455	33,455	33,455	-	-	-	-
'87901JAJ4	TEGNA INC COMPANY GUAR 03/28 4.625	10/31/2024	143000	134,461	134,461	134,461	-	-	-	-
'88023UAJ0	SOMNIGROUP INTL INC COMPANY GUAR 144A 10/31 3.87	10/31/2024	79000	69,033	69,033	69,033	-	-	-	-
'35908MAA8	FRONTIER COMMUNICATIONS SECURED 11/29 5.875	10/30/2024	289000	260,984	262,055	283,581	21,526	-	-	-
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	10/31/2024	96000	96,095	96,095	96,095	-	-	-	-
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	10/31/2024	155000	138,568	138,568	138,568	-	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.37	10/31/2024	65000	61,853	61,853	61,853	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04(	10/31/2024	174000	154,408	154,408	154,408	-	-	-	-
'78442PGD2	SLM CORP SR UNSECURED 10/25 4.2	10/31/2024	474000	455,323	463,763	465,705	(208)	-	-	2,150
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	10/31/2024	63000	59,973	59,973	59,973	-	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	10/31/2024	134000	129,963	129,963	129,963	-	-	-	-
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	10/31/2024	68000	56,810	56,810	56,810	-	-	-	-
'829688AB6	SISECAM UK PLC COMPANY GUAR 144A 05/32 8.625	10/31/2024	107000	109,140	109,140	109,140	-	-	-	-
'85172FAR0	ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375	10/31/2024	4000	3,813	3,813	3,813	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	11/29/2024	83000	81,943	81,943	81,943	-	-	-	-
'93627CAB7	WARRIOR MET COAL INC SR SECURED 144A 12/28 7.875	12/2/2024	41000	41,597	41,467	42,259	-	-	-	792
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	12/2/2024	325000	238,063	238,063	238,063	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/2/2024	61000	62,052	62,052	62,052	-	-	-	-
'81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75	12/2/2024	100000	85,800	86,785	85,375	(1,410)	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	139000	96,605	96,605	96,605	-	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	12/2/2024	431000	432,138	432,135	433,155	1,020	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/2/2024	227000	182,168	182,168	182,168	-	-	-	-
'058250AA7	BALDWIN INSUR GRP/FIN SR SECURED 144A 05/31 7.125	12/2/2024	300000	309,000	309,000	309,000	-	-	-	-
'37185LAQ5	GENESIS ENERGY LP/FIN COMPANY GUAR 05/32 7.875	12/2/2024	709000	720,018	719,666	713,431	(6,235)	-	-	-
'91740PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	9/30/2024	3000	2,896	2,923	3,029	-	-	-	105
'92539UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28	9/30/2024	238000	230,405	230,405	230,405	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	9/30/2024	71000	64,759	65,111	73,310	-	-	-	8,198
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	9/30/2024	163000	148,147	150,917	158,964	-	-	-	8,047
'19240WAA7	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	9/30/2024	115000	113,500	113,635	117,032	3,397	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	9/30/2024	7000	4,753	5,163	6,299	-	-	-	1,137
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	9/30/2024	2000	1,720	1,770	1,897	-	-	-	127
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	9/30/2024	67000	61,506	63,064	66,422	-	-	-	3,359
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	9/30/2024	111000	115,616	115,616	115,616	-	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/2	9/30/2024	51000	45,135	45,872	48,517	2,644	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	10/30/2024	1089000	1,067,220	1,067,220	1,067,220	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	40000	34,871	35,746	39,694	-	-	-	3,948
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	135000	116,230	119,289	133,967	-	-	-	14,678
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	40000	34,525	35,399	39,694	-	-	-	4,295
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	35000	31,339	31,828	34,732	2,904	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	50000	49,567	49,567	49,567	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	105000	104,092	104,092	104,092	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	50000	49,567	49,567	49,567	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	15000	14,428	14,460	14,885	425	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	10/31/2024	140000	136,402	136,556	138,929	2,373	-	-	-
'8557 1BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 01	10/31/2024	46000	44,398	44,398	44,398	-	-	-	-
'86614JAA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	10/31/2024	81000	83,835	83,835	83,835	-	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	10/31/2024	107000	109,742	109,742	109,742	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	10/31/2024	68000	70,397	70,397	70,397	-	-	-	-
'87901JAH8	TEGNA INC COMPANY GUAR 09/29 5	10/31/2024	59000	55,167	55,167	55,167	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	10/31/2024	82000	84,462	84,462	84,462	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.8	10/31/2024	233000	228,112	228,112	228,112	-	-	-	-
'912909AU2	UNITED STATES STEEL CORP SR UNSECURED 03/29 6.8	10/31/2024	33000	33,313	33,313	33,313	-	-	-	-
'00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28	10/31/2024	38000	37,213	37,213	37,213	-	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	10/31/2024	106000	105,507	105,507	105,507	-	-	-	-
'70052LAB9	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.(	10/31/2024	56000	55,129	55,129	55,129	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	11/29/2024	61000	48,335	49,600	52,918	-	-	-	3,318
'29269RAA3	ENERFLEX LTD SR SECURED 144A 10/27 9	11/29/2024	58000	60,679	60,679	60,679	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	11/29/2024	57000	52,377	52,377	52,377	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	11/29/2024	37000	32,838	33,529	34,662	1,133	-	-	-
'829688AB6	SISECAM UK PLC COMPANY GUAR 144A 05/32 8.625	11/29/2024	875000	885,500	885,500	885,500	-	-	-	-
'86074QAG5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	11/29/2024	71000	59,960	59,960	59,960	-	-	-	-
'864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 0	11/29/2024	57000	52,126	52,126	52,126	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	11/29/2024	390000	407,340	406,226	411,540	5,314	-	-	-
'019736AF4	ALLISON TRANSMISSION INC SR UNSECURED 144A 06/2	11/29/2024	18000	17,412	17,509	18,112	470	-	-	133
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	11/29/2024	44000	43,322	43,322	43,322	-	-	-	-
'248019AW1	DELUXE CORP SR SECURED 144A 09/29 8.125	11/29/2024	105000	105,000	105,000	106,449	1,449	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	9/30/2024	2000	1,585	1,622	1,819	197	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	11/25/2024	169087	169,577	169,577	169,577	-	-	-	-
'78573NAU1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	11/25/2024	167000	163,660	163,740	169,577	5,837	-	-	-
'019736AF4	ALLISON TRANSMISSION INC SR UNSECURED 144A 06/2	9/30/2024	67000	67,489	67,489	67,489	-	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	9/30/2024	64000	65,298	65,298	65,298	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	9/30/2024	3000	2,931	2,931	2,931	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	9/30/2024	48000	51,161	50,948	51,680	733	-	-	-
'45344LAE3	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 01/	9/30/2024	203000	206,299	206,251	201,478	(4,774)	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	9/30/2024	168000	118,568	120,711	128,100	7,389	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	9/30/2024	5000	4,451	4,569	4,863	-	-	-	294
'451102CG0	ICAHN ENTERPRISES/FIN SR SECURED 144A 06/30 9	9/30/2024	600000	609,750	609,535	603,000	(6,535)	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	9/30/2024	475000	468,510	470,097	474,406	4,310	-	-	-
'58937CAA7	MERCURY CHILE HOLDCO LLC SR SECURED 144A 01/27	9/30/2024	159000	146,981	150,568	157,887	724	-	-	6,596
'46567TAB0	ITHACA ENERGY NORTH COMPANY GUAR 144A 07/26 9	10/22/2024	607000	595,016	600,419	620,658	5,125	-	-	15,113
'380355AM9	GOEASY LTD COMPANY GUAR 144A 05/30 6.875	10/21/2024	200000	200,000	200,000	200,000	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/22/2024	28000	18,375	18,375	18,375	-	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	10/17/2024	237000	248,258	247,011	247,011	-	-	-	-
'451102CF2	ICAHN ENTERPRISES/FIN SR SECURED 01/29 9.75	2/29/2024	237000	247,011	247,011	247,011	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/23/2024	35000	22,706	22,706	22,706	-	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26	10/23/2024	262000	238,420	238,420	238,420	-	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	10/17/2024	35000	35,928	35,862	35,862	-	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	10/17/2024	100000	105,059	104,920	104,920	-	-	-	-
'451102CF2	ICAHN ENTERPRISES/FIN SR SECURED 01/29 9.75	5/31/2024	35000	35,862	35,862	35,862	-	-	-	-
'451102CF2	ICAHN ENTERPRISES/FIN SR SECURED 01/29 9.75	8/30/2024	100000	104,920	104,920	104,920	-	-	-	-
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	10/31/2024	86000	82,334	82,334	82,334	-	-	-	-
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	10/31/2024	93000	83,308	83,308	83,308	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	10/31/2024	80000	72,590	72,590	72,590	-	-	-	-
'858155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	10/31/2024	64000	61,715	61,715	61,715	-	-	-	-
'86304TAA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	10/31/2024	70000	69,590	69,590	69,590	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	10/31/2024	105000	100,228	100,228	100,228	-	-	-	-
'91740PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	10/31/2024	53000	53,318	53,318	53,318	-	-	-	-
'655664AT7	NORDSTROM INC SR SECURED 04/30 4.375	10/31/2024	62000	56,450	56,450	56,450	-	-	-	-
'682691AC4	ONEMAIN FINANCE CORP COMPANY GUAR 09/28 3.875	10/31/2024	15000	13,895	13,895	13,895	-	-	-	-
'69318FAJ7	PBF HOLDING CO LLC COMPANY GUAR 02/28 6	10/31/2024	95000	92,127	92,127	92,127	-	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	10/31/2024	132000	129,367	129,367	129,367	-	-	-	-
'185899AR2	CLEVELAND CLIFFS INC COMPANY GUAR 144A 05/33 7.3	11/29/2024	257000	262,140	262,140	262,140	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	11/29/2024	67000	63,111	63,509	65,738	2,229	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	11/29/2024	11000	10,733	10,733	10,733	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	11/29/2024	129000	129,320	129,279	134,703	-	-	-	5,424
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	11/29/2024	18000	18,097	18,097	18,097	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	11/29/2024	40000	42,080	42,080	42,080	-	-	-	-
'29971LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	11/29/2024	91000	73,250	76,342	86,040	-	-	-	9,697
'278768AA4	ECHOSTAR CORP SR SECURED 11/30 6.75	11/29/2024	346000	312,698	312,698	312,698	-	-	-	-

'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	11/29/2024	286000	260,975	260,975	260,975	-	-	-	-
'46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR	11/29/2024	11000	9,742	9,742	9,742	-	-	-	-
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	11/29/2024	39000	39,288	39,288	39,288	-	-	-	-
'46593XAG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	9/30/2024	24000	23,909	23,930	24,150	-	-	-	220
'682691AA8	ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4	9/30/2024	130000	110,656	111,477	115,913	4,436	-	-	-
'682691AC4	ONEMAIN FINANCE CORP COMPANY GUAR 09/28 3.875	9/30/2024	27000	25,085	25,085	25,085	-	-	-	-
'858155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	9/30/2024	126000	123,766	123,766	123,766	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	9/30/2024	38000	34,343	35,570	36,247	-	-	-	677
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	9/30/2024	26000	22,165	22,165	22,165	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	9/30/2024	16000	17,071	17,071	17,071	-	-	-	-
'86304TAA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	9/30/2024	2000	1,995	1,995	1,995	-	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	9/30/2024	29000	26,287	26,287	26,287	-	-	-	-
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	9/30/2024	3000	2,372	2,444	2,616	-	-	-	173
'03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/	10/25/2024	241000	152,842	152,842	152,842	-	-	-	-
'03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/	10/29/2024	398000	236,810	236,810	236,810	-	-	-	-
'45344LAD5	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/	10/30/2024	571000	572,428	572,416	563,863	(8,553)	-	-	-
'62922LAC2	NGL ENERGY OP/FIN CORP SR SECURED 144A 02/29 8.12	10/30/2024	240000	243,415	243,257	242,088	(1,169)	-	-	-
'62922LAD0	NGL ENERGY OP/FIN CORP SR SECURED 144A 02/32 8.37	10/30/2024	985000	1,003,921	1,003,259	994,850	(8,409)	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	10/30/2024	764000	611,965	633,639	763,045	25,810	-	-	103,596
'550241AK9	LUMEN TECHNOLOGIES INC SR SECURED 144A 10/32 10	10/30/2024	526000	526,000	526,000	526,000	-	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	10/30/2024	286000	291,200	291,200	291,200	-	-	-	-
'090978AA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	10/30/2024	327000	323,321	323,321	323,321	-	-	-	-
'185899AR2	CLEVELAND CLIFFS INC COMPANY GUAR 144A 05/33 7.3	10/8/2024	475000	475,000	475,000	475,000	-	-	-	-
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	10/10/2024	455000	455,000	455,000	455,000	-	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26	10/11/2024	200000	181,000	181,000	181,000	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	10/15/2024	22000	20,146	20,487	19,706	-	-	-	(780)
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	10/15/2024	161000	146,598	149,151	144,699	-	-	-	(4,452)
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	10/31/2024	77000	76,017	76,017	76,017	-	-	-	-
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	10/31/2024	93000	94,488	94,488	94,488	-	-	-	-
'411618AB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	10/31/2024	200000	195,580	196,769	198,750	348	-	-	1,633
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	10/31/2024	88000	70,454	70,454	70,454	-	-	-	-
'46284VAE1	IRON MOUNTAIN INC COMPANY GUAR 144A 03/28 5.25	10/31/2024	9000	8,845	8,845	8,845	-	-	-	-
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	10/31/2024	142000	147,647	147,647	147,647	-	-	-	-
'527298BX0	LEVEL 3 FINANCING INC SR SECURED 144A 04/29 10.5	10/31/2024	92000	102,629	102,629	102,629	-	-	-	-
'527298BZ5	LEVEL 3 FINANCING INC SR SECURED 144A 12/30 10.75	10/31/2024	90000	100,787	100,787	100,787	-	-	-	-
'600814AS6	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.	10/31/2024	108000	110,700	110,700	110,700	-	-	-	-
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	10/31/2024	42000	41,360	41,360	41,360	-	-	-	-
'74168NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	10/31/2024	101000	94,238	94,238	94,238	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	11/29/2024	23000	21,873	21,873	21,873	-	-	-	-
'98927UAA5	ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625	11/29/2024	20000	21,302	21,302	21,302	-	-	-	-
'09257WAF7	BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7	11/29/2024	70000	70,000	70,000	71,182	1,182	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	11/29/2024	21000	22,508	22,508	22,508	-	-	-	-
'37185LAQ5	GENESIS ENERGY LP/FIN COMPANY GUAR 05/32 7.875	11/29/2024	76000	77,330	77,287	76,609	(678)	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	11/29/2024	47000	36,895	37,700	38,265	565	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	11/29/2024	119000	117,810	117,810	117,810	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	11/29/2024	40000	40,250	40,250	40,250	-	-	-	-
'278768AA4	ECHOSTAR CORP SR SECURED 11/30 6.75	11/29/2024	346000	312,698	312,698	312,698	-	-	-	-
'278768AA4	ECHOSTAR CORP SR SECURED 11/30 6.75	11/29/2024	-346000	(312,698)	(312,698)	(312,698)	-	-	-	-
'402635AT3	GULFPORT ENERGY OP COMPANY GUAR 144A 05	9/30/2024	394000	399,910	399,910	399,910	-	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	9/30/2024	52000	50,872	50,872	50,872	-	-	-	-
'500688AD8	KOSMOS ENERGY LTD COMPANY GUAR 144A 03/28 7.5	9/30/2024	542000	497,605	504,942	520,049	2,145	-	-	12,962
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	9/30/2024	47000	49,073	49,073	49,073	-	-	-	-
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	9/30/2024	145000	130,804	133,998	143,699	5,200	-	-	4,501
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	9/30/2024	997000	726,399	729,952	757,720	9,117	-	-	18,651
'74168NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	9/30/2024	270000	258,984	258,984	258,984	-	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	9/30/2024	3000	2,550	2,603	2,958	355	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	9/30/2024	6000	6,345	6,314	6,700	387	-	-	-
'85571BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 0	9/30/2024	99000	96,278	96,278	96,278	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	10/15/2024	80000	72,366	73,668	72,000	-	-	-	(1,668)
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	10/15/2024	80000	72,366	73,668	72,000	-	-	-	(1,668)
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/15/2024	75000	49,125	49,125	49,125	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	10/16/2024	292000	267,984	270,796	263,713	(6,569)	-	-	(515)
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	10/16/2024	202000	188,110	188,728	182,810	(5,918)	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	10/16/2024	40000	37,322	37,423	36,201	(1,223)	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26	10/16/2024	452000	411,320	411,320	411,320	-	-	-	-
'12598FAC3	CPI CG INC SR SECURED 144A 07/29 10	10/18/2024	150000	150,000	150,000	157,875	7,875	-	-	-
'12598FAC3	CPI CG INC SR SECURED 144A 07/29 10	10/17/2024	120000	120,000	120,000	126,300	6,300	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/17/2024	100000	67,000	67,000	67,000	-	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	10/31/2024	148000	136,866	136,866	136,866	-	-	-	-
'33767DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	10/31/2024	66000	62,570	62,570	62,570	-	-	-	-
'365417AA2	NEOGEN FOOD SAFE CORP COMPANY GUAR 144A 07/3(	10/31/2024	192000	208,182	208,182	208,182	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	10/31/2024	111000	111,188	111,188	111,188	-	-	-	-
'402635AT3	GULFPORT ENERGY OP CORP COMPANY GUAR 144A 05	10/31/2024	95000	95,481	95,481	95,481	-	-	-	-
'422704AH9	HECLA MINING CO COMPANY GUAR 02/28 7.25	10/31/2024	99000	100,483	100,483	100,483	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	10/31/2024	99000	90,965	90,965	90,965	-	-	-	-
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	10/31/2024	246000	246,566	246,566	246,566	-	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	10/31/2024	76000	67,597	67,597	67,597	-	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	10/31/2024	81000	76,111	76,111	76,111	-	-	-	-
'09257WAF7	BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7	11/25/2024	70000	70,000	70,000	70,000	-	-	-	-
'09257WAF7	BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7	11/25/2024	-70000	(70,000)	(70,000)	(70,000)	-	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	11/26/2024	130000	128,784	129,022	131,300	2,278	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	11/25/2024	140000	145,600	145,492	151,990	6,497	-	-	-
'5534ZUAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	11/27/2024	70000	51,275	51,275	51,275	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	11/25/2024	151550	151,990	151,990	151,990	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	11/27/2024	96000	75,820	77,412	77,640	228	-	-	-
'81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75	11/27/2024	106000	89,899	91,168	90,100	(1,068)	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	11/12/2024	61000	63,733	63,733	63,733	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	11/12/2024	47000	48,180	48,180	48,180	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	11/12/2024	128000	133,542	133,542	133,542	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/12/2024	130000	(130,000)	(130,000)	(130,000)	-	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	11/12/2024	435000	435,000	435,000	435,000	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	9/30/2024	24000	21,002	21,002	21,002	-	-	-	-
'365417AA2	NEOGEN FOOD SAFE CORP COMPANY GUAR 144A 07/3(	9/30/2024	2000	2,217	2,217	2,217	-	-	-	-
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	9/30/2024	4000	4,050	4,050	4,050	-	-	-	-
'37441QAA9	WRANGLER HOLDCO CORP COMPANY GUAR 144A 04/32	9/30/2024	80000	80,000	80,000	83,200	3,200	-	-	-
'384637AA2	GRAHAM HOLDINGS CO COMPANY GUAR 144A 06/26 5.7	9/30/2024	73000	71,661	72,181	72,980	-	-	-	800
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	9/30/2024	23000	22,560	22,560	22,560	-	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	9/30/2024	14000	10,792	10,856	11,165	309	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	9/30/2024	60000	61,164	61,164	61,164	-	-	-	-
'34969PAG6	FTAI AVIATION INVESTORS COMPANY GUAR 144A 06/32	9/30/2024	185000	185,000	185,000	194,191	9,191	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	9/30/2024	137000	138,370	138,370	138,370	-	-	-	-
'411618AB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	10/1/2024	200000	192,479	194,529	199,250	3,027	-	-	1,694
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	10/1/2024	153000	140,865	145,451	149,769	-	-	-	4,318
'603051AA1	MINERAL RESOURCES LTD SR UNSECURED 144A 05/27 8	10/1/2024	236000	237,646	237,175	237,770	-	-	-	595
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	10/1/2024	34000	24,650	25,058	26,028	970	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	10/2/2024	483000	356,925	362,099	370,703	8,603	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	10/3/2024	13000	13,618	13,555	13,512	(43)	-	-	-
'013092AC5	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/(	10/2/2024	189000	185,220	185,220	185,220	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	7/31/2024	-430000	(446,860)	(446,860)	(446,860)	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	7/31/2024	430000	446,860	446,860	446,860	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/31/2024	-430000	(446,860)	(446,860)	(446,860)	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	10/31/2024	127000	131,166	131,166	131,166	-	-	-	-
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09	10/31/2024	83000	82,525	82,525	82,525	-	-	-	-
'17888HAC7	CIVITAS RESOURCES INC COMPANY GUAR 144A 11/30 8.	10/31/2024	89000	93,677	93,677	93,677	-	-	-	-
'185899AH4	CLEVELAND CLIFFS INC COMPANY GUAR 06/27 5.875	10/31/2024	302000	302,130	302,130	302,130	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	10/31/2024	140000	123,729	123,729	123,729	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/(	10/31/2024	58000	56,490	56,490	56,490	-	-	-	-
'20679LAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	10/31/2024	81000	76,998	76,998	76,998	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	10/31/2024	123000	126,014	126,014	126,014	-	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	10/31/2024	82000	86,866	86,866	86,866	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	10/31/2024	73000	69,187	69,187	69,187	-	-	-	-
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	10/31/2024	94000	96,532	96,532	96,532	-	-	-	-
'50187TAK2	LGI HOMES INC COMPANY GUAR 144A 11/32 7	11/12/2024	195000	195,000	195,000	195,000	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/12/2024	130000	130,000	130,000	130,000	-	-	-	-
'090978AA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	11/13/2024	75000	73,688	73,688	73,688	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	11/13/2024	225000	148,781	148,781	148,781	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/14/2024	57000	57,356	57,356	57,356	-	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	11/14/2024	182000	183,138	183,138	183,138	-	-	-	-
'629377CY6	NRG ENERGY INC COMPANY GUAR 144A 07/29 5.75	11/14/2024	163000	161,590	161,601	161,403	(198)	-	-	-
'451102CF2	ICAHN ENTERPRISES/FIN SR SECURED 01/29 9.75	11/14/2024	132000	137,708	137,642	134,145	(3,497)	-	-	-
'248019AW1	DELUXE CORP SR SECURED 144A 09/29 8.125	11/19/2024	105000	105,000	105,000	105,000	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	11/22/2024	75000	76,781	76,781	76,781	-	-	-	-
'09257WAF7	BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7	11/25/2024	70000	70,000	70,000	70,000	-	-	-	-
'35908MAA8	FRONTIER COMMUNICATIONS SECURED 11/29 5.875	9/30/2024	201000	179,481	179,260	200,407	21,147	-	-	-
'35908MAB6	FRONTIER COMMUNICATIONS SECURED 144A 01/30 6	9/30/2024	98000	97,976	97,976	97,976	-	-	-	-
'45344LAD5	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/	9/30/2024	571000	572,428	572,428	572,428	-	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	9/30/2024	138000	131,969	131,969	131,969	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29	9/30/2024	56000	44,240	44,240	44,240	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	9/30/2024	2000	1,716	1,769	1,901	-	-	-	133
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	9/30/2024	2000	2,074	2,074	2,074	-	-	-	-
'12116LAA7	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/2	9/30/2024	58000	58,113	58,113	58,113	-	-	-	-
'185899AP6	CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7	9/30/2024	515000	520,655	520,655	520,655	-	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	9/30/2024	50000	44,981	45,784	49,837	-	-	-	4,053
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	9/30/2024	2000	1,300	1,466	1,857	-	-	-	391
'411618AB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	10/3/2024	156000	145,518	149,092	155,133	-	-	-	6,041
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.7	10/4/2024	62000	57,660	57,660	57,660	-	-	-	-
'013092AC5	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/(	10/7/2024	178000	173,995	173,995	173,995	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.7	10/7/2024	31000	28,659	28,659	28,659	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.7	10/7/2024	307000	283,975	283,975	283,975	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.7	10/7/2024	56000	51,770	51,770	51,770	-	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	10/1/2024	124000	124,140	124,125	128,812	-	-	-	4,688
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	10/1/2024	80000	72,550	73,720	80,953	-	-	-	7,233
'019736AF4	ALLISON TRANSMISSION INC SR UNSECURED 144A 06/2(	10/1/2024	140000	135,839	136,537	140,939	-	-	-	4,403
'92840VAB8	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 02/	10/1/2024	154000	148,740	150,331	153,758	-	-	-	3,427
'185899AH4	CLEVELAND CLIFFS INC COMPANY GUAR 06/27 5.875	10/1/2024	240000	233,485	235,226	240,840	409	-	-	5,205
'527298BU6	LEVEL 3 FINANCING INC SR SECURED 144A 05/30 10.5	10/31/2024	30000	32,858	32,858	32,858	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	10/31/2024	37000	35,335	35,335	35,335	-	-	-	-
'65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8	10/31/2024	204000	206,805	206,805	206,805	-	-	-	-
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	10/31/2024	57000	51,738	51,738	51,738	-	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	10/31/2024	42000	36,012	36,012	36,012	-	-	-	-
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	10/31/2024	152000	152,494	152,494	152,494	-	-	-	-
'85205TAN0	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.37	10/31/2024	38000	40,924	40,924	40,924	-	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	10/31/2024	128000	142,324	142,324	142,324	-	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	10/31/2024	91000	75,075	75,075	75,075	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	10/31/2024	95000	97,560	97,560	97,560	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	11/12/2024	68000	45,009	45,009	45,009	-	-	-	-
'019736AF4	ALLISON TRANSMISSION INC SR UNSECURED 144A 06/2(	11/12/2024	17000	17,011	17,011	17,011	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	11/12/2024	38000	34,886	34,886	34,886	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	11/12/2024	85000	87,442	87,442	87,442	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	11/12/2024	37000	33,401	33,401	33,401	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	11/12/2024	35000	32,387	32,387	32,387	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	11/12/2024	58000	49,339	49,339	49,339	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	11/12/2024	33000	32,801	32,801	32,801	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	11/12/2024	55000	48,596	48,596	48,596	-	-	-	-
'91329AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	11/12/2024	35000	33,674	33,674	33,674	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/30/2024	7000	5,373	5,411	5,871	460	-	-	-
'20338QAA1	COMMSCOPE LLC COMPANY GUAR 144A 03/27 8.25	9/30/2024	27000	24,368	24,368	24,368	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	9/30/2024	3000	2,963	2,968	3,039	72	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	9/30/2024	49000	48,449	48,535	51,928	3,394	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	9/30/2024	34000	35,271	35,271	35,271	-	-	-	-
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09	9/30/2024	2000	1,855	1,892	2,000	-	-	-	108
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	9/30/2024	59000	54,105	55,949	58,899	-	-	-	2,950
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	9/30/2024	6000	5,441	5,529	6,090	-	-	-	561

'185899AH4	CLEVELAND CLIFFS INC COMPANY GUAR 06/27 5.875	9/30/2024	129000	129,452	129,452	129,452	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	9/30/2024	128000	113,725	117,240	125,440	-	-	-	8,200
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	9/30/2024	51000	51,638	51,638	51,638	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.	10/2/2024	173000	132,145	132,577	140,130	7,553	-	-	-
'222070AG9	COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4	10/1/2024	472000	441,474	445,756	461,970	5,963	-	-	10,251
'603051AC7	MINERAL RESOURCES LTD SR UNSECURED 144A 11/27	10/1/2024	201000	202,164	202,320	206,528	4,208	-	-	-
'866114AA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	10/2/2024	72000	75,420	75,420	75,420	-	-	-	-
'411618AB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	10/1/2024	-200000	(186,580)	(191,092)	(199,250)	-	-	-	(8,158)
'603051AA1	MINERAL RESOURCES LTD SR UNSECURED 144A 05/27	10/2/2024	409000	413,645	413,208	412,068	(1,533)	-	-	393
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30	10/2/2024	10000	10,430	10,419	10,440	20	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	10/1/2024	2000	1,965	1,965	1,965	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	10/1/2024	417000	365,918	365,918	365,918	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	10/1/2024	56000	49,840	49,840	49,840	-	-	-	-
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30	10/1/2024	501000	512,242	511,582	522,293	2,269	-	-	8,442
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	10/31/2024	149000	143,047	143,047	143,047	-	-	-	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	10/31/2024	124000	128,335	128,335	128,335	-	-	-	-
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	10/31/2024	136000	134,414	134,414	134,414	-	-	-	-
'98310WAS7	TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625	10/31/2024	74000	74,814	74,814	74,814	-	-	-	-
'983130AX3	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/2	10/31/2024	14000	13,938	13,938	13,938	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	10/31/2024	136000	142,678	142,678	142,678	-	-	-	-
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/3	10/31/2024	44000	46,881	46,881	46,881	-	-	-	-
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	10/31/2024	32000	31,782	31,782	31,782	-	-	-	-
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	10/31/2024	62000	63,843	63,843	63,843	-	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	10/31/2024	126000	120,663	120,663	120,663	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	10/31/2024	76000	77,805	77,805	77,805	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	11/12/2024	35000	34,017	34,017	34,017	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	11/12/2024	40000	33,500	33,500	33,500	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	11/12/2024	36000	33,850	33,850	33,850	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	11/12/2024	18000	16,356	16,356	16,356	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/12/2024	130000	130,000	130,000	130,000	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	11/12/2024	66000	64,250	64,250	64,250	-	-	-	-
'20338QAA1	COMMSCOPE LLC COMPANY GUAR 144A 03/27 8.25	10/31/2024	124000	117,497	117,497	117,497	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	10/31/2024	121000	115,182	115,182	115,182	-	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	10/31/2024	78000	68,186	68,186	68,186	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	11/1/2024	65000	61,750	61,750	61,750	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	11/1/2024	342000	350,394	349,998	356,603	6,606	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	11/1/2024	45000	42,750	42,750	42,750	-	-	-	-
'92840VAB8	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 02/2	9/30/2024	2000	1,926	1,954	1,998	-	-	-	44
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	9/30/2024	49000	39,445	39,445	39,445	-	-	-	-
'682691AE0	ONEMAIN FINANCE CORP COMPANY GUAR 03/30 7.875	9/30/2024	20000	20,926	20,926	20,926	-	-	-	-
'68622FAA9	ORGANON + CO/ORGANON FOR SR SECURED 144A 05/3	9/30/2024	120000	124,294	124,269	123,862	(407)	-	-	-
'655664AT7	NORDSTROM INC SR SECURED 04/30 4.375	9/30/2024	439000	403,880	403,880	403,880	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/	9/30/2024	52000	47,450	47,933	49,428	1,495	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	9/30/2024	23000	23,706	23,706	23,706	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	9/30/2024	811000	867,770	867,770	867,770	-	-	-	-
'008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875	9/30/2024	261000	254,397	254,397	254,397	-	-	-	-
'01568MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	9/30/2024	2000	1,983	1,984	2,052	68	-	-	-
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	9/30/2024	36000	32,655	33,122	35,990	-	-	-	2,868
'143658BS0	CARNIVAL CORP COMPANY GUAR 144A 06/30 10.5	10/1/2024	119000	125,869	125,330	129,164	108	-	-	3,726
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	10/1/2024	659000	696,069	696,069	696,069	-	-	-	-
'600814AR8	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.	10/1/2024	11000	9,455	9,513	9,900	387	-	-	-
'03690AAD8	ANTERO MIDSTREAM PARTN COMPANY GUAR 144A 03/	10/1/2024	132000	132,165	132,165	132,165	-	-	-	-
'682691AG5	ONEMAIN FINANCE CORP COMPANY GUAR 11/31 7.125	10/1/2024	717000	725,963	725,963	725,963	-	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	10/1/2024	123000	125,768	125,768	125,768	-	-	-	-
'600814AS6	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.	10/1/2024	45000	44,348	44,368	46,125	1,757	-	-	-
'365417AA2	NEOGEN FOOD SAFE CORP COMPANY GUAR 144A 07/30	10/1/2024	153000	164,691	163,146	168,641	387	-	-	5,108
'422704AH9	HECLA MINING CO COMPANY GUAR 02/28 7.25	10/1/2024	45000	45,266	45,203	45,897	-	-	-	694
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	10/1/2024	191000	181,173	183,425	192,415	-	-	-	8,991
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	10/31/2024	219000	220,095	220,095	220,095	-	-	-	-
'19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.62	10/31/2024	5000	4,184	4,184	4,184	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	10/31/2024	134000	142,494	142,494	142,494	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	10/31/2024	74000	63,579	63,579	63,579	-	-	-	-
'37185LAQ5	GENESIS ENERGY LP/FIN COMPANY GUAR 05/32 7.875	10/31/2024	95000	95,273	95,273	95,273	-	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	10/31/2024	85000	73,602	73,602	73,602	-	-	-	-
'02005NBS8	ALLY FINANCIAL INC SUBORDINATED 02/33 6.7	10/31/2024	69000	69,317	69,317	69,317	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	10/31/2024	34000	33,354	33,354	33,354	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	10/31/2024	73000	70,411	70,411	70,411	-	-	-	-
'14963BAF5	IHO VERWALTUNGS GMBH SR SECURED 144A 11/30 7.75	10/31/2024	345127	345,990	345,990	345,990	-	-	-	-
'46284HAL5	IRON MOUNTAIN INC COMPANY GUAR 144A 07/32 5.625	10/31/2024	121000	117,242	117,242	117,242	-	-	-	-
'78454LAX8	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	11/1/2024	274000	273,315	273,315	273,315	-	-	-	-
'538034AV1	LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6	10/31/2024	415000	421,225	421,225	421,225	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	11/1/2024	69000	71,674	71,674	71,674	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	11/1/2024	97000	103,975	103,975	103,975	-	-	-	-
'45344LAE3	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 01/	11/1/2024	377000	381,845	381,754	366,633	(15,122)	-	-	-
'94419NAA5	WAYFAIR LLC SR SECURED 144A 10/29 7.25	11/1/2024	601000	610,496	610,496	610,496	-	-	-	-
'35908MAB6	FRONTIER COMMUNICATIONS SECURED 144A 01/30 6	11/1/2024	231000	213,774	214,707	224,648	9,941	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	11/4/2024	72000	74,160	74,160	74,160	-	-	-	-
'14963BAF5	IHO VERWALTUNGS GMBH SR SECURED 144A 11/30 7.75	11/6/2024	252873	254,137	254,137	254,137	-	-	-	-
'75508EAB4	RAYONIER AM PROD INC SR SECURED 144A 01/26 7.625	11/4/2024	500000	471,164	477,226	500,000	22,774	-	-	-
'19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.62	9/30/2024	2000	1,595	1,609	1,694	85	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	9/30/2024	51000	51,449	51,449	51,449	-	-	-	-
'46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR	9/30/2024	13000	11,612	11,612	11,612	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	9/30/2024	25000	16,935	17,162	20,031	-	-	-	2,869
'46284VAE1	IRON MOUNTAIN INC COMPANY GUAR 144A 03/28 5.25	9/30/2024	23000	22,946	22,946	22,946	-	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	9/30/2024	39000	39,488	39,467	38,513	(955)	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	9/30/2024	124000	120,006	120,006	120,006	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875	9/30/2024	2000	1,879	1,906	1,986	-	-	-	80
'912909AU2	UNITED STATES STEEL CORP SR UNSECURED 03/29 6.875	9/30/2024	2000	1,989	1,991	2,031	-	-	-	40
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	9/30/2024	100000	87,695	89,827	97,591	-	-	-	7,764
'59151KAL2	METHANEX CORP SR UNSECURED 12/29 5.25	9/30/2024	126000	117,251	118,359	124,570	2,464	-	-	3,746
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	10/1/2024	92000	85,246	86,738	91,679	-	-	-	4,941
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	7/31/2024	430000	446,860	446,860	446,860	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875	10/1/2024	179000	173,874	174,784	177,752	2,809	-	-	160
'600814AS6	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.	10/1/2024	-45000	(44,348)	(44,368)	(46,125)	(1,757)	-	-	-
'46284VAL5	IRON MOUNTAIN INC COMPANY GUAR 144A 07/32 5.625	10/1/2024	96000	86,159	87,111	95,589	-	-	-	8,478
'45110ZCC9	ICAHN ENTERPRISES/FIN SR SECURED 02/29 4.375	5/31/2024	20000	16,720	16,720	16,720	-	-	-	-
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 06/28 6.125	5/31/2024	30000	28,734	28,734	28,734	-	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	5/31/2024	55000	47,185	47,185	47,185	-	-	-	-
'858155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	5/31/2024	30000	28,362	28,362	28,362	-	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	6/28/2024	45000	40,917	40,917	40,917	-	-	-	-
'35908MAB6	FRONTIER COMMUNICATIONS SECURED 144A 01/30 6	6/28/2024	70000	61,146	61,146	61,146	-	-	-	-
'451102BZ9	ICAHN ENTERPRISES/FIN SR SECURED 05/27 5.25	6/28/2024	310000	293,576	293,576	293,576	-	-	-	-
'603051AE3	MINERAL RESOURCES LTD SR UNSECURED 144A 10/28	6/28/2024	70000	73,654	73,654	73,654	-	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	6/28/2024	170000	158,969	158,969	158,969	-	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	6/28/2024	60000	50,308	50,308	50,308	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	6/28/2024	15000	15,811	15,811	15,811	-	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	6/28/2024	90000	88,182	88,182	88,182	-	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	6/28/2024	40000	40,228	40,228	40,228	-	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	6/28/2024	175000	130,893	130,893	130,893	-	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	6/28/2024	219000	216,655	216,655	216,655	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	7/31/2024	80000	87,434	87,434	87,434	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875	7/31/2024	185000	180,932	180,932	180,932	-	-	-	-
'912909AU2	UNITED STATES STEEL CORP SR UNSECURED 03/29 6.875	7/31/2024	70000	70,588	70,588	70,588	-	-	-	-
'018581AP3	BREAD FINANCIAL HLDGS COMPANY GUAR 144A 03/29 9	7/31/2024	830000	891,569	891,569	891,569	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	7/31/2024	110000	112,939	112,939	112,939	-	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	7/31/2024	25000	24,731	24,731	24,731	-	-	-	-
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	7/31/2024	120000	123,955	123,955	123,955	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	7/31/2024	170000	170,296	170,296	170,296	-	-	-	-
'422704AH9	HECLA MINING CO COMPANY GUAR 02/28 7.25	7/31/2024	115000	116,257	116,257	116,257	-	-	-	-
'600814AR8	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.	7/31/2024	705000	620,400	620,400	620,400	-	-	-	-
'64393XAC4	NEW FORTRESS ENERGY INC SR SECURED 144A 03/29	7/31/2024	250000	241,938	242,160	226,743	(15,417)	-	-	-
'93627CAB7	WARRIOR MET COAL INC SR SECURED 144A 12/28 7.875	8/13/2024	40000	41,157	41,157	41,157	-	-	-	-
'185899AP6	CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7	8/13/2024	355000	352,338	352,338	352,338	-	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	8/14/2024	72000	66,026	68,001	72,000	3,999	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	8/14/2024	84000	71,578	74,628	84,000	5,420	-	-	3,952
'682691AG5	ONEMAIN FINANCE CORP COMPANY GUAR 11/31 7.125	8/14/2024	190000	190,000	190,000	190,000	-	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	8/23/2024	268000	262,765	264,111	270,412	914	-	-	5,387
'39843JAA0	GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	8/29/2024	905000	760,517	767,950	859,750	91,800	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	8/30/2024	850000	642,391	650,206	652,375	2,169	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	8/30/2024	50000	46,289	46,289	46,289	-	-	-	-
'527298BU6	LEVEL 3 FINANCING INC SR SECURED 144A 05/30 10.5	8/30/2024	50000	53,896	53,896	53,896	-	-	-	-
'78454LAY6	SM ENERGY CO SR UNSECURED 144A 08/32 7	8/30/2024	50000	50,000	50,000	51,279	1,279	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	5/31/2024	50000	45,650	45,650	45,650	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	5/31/2024	30000	27,672	27,672	27,672	-	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	5/31/2024	5000	4,396	4,396	4,396	-	-	-	-
'023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	5/31/2024	40000	40,000	40,000	40,000	-	-	-	-
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	5/31/2024	40000	35,380	35,380	35,380	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	5/31/2024	50000	46,440	46,440	46,440	-	-	-	-
'34965KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	5/31/2024	30000	30,105	30,105	30,105	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	5/31/2024	65000	59,521	59,521	59,521	-	-	-	-
'35908MAA8	FRONTIER COMMUNICATIONS SECURED 11/29 5.875	5/31/2024	50000	43,265	43,265	43,265	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/31/2024	90000	92,862	92,862	92,862	-	-	-	-
'39843JAA0	GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	5/31/2024	50000	43,700	43,700	43,700	-	-	-	-
'74168MAE6	PRIME SECS/RVC BRW/FINANC SECURED 144A 01/28 6.25	10/31/2024	89000	89,145	89,145	89,145	-	-	-	-
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	10/31/2024	219000	212,741	212,741	212,741	-	-	-	-
'74965LAB7	RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	10/31/2024	76000	68,630	68,630	68,630	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	10/31/2024	77000	80,992	80,992	80,992	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	10/31/2024	78000	75,425	75,425	75,425	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	10/31/2024	136000	144,841	144,841	144,841	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	10/31/2024	74000	69,374	69,374	69,374	-	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	10/31/2024	125000	125,507	125,433	127,188	-	-	-	1,755
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	10/31/2024	79000	73,531	73,531	73,531	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	10/31/2024	83000	89,044	89,044	89,044	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	10/31/2024	127000	105,978	105,978	105,978	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	10/31/2024	68000	68,099	68,099	68,099	-	-	-	-
'03959KAC4	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	10/31/2024	25000	25,136	25,136	25,136	-	-	-	-
'70932MAB3	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4	10/31/2024	37000	34,512	34,512	34,512	-	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	10/31/2024	47000	40,865	40,865	40,865	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	10/31/2024	165000	132,316	132,316	132,316	-	-	-	-
'03959KAC4	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	7/31/2024	45000	45,009	45,009	45,009	-	-	-	-
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 06	7/31/2024	35000	32,463	33,022	34,781	-	-	-	1,759
'13057QAK3	CALIFORNIA RESOURCES COMPANY GUAR 144A 08	7/31/2024	115000	117,498	117,498	117,498	-	-	-	-
'26885BAE0	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.	8/1/2024	384000	371,707	371,882	387,840	13,526	-	-	2,432
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	8/1/2024	180000	158,569	158,569	158,569	-	-	-	-
'37185LAQ5	GENESIS ENERGY LP/FIN COMPANY GUAR 05/32 7.875	8/1/2024	690000	702,075	702,075	702,075	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	8/1/2024	270000	228,488	228,488	228,488	-	-	-	-
'674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.37	8/1/2024	65000	65,286	65,286	65,286	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	8/1/2024	200000	182,438	182,438	182,438	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	8/1/2024	208000	191,360	191,360	191,360	-	-	-	-
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	8/1/2024	40000	39,812	39,812	39,812	-	-	-	-
'47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	8/1/2024	200000	191,988	191,988	191,988	-	-	-	-
'36850AAA6	GARRETT MOTION HLDS/GARL COMPANY GUAR 144A 05/3	8/5/2024	290000	294,350	294,350	294,350	-	-	-	-
'644393AB6	NEW FORTRESS ENERGY INC SR SECURED 144A 09/26	5/31/2024	25000	23,653	23,653	23,653	-	-	-	-
'644393AC4	NEW FORTRESS ENERGY INC SR SECURED 144A 03/29	5/31/2024	215000	206,938	206,938	206,938	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	5/31/2024	145000	147,900	147,900	147,900	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	5/31/2024	30000	30,915	30,915	30,915	-	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	5/31/2024	30000	28,965	28,965	28,965	-	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	5/31/2024	45000	45,185	45,185	45,185	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	5/31/2024	20000	20,558	20,558	20,558	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	5/31/2024	20000	21,380	21,380	21,380	-	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	5/31/2024	65000	60,242	60,242	60,242	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	5/31/2024	50000	47,620	47,620	47,620	-	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	5/31/2024	40000	40,256	40,256	40,256	-	-	-	-

'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	6/28/2024	75000	62,790	62,790	62,790	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	6/28/2024	115000	106,819	106,819	106,819	-	-	-	-
'644393AB6	NEW FORTRESS ENERGY INC SR SECURED 144A 09/26	6/28/2024	270000	247,725	247,725	247,725	-	-	-	-
'665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	6/28/2024	250000	253,263	253,263	253,263	-	-	-	-
'74166NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	6/28/2024	70000	64,509	64,509	64,509	-	-	-	-
'603051AC7	MINERAL RESOURCES LTD SR UNSECURED 144A 11/27 I	6/28/2024	95000	97,404	97,404	97,404	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	6/28/2024	110000	82,299	82,299	82,299	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	6/28/2024	31000	31,899	31,899	31,899	-	-	-	-
'75508EAB4	RAYONIER AM PROD INC SR SECURED 144A 01/26 7.625	6/28/2024	425000	399,500	399,500	399,500	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	6/28/2024	15000	14,428	14,428	14,428	-	-	-	-
'19240WAA7	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	6/28/2024	30000	29,775	29,775	29,775	-	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	7/31/2024	50000	49,900	49,900	49,900	-	-	-	-
'143658BS0	CARNIVAL CORP COMPANY GUAR 144A 06/30 10.5	7/31/2024	35000	38,066	38,066	38,066	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	7/31/2024	380000	381,136	381,136	381,136	-	-	-	-
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28 I	7/31/2024	85000	83,343	83,343	83,343	-	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	7/31/2024	320000	325,354	325,354	325,354	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/2	7/31/2024	120000	111,815	111,815	111,815	-	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	7/31/2024	160000	163,275	163,275	163,275	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	7/31/2024	175000	184,485	184,485	184,485	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	7/31/2024	110000	116,237	116,237	116,237	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	7/31/2024	80000	82,338	82,338	82,338	-	-	-	-
'88023UAJ0	SOMNIGROUP INTL INC COMPANY GUAR 144A 10/31 3.87	7/31/2024	5000	4,225	4,232	4,291	59	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	8/5/2024	290000	294,350	294,350	294,350	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	8/6/2024	500000	508,750	508,750	508,750	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	8/5/2024	-290000	(294,350)	(294,350)	(294,350)	-	-	-	-
'12531TAF6	VIRIDIEN SR SECURED 144A 04/27 8.75	8/8/2024	415000	397,280	397,873	393,213	(4,660)	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	8/8/2024	190000	191,900	191,900	191,900	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	8/8/2024	142000	91,590	91,590	91,590	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	8/8/2024	170000	170,000	170,000	170,000	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	8/8/2024	126000	93,240	93,240	93,240	-	-	-	-
'23918KAW8	DAVITA INC COMPANY GUAR 144A 09/32 6.875	8/8/2024	105000	105,000	105,000	105,000	-	-	-	-
'82453AAB3	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32	8/12/2024	40000	40,000	40,000	40,000	-	-	-	-
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	8/13/2024	140000	139,108	139,108	139,108	-	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	5/31/2024	30000	31,737	31,737	31,737	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	5/31/2024	35000	34,920	34,920	34,920	-	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	5/31/2024	65000	58,364	58,364	58,364	-	-	-	-
'30015DAA9	EVERGREEN ACQCO/TVI INC SR SECURED 144A 04/28 9.	5/31/2024	45000	47,817	47,817	47,817	-	-	-	-
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	5/31/2024	35000	31,847	31,847	31,847	-	-	-	-
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	5/31/2024	45000	40,968	40,968	40,968	-	-	-	-
'380355AJ6	GOEASY LTD SR UNSECURED 144A 07/29 7.625	5/31/2024	25000	25,515	25,515	25,515	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	9/30/2024	57000	60,534	60,534	60,534	-	-	-	-
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 08	6/28/2024	235000	231,376	231,376	231,376	-	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	6/28/2024	225000	184,154	184,154	184,154	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.33	6/28/2024	65000	55,900	55,900	55,900	-	-	-	-
'19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.62	6/28/2024	10000	8,039	8,039	8,039	-	-	-	-
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	6/28/2024	50000	41,185	41,185	41,185	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	6/28/2024	10000	9,543	9,543	9,543	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	6/28/2024	85000	90,402	90,402	90,402	-	-	-	-
'36074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	6/28/2024	45000	36,675	36,675	36,675	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	6/28/2024	65000	67,186	67,186	67,186	-	-	-	-
'863047AA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	6/28/2024	140000	138,866	138,866	138,866	-	-	-	-
'97485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	6/28/2024	50000	52,864	52,864	52,864	-	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/26	7/31/2024	45000	42,435	42,435	42,435	-	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	7/31/2024	130000	125,030	125,030	125,030	-	-	-	-
'85205TAN0	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.37	7/31/2024	80000	86,640	86,640	86,640	-	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	7/31/2024	150000	148,109	148,109	148,109	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	7/31/2024	110000	93,979	93,979	93,979	-	-	-	-
'98310WAS7	TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625	7/31/2024	160000	161,646	161,646	161,646	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	7/31/2024	120000	113,726	113,726	113,726	-	-	-	-
'451102CG0	ICAHN ENTERPRISES/FIN SR SECURED 144A 06/30 9	7/31/2024	800000	813,000	813,000	813,000	-	-	-	-
'603051AA1	MINERAL RESOURCES LTD SR UNSECURED 144A 05/27 I	7/31/2024	220000	223,529	223,529	223,529	-	-	-	-
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 I	7/31/2024	165000	172,088	172,088	172,088	-	-	-	-
'62888HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	7/31/2024	70000	69,772	69,772	69,772	-	-	-	-
'62888HBG5	NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.7	7/31/2024	10000	9,502	9,554	10,521	967	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	7/31/2024	90000	94,878	94,878	94,878	-	-	-	-
'682691AF7	ONEMAIN FINANCE CORP COMPANY GUAR 05/31 7.5	7/31/2024	25000	25,000	25,000	25,673	673	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	7/31/2024	85000	73,256	73,256	73,256	-	-	-	-
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	7/31/2024	310000	308,931	308,931	308,931	-	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	7/31/2024	190000	181,925	181,925	181,925	-	-	-	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	7/31/2024	250000	260,293	260,293	260,293	-	-	-	-
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	7/31/2024	270000	265,950	265,950	265,950	-	-	-	-
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/3	8/1/2024	90000	95,573	95,573	95,573	-	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	8/1/2024	120000	120,731	120,731	120,731	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	7/31/2024	385000	289,713	289,713	289,713	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	9/30/2024	203000	216,763	216,763	216,763	-	-	-	-
'47109BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	9/30/2024	62000	55,873	57,450	60,698	-	-	3,248	-
'47010BAK0	JAGUAR LAND ROVER AUTOMO SR UNSECURED 144A 0	9/30/2024	58000	57,843	57,843	57,843	-	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	9/30/2024	72000	71,424	71,424	71,424	-	-	-	-
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	9/30/2024	310000	326,895	326,895	326,895	-	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	9/30/2024	67000	64,420	64,420	64,420	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	9/30/2024	2000	1,862	1,862	1,862	-	-	-	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	9/30/2024	4000	4,106	4,091	4,167	-	-	-	76
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	9/30/2024	81000	79,506	79,506	79,506	-	-	-	-
'65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8	9/30/2024	981000	1,012,883	1,012,883	1,012,883	-	-	-	-
'02005NBS8	ALLY FINANCIAL INC SUBORDINATED 02/33 6.7	9/30/2024	2000	2,015	2,015	2,051	37	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	6/28/2024	50000	48,131	48,131	48,131	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	6/28/2024	125000	101,400	101,400	101,400	-	-	-	-
'74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25	6/28/2024	215000	212,225	212,225	212,225	-	-	-	-
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	6/28/2024	115000	94,188	94,188	94,188	-	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	6/28/2024	50000	45,515	45,515	45,515	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/2	6/28/2024	60000	55,158	55,158	55,158	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	6/28/2024	55000	56,474	56,474	56,474	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	6/28/2024	63000	64,890	64,890	64,890	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	6/28/2024	90000	94,665	94,665	94,665	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	6/28/2024	35000	37,424	37,424	37,424	-	-	-	-
'37441QAA9	WRANGLER HOLDCO CORP COMPANY GUAR 144A 04/32	6/28/2024	60000	60,000	60,000	60,104	104	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	7/31/2024	320000	294,976	294,976	294,976	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	7/31/2024	250000	197,500	197,500	197,500	-	-	-	-
'70052LAC7	PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.8	7/31/2024	25000	23,695	23,695	23,695	-	-	-	-
'70932MAA5	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 10/25 5	7/31/2024	310000	308,989	308,989	308,989	-	-	-	-
'75075LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	7/31/2024	90000	97,576	97,576	97,576	-	-	-	-
'81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75	7/31/2024	430000	364,683	364,683	364,683	-	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.1	7/31/2024	65000	68,198	68,198	68,198	-	-	-	-
'030981AM6	AMERICOLD REALTY OPR SR UNSECURED 144A 06/28	7/31/2024	130000	136,071	136,071	136,071	-	-	-	-
'70932MAE7	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 11/30 7	7/31/2024	50000	49,683	49,690	50,603	912	-	-	-
'74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25	7/31/2024	10000	9,434	9,549	9,933	-	-	-	384
'70052LAB9	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.8	7/31/2024	400000	397,196	397,196	397,196	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	7/31/2024	160000	146,443	146,443	146,443	-	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	7/31/2024	170000	172,797	172,797	172,797	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	7/31/2024	200000	213,338	213,338	213,338	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	7/31/2024	200000	164,624	164,624	164,624	-	-	-	-
'19240WAA7	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	7/31/2024	80000	78,800	78,852	80,739	1,888	-	-	-
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	7/31/2024	195000	198,992	198,992	198,992	-	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	7/31/2024	125000	122,408	122,408	122,408	-	-	-	-
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	7/31/2024	120000	103,421	103,421	103,421	-	-	-	-
'2033BQAA1	COMMSCOPE LLC COMPANY GUAR 144A 03/27 8.25	9/16/2024	194000	172,175	172,175	172,175	-	-	-	-
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	9/13/2024	200000	201,750	201,750	201,750	-	-	-	-
'98927UAA5	ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625	9/18/2024	306000	325,125	325,125	325,125	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	9/17/2024	304000	278,734	282,083	301,720	19,637	-	-	-
'53803AAX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	9/23/2024	145000	134,946	136,371	139,519	3,148	-	-	-
'74166NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	9/23/2024	145000	125,398	127,309	139,110	-	-	11,802	-
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	9/20/2024	303000	278,331	287,992	303,000	-	-	15,008	-
'37255JAA0	GENTING NY LLC/GENNY CAP SR UNSECURED 144A 02/	9/20/2024	570000	524,838	541,407	566,546	9,050	-	16,088	-
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 02/28 6.125	9/26/2024	550000	509,272	516,400	566,847	18,133	-	32,313	-
'603051AE3	MINERAL RESOURCES LTD SR UNSECURED 144A 10/28 I	9/30/2024	115000	121,071	120,727	122,475	1,748	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.I	6/28/2024	85000	88,059	88,059	88,059	-	-	-	-
'87901JAH8	TEGNA INC COMPANY GUAR 09/29 5	6/28/2024	120000	106,200	106,200	106,200	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	6/28/2024	80000	67,176	67,176	67,176	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	6/28/2024	25000	23,472	23,472	23,472	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	6/28/2024	75000	65,438	65,438	65,438	-	-	-	-
'00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28	6/28/2024	30000	28,894	28,894	28,894	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	6/28/2024	75000	68,036	68,036	68,036	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	6/28/2024	5000	4,663	4,663	4,663	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	6/28/2024	165000	169,331	169,331	169,331	-	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	6/28/2024	65000	68,147	68,147	68,147	-	-	-	-
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	6/28/2024	30000	29,460	29,460	29,460	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	7/31/2024	135000	127,815	127,815	127,815	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	7/31/2024	200000	199,658	199,658	199,658	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	7/31/2024	140000	128,527	128,527	128,527	-	-	-	-
'402635AR7	GULFPORT ENERGY OP CORP COMPANY GUAR 144A 05	7/31/2024	70000	71,259	71,259	71,259	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	7/31/2024	200000	154,882	154,882	154,882	-	-	-	-
'46284VAL5	IRON MOUNTAIN INC COMPANY GUAR 144A 07/32 5.625	7/31/2024	45000	43,448	43,448	43,448	-	-	-	-
'46284VAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	7/31/2024	45000	41,425	41,425	41,425	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	7/31/2024	180000	175,592	175,592	175,592	-	-	-	-
'69318FAJ7	PBF HOLDING CO LLC COMPANY GUAR 02/28 6	7/31/2024	125000	123,031	123,031	123,031	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	7/31/2024	125000	128,010	128,010	128,010	-	-	-	-
'35908MAA8	FRONTIER COMMUNICATIONS SECURED 144A 03/31 5	7/31/2024	400000	361,224	361,224	361,224	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/31/2024	130000	99,537	99,537	99,537	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	7/31/2024	200000	192,500	192,500	192,500	-	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	7/31/2024	170000	161,500	161,500	161,500	-	-	-	-
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	7/31/2024	20000	16,737	16,737	16,737	-	-	-	-
'36541TAA2	NEOGEN FOOD SAFE CORP COMPANY GUAR 144A 07/3	7/31/2024	80000	86,434	86,434	86,434	-	-	-	-
'37255JAA0	GENTING NY LLC/GENNY CAP SR UNSECURED 144A 02/	7/31/2024	200000	192,354	192,354	192,354	-	-	-	-
'37954FAK0	GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/3	7/31/2024	135000	138,607	138,607	138,607	-	-	-	-
'35908MAE0	FRONTIER COMMUNICATIONS SR SECURED 144A 03/31 5	7/31/2024	46000	46,690	46,659	48,223	1,564	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	7/31/2024	85000	76,442	76,442	76,442	-	-	-	-
'45344LAE3	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 01/	7/31/2024	750000	762,188	762,188	762,188	-	-	-	-
'500688AD8	KOSMOS ENERGY LTD COMPANY GUAR 144A 03/28 7.5	7/31/2024	200000	192,460	192,460	192,460	-	-	-	-
'62888HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	9/30/2024	206000	206,953	206,953	206,953	-	-	-	-
'62888HBG5	NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.7	9/30/2024	195000	195,566	195,862	208,894	13,032	-	-	-
'69318FAJ7	PBF HOLDING CO LLC COMPANY GUAR 02/28 6	9/30/2024	250000	246,250	246,250	246,250	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	9/30/2024	50000	51,597	51,597	51,597	-	-	-	-
'69331CAJ7	PG+E CORP SR SECURED 07/30 5.25	9/30/2024	70000	69,629	69,629	69,629	-	-	-	-
'70052LAC7	PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.8	9/30/2024	103000	94,770	95,726	100,137	1,229	-	3,182	-
'70932MAA5	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 10/25 5	9/30/2024	189000	179,964	184,595	188,707	-	-	4,112	-
'70932MAB3	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4	9/30/2024	9000	8,593	8,593	8,593	-	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	9/30/2024	7000	6,130	6,256	6,685	-	-	429	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	9/30/2024	2000	1,610	1,669	1,922	-	-	253	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/11/2024	116000	94,250	94,250	94,250	-	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	6/28/2024	105000	90,697	90,697	90,697	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	6/28/2024	55000	43,450	43,560	42,362	(1,198)	-	-	-
'45091MAF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	6/28/2024	35000	33,149	33,149	33,149	-	-	-	-
'62888HBG5	NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.7	6/28/2024	105000	109,407	109,407	109,407	-	-	-	-
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	6/28/2024	85000	80,138	80,138	80,138	-	-	-	-
'644393AC4	NEW FORTRESS ENERGY INC SR SECURED 144A 03/29	6/28/2024	10000	10,000	10,000	9,091	(910)	-	-	-
'70932MAB3	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4	6/28/2024	65000	59,350	59,350	59,350	-	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	6/28/2024	75000	75,938	75,938	75,938	-	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	6/28/2024	195000	197,438	197,438	197,438	-	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	6/28/2024	85000	80,039	80,039	80,039	-	-	-	-
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	6/28/2024	130000	111,203	111,203	111,203	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	5/6/2024	23000	24,066	24,066	24,066	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	5/6/2024	9000	9,417	9,417	9,417	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	5/13/2024	5000	5,218	5,218	5,218	-	-	-	-

'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	5/21/2024	15000	15,784	15,784	15,784	-	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	5/31/2024	30000	31,566	31,566	31,566	-	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	6/28/2024	25000	26,147	26,147	26,147	-	-	-	-	-
'63861CAG4	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 06/29	7/29/2024	125000	125,000	125,000	125,000	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/23/2024	212000	217,830	217,603	217,603	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/23/2024	27000	27,709	27,681	27,681	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/23/2024	22000	22,440	22,423	22,423	-	-	-	-	-
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	7/31/2024	50000	43,467	43,467	43,467	-	-	-	-	-
'87901JAH8	TEGNA INC COMPANY GUAR 09/29 5	7/31/2024	5000	4,559	4,559	4,559	-	-	-	-	-
'87901JAJ4	TEGNA INC COMPANY GUAR 03/28 4.625	7/31/2024	310000	286,130	286,130	286,130	-	-	-	-	-
'92840VAB8	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 02/2	7/31/2024	90000	89,145	89,145	89,145	-	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	7/31/2024	260000	218,234	218,234	218,234	-	-	-	-	-
'27034RAA1	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04	7/31/2024	155000	159,915	159,915	159,915	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/31/2024	430000	446,860	446,860	446,860	-	-	-	-	-
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	7/31/2024	115000	106,438	106,438	106,438	-	-	-	-	-
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	7/31/2024	180000	182,725	182,725	182,725	-	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	7/31/2024	110000	110,290	110,290	110,290	-	-	-	-	-
'62922LAD0	NGL ENERGY OP/FIN CORP SR SECURED 144A 02/32 8.37	7/31/2024	380000	388,812	388,812	388,812	-	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 8	9/11/2024	320000	270,000	270,000	270,000	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 1	9/11/2024	94000	72,263	72,263	72,263	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 1	9/11/2024	235000	181,244	181,244	181,244	-	-	-	-	-
'20338QAA1	COMMSCOPE LLC COMPANY GUAR 144A 03/27 8.25	9/12/2024	198000	174,735	174,735	174,735	-	-	-	-	-
'91327BAA8	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	9/12/2024	125000	110,469	110,469	110,469	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 1	9/12/2024	109000	84,203	84,203	84,203	-	-	-	-	-
'98927UAA5	ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625	9/12/2024	200000	210,250	210,250	210,250	-	-	-	-	-
'91327BAA8	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	9/12/2024	93000	82,305	82,305	82,305	-	-	-	-	-
'402635AR7	GULFPORT ENERGY OP CORP COMPANY GUAR 144A 05	9/9/2024	237000	240,049	239,321	242,534	761	-	-	-	2,452
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	9/16/2024	50000	50,680	50,680	50,680	-	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	6/28/2024	85000	83,938	83,938	83,938	-	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	6/28/2024	25000	24,508	24,508	24,508	-	-	-	-	-
'34965KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	6/28/2024	244000	239,425	239,858	242,719	2,861	-	-	-	-
'451102CG0	ICAHN ENTERPRISES/FIN SR SECURED 144A 06/30 9	6/28/2024	17000	17,000	17,000	16,961	(39)	-	-	-	-
'46284VAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	6/28/2024	5000	4,519	4,519	4,519	-	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	6/28/2024	31000	31,930	31,930	31,930	-	-	-	-	-
'31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	6/28/2024	60000	56,890	56,890	56,890	-	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	6/28/2024	225000	235,688	235,688	235,688	-	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	6/28/2024	45000	39,152	39,152	39,152	-	-	-	-	-
'49836AAB0	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 04/49 7	6/28/2024	65000	66,099	66,099	66,099	-	-	-	-	-
'63861CAC3	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28	6/28/2024	5000	4,822	4,822	4,822	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/23/2024	27000	27,641	27,618	27,618	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/23/2024	90000	92,862	92,784	92,784	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	7/23/2024	33000	34,073	34,045	34,045	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	7/23/2024	23000	24,093	24,066	24,066	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	7/23/2024	9000	9,428	9,417	9,417	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	7/23/2024	5000	5,223	5,218	5,218	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	7/23/2024	15000	15,800	15,784	15,784	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	7/23/2024	30000	31,593	31,566	31,566	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	7/23/2024	25000	26,158	26,147	26,147	-	-	-	-	-
'247361ZN1	DELTA AIR LINES INC SR UNSECURED 04/28 4.375	7/31/2024	200000	189,313	191,221	193,740	2,265	-	-	-	254
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	5/2/2024	34000	34,694	34,694	34,694	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	5/6/2024	212000	217,603	217,603	217,603	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	5/6/2024	27000	27,681	27,681	27,681	-	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	7/31/2024	190000	197,925	197,925	197,925	-	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/28	7/31/2024	200000	170,400	170,400	170,400	-	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	7/31/2024	200000	201,250	201,250	201,250	-	-	-	-	-
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	7/31/2024	150000	137,895	137,895	137,895	-	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	7/31/2024	80000	75,742	75,742	75,742	-	-	-	-	-
'17888HAA1	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.	7/31/2024	65000	68,198	68,198	68,198	-	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	7/31/2024	190000	204,807	204,807	204,807	-	-	-	-	-
'76120HAD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/	7/31/2024	200000	213,496	213,496	213,496	-	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	7/31/2024	250000	197,813	197,813	197,813	-	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.33	7/31/2024	300000	264,900	264,900	264,900	-	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04	7/31/2024	200000	191,854	191,854	191,854	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	413825	316,059	316,059	316,059	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/5/2024	184002	145,822	145,822	145,822	-	-	-	-	-
'86614JAA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	9/5/2024	500000	519,375	519,375	519,375	-	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	9/5/2024	50000	45,580	46,388	48,938	-	-	-	-	2,549
'62957HAQ8	NABORS INDUSTRIES INC COMPANY GUAR 144A 08/31 8	9/5/2024	35000	35,586	35,580	34,489	(1,090)	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	-413825.1	(316,059)	(316,059)	(316,059)	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/5/2024	361000	280,678	280,678	280,678	-	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	9/5/2024	125000	78,750	79,601	95,938	16,336	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/9/2024	234000	187,200	187,200	187,200	-	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	9/6/2024	84000	52,920	53,497	65,310	11,813	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	6/28/2024	110000	94,406	94,406	94,406	-	-	-	-	-
'225310AD4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	6/28/2024	5000	5,297	5,297	5,297	-	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	6/28/2024	60000	54,466	54,466	54,466	-	-	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	6/28/2024	275000	244,239	244,239	244,239	-	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	6/28/2024	55000	43,306	43,306	43,306	-	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	6/28/2024	70000	56,606	56,606	56,606	-	-	-	-	-
'85172FAQ2	ONEMAIN FINANCE CORP COMPANY GUAR 01/28 6.625	6/28/2024	30000	30,183	30,183	30,183	-	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	6/28/2024	30000	32,366	32,366	32,366	-	-	-	-	-
'91329AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	6/28/2024	105000	102,739	102,739	102,739	-	-	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	6/28/2024	40000	37,599	37,599	37,599	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	5/8/2024	22000	22,423	22,423	22,423	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	5/13/2024	27000	27,618	27,618	27,618	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	5/31/2024	90000	92,784	92,784	92,784	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	6/28/2024	65000	66,474	66,474	66,474	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/23/2024	65000	66,495	66,474	66,474	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	7/23/2024	19000	19,665	19,648	19,648	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/23/2024	34000	34,723	34,694	34,694	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	7/23/2024	34000	34,723	34,694	34,694	-	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	4/30/2024	19000	19,648	19,648	19,648	-	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	5/1/2024	33000	34,045	34,045	34,045	-	-	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	7/31/2024	130000	126,004	126,004	126,004	-	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	7/31/2024	50000	48,463	48,463	48,463	-	-	-	-	-
'20679LAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	7/31/2024	160000	152,085	152,085	152,085	-	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	7/31/2024	125000	113,039	113,039	113,039	-	-	-	-	-
'222070AE4	COTY INC SR SECURED 144A 04/26 5	7/31/2024	78000	76,551	76,903	77,281	378	-	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	7/31/2024	85000	78,613	78,613	78,613	-	-	-	-	-
'29269EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	7/31/2024	200000	196,750	196,750	196,750	-	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	7/31/2024	85000	91,162	91,162	91,162	-	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	7/31/2024	210000	192,791	192,791	192,791	-	-	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	7/31/2024	35000	37,013	36,836	37,086	249	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	7/31/2024	360000	330,948	330,948	330,948	-	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	9/6/2024	650000	534,414	539,792	561,438	21,646	-	-	-	-
'516806AK2	VITAL ENERGY INC COMPANY GUAR 144A 04/32 7.875	9/10/2024	130000	132,175	132,152	128,050	(4,102)	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	9/9/2024	147000	92,610	93,622	114,293	-	-	-	-	20,670
'20338QAA1	COMMSCOPE LLC COMPANY GUAR 144A 03/27 8.25	9/10/2024	458000	401,895	401,895	401,895	-	-	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	9/9/2024	478000	448,405	450,525	484,931	34,406	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 8	9/10/2024	230000	193,200	193,200	193,200	-	-	-	-	-
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	9/10/2024	450000	450,000	450,000	450,000	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/10/2024	144000	116,820	116,820	116,820	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 1	9/10/2024	235000	180,363	180,363	180,363	-	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	9/3/2024	287000	236,058	243,570	259,376	-	-	-	-	15,806
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	9/4/2024	154000	149,884	149,979	152,075	2,096	-	-	-	-
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	9/3/2024	410000	359,312	367,225	404,875	10,604	-	-	-	27,046
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	9/3/2024	70000	48,300	48,300	48,300	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 1	9/4/2024	8000	5,808	5,808	5,808	-	-	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	6/25/2024	290000	285,303	286,773	295,655	8,882	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	6/27/2024	8000	5,220	5,220	5,220	-	-	-	-	-
'12598FAC3	CPI CG INC SR SECURED 144A 07/29 10	6/26/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.(	5/6/2024	20000	20,600	20,600	20,600	-	-	-	-	-
'12598FAC3	CPI CG INC SR SECURED 144A 07/29 10	6/26/2024	-270000	(270,000)	(270,000)	(270,000)	-	-	-	-	-
'12598FAC3	CPI CG INC SR SECURED 144A 07/29 10	6/26/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	6/26/2024	2000	1,298	1,298	1,298	-	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	6/28/2024	75000	80,495	80,495	80,495	-	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	6/28/2024	25000	25,406	25,406	25,406	-	-	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	6/28/2024	30000	28,966	28,966	28,966	-	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	6/28/2024	75000	62,773	62,773	62,773	-	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	7/9/2024	100000	102,957	102,957	102,957	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/10/2024	125000	88,125	88,125	88,125	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/11/2024	225000	163,125	163,125	163,125	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/15/2024	195000	142,838	142,838	142,838	-	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/15/2024	100000	103,250	103,250	103,250	-	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/17/2024	225000	232,875	232,875	232,875	-	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/18/2024	150000	155,250	155,250	155,250	-	-	-	-	-
'63861CAC3	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28	7/18/2024	115000	103,680	105,325	112,125	6,800	-	-	-	-
'78454LAX8	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	7/18/2024	160000	160,000	160,000	160,000	-	-	-	-	-
'78454LAY6	SM ENERGY CO SR UNSECURED 144A 08/32 7	7/18/2024	90000	90,000	90,000	90,000	-	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	7/31/2024	120000	104,956	104,956	104,956	-	-	-	-	-
'01568MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	7/31/2024	50000	49,837	49,837	49,837	-	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	7/31/2024	75000	79,159	79,159	79,159	-	-	-	-	-
'02005NBS8	ALLY FINANCIAL INC SUBORDINATED 02/33 6.7	7/31/2024	130000	133,169	133,169	133,169	-	-	-	-	-
'023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	7/31/2024	735000	721,128	723,577	734,662	11,085	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	7/31/2024	80000	78,740	78,740	78,740	-	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	7/31/2024	10000	9,229	9,416	9,676	-	-	-	-	260
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	7/31/2024	135000	142,486	142,486	142,486	-	-	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	7/31/2024	120000	122,436	122,436	122,436	-	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	7/31/2024	155000	150,211	150,211	150,211	-	-	-	-	-
'23919KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	7/31/2024	250000	228,888	228,888	228,888	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	-2172.51	(1,675)	(1,675)	(1,675)	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	413825.1	316,059	316,059	316,059	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 1	9/4/2024	89000	64,636	64,636	64,636	-	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	9/4/2024	623000	545,357	552,817	563,036	1,254	-	-	-	8,965
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	9/4/2024	262000	224,728	230,455	265,799	1,818	-	-	-	33,526
'98927UAA5	ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625	9/4/2024	200000	208,000	208,000	208,000	-	-	-	-	-
'45344LAE3	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 01/	9/4/2024	205000	207,050	207,050	207,050	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	2172.51	1,675	1,675	1,675	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/4/2024	145000	111,288	111,288	111,288	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	2173	1,675	1,675	1,675	-	-	-	-	-
'62922LAD0	NGL ENERGY OP/FIN CORP SR SECURED 144A 02/32 8.37	6/28/2024	100000	101,500	101,477	101,895	418	-	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	6/28/2024	50000	47,666	47,666	47,666	-	-	-	-	-
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	6/28/2024	155000	135,338	135,338	135,338	-	-	-	-	-
'74965JAB7	RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	6/28/2024	55000	48,619	48,619	48,619	-	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	6/28/2024	35000	37,811	37,811	37,811	-	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	6/28/2024	140000	126,265	126,265	126,265	-	-	-	-	-
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	6/28/2024	145000	142,628	142,628	142,628	-	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	6/28/2024	80000	60,900	60,900	60,900	-	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04	6/28/2024	105000	99,843	99,843	99,843	-	-	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	6/28/2024	115000	111,671	111,671	111,671	-	-	-	-	-
'538034AV1	LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6	7/22/2024	65000	65,463	65,350	65,904	-	-	-	-	554
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	7/22/2024	62000	65,488	65,488	65,488	-	-	-	-	-
'91824YAA6	VFH PARENT / VALOR CO SR SECURED 144A 06/31 7.5	7/23/2024	150000	154,277	154,277	154,277	-	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	7/23/2024	66000	69,960	69,960	69,960	-	-	-	-	-
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	7/24/2024	466000	414,532	421,790	436,875	13,315	-	-	-	1,770
'70052JAB9	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.(	7/24/2024	405000	378,137	382,172	401,691	15,331	-	-	-	4,188
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	5/2/2024	34000	34,694	34,694	34,694	-	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	6/28/2024	40000	36,200	36,200	36,200	-	-	-	-	-
'01568MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	6/28/2024	45000	43,931	43,931	43,931	-	-	-	-	-
'01568MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	6/28/2024	-45000	(43,931)	(43,931)	(43,931)	-	-	-	-	-
'34965KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	7/1/2024	33000	32,821	32,835	32,802	(33)	-	-	-	-
'88023UAJ0	SOMNIGROUP INTL INC COMPANY GUAR 144A 10/31 3.87	7/1/2024	430000	363,350	363,350	363,350	-	-	-	-	-
'12531TAF6	VIRIDIEN SR SECURED 144A 04/27 8.75	7/1/2024	415000	397,280	397,280	397,280	-	-	-	-	-

'644393AB6	NEW FORTRESS ENERGY INC SR SECURED 144A 09/26	7/31/2024	944000	875,321	888,386	877,439	(9,068)	-	-	(1,879)
'85571BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 0	7/31/2024	200000	185,520	187,771	191,946	4,175	-	-	-
'899415AG8	TULLOW OIL PLC SR SECURED 144A 05/26 10.25	7/31/2024	475000	462,531	463,473	456,000	(7,473)	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	7/31/2024	165000	141,174	141,174	141,174	-	-	-	-
'222070AG9	COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4	7/31/2024	160000	152,883	152,883	152,883	-	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	7/31/2024	150000	160,379	160,379	160,379	-	-	-	-
'380355AJ6	GOEASY LTD SR UNSECURED 144A 07/29 7.625	7/31/2024	25000	25,574	25,574	25,574	-	-	-	-
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	7/31/2024	140000	136,606	136,606	136,606	-	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	7/31/2024	55000	49,235	49,235	49,235	-	-	-	-
'63861CAC3	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28	7/31/2024	250000	243,253	243,253	243,253	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	7/31/2024	5000	5,177	5,177	5,177	-	-	-	-
'451102CC9	ICAHN ENTERPRISES/FIN SR SECURED 02/29 4.375	8/30/2024	100000	87,557	87,557	87,557	-	-	-	-
'600814AS6	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.	8/30/2024	150000	152,111	152,111	152,111	-	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	9/3/2024	50000	49,293	49,491	49,625	134	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	9/3/2024	350000	245,875	245,875	245,875	-	-	-	-
'527298BX0	LEVEL 3 FINANCING INC SR SECURED 144A 04/29 10.5	9/3/2024	700000	753,375	753,375	753,375	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29	9/3/2024	44000	31,812	31,812	31,812	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	9/3/2024	300000	305,250	305,250	305,250	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	9/3/2024	342000	322,335	322,335	322,335	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/2	9/4/2024	553000	461,605	465,145	477,654	12,509	-	-	-
'185899AP6	CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7	9/4/2024	300000	297,750	297,762	298,923	1,161	-	-	-
'37441QAA9	WRANGLER HOLDCO CORP COMPANY GUAR 144A 04/32	6/6/2024	140000	140,000	140,000	140,000	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	6/10/2024	255000	200,175	200,175	200,175	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4.	6/11/2024	495000	363,825	363,825	363,825	-	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	6/12/2024	10000	9,463	9,463	9,463	-	-	-	-
'91824YAA6	VFH PARENT / VALOR CO SR SECURED 144A 06/31 7.5	6/11/2024	255000	255,000	255,000	255,000	-	-	-	-
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	6/13/2024	25000	22,447	22,849	23,171	322	-	-	-
'74961CAA9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	6/13/2024	71000	59,806	61,141	64,075	2,933	-	-	-
'247361ZN1	DELTA AIR LINES INC SR UNSECURED 04/28 4.375	6/13/2024	48000	45,833	46,207	46,254	47	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.8	6/13/2024	81000	76,096	76,899	78,355	1,456	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	6/6/2024	20000	20,600	20,600	20,600	-	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	6/25/2024	144000	145,800	145,800	145,800	-	-	-	-
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	7/1/2024	70000	63,942	63,942	63,942	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	7/1/2024	62000	64,015	64,015	64,015	-	-	-	-
'34965KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	7/2/2024	110000	111,267	111,207	109,038	(2,170)	-	-	-
'01566MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	5/31/2024	25000	24,563	24,563	24,563	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/2/2024	34000	34,723	34,723	34,723	-	-	-	-
'30015DAA9	EVERGREEN ACQCO/TVI INC SR SECURED 144A 04/28 9	7/3/2024	316000	322,945	322,392	335,750	13,358	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/2	7/9/2024	135000	113,738	113,738	113,738	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	7/8/2024	60000	58,191	58,191	58,191	-	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.37	7/8/2024	30000	29,025	29,025	29,025	-	-	-	-
'88023UAJ0	SOMNIGROUP INTL INC COMPANY GUAR 144A 10/31 3.87	7/9/2024	130000	109,655	109,655	109,655	-	-	-	-
'380355AJ6	GOEASY LTD SR UNSECURED 144A 07/29 7.625	7/9/2024	110000	112,464	112,464	112,464	-	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	7/31/2024	255000	249,074	249,074	249,074	-	-	-	-
'74841CAA9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	7/31/2024	100000	92,180	92,180	92,180	-	-	-	-
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	7/31/2024	105000	100,461	100,461	100,461	-	-	-	-
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	7/31/2024	80000	72,046	72,046	72,046	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	7/31/2024	185000	178,851	178,851	178,851	-	-	-	-
'913229AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	7/31/2024	60000	59,055	59,055	59,055	-	-	-	-
'91740PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	7/31/2024	105000	105,838	105,838	105,838	-	-	-	-
'91824YAA6	VFH PARENT / VALOR CO SR SECURED 144A 06/31 7.5	7/31/2024	405000	409,277	409,264	415,959	6,695	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	7/31/2024	220000	211,314	211,314	211,314	-	-	-	-
'92840VAA0	VISTRA CORP COMPANY GUAR 144A 09/26 5.5	7/31/2024	145000	144,232	144,232	144,232	-	-	-	-
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	9/4/2024	79000	56,288	56,288	56,288	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	9/4/2024	250000	186,875	186,875	186,875	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29	9/3/2024	22000	15,906	15,906	15,906	-	-	-	-
'402635AT3	GULFPORT ENERGY OP CORP COMPANY GUAR 144A 05	9/3/2024	280000	280,000	280,000	280,000	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/2	9/3/2024	247000	204,701	206,380	213,655	7,275	-	-	-
'78454LAX8	SM ENERGY CO SR UNSECURED 144A 09/29 6.75	8/30/2024	150000	150,000	150,000	152,712	2,712	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	8/30/2024	500000	504,688	504,550	519,670	15,120	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29	8/30/2024	464000	339,880	339,880	339,880	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	8/30/2024	50000	52,675	52,675	52,675	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	8/30/2024	150000	137,077	140,230	145,395	-	-	-	5,165
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	8/3/2024	20000	20,600	20,593	20,050	(543)	-	-	-
'91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27	8/3/2024	112000	66,780	68,728	81,900	13,172	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	8/3/2024	410000	361,313	361,313	361,313	-	-	-	-
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	8/3/2024	60000	58,875	58,875	58,875	-	-	-	-
'44106MBA6	SERVICE PROPERTIES TRUST SR UNSECURED 10/26 4.7	8/3/2024	165000	146,827	150,378	154,688	4,310	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	8/3/2024	30000	30,510	30,510	30,510	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	8/4/2024	60000	54,750	54,750	54,750	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A 0	8/4/2024	180000	160,200	160,200	160,200	-	-	-	-
'071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.12	8/4/2024	725000	453,125	465,719	599,938	134,218	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	8/4/2024	75000	63,375	64,319	56,063	(8,256)	-	-	-
'600814AR8	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.	8/4/2024	40000	35,000	35,000	35,000	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	6/28/2024	80000	73,406	73,406	73,406	-	-	-	-
'35908MAA8	FRONTIER COMMUNICATIONS SECURED 11/29 5.875	6/28/2024	45000	39,303	39,303	39,303	-	-	-	-
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	6/28/2024	75000	75,875	75,875	75,875	-	-	-	-
'899415AG8	TULLOW OIL PLC SR SECURED 144A 05/26 10.25	6/28/2024	130000	123,019	123,019	123,019	-	-	-	-
'02005NBS8	ALLY FINANCIAL INC SUBORDINATED 02/33 6.7	6/28/2024	10000	9,991	9,991	9,991	-	-	-	-
'023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	6/28/2024	215000	215,832	215,832	215,832	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	6/28/2024	150000	141,750	141,750	141,750	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	6/28/2024	95000	78,019	78,019	78,019	-	-	-	-
'23169MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	6/28/2024	10000	9,940	9,940	9,940	-	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	6/28/2024	40000	34,292	34,292	34,292	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	6/28/2024	40000	41,237	41,237	41,237	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	7/31/2024	110000	107,727	107,727	107,727	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	7/31/2024	70000	66,867	66,867	66,867	-	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	7/31/2024	115000	98,107	98,107	98,107	-	-	-	-
'00213MAV6	APX GROUP INC SR SECURED 144A 02/27 6.75	7/31/2024	180000	180,088	180,088	180,088	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	7/31/2024	140000	136,402	136,402	136,402	-	-	-	-
'00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28	7/31/2024	45000	43,560	43,560	43,560	-	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	7/31/2024	50000	49,775	49,775	49,775	-	-	-	-
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 06/28 6.125	7/31/2024	105000	104,134	104,134	104,134	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	7/31/2024	155000	144,621	144,621	144,621	-	-	-	-
'644393AA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	7/31/2024	198000	193,367	195,071	195,184	114	-	-	-
'527298BZ5	LEVEL 3 FINANCING INC SR SECURED 144A 12/30 10.75	8/30/2024	750000	811,245	811,245	811,245	-	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	8/30/2024	50000	48,837	48,837	48,837	-	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	8/30/2024	100000	84,750	85,767	86,674	907	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	8/30/2024	50000	51,800	51,800	51,800	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	8/30/2024	100000	105,044	105,044	105,044	-	-	-	-
'451102CG0	ICAHN ENTERPRISES/FIN SR SECURED 144A 06/30 9	8/30/2024	200000	203,250	203,212	202,114	(1,098)	-	-	-
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	8/30/2024	100000	99,363	99,364	98,747	(617)	-	-	-
'63861CAG4	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/29	8/30/2024	50000	50,688	50,688	50,688	-	-	-	-
'682691AA8	ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4	8/30/2024	250000	212,800	214,005	221,063	7,058	-	-	-
'98927UAA5	ZEGONA FINANCE PLC SR SECURED 144A 07/29 8.625	8/30/2024	200000	208,500	208,500	208,500	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	8/30/2024	350000	377,272	377,272	377,272	-	-	-	-
'34969FAG6	FTAI AVIATION INVESTORS COMPANY GUAR 144A 06/32	6/3/2024	185000	185,000	185,000	185,000	-	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	6/4/2024	150000	126,750	126,750	126,750	-	-	-	-
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 06/28 6.125	6/5/2024	52000	50,050	50,050	50,050	-	-	-	-
'91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27	6/6/2024	594000	354,464	365,098	406,890	41,792	-	-	-
'91327BAA9	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	6/6/2024	250000	170,188	176,079	172,125	(3,954)	-	-	-
'071734AC1	BAUSCH HEALTH COS INC SR SECURED 144A 08/27 5.75	6/5/2024	300000	174,000	178,572	229,500	50,928	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	6/5/2024	125000	125,000	125,000	125,000	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	6/5/2024	130000	108,739	110,307	96,200	(14,107)	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/2	6/6/2024	594000	495,990	495,990	495,990	-	-	-	-
'19240WAA7	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	6/6/2024	165000	162,525	162,525	162,525	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	6/7/2024	150000	118,500	118,500	118,500	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	6/28/2024	10000	9,408	9,408	9,408	-	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	6/28/2024	55000	54,549	54,549	54,549	-	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	6/28/2024	25000	24,293	24,293	24,293	-	-	-	-
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	6/28/2024	235000	223,544	223,544	223,544	-	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	6/28/2024	95000	87,682	87,682	87,682	-	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	6/28/2024	135000	140,856	140,856	140,856	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	6/28/2024	20000	19,340	19,340	19,340	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	6/28/2024	30000	29,183	29,183	29,183	-	-	-	-
'31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	7/31/2024	90000	87,683	87,683	87,683	-	-	-	-
'39843UAA0	GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	7/31/2024	200000	182,860	182,860	182,860	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	7/31/2024	445000	340,167	340,167	340,167	-	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	7/31/2024	110000	106,070	106,070	106,070	-	-	-	-
'451102BZ9	ICAHN ENTERPRISES/FIN SR SECURED 05/27 5.25	7/31/2024	725000	676,415	680,463	693,832	13,369	-	-	-
'92922LAC2	NGL ENRGY OP/FIN CORP SR SECURED 144A 02/29 8.12	7/31/2024	240000	243,415	243,415	243,415	-	-	-	-
'62957HAQ8	NABORS INDUSTRIES INC COMPANY GUAR 144A 08/31 8	7/31/2024	135000	137,259	137,259	137,259	-	-	-	-
'75508EAB4	RAYONIER AM PROD INC SR SECURED 144A 01/26 7.625	7/31/2024	75000	71,664	71,664	71,664	-	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.37	7/31/2024	95000	92,939	92,939	92,939	-	-	-	-
'78442FGD2	SLM CORP SR UNSECURED 10/25 4.2	7/31/2024	150000	147,627	147,627	147,627	-	-	-	-
'852057AR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	7/31/2024	220000	245,938	245,938	245,938	-	-	-	-
'76120HAD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/	8/30/2024	150000	159,470	159,149	158,372	(778)	-	-	-
'68622FAA9	ORGANON + CO/ORGANON FOR SR SECURED 144A 05/3	8/30/2024	100000	104,294	104,294	104,294	-	-	-	-
'70052LAC7	PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.8	8/30/2024	100000	95,676	95,676	95,676	-	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	8/29/2024	191000	168,273	172,034	193,865	-	-	-	21,831
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	8/30/2024	50000	52,397	52,397	52,397	-	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	8/30/2024	50000	50,670	50,670	50,670	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	8/30/2024	100000	96,425	96,425	96,425	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	8/30/2024	100000	106,543	106,543	106,543	-	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/2	8/30/2024	50000	47,401	47,401	47,401	-	-	-	-
'49836AAB0	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 04/49 7	8/30/2024	50000	50,500	50,498	52,655	2,157	-	-	-
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	8/30/2024	50000	46,342	46,554	51,663	-	-	-	5,108
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	5/31/2024	25000	23,665	23,665	23,665	-	-	-	-
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	5/31/2024	45000	37,742	37,742	37,742	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	5/31/2024	95000	85,149	85,149	85,149	-	-	-	-
'780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/2	5/31/2024	20000	19,300	19,300	19,300	-	-	-	-
'87901JAH8	TEGNA INC COMPANY GUAR 09/29 5	5/31/2024	40000	35,156	35,156	35,156	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	5/31/2024	65000	61,009	61,009	61,009	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	6/3/2024	205000	156,378	156,378	156,378	-	-	-	-
'33593AAU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	6/3/2024	15000	14,606	14,613	15,019	406	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	6/3/2024	217000	216,086	216,238	217,543	1,304	-	-	-
'02005NBS8	ALLY FINANCIAL INC SUBORDINATED 02/33 6.7	6/3/2024	350000	352,611	352,611	352,611	-	-	-	-
'071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.12	6/3/2024	69000	43,125	44,312	57,788	13,476	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A 0	6/28/2024	120000	107,676	107,676	107,676	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	6/28/2024	20000	20,504	20,504	20,504	-	-	-	-
'76120HAD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/	6/28/2024	5000	5,284	5,270	5,293	23	-	-	-
'01566MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	6/28/2024	45000	43,931	43,931	43,931	-	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	6/28/2024	260000	255,102	255,102	255,102	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	6/28/2024	310000	292,098	292,098	292,098	-	-	-	-
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	6/28/2024	30000	26,738	26,738	26,738	-	-	-	-
'852057AR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	6/28/2024	40000	44,257	44,257	44,257	-	-	-	-
'8557 1BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 0	6/28/2024	190000	180,263	180,263	180,263	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	6/28/2024	75000	67,042	67,042	67,042	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	6/28/2024	30000	27,509	27,509	27,509	-	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	7/31/2024	95000	88,513	88,513	88,513	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	7/31/2024	210000	191,545	191,545	191,545	-	-	-	-
'09778XAE3	CIVITAS RESOURCES INC COMPANY GUAR 144A 10/26 5	7/31/2024	35000	34,318	34,318	34,318	-	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	7/31/2024	75000	57,812	57,812	57,812	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	7/31/2024	50000	53,397	53,397	53,397	-	-	-	-
'41161BAB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	7/31/2024	200000	198,100	198,100	198,100	-	-	-	-
'46567TAB0	ITHACA ENERGY NORTH COMPANY GUAR 144A 07/26 9	7/31/2024	205000	208,940	208,940	208,940	-	-	-	-
'49836AAB0	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 04/49 7	7/31/2024	200000	204,460	204,460	204,460	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	7/31/2024	110000	89,368	89,368	89,368	-	-	-	-
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	7/31/2024	200000	197,900	197,900	197,900	-	-	-	-
'516806AK2	VITAL ENERGY INC COMPANY GUAR 144A 04/32 7.875	7/31/2024	130000	132,175	132,175	132,175	-	-	-	-
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	8/30/2024	51000	36,108	36,108	36,108	-	-	-	-
'82453AAB3	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32	8/30/2024	40000	40,000	40,000	41,388	1,388	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/	8/30/2024	50000	46,839	46,839	46,839	-	-	-	-

'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	8/30/2024	100000	97,864	97,864	97,864	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04	8/30/2024	100000	97,149	97,149	97,149	-	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	8/30/2024	150000	144,923	144,923	144,923	-	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	7/31/2024	589000	577,193	577,746	584,312	6,565	-	-	-
'74965LAB7	RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	7/31/2024	105000	93,510	93,510	93,510	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	7/31/2024	80000	72,843	72,843	72,843	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	7/31/2024	200000	186,200	186,200	186,200	-	-	-	-
'86074QAQ0	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	7/31/2024	200000	166,480	166,480	166,480	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	7/31/2024	80000	83,237	83,237	83,237	-	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	7/31/2024	115000	105,288	105,288	105,288	-	-	-	-
'89941SAG8	TULLOW OIL PLC SR SECURED 144A 05/26 10.25	7/31/2024	400000	385,932	386,753	384,000	(2,753)	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	7/30/2024	110000	110,000	110,000	110,000	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	7/31/2024	230000	238,116	237,360	247,446	10,086	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	7/31/2024	155000	144,815	144,815	144,815	-	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	8/30/2024	100000	105,059	105,059	105,059	-	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	8/30/2024	100000	94,802	94,802	94,802	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	8/30/2024	50000	47,713	47,713	47,713	-	-	-	-
'35908MAA8	FRONTIER COMMUNICATIONS SECURED 11/29 5.875	8/30/2024	150000	128,874	130,330	138,080	7,749	-	-	-
'62957HAQ8	NABORS INDUSTRIES INC COMPANY GUAR 144A 08/31 8	8/30/2024	100000	101,673	101,657	100,307	(1,350)	-	-	-
'81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75	8/30/2024	250000	212,025	212,832	219,675	6,843	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	8/30/2024	50000	51,125	51,037	50,700	(337)	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	8/30/2024	50000	49,587	49,587	49,587	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	8/30/2024	50000	43,279	43,279	43,279	-	-	-	-
'682691AG5	ONEMAIN FINANCE CORP COMPANY GUAR 11/31 7.125	8/30/2024	150000	150,000	150,000	151,643	1,643	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	8/30/2024	100000	81,500	84,154	83,838	-	-	-	(316)
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	5/31/2024	40000	32,256	32,256	32,256	-	-	-	-
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	5/31/2024	25000	24,488	24,488	24,488	-	-	-	-
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	5/31/2024	55000	55,583	55,583	55,583	-	-	-	-
'44108MBA9	SERVICE PROPERTIES TRUST SR UNSECURED 10/26 4.7	5/31/2024	150000	131,415	135,857	140,250	4,393	-	-	-
'682691AF7	ONEMAIN FINANCE CORP COMPANY GUAR 05/31 7.5	5/31/2024	30000	30,000	30,000	30,009	9	-	-	-
'68622FAA9	ORGANON + CO/ORGANON FOR SR SECURED 144A 05/3	5/31/2024	180000	180,000	180,000	179,476	(524)	-	-	-
'500688AD8	KOSMOS ENERGY LTD COMPANY GUAR 144A 03/28 7.5	5/31/2024	35000	33,374	33,374	33,374	-	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	5/31/2024	185000	178,786	180,818	183,191	2,373	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.8	5/31/2024	10000	9,643	9,643	9,643	-	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	5/31/2024	45000	43,853	43,853	43,853	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	5/31/2024	60000	53,220	53,220	53,220	-	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	6/28/2024	75000	67,969	67,969	67,969	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	6/28/2024	65000	66,495	66,495	66,495	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	6/28/2024	25000	26,158	26,158	26,158	-	-	-	-
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	6/28/2024	15000	14,226	14,226	14,226	-	-	-	-
'39843UAA0	GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	6/28/2024	90000	77,720	77,720	77,720	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	6/28/2024	35000	31,830	31,830	31,830	-	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/2	6/28/2024	65000	60,715	60,715	60,715	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	6/28/2024	60000	59,924	59,924	59,924	-	-	-	-
'25269WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	2/1/2024	40000	41,357	41,357	41,357	-	-	-	-
'85205TAN0	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.37	2/1/2024	20000	21,837	21,837	21,837	-	-	-	-
'816118AC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	2/1/2024	50000	43,157	43,157	43,157	-	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	2/1/2024	40000	42,478	42,478	42,478	-	-	-	-
'62889HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	2/1/2024	70000	69,261	69,261	69,261	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	2/1/2024	60000	49,918	49,918	49,918	-	-	-	-
'747262AY9	QVC INC SR SECURED 02/27 4.75	2/1/2024	50000	42,055	42,055	42,055	-	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	2/1/2024	60000	59,441	59,441	59,441	-	-	-	-
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 8	2/1/2024	40000	41,464	41,464	41,464	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	2/1/2024	80000	64,527	64,527	64,527	-	-	-	-
'74168MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.2	2/1/2024	40000	39,720	39,720	39,720	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04	2/1/2024	70000	66,774	66,774	66,774	-	-	-	-
'041242AA6	ARKO CORP COMPANY GUAR 144A 11/29 5.125	2/1/2024	40000	35,128	35,128	35,128	-	-	-	-
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09	2/1/2024	40000	39,591	39,591	39,591	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	2/1/2024	40000	39,576	39,576	39,576	-	-	-	-
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	2/1/2024	50000	50,139	50,139	50,139	-	-	-	-
'644393AB6	NEW FORTRESS ENERGY INC SR SECURED 144A 09/26	2/1/2024	70000	68,026	68,026	68,026	-	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	2/1/2024	20000	16,990	16,990	16,990	-	-	-	-
'59151KAL2	METHANEX CORP SR UNSECURED 12/29 5.25	2/1/2024	60000	57,715	57,715	57,715	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	2/1/2024	80000	67,709	67,709	67,709	-	-	-	-
'17888HAA1	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.	2/1/2024	20000	21,113	21,113	21,113	-	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	2/1/2024	40000	40,029	40,029	40,029	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	2/29/2024	10000	6,950	7,032	6,575	(457)	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	2/29/2024	87000	83,303	83,636	81,780	(1,856)	-	-	-
'34969PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28 f	2/29/2024	25000	22,334	22,788	23,938	146	-	-	1,004
'35908MAE0	FRONTIER COMMUNICATIONS SR SECURED 144A 03/31 1	2/29/2024	265000	268,975	268,975	268,975	-	-	-	-
'337932AM9	FIRSTENERGY CORP SR UNSECURED 03/50 3.4	2/1/2024	10000	7,065	7,065	7,065	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	2/1/2024	40000	36,928	36,928	36,928	-	-	-	-
'63861CAC3	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28	2/1/2024	20000	19,089	19,089	19,089	-	-	-	-
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	2/1/2024	70000	70,127	70,127	70,127	-	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	2/1/2024	40000	35,180	35,180	35,180	-	-	-	-
'91745PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	2/1/2024	27000	27,118	27,118	27,118	-	-	-	-
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	2/1/2024	20000	16,685	16,685	16,685	-	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/1/2024	40000	40,074	40,074	40,074	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	2/1/2024	40000	40,672	40,672	40,672	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	2/1/2024	30000	30,725	30,725	30,725	-	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	2/1/2024	80000	73,955	73,955	73,955	-	-	-	-
'64063YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	2/29/2024	70000	63,652	64,388	65,295	375	-	-	533
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	2/29/2024	50000	49,420	49,549	49,631	73	-	-	8
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	2/29/2024	60000	49,422	49,968	48,628	(1,340)	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	2/29/2024	30000	28,087	28,286	28,784	498	-	-	-
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	2/29/2024	30000	29,601	29,628	30,266	638	-	-	-
'163851AH1	CHEMOURS CO COMPANY GUAR 144A 11/29 4.625	2/29/2024	50000	42,125	42,390	40,938	(1,452)	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	2/29/2024	55000	43,725	44,311	47,407	3,096	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	2/29/2024	35000	28,772	29,265	30,501	1,237	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	2/29/2024	40000	34,433	34,965	35,326	381	-	-	(20)
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	2/29/2024	40000	35,195	35,850	35,379	127	-	-	(598)
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	2/1/2024	70000	70,062	70,062	70,062	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 5.25	2/1/2024	30000	32,196	32,196	32,196	-	-	-	-
'46567TAB0	ITHACA ENERGY NORTH COMPANY GUAR 144A 07/26 9	2/1/2024	53000	52,973	52,973	52,973	-	-	-	-
'538034AX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	2/1/2024	160000	148,998	148,998	148,998	-	-	-	-
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	2/1/2024	41000	39,899	39,899	39,899	-	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	2/1/2024	40000	37,506	37,506	37,506	-	-	-	-
'00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28	2/1/2024	20000	19,022	19,022	19,022	-	-	-	-
'26151AAA7	DRAX FINCO PLC SR SECURED 144A 11/25 6.625	2/1/2024	54000	53,679	53,679	53,679	-	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	2/1/2024	110000	111,936	111,936	111,936	-	-	-	-
'909214BV9	UNISYS CORP SR SECURED 144A 11/27 6.875	2/1/2024	30000	27,244	27,244	27,244	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	2/1/2024	50000	47,725	47,725	47,725	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	2/29/2024	50000	43,639	44,388	46,625	2,237	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	2/29/2024	4000	3,962	3,966	4,157	191	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	2/29/2024	26000	25,754	25,777	26,943	1,165	-	-	-
'91740PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	2/29/2024	25000	24,134	24,250	24,878	628	-	-	-
'36541YAA2	NEOGEN FOOD SAFE CORP COMPANY GUAR 144A 07/30	2/29/2024	20000	21,719	21,593	21,220	(366)	-	-	(7)
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	2/29/2024	40000	31,452	32,247	35,701	3,454	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	2/29/2024	55000	50,135	50,627	52,125	1,497	-	-	-
'747262AZ6	QVC INC SR SECURED 09/28 4.375	2/29/2024	55000	33,023	34,905	45,129	10,224	-	-	-
'75606DAQ4	ANYWHERE RE GRP/REALOGY COMPANY GUAR 144A 04	2/29/2024	235000	164,864	164,864	164,864	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	2/29/2024	60000	49,350	50,117	53,285	3,169	-	-	-
'75075LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	2/1/2024	30000	29,196	29,196	29,196	-	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	2/1/2024	80000	74,588	74,588	74,588	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	2/1/2024	30000	31,440	31,440	31,440	-	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	2/1/2024	60000	57,434	57,434	57,434	-	-	-	-
'682691AE0	ONEMAIN FINANCE CORP COMPANY GUAR 03/30 7.875	2/1/2024	10000	10,199	10,199	10,199	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	2/1/2024	50000	45,322	45,322	45,322	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	2/1/2024	60000	62,966	62,966	62,966	-	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	2/1/2024	40000	40,286	40,286	40,286	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	2/1/2024	70000	64,749	64,749	64,749	-	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	2/1/2024	30000	27,198	27,198	27,198	-	-	-	-
'62889HBG5	NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.7	2/1/2024	10000	10,143	10,143	10,143	-	-	-	-
'98372MAA3	XHR LP SR SECURED 144A 08/25 6.375	2/29/2024	300000	296,521	297,409	300,360	2,931	-	-	20
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	2/29/2024	40000	35,900	36,055	36,750	695	-	-	-
'041242AA6	ARKO CORP COMPANY GUAR 144A 11/29 5.125	2/29/2024	35000	28,425	29,062	29,877	363	-	-	452
'023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	2/29/2024	40000	38,250	38,392	40,300	1,908	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	2/29/2024	200000	187,316	189,933	193,000	3,051	-	-	16
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	2/29/2024	7000	5,933	5,943	5,631	(312)	-	-	-
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	2/1/2024	40000	35,698	35,698	35,698	-	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	2/1/2024	40000	41,175	41,175	41,175	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	2/1/2024	90000	74,719	74,719	74,719	-	-	-	-
'411618AB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	2/1/2024	35000	34,614	34,614	34,614	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.8	2/1/2024	80000	78,668	78,668	78,668	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	2/1/2024	50000	47,453	47,453	47,453	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	2/1/2024	40000	33,653	33,653	33,653	-	-	-	-
'74965LAB7	RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	2/1/2024	40000	35,528	35,528	35,528	-	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	2/1/2024	80000	84,693	84,693	84,693	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	2/1/2024	50000	36,799	36,799	36,799	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	2/1/2024	30000	30,765	30,765	30,765	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	2/1/2024	20000	20,964	20,964	20,964	-	-	-	-
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/3	2/1/2024	20000	21,235	21,235	21,235	-	-	-	-
'008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875	2/1/2024	110000	105,413	105,413	105,413	-	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	2/1/2024	70000	65,085	65,085	65,085	-	-	-	-
'163851AH1	CHEMOURS CO COMPANY GUAR 144A 11/29 4.625	2/1/2024	50000	44,093	44,093	44,093	-	-	-	-
'70932MAB3	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4	2/1/2024	20000	18,209	18,209	18,209	-	-	-	-
'665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	2/1/2024	40000	40,949	40,949	40,949	-	-	-	-
'76009NAL4	LPBOLUND GROUP INC COMPANY GUAR 144A 02/29 6.375	2/2/2024	30000	28,884	28,884	28,884	-	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/2/2024	214000	213,739	213,739	213,739	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	2/5/2024	210000	207,375	207,375	207,375	-	-	-	-
'553283AD4	MPH ACQUISITION HOLDINGS SR SECURED 144A 09/28 5	2/5/2024	350000	296,736	299,954	308,875	8,921	-	-	-
'03762UAD7	APOLLO COMMRL REAL EST FI SR SECURED 144A 06/29 4	2/5/2024	50000	42,191	42,191	42,191	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/2	2/13/2024	445000	406,063	406,063	406,063	-	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/13/2024	126000	125,213	125,213	125,213	-	-	-	-
'12653CAC2	CNX RESOURCES CORP COMPANY GUAR 144A 03/27 7.2	2/16/2024	202000	201,264	201,355	205,832	4,477	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/2	2/29/2024	50000	45,535	45,592	45,467	(125)	-	-	-
'05501WAC6	AZUL SECURED FINANCE LLP SR SECURED 144A 08/28 1	2/1/2024	38000	38,855	38,855	38,855	-	-	-	-
'05501WAB8	AZUL SECURED FINANCE LLP SECURED 144A 05/30 10.8	2/1/2024	46000	38,525	38,525	38,525	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	2/1/2024	33000	30,756	30,756	30,756	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	2/1/2024	67000	59,764	59,764	59,764	-	-	-	-
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	2/1/2024	222000	186,470	188,592	195,582	6,990	-	-	-
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	2/1/2024	32000	28,864	28,864	28,864	-	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	2/1/2024	56000	44,520	44,520	44,520	-	-	-	-
'80386WAB1	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5	2/1/2024	28000	26,656	26,656	26,656	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	2/1/2024	50000	47,627	47,627	47,627	-	-	-	-
'422704AH9	HECLA MINING CO COMPANY GUAR 02/28 7.25	2/1/2024	30000	30,340	30,340	30,340	-	-	-	-
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	2/1/2024	80000	80,114	80,114	80,114	-	-	-	-
'163851AF5	CHEMOURS CO COMPANY GUAR 144A 11/28 5.75	2/1/2024	20000	18,908	18,908	18,908	-	-	-	-
'69318FAJ7	PBF HOLDING CO LLC COMPANY GUAR 02/28 6	2/1/2024	26000	25,597	25,597	25,597	-	-	-	-
'87901JAH8	TEGNA INC COMPANY GUAR 09/29 5	2/1/2024	20000	18,576	18,576	18,576	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	2/1/2024	60000	64,089	64,089	64,089	-	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	2/1/2024	20000	21,126	21,126	21,126	-	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	2/1/2024	60000	57,280	57,280	57,280	-	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	2/1/2024	50000	45,285	45,285	45,285	-	-	-	-
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	2/1/2024	27000	26,887	26,887	26,887	-	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	2/1/2024	40000	37,358	37,358	37,358	-	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	2/1/2024	40000	35,328	35,328	35,328	-	-	-	-
'603051AA1	MINERAL RESOURCES LTD SR UNSECURED 144A 05/27 8	2/1/2024	40000	40,520	40,520	40,520	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	2/1/2024	40000	35,623	35,623	35,623	-	-	-	-
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	2/1/2024	30000	28,566	28,566	28,566	-	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	2/1/2024	30000	25,807	25,807	25,807	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	2/1/2024	40000	34,128	34,128	34,128	-	-	-	-
'64063YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	2/1/2024	70000	66,265	66,265	66,265	-	-	-	-

'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	2/1/2024	40000	36,928	36,928	36,928	-	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	2/1/2024	45000	45,012	45,012	45,012	-	-	-	-
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	2/1/2024	70000	68,101	68,101	68,101	-	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	2/1/2024	140000	145,643	145,643	145,643	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	2/1/2024	30000	31,170	31,170	31,170	-	-	-	-
'365417AA2	NEOGEN FOOD SAFE CORP COMPANY GUAR 144A 07/3(	2/1/2024	20000	21,463	21,463	21,463	-	-	-	-
'87901JAJ4	TEGNA INC COMPANY GUAR 03/28 4.625	2/1/2024	70000	65,498	65,498	65,498	-	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	2/1/2024	40000	39,497	39,497	39,497	-	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	2/1/2024	30000	30,246	30,246	30,246	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	2/1/2024	70000	47,823	47,823	47,823	-	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	2/1/2024	80000	79,636	79,636	79,636	-	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	2/1/2024	60000	60,421	60,421	60,421	-	-	-	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	2/1/2024	60000	61,985	61,985	61,985	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	2/1/2024	30000	29,121	29,121	29,121	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	2/1/2024	60000	51,679	51,679	51,679	-	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	2/1/2024	70000	67,848	67,848	67,848	-	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	2/1/2024	70000	62,233	62,233	62,233	-	-	-	-
'33767DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	2/1/2024	30000	28,148	28,148	28,148	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	1/31/2024	151000	104,547	104,547	104,547	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	1/31/2024	90000	91,913	91,913	91,913	-	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	1/31/2024	215000	194,640	194,640	194,640	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	1/31/2024	130000	128,020	128,020	128,020	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	1/31/2024	270000	287,888	287,888	287,888	-	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	2/1/2024	720000	664,190	667,142	658,800	(8,342)	-	-	-
'500688AD8	KOSMOS ENERGY LTD COMPANY GUAR 144A 03/28 7.5	2/1/2024	30000	27,960	27,960	27,960	-	-	-	-
'80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5	2/1/2024	59000	49,672	49,672	49,672	-	-	-	-
'553283AD4	MPH ACQUISITION HOLDINGS SR SECURED 144A 09/28 5	1/31/2024	413000	355,068	359,844	366,538	6,693	-	-	-
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	2/1/2024	45000	43,313	43,313	43,313	-	-	-	-
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	2/1/2024	40000	36,763	36,763	36,763	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/	2/1/2024	50000	45,535	45,535	45,535	-	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	2/1/2024	40000	38,334	38,334	38,334	-	-	-	-
'77578JAC2	ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	2/1/2024	63000	63,546	63,546	63,546	-	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	2/1/2024	32000	30,861	30,861	30,861	-	-	-	-
'31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	2/1/2024	30000	28,973	28,973	28,973	-	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	2/1/2024	100000	99,613	99,613	99,613	-	-	-	-
'222070AG9	COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4	2/1/2024	30000	28,708	28,708	28,708	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	2/1/2024	30000	26,582	26,582	26,582	-	-	-	-
'500255AV2	KOHL S CORPORATION SR UNSECURED 06/31 5.125	2/1/2024	50000	39,911	39,911	39,911	-	-	-	-
'76120HAD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/:	2/1/2024	200000	211,358	211,358	211,358	-	-	-	-
'8557 1BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 0	1/31/2024	230000	213,325	213,325	213,325	-	-	-	-
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	1/31/2024	117000	101,184	102,230	102,786	556	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	1/31/2024	240000	237,000	237,000	237,000	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	1/31/2024	305000	259,250	259,250	259,250	-	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	1/31/2024	165000	139,838	139,838	139,838	-	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	1/31/2024	99000	97,581	97,581	97,581	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	1/31/2024	73000	50,732	50,732	50,732	-	-	-	-
'521088AA2	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 11/25 6	1/31/2024	365000	344,013	344,013	344,013	-	-	-	-
'45344LAC7	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02(	2/1/2024	42000	43,428	43,381	43,692	312	-	-	-
'39843UAA0	GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	1/31/2024	547000	481,571	486,328	468,369	(17,959)	-	-	-
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	2/1/2024	50000	45,779	45,779	45,779	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	2/1/2024	60000	49,589	49,589	49,589	-	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/2	2/1/2024	30000	27,885	27,885	27,885	-	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	2/1/2024	50000	48,512	48,512	48,512	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	2/1/2024	60000	51,718	51,718	51,718	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	2/1/2024	30000	28,872	28,872	28,872	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/:	2/1/2024	200000	177,138	177,138	177,138	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	2/1/2024	120000	116,906	116,906	116,906	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	2/1/2024	70000	66,919	66,919	66,919	-	-	-	-
'747262AZ6	QVC INC SR SECURED 09/28 4.375	2/1/2024	50000	37,384	37,384	37,384	-	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	2/1/2024	70000	68,454	68,454	68,454	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	1/31/2024	50000	34,618	34,618	34,618	-	-	-	-
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	1/31/2024	111000	95,819	96,874	97,650	776	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	1/31/2024	260000	274,950	274,950	274,950	-	-	-	-
'03690EAA6	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 05/	1/31/2024	324000	329,631	328,808	331,695	2,887	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	1/31/2024	38000	40,043	40,043	40,043	-	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	1/31/2024	352000	370,920	370,920	370,920	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	1/31/2024	157000	160,533	160,533	160,533	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	1/31/2024	451000	312,257	312,257	312,257	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	1/31/2024	63000	64,380	64,380	64,380	-	-	-	-
'35908MAB6	FRONTIER COMMUNICATIONS SECURED 144A 01/30 6	1/31/2024	242000	186,710	188,242	205,095	16,853	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	2/1/2024	50000	42,478	42,478	42,478	-	-	-	-
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	2/1/2024	40000	35,608	35,608	35,608	-	-	-	-
'74169NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	2/1/2024	50000	46,306	46,306	46,306	-	-	-	-
'70052LAB9	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.(	2/1/2024	40000	39,297	39,297	39,297	-	-	-	-
'205768AT1	COMSTOCK RESOURCES INC COMPANY GUAR 144A 01/	1/31/2024	161000	139,989	140,787	140,271	(515)	-	-	-
'247361ZN1	DELTA AIR LINES INC SR UNSECURED 04/28 4.375	2/1/2024	20000	19,512	19,512	19,512	-	-	-	-
'858155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	2/1/2024	30000	28,733	28,733	28,733	-	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	2/1/2024	20000	17,858	17,858	17,858	-	-	-	-
'20679LAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	2/1/2024	40000	36,748	36,748	36,748	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	2/1/2024	30000	28,371	28,371	28,371	-	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	2/1/2024	60000	58,145	58,145	58,145	-	-	-	-
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	2/1/2024	70000	68,445	68,445	68,445	-	-	-	-
'47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	2/1/2024	33000	31,166	31,166	31,166	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	2/1/2024	90000	80,380	80,380	80,380	-	-	-	-
'538034AV1	LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6	2/1/2024	60000	60,831	60,831	60,831	-	-	-	-
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	2/1/2024	40000	33,050	33,050	33,050	-	-	-	-
'871503AU2	GEN DIGITAL INC SR UNSECURED 144A 04/25 5	1/31/2024	384000	377,724	379,181	381,600	2,419	-	-	-
'45344LAA1	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 05/	1/31/2024	459000	444,858	447,224	459,000	11,776	-	-	-
'19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.62	1/31/2024	15000	11,063	11,123	11,293	170	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	1/31/2024	276000	272,205	272,205	272,205	-	-	-	-
'45344LAC7	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02(	1/31/2024	256000	255,846	255,914	267,238	11,325	-	-	-
'17186HAG7	CIMPRESS PLC COMPANY GUAR 06/26 7	1/31/2024	197000	187,371	188,542	194,045	5,503	-	-	-
'37954FAK0	GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/3	1/31/2024	300000	307,500	307,500	307,500	-	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	1/31/2024	130000	104,860	105,170	104,650	(520)	-	-	-
'553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/	1/31/2024	150000	113,779	115,721	119,250	3,529	-	-	-
'983130AV7	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/	1/31/2024	201000	197,690	198,517	200,701	2,184	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	2/1/2024	20000	17,105	17,105	17,105	-	-	-	-
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	2/1/2024	20000	19,558	19,558	19,558	-	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	2/1/2024	40000	36,043	36,043	36,043	-	-	-	-
'8557 1BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 01	2/1/2024	20000	18,630	18,630	18,630	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	2/1/2024	20000	19,019	19,019	19,019	-	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	2/1/2024	50000	45,910	45,910	45,910	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	2/1/2024	130000	123,807	123,807	123,807	-	-	-	-
'46284VAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	2/1/2024	20000	18,070	18,070	18,070	-	-	-	-
'46284VAL5	IRON MOUNTAIN INC COMPANY GUAR 144A 07/32 5.625	2/1/2024	10000	9,435	9,435	9,435	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	2/1/2024	70000	60,948	60,948	60,948	-	-	-	-
'780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/2	2/1/2024	40000	38,776	38,776	38,776	-	-	-	-
'780153BL5	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	1/2/2024	253000	275,414	273,765	274,821	1,056	-	-	-
'81618TAC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	1/2/2024	275000	215,875	215,875	215,875	-	-	-	-
'384111AA4	GRAFTECH FINANCE INC COMPANY GUAR 144A 12/28 4.(	1/2/2024	125000	102,248	103,859	81,875	(21,984)	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	1/4/2024	50000	43,862	44,269	45,430	1,161	-	-	-
'912909AU2	UNITED STATES STEEL CORP SR UNSECURED 03/29 6.8	1/4/2024	100000	98,668	98,761	101,544	2,783	-	-	-
'90320BAA7	SUNRISE FINCO I BV SR SECURED 144A 07/31 4.875	1/3/2024	410000	347,017	349,756	354,650	4,894	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	1/3/2024	650000	684,938	684,938	684,938	-	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	1/3/2024	50000	47,288	47,556	47,643	86	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	1/3/2024	50000	48,729	48,917	48,815	(102)	-	-	-
'12531TAF6	VIRIDIEN SR SECURED 144A 04/27 8.75	1/3/2024	358000	308,777	313,176	323,990	10,814	-	-	-
'37954FAK0	GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/3	2/1/2024	30000	30,859	30,859	30,859	-	-	-	-
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	2/1/2024	20000	19,490	19,490	19,490	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	2/1/2024	60000	53,689	53,689	53,689	-	-	-	-
'34969KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	2/1/2024	50000	51,285	51,285	51,285	-	-	-	-
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	2/1/2024	30000	30,594	30,594	30,594	-	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	2/1/2024	40000	36,228	36,228	36,228	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	2/1/2024	50000	47,410	47,410	47,410	-	-	-	-
'143658BL5	CARNIVAL CORP COMPANY GUAR 144A 03/26 7.625	2/1/2024	70000	71,352	71,352	71,352	-	-	-	-
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	2/1/2024	40000	37,445	37,445	37,445	-	-	-	-
'69331CAJ7	PG+E CORP SR SECURED 07/30 5.25	2/1/2024	70000	67,276	67,276	67,276	-	-	-	-
'644393AA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	2/1/2024	32000	31,761	31,761	31,761	-	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	1/3/2024	40000	38,897	39,022	39,956	934	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	1/3/2024	420000	363,300	363,300	363,300	-	-	-	-
'81618TAC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	1/4/2024	81000	63,788	63,788	63,788	-	-	-	-
'59151KAL2	METHANEX CORP SR UNSECURED 12/29 5.25	1/3/2024	50000	45,784	46,032	47,048	1,015	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	1/4/2024	50000	48,840	48,980	49,075	95	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	1/4/2024	200000	161,975	162,493	169,000	6,507	-	-	-
'00891EBK4	AIR CANADA SR SECURED 144A 08/26 3.875	1/4/2024	50000	46,858	47,323	47,124	(199)	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	1/4/2024	50000	48,568	48,745	48,958	212	-	-	-
'384111AA4	GRAFTECH FINANCE INC COMPANY GUAR 144A 12/28 4.(	1/5/2024	367000	277,812	281,032	240,385	(40,647)	-	-	-
'90320BAA7	SUNRISE FINCO I BV SR SECURED 144A 07/31 4.875	1/10/2024	350000	290,509	292,187	303,625	11,438	-	-	-
'05508WAB1	B+G FOODS INC COMPANY GUAR 09/27 5.25	1/2/2024	421000	355,475	358,633	379,953	21,319	-	-	-
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 06/28 6.125	2/1/2024	40000	38,141	38,141	38,141	-	-	-	-
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	2/1/2024	60000	55,436	55,436	55,436	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	2/1/2024	30000	27,096	27,096	27,096	-	-	-	-
'913229AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	2/1/2024	30000	29,490	29,490	29,490	-	-	-	-
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	2/1/2024	50000	51,328	51,328	51,328	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	2/1/2024	90000	65,321	65,321	65,321	-	-	-	-
'26885BAE0	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.	2/1/2024	70000	72,106	72,106	72,106	-	-	-	-
'44106MBA9	SERVICE PROPERTIES TRUST SR UNSECURED 10/26 4.7	2/1/2024	30000	27,995	27,995	27,995	-	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	2/1/2024	40000	37,363	37,363	37,363	-	-	-	-
'023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	2/1/2024	130000	132,366	132,366	132,366	-	-	-	-
'222070AE4	COTY INC SR SECURED 144A 04/26 5	2/1/2024	41000	40,328	40,328	40,328	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	1/2/2024	490000	414,050	414,050	414,050	-	-	-	-
'225310AM3	CREDIT ACCEPTANC COMPANY GUAR 03/26 6.625	1/2/2024	140000	136,466	136,950	139,311	2,362	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	1/2/2024	800000	682,000	682,000	682,000	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	1/2/2024	280000	291,760	291,760	291,760	-	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	1/2/2024	270000	211,275	211,789	216,675	4,886	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	1/2/2024	575000	501,688	501,688	501,688	-	-	-	-
'70052LAA1	PARK INTERMED HOLDINGS SR SECURED 144A 06/25 7.5	1/2/2024	228000	228,583	228,486	229,140	654	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	1/2/2024	20000	21,425	21,425	21,425	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	1/2/2024	80000	85,500	85,500	85,500	-	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	1/2/2024	255000	233,963	233,963	233,963	-	-	-	-
'04625HAG4	ASTON MARTIN CAPITAL HOL SR SECURED 144A 11/25 1	2/1/2024	60000	60,782	60,782	60,782	-	-	-	-
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	2/1/2024	70000	62,057	62,057	62,057	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	2/1/2024	40000	39,637	39,637	39,637	-	-	-	-
'521088AA2	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 11/25 6	2/1/2024	30000	28,324	28,324	28,324	-	-	-	-
'92535LAB0	VERITIV GROUP CORPORATION SR SECURED 144A 11/28	2/1/2024	60000	56,008	56,008	56,008	-	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	2/1/2024	30000	24,914	24,914	24,914	-	-	-	-
'86304TAA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	2/1/2024	30000	29,697	29,697	29,697	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	2/1/2024	60000	52,169	52,169	52,169	-	-	-	-
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	2/1/2024	60000	52,679	52,679	52,679	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	2/1/2024	90000	74,701	74,701	74,701	-	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.(	2/1/2024	30000	30,909	30,909	30,909	-	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	2/29/2024	40000	35,614	36,102	36,658	553	-	-	3
'030981AM8	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	2/29/2024	30000	30,450	30,416	30,450	34	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/30/2024	22000	22,248	22,248	22,248	-	-	-	-
'26885BAE0	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.	4/30/2024	15000	13,421	13,439	14,798	1,359	-	-	-
'27034RAA1	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04	4/30/2024	25000	24,796	24,837	25,600	684	-	-	79
'337932AM9	FIRSTENERGY CORP SR UNSECURED 03/50 3.4	4/30/2024	169000	116,758	117,373	109,186	(8,188)	-	-	-
'34965KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	4/30/2024	25000	24,531	24,567	25,163	596	-	-	-
'03762UAD7	APOLLO COMMRL REAL EST FI SR SECURED 144A 06/29 4	4/30/2024	30000	24,297	24,906	24,614	(293)	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	4/30/2024	30000	29,963	29,965	29,896	(69)	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	4/30/2024	308000	293,647	293,647	293,647	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	4/30/2024	20000	20,700	20,663	21,229	566	-	-	-
'36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.12	4/30/2024	15000	14,655	14,738	14,573	(126)	-	-	(38)

'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	4/30/2024	30000	26,937	27,355	26,936	(419)	-	-	-	-
'682691AF7	ONEMAIN FINANCE CORP COMPANY GUAR 05/31 7.5	5/8/2024	55000	55,000	55,000	55,000	-	-	-	-	-
'747262AY9	QVC INC SR SECURED 02/27 4.75	5/13/2024	17000	11,591	12,586	14,867	2,281	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/13/2024	5000	5,223	5,223	5,223	-	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	5/13/2024	26000	23,725	24,253	24,367	114	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/13/2024	27000	27,641	27,641	27,641	-	-	-	-	-
'451102CG0	ICAHN ENTERPRISES/FIN SR SECURED 144A 06/30 9	5/13/2024	187000	187,000	187,000	187,000	-	-	-	-	-
'747262AZ6	QVC INC SR SECURED 09/28 4.375	5/15/2024	307000	192,208	202,235	234,088	31,853	-	-	-	-
'644393AA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	5/16/2024	60000	59,453	59,453	59,453	-	-	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	5/16/2024	20000	19,430	19,430	19,430	-	-	-	-	-
'747262AY9	QVC INC SR SECURED 02/27 4.75	5/15/2024	447000	314,349	334,783	391,125	56,342	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	5/16/2024	30000	24,560	24,560	24,560	-	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	2/29/2024	55000	42,090	44,275	47,948	2,706	-	-	-	967
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	2/29/2024	55000	37,465	37,853	39,666	979	-	-	-	834
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	2/29/2024	45000	41,557	42,288	43,380	1,067	-	-	-	25
'603051AA1	MINERAL RESOURCES LTD SR UNSECURED 144A 05/27 I	2/29/2024	40000	40,467	40,365	40,355	(1)	-	-	-	(9)
'62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	2/29/2024	70000	68,391	68,665	69,166	376	-	-	-	125
'69331CAJ7	PG+E CORP SR SECURED 07/30 5.25	2/29/2024	70000	63,168	63,661	65,798	2,137	-	-	-	-
'70052LAB9	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.8	2/29/2024	40000	37,572	37,821	38,881	1,060	-	-	-	-
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	2/29/2024	80000	76,382	77,104	79,250	1,804	-	-	-	342
'87901JAJ4	TEGNA INC COMPANY GUAR 03/28 4.625	2/29/2024	70000	62,357	63,252	63,175	(77)	-	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	2/29/2024	40000	39,427	39,450	38,649	(801)	-	-	-	-
'46567TAB0	ITHACA ENERGY NORTH COMPANY GUAR 144A 07/26 9	2/29/2024	45000	42,757	43,172	45,270	2,098	-	-	-	-
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	2/29/2024	40000	32,273	32,849	35,513	2,580	-	-	-	84
'37954FAK0	GLOBAL PARTNER/GLP FINANCE COMPANY GUAR 144A 01/3	2/29/2024	30000	30,750	30,744	30,775	31	-	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	2/29/2024	45000	43,632	43,965	44,605	625	-	-	-	16
'521088AA2	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 11/25 6	2/29/2024	30000	28,275	28,354	27,868	(486)	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/26 6.25	2/29/2024	-55000	(50,135)	(50,627)	(52,125)	(1,497)	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/26 6.25	2/29/2024	55000	50,135	50,627	52,125	1,497	-	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	3/1/2024	50000	48,812	49,001	48,937	(65)	-	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	3/1/2024	13000	11,018	11,037	10,465	(572)	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	3/1/2024	45000	38,940	39,507	42,638	3,131	-	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	3/1/2024	220000	204,687	207,580	212,300	4,720	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	4/30/2024	25000	17,962	18,449	20,262	1,812	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	4/30/2024	25000	26,719	26,623	26,381	(242)	-	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	4/30/2024	22000	19,512	19,779	20,715	936	-	-	-	-
'538034AV1	LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6	4/30/2024	35000	35,249	35,202	35,097	(105)	-	-	-	-
'82967NBC2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	4/30/2024	35000	29,162	29,893	29,758	65	-	-	-	-
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 I	4/30/2024	25000	25,484	25,439	25,618	178	-	-	-	-
'852057AK6	SPIRIT AEROSYSTEMS INC COMPANY GUAR 06/28 4.6	4/30/2024	32000	27,149	27,528	29,568	2,040	-	-	-	-
'87901JAJ4	TEGNA INC COMPANY GUAR 03/28 4.625	4/30/2024	55000	48,995	49,882	49,935	53	-	-	-	-
'98310WAS7	TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625	4/30/2024	25000	25,064	25,049	25,047	(2)	-	-	-	-
'20671BAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	4/30/2024	30000	25,680	26,103	27,156	1,053	-	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	4/30/2024	33000	31,961	32,272	32,391	119	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	-20000	(20,600)	(20,600)	(20,600)	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/6/2024	212000	217,830	217,830	217,830	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/6/2024	23000	24,093	24,093	24,093	-	-	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	5/31/2024	60000	57,564	57,564	57,564	-	-	-	-	-
'77104NAA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	5/31/2024	35000	30,548	30,548	30,548	-	-	-	-	-
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	5/31/2024	55000	54,296	54,296	54,296	-	-	-	-	-
'222070AE4	COTY INC SR SECURED 144A 04/26 5	5/31/2024	310000	300,083	302,871	305,350	2,479	-	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	5/31/2024	40000	33,488	33,488	33,488	-	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	5/31/2024	30000	30,855	30,855	30,855	-	-	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	5/31/2024	30000	29,634	29,634	29,634	-	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	5/31/2024	35000	33,572	33,572	33,572	-	-	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	5/31/2024	65000	63,694	63,694	63,694	-	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04	5/31/2024	50000	46,875	46,875	46,875	-	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	5/31/2024	20000	21,538	21,538	21,538	-	-	-	-	-
'74969LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	2/29/2024	30000	27,819	28,251	28,299	48	-	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	2/29/2024	20000	15,771	16,008	16,577	330	-	-	-	239
'80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5	2/29/2024	60000	49,174	49,834	50,070	350	-	-	-	(114)
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	2/29/2024	60000	54,872	55,318	56,714	1,396	-	-	-	-
'247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375	2/29/2024	424000	437,795	434,815	437,250	2,433	-	-	-	2
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	2/29/2024	30000	31,260	31,239	31,388	148	-	-	-	-
'909214BV9	UNISYS CORP SR SECURED 144A 11/27 6.875	2/29/2024	410000	370,194	371,612	366,438	(5,175)	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	2/29/2024	40000	34,600	34,716	35,090	374	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	2/29/2024	242000	208,120	208,120	208,120	-	-	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	2/29/2024	60000	54,406	54,683	58,348	3,665	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04	4/30/2024	45000	40,422	40,902	42,080	1,178	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	4/30/2024	50000	45,784	46,499	46,625	126	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	4/30/2024	25000	22,750	22,915	24,118	1,202	-	-	-	-
'00213MAV6	APX GROUP INC SR SECURED 144A 02/27 6.75	4/30/2024	25000	24,818	24,854	24,809	(45)	-	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	4/30/2024	30000	25,801	26,287	26,514	227	-	-	-	-
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	4/30/2024	40000	37,074	37,191	39,718	2,527	-	-	-	-
'80386WAF2	SASOL FINANCING USA LLC COMPANY GUAR 144A 05/29	4/30/2024	144000	142,408	142,561	144,720	2,159	-	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	4/30/2024	45000	41,154	41,577	41,931	354	-	-	-	-
'008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875	4/30/2024	45000	42,194	42,869	42,709	(160)	-	-	-	-
'023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	4/30/2024	35000	33,469	33,642	35,141	1,499	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/6/2024	9000	9,428	9,428	9,428	-	-	-	-	-
'747262AZ6	QVC INC SR SECURED 09/28 4.375	5/6/2024	60000	34,729	37,381	46,800	9,419	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	-20000	(20,600)	(20,600)	(20,600)	-	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	20000	20,600	20,600	20,600	-	-	-	-	-
'05501WAB8	AZUL SECURED FINANCE LLP SECURED 144A 05/30 10.8	5/8/2024	270029	222,593	224,526	216,023	(8,503)	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	5/8/2024	76000	78,185	78,185	78,185	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/2/2024	-34000	(34,723)	(34,723)	(34,723)	-	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	5/7/2024	200000	200,000	200,000	200,000	-	-	-	-	-
'68622FAA9	ORGANON + CO/ORGANON FOR SR SECURED 144A 05/2	5/7/2024	200000	200,000	200,000	200,000	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/8/2024	22000	22,440	22,440	22,440	-	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	5/8/2024	167000	137,775	137,775	137,775	-	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	5/31/2024	50000	44,545	44,545	44,545	-	-	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	5/31/2024	35000	35,928	35,928	35,928	-	-	-	-	-
'46284VAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 03/28 5.25	5/31/2024	5000	4,809	4,809	4,809	-	-	-	-	-
'46284VAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	5/31/2024	20000	17,848	17,848	17,848	-	-	-	-	-
'85571BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 01	5/31/2024	20000	18,766	18,766	18,766	-	-	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	5/31/2024	25000	24,480	24,480	24,480	-	-	-	-	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	5/31/2024	50000	51,745	51,745	51,745	-	-	-	-	-
'98310WAS7	TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625	5/31/2024	25000	25,133	25,133	25,133	-	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	5/31/2024	30000	27,372	27,372	27,372	-	-	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	5/31/2024	45000	36,675	36,675	36,675	-	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	5/31/2024	35000	35,880	35,880	35,880	-	-	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	2/29/2024	70000	59,150	59,694	64,575	4,881	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.8	2/29/2024	85000	81,457	81,883	82,045	161	-	-	-	-
'47010BAJ3	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	2/29/2024	60000	59,583	59,732	60,533	572	-	-	-	228
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	2/29/2024	5000	4,550	4,572	4,813	241	-	-	-	-
'05501WAB8	AZUL SECURED FINANCE LLP SECURED 144A 05/30 10.8	2/29/2024	45000	38,138	38,509	37,463	(1,047)	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04	2/29/2024	75000	68,143	68,845	70,432	1,324	-	-	-	262
'26151AAA7	DRAX FINCO PLC SR SECURED 144A 11/25 6.625	2/29/2024	35000	34,469	34,655	34,608	(31)	-	-	-	(15)
'26885BAE0	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.	2/29/2024	70000	62,044	62,118	71,230	9,112	-	-	-	-
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	2/29/2024	50000	48,688	48,828	50,529	1,610	-	-	-	90
'31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	2/29/2024	35000	32,178	32,408	33,168	721	-	-	-	38
'35908MAA6	FRONTIER COMMUNICATIONS SR SECURED 144A 11/29 5.875	2/29/2024	145000	124,548	124,548	124,548	-	-	-	-	-
'451102BZ9	ICAHN ENTERPRISES/FIN SR SECURED 05/27 5.25	2/29/2024	415000	382,838	382,838	382,838	-	-	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	2/29/2024	455000	476,613	476,613	476,613	-	-	-	-	-
'80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5	4/30/2024	829000	510,080	517,475	520,498	3,022	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	4/30/2024	16000	16,160	16,150	16,664	513	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	4/30/2024	25000	25,633	25,615	26,350	734	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	4/30/2024	40000	29,942	30,946	33,869	2,923	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	4/30/2024	30000	26,442	26,819	28,048	1,229	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	4/30/2024	55000	42,346	43,001	39,947	(3,054)	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	4/30/2024	130000	133,088	133,044	131,726	(1,317)	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	4/30/2024	20000	20,049	20,047	20,651	604	-	-	-	-
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	4/30/2024	50000	41,157	41,882	42,601	719	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	4/30/2024	100000	84,100	85,890	88,400	2,510	-	-	-	-
'26151AAA7	DRAX FINCO PLC SR SECURED 144A 11/25 6.625	5/1/2024	-344000	(339,343)	(340,684)	(344,000)	(3,316)	-	-	-	-
'05501WAB8	AZUL SECURED FINANCE LLP SECURED 144A 05/30 10.8	5/1/2024	199255	167,767	169,670	161,197	(8,473)	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	5/1/2024	390000	336,863	336,863	336,863	-	-	-	-	-
'775781AC2	ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	5/1/2024	321000	316,084	316,818	317,389	571	-	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	5/1/2024	55000	46,475	47,113	50,875	3,762	-	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	5/1/2024	45000	40,964	41,362	43,298	1,936	-	-	-	-
'901109AF5	TUTOR PERINI CORP COMPANY GUAR 144A 05/25 6.875	5/2/2024	364000	326,846	340,700	364,000	23,300	-	-	-	-
'071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.12	5/2/2024	296000	185,000	187,785	221,260	33,475	-	-	-	-
'26151AAA7	DRAX FINCO PLC SR SECURED 144A 11/25 6.625	5/2/2024	344000	339,343	340,684	344,000	3,316	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/1/2024	33000	34,073	34,073	34,073	-	-	-	-	-
'75102WAK4	RAKUTEN GROUP INC SR UNSECURED 144A 04/29 9.75	5/1/2024	250000	247,445	247,445	247,445	-	-	-	-	-
'682691AN8	ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4	5/31/2024	380000	323,456	323,456	323,456	-	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	5/31/2024	40000	38,096	38,096	38,096	-	-	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	5/31/2024	40000	39,920	39,920	39,920	-	-	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	5/31/2024	70000	56,455	56,455	56,455	-	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	5/31/2024	70000	55,671	55,671	55,671	-	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	5/31/2024	70000	52,402	52,402	52,402	-	-	-	-	-
'12116LAA7	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/2	5/31/2024	10000	9,739	9,739	9,739	-	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	5/31/2024	50000	38,688	38,688	38,688	-	-	-	-	-
'20679LAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	5/31/2024	35000	32,456	32,456	32,456	-	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	5/31/2024	40000	33,396	33,396	33,396	-	-	-	-	-
'983130AX3	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/2	5/31/2024	5000	4,871	4,871	4,871	-	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	2/29/2024	95000	60,540	60,853	67,567	6,714	-	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	2/29/2024	60000	55,374	55,903	57,225	1,272	-	-	-	50
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	2/29/2024	15000	15,456	15,427	14,940	(487)	-	-	-	-
'852057AN0	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.37	2/29/2024	20000	21,694	21,497	21,639	64	-	-	-	78
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	2/29/2024	30000	32,063	32,004	31,763	(242)	-	-	-	-
'380355AJ6	GOEASY LTD SR UNSECURED 144A 07/29 7.625	2/29/2024	275000	275,688	275,688	275,688	-	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	2/29/2024	45000	38,025	38,245	36,370	(1,874)	-	-	-	-
'538034AV1	LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6	2/29/2024	55000	55,392	55,333	55,461	128	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	2/29/2024	403000	347,084	347,084	347,084	-	-	-	-	-
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	2/29/2024	75000	61,706	62,606	64,125	1,426	-	-	-	93
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	4/30/2024	45000	37,013	37,780	40,284	2,504	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	4/30/2024	424000	346,493	352,976	325,420	(27,556)	-	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	4/30/2024	195000	149,419	149,419	149,419	-	-	-	-	-
'292554AQ5	ENCORE CAPITAL GROUP INC SR SECURED 144A 04/29	4/30/2024	340000	349,350	349,220	347,650	(1,570)	-	-	-	-
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	4/30/2024	23000	21,246	21,711	22,307	595	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	4/30/2024	25000	23,777	24,078	24,612	508	-	-	-	26
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/30/2024	135000	132,981	132,989	137,934	4,945	-	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	4/30/2024	40000	35,364	35,906	36,452	546	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	4/30/2024	40000	34,328	35,000	37,250	2,250	-	-	-	-
'15240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	4/30/2024	20000	19,225	19,319	19,744	425	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/2/2024	34000	34,723	34,723	34,723	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/2/2024	34000	34,723	34,723	34,723	-	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	5/2/2024	112000	90,440	90,440	90,440	-	-	-	-	-
'747262AZ6	QVC INC SR SECURED 09/28 4.375	5/2/2024	129000	77,566	83,255	99,008	15,752	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	20000	20,600	20,600	20,600	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/6/2024	27000	27,709	27,709	27,709	-	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	20000	20,600	20,600	20,600	-	-	-	-	-
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	4/30/2024	25000	20,189	20,636	21,659	1,023	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	4/30/2024	40000	31,695	32,163	30,150	(2,013)	-	-	-	-
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	4/30/2024	25000	20,594	20,939	19,509	(1,430)	-	-	-	-
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	4/30/2024	23000	21,114	21,459	21,421	(38)	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	4/30/2024	300000	292,125	292,189	291,375	(814)	-	-	-	-
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	5/31/2024	70000	69,482	69,482	69,482	-	-	-	-	-
'78442PGD2	SLM CORP SR UNSECURED 10/25 4.2	5/31/2024	80000	77,936	77,936	77,936	-	-	-	-	-
'87901JAJ4	TEGNA INC COMPANY GUAR 03/28 4.625	5/31/2024	45000	40,919	40,919	40,919	-	-	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	5/31/2024	55000	50,644	50,644	50,644	-	-	-	-	-
'92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28	5/31/2024	40000	37,048	37,048	37,048	-	-	-	-	-
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	5/31/2024	30000	28,296	28,296	28,296	-	-	-	-	-

'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	5/31/2024	30000	26,682	26,682	26,682	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	5/31/2024	40000	38,624	38,624	38,624	-	-	-	-
'538034AX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	5/31/2024	15000	13,844	13,844	13,844	-	-	-	-
'62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	5/31/2024	40000	39,484	39,484	39,484	-	-	-	-
'74168MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.2	5/31/2024	35000	34,402	34,402	34,402	-	-	-	-
'74965LAB7	RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	2/29/2024	45000	38,387	38,989	39,279	290	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	2/29/2024	65000	68,738	68,637	69,726	1,089	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	2/29/2024	96000	98,429	98,429	98,429	-	-	-	-
'451102CC9	ICAHN ENTERPRISES/FIN SR SECURED 02/29 4.375	2/29/2024	205000	173,481	173,481	173,481	-	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	2/29/2024	75000	65,527	66,256	66,000	(352)	-	-	96
'75102WAG3	RAKUTEN GROUP INC SR UNSECURED 144A 02/27 11.25	2/29/2024	200000	214,000	214,000	214,000	-	-	-	-
'04625HAG4	ASTON MARTIN CAPITAL HOL SR SECURED 144A 11/25 1	2/29/2024	65000	65,975	65,775	65,897	122	-	-	-
'17888HAA1	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.	2/29/2024	20000	20,935	20,905	20,955	50	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	2/29/2024	30000	24,338	24,749	24,521	(326)	-	-	97
'2473612N1	DELTA AIR LINES INC SR UNSECURED 04/28 4.375	2/29/2024	20000	18,714	18,951	19,228	-	-	-	277
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/25/2024	12000	12,085	12,085	12,085	-	-	-	-
'267486AN6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/25/2024	24000	24,137	24,137	24,137	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	4/26/2024	76000	77,140	77,140	77,140	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	4/30/2024	-30000	(27,348)	(27,681)	(28,435)	(754)	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	4/30/2024	31000	25,265	25,834	24,448	(1,386)	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	4/30/2024	90000	91,197	91,197	91,197	-	-	-	-
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	4/30/2024	30000	24,827	25,178	27,311	2,133	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	4/30/2024	25000	20,685	20,986	22,603	1,617	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	4/30/2024	35000	35,030	35,027	36,551	1,524	-	-	-
'222070AG9	COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4	4/30/2024	25000	23,246	23,464	23,340	(124)	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	4/30/2024	55000	41,802	42,958	48,472	5,514	-	-	-
'451102BZ9	ICAHN ENTERPRISES/FIN SR SECURED 05/27 5.25	4/30/2024	30000	27,675	27,781	27,532	(249)	-	-	-
'451102CD7	ICAHN ENTERPRISES/FIN SR SECURED 144A 01/29 9.75	4/30/2024	30000	31,425	31,386	31,200	(185)	-	-	-
'644393AB6	NEW FORTRESS ENERGY INC SR SECURED 144A 09/26	4/30/2024	50000	45,856	46,772	47,870	1,098	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	4/30/2024	35000	30,687	31,172	32,531	1,360	-	-	-
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	4/30/2024	50000	48,443	48,709	48,785	76	-	-	-
'78442PGD2	SLM CORP SR UNSECURED 10/25 4.2	4/30/2024	90000	85,413	86,930	86,878	(52)	-	-	-
'39843UAA0	GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	5/1/2024	565000	456,238	456,238	456,238	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	5/1/2024	60000	40,741	42,998	49,941	6,943	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	5/1/2024	135000	127,575	127,575	127,575	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	5/1/2024	6000	6,060	6,060	6,060	-	-	-	-
'26151AAA7	DRAX FINCO PLC SR SECURED 144A 11/25 6.625	5/1/2024	344000	339,343	340,684	344,000	3,316	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	5/31/2024	35000	32,862	32,862	32,862	-	-	-	-
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	5/31/2024	70000	60,690	60,690	60,690	-	-	-	-
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	5/31/2024	50000	47,370	47,370	47,370	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	5/31/2024	30000	32,055	32,055	32,055	-	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	5/31/2024	45000	43,974	43,974	43,974	-	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	5/31/2024	90000	87,903	87,903	87,903	-	-	-	-
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	5/31/2024	10000	10,202	10,202	10,202	-	-	-	-
'37954FAK0	GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/3	5/31/2024	10000	10,317	10,317	10,317	-	-	-	-
'451102BZ9	ICAHN ENTERPRISES/FIN SR SECURED 05/27 5.25	5/31/2024	30000	27,676	27,676	27,676	-	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	5/31/2024	60000	59,112	59,112	59,112	-	-	-	-
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	5/31/2024	5000	4,918	4,918	4,918	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	2/29/2024	70000	64,097	64,887	66,063	1,176	-	-	-
'12685JAC9	CABLE ONE INC COMPANY GUAR 144A 11/30 4	2/29/2024	270000	203,850	203,850	203,850	-	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	2/29/2024	30000	29,130	29,268	29,348	80	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	2/29/2024	140000	147,175	147,175	147,175	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	2/29/2024	40000	34,100	34,189	31,600	(2,589)	-	-	-
'411618AB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	2/29/2024	35000	32,643	33,058	34,026	967	-	-	-
'47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	2/29/2024	35000	31,330	31,856	32,827	734	-	-	237
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	2/29/2024	30000	24,303	25,009	28,820	321	-	-	3,490
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 06/28 6.125	2/29/2024	40000	35,644	36,152	38,706	2,093	-	-	462
'665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	2/29/2024	40000	39,724	39,763	40,505	742	-	-	-
'91911XAW4	VAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27	4/2/2024	233000	139,218	139,218	139,218	-	-	-	-
'576485AE6	MATADOR RESOURCES CO COMPANY GUAR 09/26 5.875	4/1/2024	446000	435,319	437,257	446,335	9,078	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	4/4/2024	298603	272,826	273,564	265,757	(7,807)	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	4/4/2024	298603	272,826	273,564	265,757	(7,807)	-	-	-
'75606DAQ4	ANYWHERE RE GRP/REALOGY COMPANY GUAR 144A 04	4/4/2024	235000	164,864	165,630	158,625	(7,005)	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	4/4/2024	-298603	(272,826)	(273,564)	(265,757)	7,807	-	-	-
'91740PAC2	USA COM PART/USA COM FIN COMPANY GUAR 04/26 6.8	4/4/2024	458000	452,794	453,936	458,000	4,020	-	-	44
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	4/8/2024	155,185	155,554	155,554	152,115	(3,439)	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	4/8/2024	104000	101,660	101,660	101,660	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	4/8/2024	257000	258,771	258,771	258,771	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/30/2024	8000	8,090	8,090	8,090	-	-	-	-
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	4/30/2024	45000	41,697	42,169	43,187	1,017	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	4/30/2024	33000	29,824	30,514	29,568	(946)	-	-	-
'267486AN6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/29/2024	12000	12,165	12,165	12,165	-	-	-	-
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	4/30/2024	30000	28,787	28,968	28,959	0	-	-	(10)
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09	4/30/2024	25000	23,188	23,489	23,946	457	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	4/30/2024	40000	34,787	35,772	35,416	(356)	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	4/30/2024	30000	30,057	30,053	29,709	(344)	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	4/30/2024	50000	47,110	47,110	47,110	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	4/30/2024	25000	25,063	25,059	26,037	979	-	-	-
'33767DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	4/30/2024	95000	85,838	87,062	88,027	965	-	-	-
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	5/31/2024	35000	33,072	33,072	33,072	-	-	-	-
'600814AR8	MILLICOM INTL CELL/LAR SR UNSECURED 144A 04/31 4.	5/31/2024	200000	171,900	171,900	171,900	-	-	-	-
'70932MAE7	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 11/30 7	5/31/2024	85000	84,460	84,462	83,922	(540)	-	-	-
'82967NBM5	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	5/31/2024	120000	96,000	96,000	96,000	-	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	5/31/2024	40000	36,992	36,992	36,992	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	5/31/2024	5000	4,528	4,528	4,528	-	-	-	-
'41161MAB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	5/31/2024	10000	9,814	9,814	9,814	-	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/25	5/31/2024	5000	4,624	4,624	4,624	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	5/31/2024	35000	34,902	34,902	34,902	-	-	-	-
'45110ZCG0	ICAHN ENTERPRISES/FIN SR SECURED 144A 06/30 9	5/31/2024	170000	170,000	170,000	167,861	(2,139)	-	-	-
'91327BAA9	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	5/31/2024	568000	377,394	384,303	394,050	(253)	-	-	-
'780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/2	2/29/2024	40000	36,990	37,607	38,567	845	-	-	116
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	2/29/2024	45000	37,494	38,034	38,940	906	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	2/29/2024	50000	43,557	44,235	45,791	800	-	-	756
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	2/29/2024	70000	66,938	67,264	68,338	1,074	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	2/29/2024	112000	115,741	115,741	115,741	-	-	-	-
'644393AB6	NEW FORTRESS ENERGY INC SR SECURED 144A 09/26	2/29/2024	70000	64,144	65,254	67,557	2,096	-	-	207
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	2/29/2024	55000	45,650	46,280	48,881	2,602	-	-	-
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	2/29/2024	20000	17,874	18,077	18,975	898	-	-	-
'69318FAJ7	PBF HOLDING CO LLC COMPANY GUAR 02/28 6	2/29/2024	30000	27,847	28,063	29,175	1,112	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	2/29/2024	30000	30,074	30,071	30,749	677	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	4/9/2024	460000	451,375	451,375	451,375	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	4/9/2024	50000	50,000	50,000	50,000	-	-	-	-
'34960PAB7	FORTRESS TRANS + INFRAST COMPANY GUAR 144A 10/	4/8/2024	129000	127,737	128,052	129,000	948	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	4/12/2024	225000	227,813	227,813	227,813	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/17/2024	105000	103,668	103,668	103,668	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/17/2024	110000	107,481	107,481	107,481	-	-	-	-
'267486AN6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/19/2024	9000	9,026	9,026	9,026	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/18/2024	175000	173,250	173,250	173,250	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/19/2024	7000	6,939	6,939	6,939	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/22/2024	124000	124,620	124,620	124,620	-	-	-	-
'267486AN6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/23/2024	49000	49,368	49,368	49,368	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	4/30/2024	30000	27,404	27,500	29,297	1,797	-	-	-
'538034AX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	4/30/2024	25000	23,281	23,375	22,728	(647)	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	4/30/2024	30000	25,500	25,787	27,573	1,786	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	4/30/2024	282000	268,253	268,253	268,253	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	4/30/2024	19000	19,665	19,665	19,665	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	4/30/2024	166000	133,008	133,008	133,008	-	-	-	-
'01568MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	4/30/2024	-225000	(223,031)	(223,031)	(223,031)	-	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	4/30/2024	30000	24,975	25,200	25,470	270	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	4/30/2024	45000	41,207	41,644	41,972	328	-	-	-
'78015JBJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	4/30/2024	50000	47,944	48,429	49,196	767	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	5/31/2024	55000	51,810	51,810	51,810	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	5/31/2024	45000	43,385	43,385	43,385	-	-	-	-
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	5/31/2024	35000	29,120	29,120	29,120	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	5/31/2024	30000	28,470	28,470	28,470	-	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	5/31/2024	25000	22,738	22,738	22,738	-	-	-	-
'19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.62	5/31/2024	25000	19,940	19,940	19,940	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	5/31/2024	55000	46,723	46,723	46,723	-	-	-	-
'27034RAA1	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04	5/31/2024	15000	15,432	15,432	15,432	-	-	-	-
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	5/31/2024	35000	35,455	35,455	35,455	-	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	5/31/2024	35000	31,217	31,217	31,217	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/25	5/31/2024	271000	224,591	224,591	224,591	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	2/29/2024	45000	40,739	41,495	39,713	(1,590)	-	-	(192)
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	2/29/2024	45000	38,175	38,922	35,269	(687)	-	-	(2,966)
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	2/29/2024	40000	33,400	33,892	33,309	(582)	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	2/29/2024	30000	28,838	28,932	29,823	891	-	-	-
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	2/29/2024	40000	34,653	35,198	35,891	692	-	-	1
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	2/29/2024	50000	44,880	45,449	45,315	(128)	-	-	(6)
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	2/29/2024	90000	64,533	65,938	72,842	6,903	-	-	-
'863047AA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	2/29/2024	30000	28,725	28,859	29,861	1,002	-	-	-
'912909AU2	UNITED STATES STEEL CORP SR UNSECURED 03/29 6.8	2/29/2024	30000	29,831	29,846	30,357	510	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	2/29/2024	70000	63,378	63,851	68,341	4,490	-	-	-
'222070AE4	COTY INC SR SECURED 144A 04/26 5	2/29/2024	40000	38,988	39,218	39,278	47	-	-	14
'339934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	3/28/2024	350000	363,563	363,563	363,563	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	3/27/2024	140000	91,024	97,543	127,082	29,539	-	-	-
'29336UAE7	ONEOK INC COMPANY GUAR 06/25 4.15	3/27/2024	253000	245,075	247,559	247,545	(13)	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	3/28/2024	361000	367,263	367,263	367,263	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	3/27/2024	294000	299,513	299,513	299,513	-	-	-	-
'163851AH1	CHEMOURS CO COMPANY GUAR 144A 11/29 4.625	3/27/2024	495000	419,005	422,217	431,888	9,670	-	-	-
'163851AF5	CHEMOURS CO COMPANY GUAR 144A 11/28 5.75	3/27/2024	275000	250,237	251,564	255,406	3,843	-	-	-
'339934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	4/1/2024	600000	584,250	584,250	584,250	-	-	-	-
'071734AC1	BAUSCH HEALTH COS INC SR SECURED 144A 08/27 5.75	4/1/2024	300000	174,000	174,000	174,000	-	-	-	-
'07317QAH8	BAYTEX ENERGY CORP SR UNSECURED 144A 04/27 8.75	4/1/2024	222000	226,617	225,967	231,713	5,745	-	-	-
'041242AA6	ARKO CORP COMPANY GUAR 144A 11/29 5.125	4/1/2024	348000	289,546	293,734	287,970	(5,764)	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.875	4/30/2024	25000	24,642	24,684	24,324	(360)	-	-	-
'91327BAA8	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	4/30/2024	60000	42,210	43,929	48,134	4,205	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.	4/30/2024	25000	24,764	24,793	25,925	1,132	-	-	-
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	4/30/2024	30000	29,659	29,752	29,664	(87)	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	4/30/2024	90000	84,713	84,713	84,713	-	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	4/30/2024	45000	44,561	44,683	45,406	723	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	4/30/2024	55000	58,163	58,022	60,854	2,832	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	4/30/2024	25000	22,438	22,597	22,791	194	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	4/30/2024	25000	21,916	22,255	22,641	386	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	4/30/2024	30000	31,613	31,544	31,800	256	-	-	-
'62922LAD0	NGL ENRGY OP/FIN CORP SR SECURED 144A 02/32 8.37	5/31/2024	220000	224,334	224,334	224,334	-	-	-	-
'74168NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	5/31/2024	50000	45,270	45,270	45,270	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	5/31/2024	90000	81,099	81,099	81,099	-	-	-	-
'008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875	5/31/2024	55000	52,278	52,278	52,278	-	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	5/31/2024	50000	48,450	48,450	48,450	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	5/31/2024	45000	45,909	45,909	45,909	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	5/31/2024	10000	9,356	9,356	9,356	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	5/31/2024	35000	36,792	36,792	36,792	-	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	5/31/2024	5000	4,767	4,767	4,767	-	-	-	-
'339934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	5/31/2024	175000	183,085	183,085	183,085	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	5/31/2024	55000	47,740	47,740	47,740	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	2/29/2024	35000	31,911	32,472	32,743	251	-	-	20
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	2/29/2024	35000	32,805	33,234	31,938	(174)	-	-	(1,123)
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	2/29/2024	20000	20,700	20,681	21,021	339	-	-	-
'33767DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	2/29/2024	30000	27,111	27,440	27,771	310	-	-	21
'422704AH9	HECLA MINING CO COMPANY GUAR 02/28 7.25	2/29/2024	30000	30,168	30,148	30,002	(138)	-	-	(7)
'74168NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	2/29/2024	50000	43,195	43,548	45,142	1,594	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	2/29/2024	95000	63,904	67,203	80,038	12,835	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	2/29/2024	20000	15,852	15,985	17,617	1,632	-	-	-

'44108MBA9	SERVICE PROPERTIES TRUST SR UNSECURED 10/26 4.7	2/29/2024	30000	26,267	26,981	27,853	649	-	-	222
'5006B8AD8	KOSMOS ENERGY LTD COMPANY GUAR 144A 03/28 7.5	2/29/2024	35000	30,504	31,030	32,244	1,078	-	-	136
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	2/29/2024	60000	55,610	55,750	60,048	4,298	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	3/7/2024	12000	10,920	10,976	11,610	634	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	3/7/2024	30000	27,309	27,514	28,875	1,361	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	3/7/2024	182000	173,250	173,855	167,440	(6,415)	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	3/7/2024	30000	25,994	26,437	27,000	531	-	-	32
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	3/8/2024	40000	34,000	34,275	36,600	2,325	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/11/2024	50000	52,000	52,000	52,000	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	3/12/2024	13000	9,341	9,557	10,384	827	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/13/2024	99000	103,331	103,331	103,331	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/12/2024	125000	130,000	130,000	130,000	-	-	-	-
'629209AA5	NMI HOLDINGS SR SECURED 144A 06/25 7.375	3/14/2024	75000	76,160	75,764	75,563	(201)	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	4/30/2024	30000	26,706	27,162	27,410	247	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	4/30/2024	35000	25,148	25,850	28,931	3,082	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	4/30/2024	90000	84,493	85,134	86,990	1,856	-	-	-
'222070AE4	COTY INC SR SECURED 144A 04/26 5	4/30/2024	30000	29,260	29,462	29,447	(16)	-	-	-
'46597TAB0	ITHACA ENERGY NORTH COMPANY GUAR 144A 07/26 9	4/30/2024	28000	24,704	25,008	26,105	1,096	-	-	-
'644393AC4	NEW FORTRESS ENERGY INC SR SECURED 144A 03/29	4/30/2024	50000	50,000	50,000	48,828	(1,173)	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	4/30/2024	45000	43,988	43,998	44,001	3	-	-	-
'85571BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 01	4/30/2024	15000	13,913	13,996	13,880	(116)	-	-	-
'01568MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	4/30/2024	225000	223,031	223,031	223,031	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	4/30/2024	30000	24,900	25,376	26,702	1,325	-	-	-
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	4/30/2024	15000	13,405	13,618	14,153	535	-	-	-
'47010BAK0	JAGUAR LAND ROVER AUTOMO SR UNSECURED 144A 0	5/31/2024	5000	4,884	4,884	4,884	-	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	5/31/2024	30000	28,668	28,668	28,668	-	-	-	-
'49836AAB0	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 04/49 7	5/31/2024	495000	499,950	499,950	499,950	-	-	-	-
'60081AAS6	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/32 7.	5/31/2024	320000	315,360	315,360	315,360	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	5/31/2024	80000	63,168	63,168	63,168	-	-	-	-
'70052LAC7	PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.8	5/31/2024	5000	4,658	4,658	4,658	-	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	5/31/2024	55000	45,804	45,804	45,804	-	-	-	-
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	5/31/2024	15000	13,932	13,932	13,932	-	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.(	5/31/2024	40000	41,564	41,564	41,564	-	-	-	-
'91740PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	5/31/2024	5000	5,010	5,010	5,010	-	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	5/31/2024	50000	52,290	52,290	52,290	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	2/29/2024	35000	30,986	31,300	34,150	2,850	-	-	-
'70932MAB3	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4	2/29/2024	20000	16,600	16,851	18,028	1,177	-	-	-
'74168MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25	2/29/2024	95000	89,681	90,352	94,006	3,382	-	-	272
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	2/29/2024	20000	15,603	15,870	16,548	678	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.(	2/29/2024	35000	35,350	35,336	35,887	551	-	-	-
'86765LAQ0	SUNOCO LP/FINANCE CORP COMPANY GUAR 04/27 6	2/29/2024	191000	187,970	188,294	190,284	1,990	-	-	-
'75102WAG3	RAKUTEN GROUP INC SR UNSECURED 144A 02/27 11.25	2/29/2024	200000	214,000	214,000	214,000	-	-	-	-
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	2/29/2024	40000	35,222	36,295	36,800	416	-	-	89
'85172FAM1	ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875	2/29/2024	422000	420,508	421,067	426,220	5,113	-	-	40
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	2/29/2024	110000	108,930	109,168	111,777	2,566	-	-	43
'629209AA5	NMI HOLDINGS SR SECURED 144A 06/25 7.375	3/15/2024	62000	62,319	62,231	62,465	234	-	-	-
'644393AA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	3/19/2024	74000	70,657	71,622	74,370	2,748	-	-	-
'04625HAG4	ASTON MARTIN CAPITAL HOL SR SECURED 144A 11/25 1	3/21/2024	650000	657,941	656,331	670,353	14,022	-	-	-
'88622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	3/27/2024	410000	353,104	353,574	359,775	6,201	-	-	-
'521088AA2	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 11/25 6	3/27/2024	365000	344,061	345,878	354,506	8,628	-	-	-
'29255AAQ5	ENCORE CAPITAL GROUP INC SR SECURED 144A 04/29	3/27/2024	340000	349,350	349,350	349,350	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	3/27/2024	445000	455,569	455,569	455,569	-	-	-	-
'071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.12	3/27/2024	799000	499,375	499,375	499,375	-	-	-	-
'91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27	3/27/2024	473000	282,026	282,026	282,026	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	3/27/2024	320000	284,526	287,699	316,000	28,301	-	-	-
'071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.12	3/28/2024	291000	181,875	181,875	181,875	-	-	-	-
'913229AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	4/30/2024	25000	23,292	23,599	24,000	401	-	-	-
'05501WAC6	AZUL SECURED FINANCE LLP SR SECURED 144A 08/28 1	4/30/2024	420000	423,380	423,092	416,850	(6,242)	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	4/30/2024	30000	23,850	24,327	26,012	1,685	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	4/30/2024	25000	25,563	25,544	24,388	(1,156)	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/30/2024	13000	13,163	13,163	13,163	-	-	-	-
'35908MAE0	FRONTIER COMMUNICATIONS SR SECURED 144A 03/31 5	4/30/2024	25000	24,262	24,312	25,272	653	-	-	308
'62922LAD0	NGL ENRGY OP/FIN CORP SR SECURED 144A 02/32 8.37	4/30/2024	485000	492,275	492,275	492,275	-	-	-	-
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	4/30/2024	13000	11,792	11,901	12,598	697	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	4/30/2024	15000	12,278	12,503	12,326	(177)	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	4/30/2024	30000	27,348	27,681	28,435	754	-	-	-
'77578JAB4	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	4/30/2024	127000	120,770	122,610	122,320	(290)	-	-	-
'77578JAC2	ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	4/30/2024	315000	309,239	310,127	311,456	1,329	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	4/30/2024	128000	130,240	130,240	130,240	-	-	-	-
'47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	5/31/2024	5000	4,724	4,724	4,724	-	-	-	-
'603051AC7	MINERAL RESOURCES LTD SR UNSECURED 144A 11/27 I	5/31/2024	30000	30,633	30,633	30,633	-	-	-	-
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 I	5/31/2024	10000	10,373	10,373	10,373	-	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	5/31/2024	30000	27,315	27,315	27,315	-	-	-	-
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	5/31/2024	40000	37,056	37,056	37,056	-	-	-	-
'75102WAG3	RAKUTEN GROUP INC SR UNSECURED 144A 02/27 11.25	5/31/2024	650000	695,188	691,793	686,563	(5,231)	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/2	5/31/2024	35000	31,899	31,899	31,899	-	-	-	-
'899415AG8	TULLOW OIL PLC SR SECURED 144A 05/26 10.25	5/31/2024	745000	725,444	725,444	725,444	-	-	-	-
'600814AR8	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.	5/31/2024	200000	171,900	171,900	171,900	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	5/31/2024	25000	26,308	26,308	26,308	-	-	-	-
'600814AR8	MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.	5/31/2024	-200000	(171,900)	(171,900)	(171,900)	-	-	-	-
'07317QAH8	BAYTEX ENERGY CORP SR UNSECURED 144A 04/27 8.75	2/29/2024	75000	77,385	77,019	77,920	900	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	2/29/2024	45000	40,483	40,853	42,142	1,289	-	-	-
'76120HAD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/	2/29/2024	200000	205,903	205,900	212,984	7,084	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.1	2/29/2024	40000	39,500	39,509	39,403	(106)	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	2/29/2024	50000	42,500	42,726	42,719	(7)	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	2/29/2024	20000	21,150	21,133	20,896	(237)	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	2/29/2024	40000	32,796	33,278	35,740	2,265	-	-	196
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	2/29/2024	45000	37,194	37,633	41,246	3,349	-	-	264
'644393AA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	2/29/2024	20000	19,120	19,366	19,766	387	-	-	13
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	2/29/2024	25000	20,278	20,574	21,938	1,363	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	3/6/2024	23000	16,526	16,898	18,170	1,272	-	-	-
'75102WAG3	RAKUTEN GROUP INC SR UNSECURED 144A 02/27 11.25	3/6/2024	255000	272,531	272,531	272,531	-	-	-	-
'7580KDAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	3/5/2024	50000	45,875	45,962	45,378	(585)	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	3/5/2024	65000	57,612	58,326	59,439	1,113	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/5/2024	50000	51,563	51,563	51,563	-	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	3/6/2024	172000	148,529	149,972	148,780	(1,192)	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	3/6/2024	14000	10,059	10,286	11,060	774	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	3/6/2024	131000	125,433	125,942	120,520	(5,422)	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	3/6/2024	4000	3,640	3,658	3,870	212	-	-	-
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	3/7/2024	25000	22,725	22,972	24,063	243	-	-	848
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	4/30/2024	35000	34,045	34,172	34,835	664	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	4/30/2024	40000	32,198	32,959	34,866	1,907	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	4/30/2024	20000	21,150	21,101	20,780	(321)	-	-	-
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 06/28 6.125	4/30/2024	25000	22,421	22,769	23,165	396	-	-	-
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	4/30/2024	20000	18,546	18,910	18,807	(103)	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	4/30/2024	25000	25,760	25,696	26,037	341	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	4/30/2024	35000	30,621	31,069	31,600	532	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	4/30/2024	55000	46,888	47,129	42,489	(4,640)	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.1	4/30/2024	30000	29,625	29,644	29,604	(40)	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	4/30/2024	50000	43,788	44,367	44,000	(367)	-	-	-
'75102WAK4	RAKUTEN GROUP INC SR UNSECURED 144A 04/29 9.75	5/31/2024	250000	247,445	247,480	251,875	4,395	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	5/31/2024	45000	41,909	41,909	41,909	-	-	-	-
'93142TAT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	5/31/2024	290000	212,425	212,425	212,425	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	5/31/2024	50000	52,580	52,580	52,580	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	5/31/2024	15000	15,887	15,887	15,887	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	5/31/2024	75000	72,758	72,758	72,758	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	5/31/2024	50000	51,025	51,025	51,025	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	5/31/2024	45000	48,141	48,141	48,141	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	5/31/2024	30000	28,689	28,689	28,689	-	-	-	-
'3376DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	5/31/2024	110000	103,037	103,037	103,037	-	-	-	-
'34969PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	5/31/2024	60000	58,080	58,080	58,080	-	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	2/29/2024	148000	126,540	128,529	130,610	2,081	-	-	-
'80386WAB1	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5	2/29/2024	25000	22,085	22,419	23,525	1,106	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	2/29/2024	50000	42,910	43,575	46,625	3,050	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	2/29/2024	50000	49,970	49,972	51,978	2,006	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	2/29/2024	40000	39,950	39,951	40,150	199	-	-	-
'222070AG9	COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4	2/29/2024	30000	27,874	28,100	28,241	120	-	-	20
'22531QAQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	2/29/2024	40000	42,150	42,119	42,314	195	-	-	-
'008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875	2/29/2024	60000	56,259	56,970	56,928	(42)	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	2/29/2024	35000	32,374	32,767	33,107	379	-	-	(39)
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/29	2/29/2024	20000	19,700	19,716	20,960	1,244	-	-	70
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09	2/29/2024	40000	36,710	37,223	38,828	976	-	-	628
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	2/29/2024	15000	12,356	12,511	11,921	(590)	-	-	-
'34965KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	2/29/2024	40000	39,250	39,292	40,956	1,664	-	-	-
'43284MAA6	HILTON GRAND VAC/ LLC/INC SR UNSECURED 144A 06/2	2/29/2024	30000	26,550	26,679	27,799	1,120	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	3/1/2024	125000	129,375	129,375	129,375	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	3/1/2024	50000	40,464	41,300	42,750	1,360	-	-	90
'913229AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	3/1/2024	5000	4,658	4,707	4,838	130	-	-	-
'30015DAA9	EVERGREEN ACQCO/TVI INC SR SECURED 144A 04/28 9.	3/4/2024	30000	30,324	30,304	30,900	596	-	-	-
'858155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	3/4/2024	30000	26,670	27,009	28,238	1,228	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	3/4/2024	165000	146,025	146,025	146,025	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	3/4/2024	103000	106,863	106,863	106,863	-	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	3/4/2024	2000	1,915	1,923	1,860	(63)	-	-	-
'91327BAA8	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	3/4/2024	70000	49,868	51,489	54,896	3,407	-	-	-
'143658BL5	CARNIVAL CORP COMPANY GUAR 144A 03/26 7.625	3/4/2024	155000	157,083	156,953	156,787	(166)	-	-	-
'665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	4/30/2024	35000	34,867	34,887	35,403	516	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	4/30/2024	45000	41,494	41,979	42,877	898	-	-	-
'70052LAB9	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.8	4/30/2024	30000	28,179	28,415	29,034	619	-	-	-
'559655AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	4/30/2024	85000	83,531	83,775	84,054	279	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	4/30/2024	60000	37,800	38,063	45,422	7,359	-	-	-
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/29	4/30/2024	15000	14,775	14,791	15,548	756	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	4/30/2024	45000	47,419	47,340	47,710	370	-	-	-
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	4/30/2024	25000	21,508	21,940	22,572	632	-	-	-
'44108MBA9	SERVICE PROPERTIES TRUST SR UNSECURED 10/26 4.7	4/30/2024	25000	22,071	22,722	23,165	443	-	-	-
'603051AA1	MINERAL RESOURCES LTD SR UNSECURED 144A 05/27 I	4/30/2024	30000	30,323	30,263	30,196	(67)	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	5/31/2024	15000	13,512	13,512	13,512	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	5/31/2024	50000	43,545	43,545	43,545	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.33	5/31/2024	80000	68,736	68,736	68,736	-	-	-	-
'26885BAE0	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.	5/31/2024	170000	170,306	170,306	170,306	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/31/2024	30000	31,593	31,593	31,593	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	5/31/2024	50000	41,720	41,720	41,720	-	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	5/31/2024	50000	42,855	42,855	42,855	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	5/31/2024	35000	33,758	33,758	33,758	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	5/31/2024	25000	24,525	24,525	24,525	-	-	-	-
'852057AR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	5/31/2024	65000	71,039	71,039	71,039	-	-	-	-
'35908MAE0	FRONTIER COMMUNICATIONS SR SECURED 144A 03/31 5	5/31/2024	280000	280,415	280,544	287,000	6,456	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	2/29/2024	80000	61,594	62,347	59,968	(2,379)	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	2/29/2024	40000	40,100	40,096	40,988	893	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	2/29/2024	90000	69,229	70,716	80,529	9,813	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	2/29/2024	50000	42,181	42,912	44,385	1,472	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	2/29/2024	40000	33,300	33,481	34,053	572	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	2/29/2024	40000	36,457	36,575	39,314	2,139	-	-	600
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	2/29/2024	30000	28,894	29,037	29,553	482	-	-	34
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	2/29/2024	35000	28,700	28,846	29,362	516	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST F/I SR SECURED 144A 06/29 4	2/29/2024	45000	36,446	37,170	37,254	84	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	2/29/2024	30000	26,299	26,621	27,224	603	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	3/4/2024	60000	44,913	46,116	50,550	4,434	-	-	-
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 I	3/4/2024	35000	35,798	35,718	35,963	269	-	-	(24)
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	3/1/2024	199000	170,145	172,838	175,120	2,282	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	3/4/2024	14000	12,740	12,802	13,545	743	-	-	-
'77578JAC2	ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	3/4/2024	60000	59,349	59,437	59,850	413	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	3/5/2024	25000	25,047	25,045	25,094	49	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	3/5/2024	6000	6,011	6,011	6,023	12	-	-	-

'913229AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	3/5/2024	25000	23,292	23,538	24,125	587	-	-	-	-
'644393AC4	NEW FORTRESS ENERGY INC SR SECURED 144A 03/29	3/5/2024	95000	95,000	95,000	95,000	-	-	-	-	-
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	3/6/2024	50000	46,308	46,747	48,125	1,378	-	-	-	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	4/30/2024	40000	41,062	40,965	41,510	545	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	4/30/2024	25000	21,625	21,771	22,010	239	-	-	-	-
'74166NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	4/30/2024	35000	30,236	30,549	31,120	571	-	-	-	-
'80386WAB1	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5	4/30/2024	239000	218,417	220,698	226,166	5,468	-	-	-	-
'46119HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 08/42 VAR	4/30/2024	35000	23,709	23,914	25,219	1,305	-	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	4/30/2024	25000	20,500	20,673	21,073	400	-	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	4/30/2024	30000	24,625	25,058	26,861	1,804	-	-	-	-
'82983MAB6	SITIO ROYA OP / SIT FIN SR UNSECURED 144A 11/28 7.(	4/30/2024	25000	25,250	25,233	25,694	461	-	-	-	-
'92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28	4/30/2024	40000	36,474	36,932	37,064	132	-	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	4/30/2024	45000	40,809	41,207	43,608	2,401	-	-	-	-
'66530NAB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	4/30/2024	20000	20,840	20,812	21,005	192	-	-	-	-
'01568MAD7	ALGOMA STEEL INC SECURED 144A 04/29 9.125	4/30/2024	225000	223,031	223,031	223,031	-	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	4/30/2024	30000	27,098	27,491	27,948	457	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	4/30/2024	35000	28,316	29,011	30,770	1,759	-	-	-	-
'62888HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	4/30/2024	45000	44,061	44,251	43,945	(307)	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	5/16/2024	80000	82,037	82,037	82,037	-	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	5/16/2024	-130000	(128,050)	(128,050)	(128,050)	-	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	5/16/2024	130000	128,050	128,050	128,050	-	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	5/16/2024	130000	128,050	128,050	128,050	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/21/2024	15000	15,800	15,800	15,800	-	-	-	-	-
'44445AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	5/21/2024	25000	19,149	19,149	19,149	-	-	-	-	-
'46119HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	5/21/2024	200000	197,920	197,920	197,920	-	-	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	5/21/2024	20000	16,400	16,558	17,235	676	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	5/21/2024	135000	142,425	142,425	142,425	-	-	-	-	-
'771049AA1	ROBLOX CORP SR UNSECURED 144A 05/30 3.875	5/21/2024	25000	20,278	20,699	22,010	1,311	-	-	-	-
'26885BAE0	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.	5/21/2024	10000	8,948	8,960	10,041	1,081	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	2/29/2024	20000	17,889	18,004	18,693	667	-	-	22	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	2/29/2024	205000	170,869	174,582	184,633	6,045	-	-	4,007	-
'8507*BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 0	2/29/2024	20000	18,550	18,588	18,775	187	-	-	-	-
'92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28	2/29/2024	60000	54,506	55,133	55,307	43	-	-	131	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	2/29/2024	65000	66,627	66,506	67,337	657	-	-	174	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/29/2024	164000	163,923	163,924	158,260	(5,664)	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	2/29/2024	30000	27,104	27,423	28,275	852	-	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	2/29/2024	25000	24,301	24,407	24,957	550	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	2/29/2024	65000	51,579	52,214	50,131	(2,083)	-	-	-	-
'05501WAC6	AZUL SECURED FINANCE LLP SR SECURED 144A 08/28	2/29/2024	15000	15,155	15,141	15,271	130	-	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	3/1/2024	9000	8,971	8,973	9,023	50	-	-	-	-
'20679LAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	3/1/2024	40000	34,240	34,690	36,840	2,150	-	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	3/1/2024	40000	33,096	33,479	36,650	3,171	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	3/1/2024	60000	59,325	59,363	62,850	3,487	-	-	-	-
'00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28	3/1/2024	20000	18,474	18,659	19,045	380	-	-	6	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	3/1/2024	216000	215,103	215,108	208,440	(6,668)	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	3/1/2024	200000	177,000	177,000	177,000	-	-	-	-	-
'143658BL5	CARNIVAL CORP COMPANY GUAR 144A 03/26 7.625	3/1/2024	701000	693,461	695,206	710,639	15,076	-	-	357	-
'747262AY9	QVC INC SR SECURED 02/27 4.75	3/1/2024	165000	112,499	119,743	147,279	27,536	-	-	-	-
'81618TAC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	3/1/2024	616000	488,530	506,548	498,960	(7,588)	-	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	4/30/2024	35000	34,168	34,334	34,005	(330)	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	4/30/2024	30000	27,348	27,681	28,435	754	-	-	-	-
'859155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	4/30/2024	25000	22,224	22,557	23,384	826	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/	4/30/2024	30000	27,375	27,469	27,049	(420)	-	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	4/30/2024	35000	31,880	32,055	34,136	2,080	-	-	-	-
'500688AD8	KOSMOS ENERGY LTD COMPANY GUAR 144A 03/28 7.5	4/30/2024	21000	18,323	18,695	20,029	1,334	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	4/30/2024	25000	23,073	23,425	24,289	864	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	4/30/2024	25000	25,375	25,336	25,913	576	-	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	4/30/2024	25000	24,275	24,420	24,445	25	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	4/30/2024	30000	30,563	30,555	29,447	(1,108)	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	5/21/2024	70000	70,350	70,350	70,350	-	-	-	-	-
'70932MAE7	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 11/30 7	5/20/2024	135000	134,143	134,143	134,143	-	-	-	-	-
'644393AA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	5/21/2024	10000	9,896	9,896	9,896	-	-	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	5/21/2024	55000	43,965	44,625	46,065	1,440	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	5/21/2024	20000	17,993	17,993	17,993	-	-	-	-	-
'46284VAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	5/21/2024	35000	30,436	30,900	31,606	419	-	-	287	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	5/30/2024	250000	211,250	214,291	171,875	(42,416)	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	5/29/2024	50000	42,250	42,854	34,375	(8,479)	-	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	5/31/2024	25000	25,988	25,988	25,988	-	-	-	-	-
'603051AE3	MINERAL RESOURCES LTD SR UNSECURED 144A 10/28 8	5/31/2024	45000	47,417	47,417	47,417	-	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	5/31/2024	45000	47,295	47,295	47,295	-	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	2/29/2024	60000	63,225	63,172	63,863	691	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/25/2024	367000	367,000	367,000	367,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/26/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	12/27/2024	1200000	1,200,000	1,200,000	1,200,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/26/2024	78000	78,000	78,000	78,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	12/27/2024	180000	180,000	180,000	180,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	12/27/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	12/27/2024	260000	260,000	260,000	260,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/27/2024	520000	520,000	520,000	520,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/27/2024	850000	850,000	850,000	850,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/27/2024	6710000	6,710,000	6,710,000	6,710,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/30/2024	450000	450,000	450,000	450,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	12/27/2024	130000	130,000	130,000	130,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	12/30/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/30/2024	46000	46,000	46,000	46,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	12/20/2024	340000	340,000	340,000	340,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	12/27/2024	1330000	1,330,000	1,330,000	1,330,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/20/2024	3630000	3,630,000	3,630,000	3,630,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/19/2024	2440000	2,440,000	2,440,000	2,440,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	12/19/2024	9000	9,000	9,000	9,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/19/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	12/20/2024	340000	340,000	340,000	340,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	12/20/2024	1100000	1,100,000	1,100,000	1,100,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	12/20/2024	69000	69,000	69,000	69,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/20/2024	42000	42,000	42,000	42,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/23/2024	70000	70,000	70,000	70,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/23/2024	370000	370,000	370,000	370,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/10/2024	220000	220,000	220,000	220,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/10/2024	560000	560,000	560,000	560,000	-	-	-	-	-
'05825XAA7	BALDWIN INSUR GRP/FIN SR SECURED 144A 05/31 7.125	12/10/2024	408000	422,790	422,790	422,790	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	12/9/2024	29000	29,000	29,000	29,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/17/2024	4870000	4,870,000	4,870,000	4,870,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/9/2024	-170000	(17,000)	(17,000)	(17,000)	-	-	-	-	-
'05825XAA7	BALDWIN INSUR GRP/FIN SR SECURED 144A 05/31 7.125	12/10/2024	-408000	(422,790)	(422,790)	(422,790)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/18/2024	442000	442,000	442,000	442,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/18/2024	33000	33,000	33,000	33,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/19/2024	420000	420,000	420,000	420,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	12/19/2024	690000	690,000	690,000	690,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/19/2024	1050000	1,050,000	1,050,000	1,050,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/19/2024	480000	480,000	480,000	480,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/19/2024	510000	510,000	510,000	510,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	12/19/2024	460000	460,000	460,000	460,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/19/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	12/19/2024	220000	220,000	220,000	220,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/19/2024	770000	770,000	770,000	770,000	-	-	-	-	-
'989NJLII1	COLLATERAL GOLDMAN SACH INTER	12/19/2024	470000	470,000	470,000	470,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	12/19/2024	110000	110,000	110,000	110,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/9/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	12/20/2024	-340000	(340,000)	(340,000)	(340,000)	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	12/27/2024	-1330000	(1,330,000)	(1,330,000)	(1,330,000)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/24/2024	310000	310,000	310,000	310,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/24/2024	50000	50,000	50,000	50,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/23/2024	115000	115,000	115,000	115,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/23/2024	206000	206,000	206,000	206,000	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	7/31/2024	-430000	(446,860)	(446,860)	(446,860)	-	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	12/5/2024	-30000	(26,795)	(26,795)	(26,795)	-	-	-	-	-
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	12/5/2024	-5000	(5,051)	(5,051)	(5,051)	-	-	-	-	-
'47892DAA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	12/5/2024	-6000	(6,368)	(6,368)	(6,368)	-	-	-	-	-
'65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8	12/5/2024	-19000	(19,495)	(19,495)	(19,495)	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/5/2024	43000	43,000	43,000	43,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/6/2024	340000	340,000	340,000	340,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/6/2024	350000	350,000	350,000	350,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	12/6/2024	110000	110,000	110,000	110,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/17/2024	850000	850,000	850,000	850,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/16/2024	139000	139,000	139,000	139,000	-	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	12/5/2024	-6000	(6,119)	(6,119)	(6,119)	-	-	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/5/2024	-90000	(66,762)	(66,762)	(66,762)	-	-	-	-	-
'44445AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	12/5/2024	-21000	(19,176)	(19,176)	(19,176)	-	-	-	-	-
'44445AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	12/5/2024	-5000	(4,016)	(4,016)	(4,016)	-	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	12/5/2024	-20000	(22,257)	(22,257)	(22,257)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/5/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	12/5/2024	-2000	(2,058)	(2,058)	(2,058)	-	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	12/5/2024	-10000	(10,469)	(10,469)	(10,469)	-	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	12/5/2024	-2000	(1,961)	(1,961)	(1,961)	-	-	-	-	-
'25269WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	12/5/2024	-3000	(3,144)	(3,144)	(3,144)	-	-	-	-	-
'44963BAG3	IHO VERWALTUNGS GMBH SR SECURED 144A 11/32 8	12/16/2024	-503000	(503,010)	(503,010)	(503,010)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/16/2024	118000	118,000	118,000	118,000	-	-	-	-	-
'38431AAA4	GRAFTECH GLOBAL ENTERPRI COMPANY GUAR 144A 12	12/16/2024	-873000	(781,335)	(781,335)	(781,335)	-	-	-	-	-
'38431AAA4	GRAFTECH GLOBAL ENTERPRI COMPANY GUAR 144A 12	12/16/2024	873000	781,335	781,335	781,335	-	-	-	-	-
'44963BAG3	IHO VERWALTUNGS GMBH SR SECURED 144A 11/32 8	12/16/2024	503000	503,010	503,010	503,010	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/18/2024	6720000	6,720,000	6,720,000	6,720,000	-	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	12/5/2024	-5000	(4,930)	(4,930)	(4,930)	-	-	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	12/5/2024	-5000	(4,947)	(4,947)	(4,947)	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	12/6/2024	90000	90,000	90,000	90,000	-	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/5/2024	-2000	(2,038)	(2,038)	(2,038)	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	12/5/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	12/5/2024	-37000	(29,833)	(29,833)	(29,833)	-	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	12/5/2024	-2000	(2,109)	(2,109)	(2,109)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/6/2024	1230000	1,230,000	1,230,000	1,230,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/6/2024	135000	135,000	135,000	135,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/6/2024	881000	881,000	881,000	881,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/17/2024	2847000	2,847,000	2,847,000	2,847,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/17/2024	291000	291,000	291,000	291,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/11/2024	1466000	1,466,000	1,466,000	1,466,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/12/2024	600000	600,000	600,000	600,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/12/2024	200000	200,000	200,000	200,000	-	-	-	-	-
'278768AA4	ECHOSTAR CORP SR SECURED 11/30 6.75	12/5/2024	-22000	(20,105)	(20,105)	(20,105)	-	-	-	-	-
'09097BAA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	12/5/2024	-38000	(37,630)	(37,630)	(37,630)	-	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	12/5/2024	-36000	(34,517)	(34,517)	(34,517)	-	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	12/5/2024	-36000	(38,682)	(38,682)	(38,682)	-	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	12/5/2024	-39000	(33,969)	(33,969)	(33,969)	-	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	12/5/2024	-37000	(31,230)	(31,230)	(31,230)	-	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	12/5/2024	-33000	(32,283)	(32,283)	(32,283)	-	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	12/5/2024	-22000	(22,677)	(22,677)	(22,677)	-	-	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	12/5/2024	-39000	(38,367)	(38,367)	(38,367)	-	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	12/5/2024	-62000	(67,778)	(67,778)	(67,778)	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/11/2024	67000	67,000	67,000	67,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/10/2024	2056000	2,056,000	2,056,000	2,056,000	-	-	-	-	-
'253651AK9	DIEBOLD NIXDORF INC SR SECURED 144A 03/30 7.75	12/11/2024	-55000	(55,000)	(55,000)	(55,000)	-	-	-	-	-
'864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 0	12/12/2024	655000	600,963	600,963	600,963	-	-	-	-	-
'864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 0	12/12/2024	55000	50,476	50,476	50,476	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/13/2024	570000	570,000	570,000	570,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	12/13/2024	2000	2,000	2,000	2,000	-	-	-	-	-

'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/5/2024	-38000	(34,067)	(34,067)	(34,067)	-	-	-	-
'29269RAA3	ENERFLEX LTD SR SECURED 144A 10/27 9	12/5/2024	-291000	(304,823)	(304,823)	(304,823)	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	12/5/2024	-2000	(2,177)	(2,177)	(2,177)	-	-	-	-
'400109PA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	12/5/2024	-3000	(2,763)	(2,763)	(2,763)	-	-	-	-
'829688AB6	SISECAM UK PLC COMPANY GUAR 144A 05/32 8.625	12/5/2024	-5000	(5,063)	(5,063)	(5,063)	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	12/5/2024	-4000	(3,832)	(3,832)	(3,832)	-	-	-	-
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	12/5/2024	-39000	(28,020)	(28,020)	(28,020)	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	12/5/2024	-9000	(8,629)	(8,629)	(8,629)	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/5/2024	-38000	(37,604)	(37,604)	(37,604)	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	12/5/2024	-36000	(26,259)	(26,259)	(26,259)	-	-	-	-
'864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 0	12/12/2024	-655000	(600,963)	(600,963)	(600,963)	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/12/2024	761000	761,000	761,000	761,000	-	-	-	-
'864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 0	12/12/2024	-55000	(50,476)	(50,476)	(50,476)	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	12/13/2024	3000	3,000	3,000	3,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	12/16/2024	630000	630,000	630,000	630,000	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	12/5/2024	-19000	(19,141)	(19,141)	(19,141)	-	-	-	-
'94419NAA5	WAYFAIR LLC SR SECURED 144A 10/29 7.25	12/5/2024	-11000	(11,264)	(11,264)	(11,264)	-	-	-	-
'366504AA6	GARRETT MOTION HLDS/SARL COMPANY GUAR 144A 05/3	12/5/2024	-36000	(36,532)	(36,532)	(36,532)	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/5/2024	-6000	(4,187)	(4,187)	(4,187)	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/5/2024	-38000	(30,021)	(30,021)	(30,021)	-	-	-	-
'829688AA8	SISECAM UK PLC COMPANY GUAR 144A 05/29 8.25	12/5/2024	-2000	(2,048)	(2,048)	(2,048)	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	12/5/2024	-36000	(37,605)	(37,605)	(37,605)	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	12/5/2024	-37000	(38,713)	(38,713)	(38,713)	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	12/5/2024	2489000	2,489,000	2,489,000	2,489,000	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	12/5/2024	-19000	(18,578)	(18,578)	(18,578)	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/16/2024	2000	2,000	2,000	2,000	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	12/5/2024	-5000	(4,913)	(4,913)	(4,913)	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	12/5/2024	-3000	(2,928)	(2,928)	(2,928)	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	12/5/2024	-35000	(36,265)	(36,265)	(36,265)	-	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	12/5/2024	-3000	(2,554)	(2,554)	(2,554)	-	-	-	-
'86304TAA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	12/5/2024	-28000	(28,020)	(28,020)	(28,020)	-	-	-	-
'86614JAA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	12/5/2024	-34000	(35,583)	(35,583)	(35,583)	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	12/5/2024	-3000	(3,169)	(3,169)	(3,169)	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	12/5/2024	-35000	(36,365)	(36,365)	(36,365)	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.37	12/5/2024	-36000	(38,660)	(38,660)	(38,660)	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	12/5/2024	-21000	(22,530)	(22,530)	(22,530)	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	11/25/2024	280000	280,000	280,000	280,000	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	-25000	(17,150)	(17,150)	(17,150)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/2/2024	217000	217,000	217,000	217,000	-	-	-	-
'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/2/2024	-125000	(113,125)	(113,125)	(113,125)	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/2/2024	-256000	(253,440)	(253,440)	(253,440)	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/2/2024	-80000	(64,200)	(64,200)	(64,200)	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	12/2/2024	-48000	(50,589)	(50,589)	(50,589)	-	-	-	-
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	12/2/2024	-2000	(1,796)	(1,796)	(1,796)	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/2/2024	-227000	(182,168)	(182,168)	(182,168)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/3/2024	680000	680,000	680,000	680,000	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/2/2024	-61000	(62,052)	(62,052)	(62,052)	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/17/2024	100000	67,000	67,000	67,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/17/2024	123000	123,000	123,000	123,000	-	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26	10/16/2024	-452000	(411,320)	(411,320)	(411,320)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/18/2024	490000	490,000	490,000	490,000	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	10/18/2024	710000	710,000	710,000	710,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/18/2024	30000	30,000	30,000	30,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	10/17/2024	1000	1,000	1,000	1,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/18/2024	189000	189,000	189,000	189,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/18/2024	14000	14,000	14,000	14,000	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/17/2024	-100000	(67,000)	(67,000)	(67,000)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/21/2024	270000	270,000	270,000	270,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/12/2024	7000	7,000	7,000	7,000	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/12/2024	130000	130,000	130,000	130,000	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	11/12/2024	-37000	(33,401)	(33,401)	(33,401)	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	11/12/2024	-36000	(33,850)	(33,850)	(33,850)	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	11/12/2024	-33000	(32,801)	(32,801)	(32,801)	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	11/12/2024	-40000	(33,500)	(33,500)	(33,500)	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	11/12/2024	-35000	(33,674)	(33,674)	(33,674)	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	11/12/2024	85000	87,442	87,442	87,442	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	11/12/2024	68000	45,009	45,009	45,009	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	11/12/2024	37000	33,401	33,401	33,401	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	11/12/2024	18000	16,356	16,356	16,356	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/25/2024	1240000	1,240,000	1,240,000	1,240,000	-	-	-	-
'989NJLII1	COLLATERAL GOLDMAN SACH INTER	11/25/2024	470000	470,000	470,000	470,000	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	11/22/2024	75000	76,781	76,781	76,781	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/22/2024	7000	7,000	7,000	7,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/25/2024	480000	480,000	480,000	480,000	-	-	-	-
'09257WAF7	BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7	11/25/2024	70000	70,000	70,000	70,000	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	11/26/2024	150000	150,000	150,000	150,000	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	11/26/2024	390000	390,000	390,000	390,000	-	-	-	-
'09257WAF7	BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7	11/25/2024	-70000	(70,000)	(70,000)	(70,000)	-	-	-	-
'09257WAF7	BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7	11/25/2024	-70000	(70,000)	(70,000)	(70,000)	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/19/2024	7000	7,000	7,000	7,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	12/9/2024	170000	17,000	17,000	17,000	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	12/11/2024	500000	500,000	500,000	500,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	12/10/2024	5000	5,000	5,000	5,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	12/10/2024	147000	147,000	147,000	147,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/11/2024	70000	70,000	70,000	70,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/11/2024	280000	280,000	280,000	280,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	12/6/2024	380000	380,000	380,000	380,000	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 1	12/5/2024	-7000	(6,491)	(6,491)	(6,491)	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	12/5/2024	-26000	(24,877)	(24,877)	(24,877)	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	12/5/2024	-10000	(9,795)	(9,795)	(9,795)	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	12/5/2024	-36000	(34,381)	(34,381)	(34,381)	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	12/5/2024	-37000	(37,606)	(37,606)	(37,606)	-	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	12/5/2024	-13000	(11,671)	(11,671)	(11,671)	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/26	12/5/2024	-2000	(1,738)	(1,738)	(1,738)	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	12/5/2024	-6000	(5,855)	(5,855)	(5,855)	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	12/5/2024	-5000	(5,011)	(5,011)	(5,011)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/11/2024	210000	210,000	210,000	210,000	-	-	-	-
'253651AK9	DIEBOLD NIXDORF INC SR SECURED 144A 03/30 7.75	12/11/2024	55000	55,000	55,000	55,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	20000	20,000	20,000	20,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/21/2024	1000	1,000	1,000	1,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/21/2024	9000	9,000	9,000	9,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	12000	12,000	12,000	12,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	11000	11,000	11,000	11,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/21/2024	1669000	1,669,000	1,669,000	1,669,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	-117000	(117,000)	(117,000)	(117,000)	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/7/2024	5000	5,000	5,000	5,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/7/2024	137000	137,000	137,000	137,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/11/2024	2000	2,000	2,000	2,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/12/2024	3050000	3,050,000	3,050,000	3,050,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/11/2024	384000	384,000	384,000	384,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/11/2024	1570000	1,570,000	1,570,000	1,570,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/11/2024	42000	42,000	42,000	42,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/11/2024	36000	36,000	36,000	36,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/11/2024	670000	670,000	670,000	670,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/11/2024	56000	56,000	56,000	56,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/11/2024	32000	32,000	32,000	32,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/21/2024	1475000	1,475,000	1,475,000	1,475,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/13/2024	320000	320,000	320,000	320,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/13/2024	960000	960,000	960,000	960,000	-	-	-	-
'91327BAA8	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	9/12/2024	125000	110,469	110,469	110,469	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/12/2024	514000	514,000	514,000	514,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/13/2024	40000	40,000	40,000	40,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/16/2024	190000	190,000	190,000	190,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/16/2024	100000	100,000	100,000	100,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/16/2024	700000	700,000	700,000	700,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/16/2024	130000	130,000	130,000	130,000	-	-	-	-
'019736AF4	ALLISON TRANSMISSION INC SR UNSECURED 144A 06/2	11/12/2024	17000	17,011	17,011	17,011	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4	11/12/2024	35000	32,387	32,387	32,387	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	11/12/2024	38000	34,886	34,886	34,886	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	11/12/2024	35000	33,674	33,674	33,674	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	11/12/2024	36000	33,850	33,850	33,850	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	11/12/2024	33000	32,801	32,801	32,801	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	11/12/2024	55000	48,596	48,596	48,596	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	11/12/2024	35000	34,017	34,017	34,017	-	-	-	-
'OP003SWV2	BYDB1BP02 BLACKROCK SWAPTION 4.08 PUT USD 2025	11/13/2024	40000000	467,000	467,000	467,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/12/2024	8000	8,000	8,000	8,000	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	11/22/2024	-75000	(76,781)	(76,781)	(76,781)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/22/2024	138000	138,000	138,000	138,000	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	11/25/2024	770000	770,000	770,000	770,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/22/2024	24000	24,000	24,000	24,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	6000	6,000	6,000	6,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/5/2024	210000	210,000	210,000	210,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	11/5/2024	290000	290,000	290,000	290,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	11/5/2024	300000	300,000	300,000	300,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/5/2024	3000	3,000	3,000	3,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/5/2024	1781000	1,781,000	1,781,000	1,781,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/5/2024	950000	950,000	950,000	950,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/5/2024	928000	928,000	928,000	928,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/5/2024	971000	971,000	971,000	971,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	18000	18,000	18,000	18,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	6000	6,000	6,000	6,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	15000	15,000	15,000	15,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	3000	3,000	3,000	3,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	7000	7,000	7,000	7,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	37000	37,000	37,000	37,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	66000	66,000	66,000	66,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	3000	3,000	3,000	3,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	34000	34,000	34,000	34,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	1000	1,000	1,000	1,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	17000	17,000	17,000	17,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	3000	3,000	3,000	3,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/6/2024	1030000	1,030,000	1,030,000	1,030,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/5/2024	991000	991,000	991,000	991,000	-	-	-	-
'44963BAF5	IHO VERWALTUNGS GMBH SR SECURED 144A 11/30 7.75	11/6/2024	252873	254,137	254,137	254,137	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	11/7/2024	840000	840,000	840,000	840,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/6/2024	72000	72,000	72,000	72,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/6/2024	1386000	1,386,000	1,386,000	1,386,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/6/2024	8000	8,000	8,000	8,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/7/2024	1030000	1,030,000	1,030,000	1,030,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	7000	7,000	7,000	7,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	5000	5,000	5,000	5,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	11000	11,000	11,000	11,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	27000	27,000	27,000	27,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	26000	26,000	26,000	26,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	14000	14,000	14,000	14,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	40000	40,000	40,000	40,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	6000	6,000	6,000	6,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	24000	24,000	24,000	24,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	6000	6,000	6,000	6,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	6000	6,000	6,000	6,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	2000	2,000	2,000	2,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	11/7/2024	420000	420,000	420,000	420,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/7/2024	720000	720,000	720,000	720,000	-	-	-	-

'933DBX000	CASH COLLATERAL USD XGS	11/6/2024	388000	388,000	388,000	388,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/8/2024	1570000	1,570,000	1,570,000	1,570,000	-	-	-	-	-
'44963BAF5	IHO VERWALTUNGS GMBH SR SECURED 144A 11/30 7.75	11/6/2024	-252873	(254,137)	(254,137)	(254,137)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/8/2024	720000	720,000	720,000	720,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	11/8/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/7/2024	353000	353,000	353,000	353,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/7/2024	868000	868,000	868,000	868,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/7/2024	34000	34,000	34,000	34,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	9000	9,000	9,000	9,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	33000	33,000	33,000	33,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	117000	117,000	117,000	117,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	11/1/2024	97000	103,975	103,975	103,975	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	11/1/2024	342000	355,410	354,785	356,603	1,819	-	-	-	-
'78454LAX8	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	11/1/2024	274000	273,315	273,315	273,315	-	-	-	-	-
'94419NAA5	WAYFAIR LLC SR SECURED 144A 10/29 7.25	11/1/2024	601000	610,496	610,496	610,496	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/1/2024	31000	31,000	31,000	31,000	-	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	11/1/2024	-45000	(42,750)	(42,750)	(42,750)	-	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	11/1/2024	-69000	(71,674)	(71,674)	(71,674)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/1/2024	20000	20,000	20,000	20,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/15/2024	796000	796,000	796,000	796,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/19/2024	2380000	2,380,000	2,380,000	2,380,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/18/2024	46000	46,000	46,000	46,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/20/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/20/2024	850000	850,000	850,000	850,000	-	-	-	-	-
'248019AW1	DELUXE CORP SR SECURED 144A 09/29 8.125	11/19/2024	105000	105,000	105,000	105,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	11/21/2024	510000	510,000	510,000	510,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	11/21/2024	260000	260,000	260,000	260,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/20/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/20/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	12/5/2024	37000	37,606	37,606	37,606	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/1/2024	16000	16,000	16,000	16,000	-	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	11/1/2024	-97000	(103,975)	(103,975)	(103,975)	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	11/5/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/5/2024	980000	980,000	980,000	980,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/5/2024	370000	370,000	370,000	370,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	11/5/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	11/5/2024	340000	340,000	340,000	340,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	11/5/2024	290000	290,000	290,000	290,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	16000	16,000	16,000	16,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	33000	33,000	33,000	33,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	13000	13,000	13,000	13,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	11/5/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/4/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	11/5/2024	120000	120,000	120,000	120,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/21/2024	1085000	1,085,000	1,085,000	1,085,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	208000	208,000	208,000	208,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	28000	28,000	28,000	28,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	268000	268,000	268,000	268,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	12000	12,000	12,000	12,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	42000	42,000	42,000	42,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/21/2024	15000	15,000	15,000	15,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/21/2024	976000	976,000	976,000	976,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/30/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/30/2024	1453000	1,453,000	1,453,000	1,453,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/31/2024	430000	430,000	430,000	430,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/30/2024	643000	643,000	643,000	643,000	-	-	-	-	-
'OP003T144	BYDB0V8Q3 BLACKROCK SWAPTION 2.5 PUT EUR 20250	11/13/2024	42428000	325,736	325,736	325,736	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/14/2024	1270000	1,270,000	1,270,000	1,270,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	11/15/2024	460000	460,000	460,000	460,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	11/15/2024	430000	430,000	430,000	430,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/15/2024	1230000	1,230,000	1,230,000	1,230,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/14/2024	1140000	1,140,000	1,140,000	1,140,000	-	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/14/2024	57000	57,356	57,356	57,356	-	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	-139000	(96,605)	(96,605)	(96,605)	-	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	12/5/2024	35000	36,365	36,365	36,365	-	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/5/2024	38000	37,604	37,604	37,604	-	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	12/5/2024	2000	2,058	2,058	2,058	-	-	-	-	-
'829688AB6	SISECAM UK PLC COMPANY GUAR 144A 05/32 8.625	12/5/2024	5000	5,063	5,063	5,063	-	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	12/5/2024	33000	32,283	32,283	32,283	-	-	-	-	-
'86614JAA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	12/5/2024	34000	35,583	35,583	35,583	-	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	12/5/2024	37000	29,833	29,833	29,833	-	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	12/5/2024	22000	22,677	22,677	22,677	-	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	12/5/2024	36000	34,381	34,381	34,381	-	-	-	-	-
'94419NAA5	WAYFAIR LLC SR SECURED 144A 10/29 7.25	12/5/2024	11000	11,264	11,264	11,264	-	-	-	-	-
'205768AS3	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	12/5/2024	39000	38,367	38,367	38,367	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/1/2024	980000	980,000	980,000	980,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/31/2024	11000	11,000	11,000	11,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/31/2024	1693000	1,693,000	1,693,000	1,693,000	-	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	11/1/2024	-65000	(61,750)	(61,750)	(61,750)	-	-	-	-	-
'94419NAA5	WAYFAIR LLC SR SECURED 144A 10/29 7.25	11/1/2024	-601000	(610,496)	(610,496)	(610,496)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/4/2024	370000	370,000	370,000	370,000	-	-	-	-	-
'78454LAX8	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	11/1/2024	-274000	(273,315)	(273,315)	(273,315)	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	11/1/2024	-342000	(355,410)	(354,785)	(356,603)	(1,819)	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/1/2024	404000	404,000	404,000	404,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/1/2024	757000	757,000	757,000	757,000	-	-	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	11/14/2024	182000	183,138	183,138	183,138	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/14/2024	423000	423,000	423,000	423,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	11/14/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/14/2024	535000	535,000	535,000	535,000	-	-	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	11/14/2024	-182000	(183,138)	(183,138)	(183,138)	-	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/14/2024	-57000	(57,356)	(57,356)	(57,356)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/15/2024	20000	20,000	20,000	20,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/18/2024	390000	390,000	390,000	390,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/15/2024	50000	50,000	50,000	50,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	11/18/2024	780000	780,000	780,000	780,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/15/2024	22000	22,000	22,000	22,000	-	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	12/5/2024	10000	9,795	9,795	9,795	-	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	12/5/2024	10000	10,469	10,469	10,469	-	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	12/5/2024	3000	2,763	2,763	2,763	-	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	12/5/2024	36000	36,532	36,532	36,532	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29	12/5/2024	7000	6,491	6,491	6,491	-	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	12/5/2024	6000	5,855	5,855	5,855	-	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	12/5/2024	6000	6,119	6,119	6,119	-	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	12/5/2024	9000	8,629	8,629	8,629	-	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	12/5/2024	36000	37,605	37,605	37,605	-	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	12/5/2024	21000	22,530	22,530	22,530	-	-	-	-	-
'65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8	12/5/2024	19000	19,495	19,495	19,495	-	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	11/1/2024	69000	71,674	71,674	71,674	-	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	11/1/2024	45000	42,750	42,750	42,750	-	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	11/1/2024	65000	61,750	61,750	61,750	-	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/2/2024	256000	253,440	253,440	253,440	-	-	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/2/2024	104000	77,480	77,480	77,480	-	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/2/2024	80000	64,200	64,200	64,200	-	-	-	-	-
'12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/3	12/5/2024	36000	38,682	38,682	38,682	-	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	12/5/2024	19000	19,141	19,141	19,141	-	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	12/5/2024	37000	31,230	31,230	31,230	-	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	12/5/2024	2000	2,109	2,109	2,109	-	-	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	12/5/2024	5000	4,947	4,947	4,947	-	-	-	-	-
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	12/5/2024	39000	28,020	28,020	28,020	-	-	-	-	-
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	12/5/2024	6000	6,368	6,368	6,368	-	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	12/5/2024	2000	1,961	1,961	1,961	-	-	-	-	-
'03762JAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	12/5/2024	13000	11,671	11,671	11,671	-	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	12/5/2024	3000	3,169	3,169	3,169	-	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/5/2024	38000	30,021	30,021	30,021	-	-	-	-	-
'933CGI001	CASH COLLATERAL USD XGS COLLAT	10/28/2024	16000	16,000	16,000	16,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/28/2024	2172000	2,172,000	2,172,000	2,172,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/28/2024	12000	12,000	12,000	12,000	-	-	-	-	-
'03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/	10/25/2024	-241000	(152,842)	(152,842)	(152,842)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	11/13/2024	24000	24,000	24,000	24,000	-	-	-	-	-
'090978AA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	11/13/2024	-75000	(73,688)	(73,688)	(73,688)	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	11/13/2024	370000	370,000	370,000	370,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	11/14/2024	480000	480,000	480,000	480,000	-	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	18000	12,456	12,456	12,456	-	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	139000	96,605	96,605	96,605	-	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	12/2/2024	48000	50,589	50,589	50,589	-	-	-	-	-
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	12/2/2024	2000	1,796	1,796	1,796	-	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/2/2024	61000	62,052	62,052	62,052	-	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	25000	17,150	17,150	17,150	-	-	-	-	-
'829259BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	12/2/2024	227000	182,168	182,168	182,168	-	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	12/2/2024	85000	69,275	69,275	69,275	-	-	-	-	-
'05825XAA7	BALDWIN INSUR GRP/FIN SR SECURED 144A 05/31 7.125	12/2/2024	300000	309,000	309,000	309,000	-	-	-	-	-
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	12/2/2024	325000	238,063	238,063	238,063	-	-	-	-	-
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	12/2/2024	-325000	(238,063)	(238,063)	(238,063)	-	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	12/5/2024	5000	4,016	4,016	4,016	-	-	-	-	-
'03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/2	12/5/2024	2000	1,738	1,738	1,738	-	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/5/2024	6000	4,187	4,187	4,187	-	-	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/5/2024	90000	66,762	66,762	66,762	-	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	12/5/2024	4000	3,832	3,832	3,832	-	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/5/2024	2000	2,038	2,038	2,038	-	-	-	-	-
'829688AA8	SISECAM UK PLC COMPANY GUAR 144A 05/29 8.25	12/5/2024	2000	2,048	2,048	2,048	-	-	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	12/5/2024	3000	2,554	2,554	2,554	-	-	-	-	-
'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/5/2024	38000	34,067	34,067	34,067	-	-	-	-	-
'278768AA4	ECHOSTAR CORP SR SECURED 11/30 6.75	12/5/2024	22000	20,105	20,105	20,105	-	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	12/5/2024	36000	38,660	38,660	38,660	-	-	-	-	-
'03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/	10/29/2024	398000	236,810	236,810	236,810	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/29/2024	346000	346,000	346,000	346,000	-	-	-	-	-
'03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/	10/29/2024	-398000	(236,810)	(236,810)	(236,810)	-	-	-	-	-
'933CGI001	CASH COLLATERAL USD XGS COLLAT	10/29/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/29/2024	3459000	3,459,000	3,459,000	3,459,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/25/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/25/2024	257000	257,000	257,000	257,000	-	-	-	-	-
'21979LAB2	CORONADO FINANCE PTY LTD SR SECURED 144A 10/29	11/12/2024	-65000	(67,442)	(67,442)	(67,442)	-	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/12/2024	-130000	(130,000)	(130,000)	(130,000)	-	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/12/2024	-130000	(130,000)	(130,000)	(130,000)	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	11/13/2024	530000	530,000	530,000	530,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	11/12/2024	1050000	1,050,000	1,050,000	1,050,000	-	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	11/12/2024	-38000	(34,886)	(34,886)	(34,886)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/13/2024	2090000	2,090,000	2,090,000	2,090,000	-	-	-	-	-
'933CGI001	CASH COLLATERAL USD XGS COLLAT	11/12/2024	11000	11,000	11,000	11,000	-	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	11/12/2024	-35000	(32,387)	(32,387)	(32,387)	-	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	11/12/2024	-61000	(63,733)	(63,733)	(63,733)	-	-	-	-	-
'019736AF4	ALLISON TRANSMISSION INC SR UNSECURED 144A 06/2	11/12/2024	-17000	(17,011)	(17,011)	(17,011)	-	-	-	-	-
'989NJKR3	COLLATERAL DEUTSCHE BANK	11/29/2024	490000	490,000	490,000	490,000	-	-	-	-	-

'933DBX000	CASH COLLATERAL USD XGS	11/28/2024	2236000	2,236,000	2,236,000	2,236,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/2/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/29/2024	186000	186,000	186,000	186,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	12/2/2024	420000	420,000	420,000	420,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/29/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/29/2024	56000	56,000	56,000	56,000	-	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/2/2024	61000	62,052	62,052	62,052	-	-	-	-	-
'989SSWI86	CASH COLLATERAL RBS 12/49 VAR	12/3/2024	600000	600,000	600,000	600,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	12/2/2024	675000	675,000	675,000	675,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	12/2/2024	817000	817,000	817,000	817,000	-	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	12/5/2024	28000	24,877	24,877	24,877	-	-	-	-	-
'86304TAA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	12/5/2024	28000	28,020	28,020	28,020	-	-	-	-	-
'090978AA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	12/5/2024	38000	37,630	37,630	37,630	-	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	12/5/2024	39000	33,969	33,969	33,969	-	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	12/5/2024	5000	4,930	4,930	4,930	-	-	-	-	-
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	12/5/2024	5000	5,051	5,051	5,051	-	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	12/5/2024	36000	26,259	26,259	26,259	-	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	12/5/2024	2000	2,177	2,177	2,177	-	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	12/5/2024	20000	22,257	22,257	22,257	-	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	12/5/2024	35000	36,265	36,265	36,265	-	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	12/5/2024	36000	34,517	34,517	34,517	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/29/2024	640000	640,000	640,000	640,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/28/2024	84000	84,000	84,000	84,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/29/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/29/2024	160000	160,000	160,000	160,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/29/2024	740000	740,000	740,000	740,000	-	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	11/12/2024	-66000	(64,250)	(64,250)	(64,250)	-	-	-	-	-
'50187TAK2	LGI HOMES INC COMPANY GUAR 144A 11/32 7	11/12/2024	-195000	(195,000)	(195,000)	(195,000)	-	-	-	-	-
'090978AA5	BIOCON BIOLOGICS GLOBAL SR SECURED 144A 10/29 6	11/13/2024	75000	73,688	73,688	73,688	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	11/13/2024	225000	148,781	148,781	148,781	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/13/2024	23000	23,000	23,000	23,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	11/13/2024	1681000	1,681,000	1,681,000	1,681,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	11/13/2024	509000	509,000	509,000	509,000	-	-	-	-	-
'OP003LQX0	BYD/72SFW6 BLACKROCK SWAPTION 2.62 PUT EUR 2024	11/13/2024	54660000	494,145	494,145	-	(479,590)	-	(14,555)	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	11/13/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	11/13/2024	-225000	(148,781)	(148,781)	(148,781)	-	-	-	-	-
'05825XAA7	BALDWIN INSUR GRP/FIN SR SECURED 144A 05/31 7.125	12/2/2024	-300000	(309,000)	(309,000)	(309,000)	-	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/2/2024	-18000	(12,456)	(12,456)	(12,456)	-	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	12/2/2024	-85000	(69,275)	(69,275)	(69,275)	-	-	-	-	-
'78573NAL6	SABRE GLBL INC SR SECURED 144A 11/29 10.75	12/2/2024	-61000	(62,052)	(62,052)	(62,052)	-	-	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/2/2024	-104000	(77,480)	(77,480)	(77,480)	-	-	-	-	-
'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/2/2024	125000	113,125	113,125	113,125	-	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/3/2024	-693000	(479,903)	(479,903)	(479,903)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/4/2024	1010000	1,010,000	1,010,000	1,010,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	12/4/2024	370000	370,000	370,000	370,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	12/4/2024	190000	190,000	190,000	190,000	-	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/3/2024	-638000	(633,215)	(633,215)	(633,215)	-	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	12/3/2024	-309000	(283,508)	(283,508)	(283,508)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	12/4/2024	790000	790,000	790,000	790,000	-	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	12/4/2024	-16000	(16,140)	(16,140)	(16,140)	-	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	12/4/2024	16000	16,140	16,140	16,140	-	-	-	-	-
'25269RAA3	ENERFLEX LTD SR SECURED 144A 10/27 9	12/4/2024	300000	314,250	314,250	314,250	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/23/2024	35000	22,706	22,706	22,706	-	-	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26	10/23/2024	262000	238,420	238,420	238,420	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	10/23/2024	185000	185,000	185,000	185,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/23/2024	24000	24,000	24,000	24,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	10/23/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	10/24/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	10/24/2024	300000	300,000	300,000	300,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/23/2024	40000	40,000	40,000	40,000	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/23/2024	-35000	(22,706)	(22,706)	(22,706)	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	11/12/2024	1432000	1,432,000	1,432,000	1,432,000	-	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	11/12/2024	-47000	(48,180)	(48,180)	(48,180)	-	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	11/12/2024	-35000	(34,017)	(34,017)	(34,017)	-	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	11/12/2024	-18000	(16,356)	(16,356)	(16,356)	-	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	11/12/2024	-55000	(48,596)	(48,596)	(48,596)	-	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	11/12/2024	-128000	(133,542)	(133,542)	(133,542)	-	-	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	11/12/2024	-435000	(435,000)	(435,000)	(435,000)	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	11/12/2024	-68000	(45,009)	(45,009)	(45,009)	-	-	-	-	-
'OP003LRW1	BYD/738QT4 BLACKROCK SWAPTION 3.65 PUT USD 2024	11/12/2024	500000000	536,250	536,250	1,185,045	648,795	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	11/12/2024	-58000	(49,339)	(49,339)	(49,339)	-	-	-	-	-
'989SSWI86	CASH COLLATERAL RBS 12/49 VAR	11/29/2024	50000	50,000	50,000	50,000	-	-	-	-	-
'989SSWI86	CASH COLLATERAL RBS 12/49 VAR	11/29/2024	370000	370,000	370,000	370,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	11/28/2024	162000	162,000	162,000	162,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	11/28/2024	155000	155,000	155,000	155,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	11/28/2024	88000	88,000	88,000	88,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/29/2024	810000	810,000	810,000	810,000	-	-	-	-	-
'29269RAA3	ENERFLEX LTD SR SECURED 144A 10/27 9	12/4/2024	-300000	(314,250)	(314,250)	(314,250)	-	-	-	-	-
'29269RAA3	ENERFLEX LTD SR SECURED 144A 10/27 9	12/5/2024	291000	304,823	304,823	304,823	-	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	12/5/2024	3000	2,928	2,928	2,928	-	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	12/5/2024	19000	18,578	18,578	18,578	-	-	-	-	-
'36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25	12/5/2024	62000	67,778	67,778	67,778	-	-	-	-	-
'87480LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	12/5/2024	37000	38,713	38,713	38,713	-	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	12/5/2024	30000	26,795	26,795	26,795	-	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	12/5/2024	3000	3,144	3,144	3,144	-	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	12/5/2024	21000	19,176	19,176	19,176	-	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	12/5/2024	5000	4,913	4,913	4,913	-	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	12/5/2024	5000	5,011	5,011	5,011	-	-	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26	10/23/2024	-262000	(238,420)	(238,420)	(238,420)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/25/2024	540000	540,000	540,000	540,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/24/2024	21000	21,000	21,000	21,000	-	-	-	-	-
'03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/	10/25/2024	241000	152,842	152,842	152,842	-	-	-	-	-
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	9/13/2024	200000	201,750	201,750	201,750	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/14/2024	23.1	26	26	26	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/15/2024	20.79	23	23	23	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/16/2024	23.1	26	26	26	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/17/2024	5700000	570,000	570,000	570,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/17/2024	560000	560,000	560,000	560,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/26/2024	6300000	630,000	630,000	630,000	-	-	-	-	-
'09257WAF7	BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7	11/25/2024	70000	70,000	70,000	70,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	11/25/2024	20000	20,000	20,000	20,000	-	-	-	-	-
'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/3/2024	343000	311,273	311,273	311,273	-	-	-	-	-
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	12/3/2024	730000	536,550	536,550	536,550	-	-	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/3/2024	727000	539,798	539,798	539,798	-	-	-	-	-
'55939AAA5	MAGNERA CORP SR SECURED 144A 11/31 7.25	12/3/2024	638000	633,215	633,215	633,215	-	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	12/3/2024	309000	283,508	283,508	283,508	-	-	-	-	-
'829259AY6	SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/3	12/3/2024	693000	479,903	479,903	479,903	-	-	-	-	-
'248019AW1	DELUXE CORP SR SECURED 144A 09/29 8.125	11/19/2024	-105000	(105,000)	(105,000)	(105,000)	-	-	-	-	-
'55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	12/3/2024	-343000	(311,273)	(311,273)	(311,273)	-	-	-	-	-
'55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.62	12/3/2024	-730000	(536,550)	(536,550)	(536,550)	-	-	-	-	-
'74052HAA2	PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09	12/3/2024	-727000	(539,798)	(539,798)	(539,798)	-	-	-	-	-
'380355AM9	GOEASY LTD COMPANY GUAR 144A 05/30 6.875	10/21/2024	-200000	(200,000)	(200,000)	(200,000)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/21/2024	20000	20,000	20,000	20,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	10/21/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'380355AM9	GOEASY LTD COMPANY GUAR 144A 05/30 6.875	10/21/2024	200000	200,000	200,000	200,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	10/21/2024	347000	347,000	347,000	347,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/21/2024	45000	45,000	45,000	45,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/23/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/22/2024	-28000	(18,375)	(18,375)	(18,375)	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/22/2024	28000	18,375	18,375	18,375	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	10/23/2024	430000	430,000	430,000	430,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	10/22/2024	129000	129,000	129,000	129,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/22/2024	23000	23,000	23,000	23,000	-	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	11/12/2024	40000	33,500	33,500	33,500	-	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	11/12/2024	58000	49,339	49,339	49,339	-	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	11/12/2024	66000	64,250	64,250	64,250	-	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	11/12/2024	47000	48,180	48,180	48,180	-	-	-	-	-
'87480LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	11/12/2024	61000	63,733	63,733	63,733	-	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	11/12/2024	128000	133,542	133,542	133,542	-	-	-	-	-
'50187TAK2	LGI HOMES INC COMPANY GUAR 144A 11/32 7	11/12/2024	195000	195,000	195,000	195,000	-	-	-	-	-
'98372MAE5	XHR LP COMPANY GUAR 144A 05/30 6.625	11/12/2024	130000	130,000	130,000	130,000	-	-	-	-	-
'559665AB0	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/3	11/12/2024	435000	435,000	435,000	435,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/12/2024	27000	27,000	27,000	27,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	11/26/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	11/26/2024	4030000	4,030,000	4,030,000	4,030,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	11/27/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'013092AC5	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/	10/7/2024	-178000	(173,995)	(173,995)	(173,995)	-	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	10/7/2024	-56000	(51,770)	(51,770)	(51,770)	-	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	10/7/2024	-31000	(28,659)	(28,659)	(28,659)	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	9/16/2024	310000	310,000	310,000	310,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	9/16/2024	470000	470,000	470,000	470,000	-	-	-	-	-
'989NJLI1	COLLATERAL GOLDMAN SACH INTER	8/27/2024	-410000	(410,000)	(410,000)	(410,000)	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	9/13/2024	1874000	1,874,000	1,874,000	1,874,000	-	-	-	-	-
'989NJLI1	COLLATERAL GOLDMAN SACH INTER	8/27/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'982MWJI80	COLLATERAL UBS AG 12/49 FIXED .15	9/19/2024	480000	480,000	480,000	480,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/19/2024	150000	150,000	150,000	150,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/19/2024	630000	630,000	630,000	630,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	9/18/2024	107000	107,000	107,000	107,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	9/18/2024	445000	445,000	445,000	445,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/19/2024	23.1	26	26	26	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/20/2024	530000	530,000	530,000	530,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/19/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/19/2024	213000	213,000	213,000	213,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/20/2024	20.79	23	23	23	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/20/2024	550000	550,000	550,000	550,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/20/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	10/7/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/7/2024	52000	52,000	52,000	52,000	-	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	10/7/2024	-307000	(283,975)	(283,975)	(283,975)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/7/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	10/7/2024	56000	51,770	51,770	51,770	-	-	-	-	-
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	9/13/2024	-200000	(201,750)	(201,750)	(201,750)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/20/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/21/2024	23.1	26	26	26	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/22/2024	23.1	26	26	26	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/23/2024	20.79	23	23	23	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/20/2024	3040000	3,040,000	3,040,000	3,040,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	9/20/2024	735000	735,000	735,000	735,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/20/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/20/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/23/2024	210000	210,000	210,000	210,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/24/2024	970000	970,000	970,000	970,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	9/24/2024	800000	800,000	800,000	800,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/23/2024	27000	27,000	27,000	27,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/20/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/18/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/17/2024	-60.06	(64)	(64)	(64)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/16/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/14/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/15/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/14/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/13/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/12/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-

'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/11/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/10/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'989SSWI16	CASH COLLATERAL RBS 12/49 VAR	10/4/2024	30000	30,000	30,000	30,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/3/2024	43000	43,000	43,000	43,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/3/2024	1059000	1,059,000	1,059,000	1,059,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/18/2024	1440000	1,440,000	1,440,000	1,440,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/18/2024	1020000	1,020,000	1,020,000	1,020,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/17/2024	58000	58,000	58,000	58,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/18/2024	390000	390,000	390,000	390,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/18/2024	20.79	23	23	23	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/3/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/2/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/1/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/22/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/31/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	-60.06	(64)	(64)	(64)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/21/2024	-60.06	(64)	(64)	(64)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/15/2024	-60.06	(64)	(64)	(64)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/6/2024	-343032.69	(420,885)	(420,885)	(420,885)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/10/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/9/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/3/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/4/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/4/2024	241000	241,000	241,000	241,000	-	-	-	-	-
'939NYW039	CASH COLLATERAL MORGAN STANLEY	10/7/2024	460000	460,000	460,000	460,000	-	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.7!	10/4/2024	-62000	(57,660)	(57,660)	(57,660)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/7/2024	190000	190,000	190,000	190,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/4/2024	55000	55,000	55,000	55,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/4/2024	18000	18,000	18,000	18,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/7/2024	340000	340,000	340,000	340,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/18/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/19/2024	620000	620,000	620,000	620,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/19/2024	470000	470,000	470,000	470,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/19/2024	200000	200,000	200,000	200,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	9/19/2024	320000	320,000	320,000	320,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/18/2024	15000	15,000	15,000	15,000	-	-	-	-	-
'989SSWI16	CASH COLLATERAL RBS 12/49 VAR	9/19/2024	480000	480,000	480,000	480,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	9/19/2024	500000	500,000	500,000	500,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	9/19/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	9/19/2024	720000	720,000	720,000	720,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/4/2024	1303000	1,303,000	1,303,000	1,303,000	-	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.7!	10/4/2024	62000	57,660	57,660	57,660	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/7/2024	150000	150,000	150,000	150,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/7/2024	55000	55,000	55,000	55,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/8/2024	300000	300,000	300,000	300,000	-	-	-	-	-
'989NJLI1	COLLATERAL GOLDMAN SACH INTER	10/8/2024	400000	400,000	400,000	400,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	10/8/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'989SSWI16	CASH COLLATERAL RBS 12/49 VAR	10/7/2024	590000	590,000	590,000	590,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/11/2024	300000	300,000	300,000	300,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/10/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	10/10/2024	-455000	(455,000)	(455,000)	(455,000)	-	-	-	-	-
'989NJLI1	COLLATERAL GOLDMAN SACH INTER	10/11/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/11/2024	1190000	1,190,000	1,190,000	1,190,000	-	-	-	-	-
'989SSWI16	CASH COLLATERAL RBS 12/49 VAR	10/11/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	10/10/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/14/2024	740000	740,000	740,000	740,000	-	-	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26 (	10/11/2024	-200000	(181,000)	(181,000)	(181,000)	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	10/11/2024	290000	290,000	290,000	290,000	-	-	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26 (	10/11/2024	200000	181,000	181,000	181,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/14/2024	168000	168,000	168,000	168,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/6/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/3/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/2/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/2/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/20/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/4/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/1/2024	-2.31	(2)	(2)	(2)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/27/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	10/3/2024	390000	390,000	390,000	390,000	-	-	-	-	-
'989SSWI16	CASH COLLATERAL RBS 12/49 VAR	10/3/2024	450000	450,000	450,000	450,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	10/3/2024	600000	600,000	600,000	600,000	-	-	-	-	-
'013092AC5	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/:	10/2/2024	-189000	(185,220)	(185,220)	(185,220)	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/3/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/2/2024	23000	23,000	23,000	23,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/26/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/25/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/24/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/23/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/22/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/21/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/20/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/19/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/18/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/17/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/3/2024	340000	340,000	340,000	340,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/2/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/2/2024	34000	34,000	34,000	34,000	-	-	-	-	-
'86614JAA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	10/2/2024	72000	75,420	75,420	75,420	-	-	-	-	-
'013092AC5	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/:	10/2/2024	189000	185,220	185,220	185,220	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	10/3/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/16/2024	11000	11,000	11,000	11,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/17/2024	3078000	3,078,000	3,078,000	3,078,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/18/2024	1700000	1,700,000	1,700,000	1,700,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/17/2024	494000	494,000	494,000	494,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/18/2024	330000	330,000	330,000	330,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/16/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/26/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/22/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/19/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/13/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/18/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/2/2024	320000	320,000	320,000	320,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/2/2024	310000	310,000	310,000	310,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	10/2/2024	290000	290,000	290,000	290,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/2/2024	340000	340,000	340,000	340,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/15/2024	860000	860,000	860,000	860,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/15/2024	140000	140,000	140,000	140,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/14/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/14/2024	1760000	1,760,000	1,760,000	1,760,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/15/2024	139000	139,000	139,000	139,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/15/2024	48000	48,000	48,000	48,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/16/2024	340000	340,000	340,000	340,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/15/2024	12000	12,000	12,000	12,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/15/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/15/2024	-75000	(49,125)	(49,125)	(49,125)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/15/2024	167000	167,000	167,000	167,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/7/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/27/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/25/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/19/2024	-60.06	(65)	(65)	(65)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/27/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/1/2024	1083000	1,083,000	1,083,000	1,083,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/1/2024	1385000	1,385,000	1,385,000	1,385,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/1/2024	35000	35,000	35,000	35,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/2/2024	330000	330,000	330,000	330,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/2/2024	420000	420,000	420,000	420,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	10/1/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/2/2024	350000	350,000	350,000	350,000	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	10/15/2024	75000	49,125	49,125	49,125	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/16/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/16/2024	580000	580,000	580,000	580,000	-	-	-	-	-
'03969AAN0	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26 (	10/16/2024	452000	411,320	411,320	411,320	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	10/16/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/16/2024	20000	20,000	20,000	20,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/16/2024	49000	49,000	49,000	49,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/16/2024	217000	217,000	217,000	217,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/16/2024	19000	19,000	19,000	19,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/17/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/17/2024	103000	103,000	103,000	103,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/13/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/12/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/11/2024	-23.1	(25)	(25)	(25)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/10/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/9/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/8/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/7/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/6/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/8/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/2/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	10/2/2024	260000	260,000	260,000	260,000	-	-	-	-	-
'86614JAA3	SUMMIT MIDSTREAM HOLDING SR SECURED 144A 10/29	10/2/2024	-72000	(75,420)	(75,420)	(75,420)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/2/2024	16000	16,000	16,000	16,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/6/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/5/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/4/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/4/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/3/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/1/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/30/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	42000	42,000	42,000	42,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/30/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	10/1/2024	60000	60,000	60,000	60,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/30/2024	4882000	4,882,000	4,882,000	4,882,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/30/2024	1506000	1,506,000	1,506,000	1,506,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	496000	496,000	496,000	496,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	11000	11,000	11,000	11,000	-	-	-	-	-
'185899AR2	CLEVELAND CLIFFS INC COMPANY GUAR 144A 05/33 7.3:	10/8/2024	-475000	(475,000)	(475,000)	(475,000)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/8/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	798000	798,000	798,000	798,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/9/2024	400000	400,000	400,000	400,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/9/2024	970000	970,000	970,000	970,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	271000	271,000	271,000	271,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/8/2024	298000	298,000	298,000	298,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	110000	110,000	110,000	110,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	13000	13,000	13,000	13,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/30/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/29/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/28/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/27/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/26/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/25/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/24/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-

'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/23/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/16/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/5/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/25/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/24/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	1854000	1,854,000	1,854,000	1,854,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/30/2024	208000	208,000	208,000	208,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	1083000	1,083,000	1,083,000	1,083,000	-	-	-	-	-
'36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625	7/31/2024	430000	446,860	446,860	446,860	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	477000	477,000	477,000	477,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	16000	16,000	16,000	16,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/9/2024	700000	700,000	700,000	700,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	10/8/2024	49000	49,000	49,000	49,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/10/2024	530000	530,000	530,000	530,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	10/10/2024	460000	460,000	460,000	460,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/9/2024	160000	160,000	160,000	160,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	10/9/2024	12000	12,000	12,000	12,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/9/2024	189000	189,000	189,000	189,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	10/9/2024	277000	277,000	277,000	277,000	-	-	-	-	-
'46567TAC8	ITHACA ENERGY NORTH SR UNSECURED 144A 10/29 8.1	10/10/2024	455000	455,000	455,000	455,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/10/2024	107000	107,000	107,000	107,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/23/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/22/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/21/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/20/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/19/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/18/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/17/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/16/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/15/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/14/2024	-23.1	(26)	(26)	(26)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/21/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/14/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/24/2024	23.1	26	26	26	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/25/2024	560000	560,000	560,000	560,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/25/2024	530000	530,000	530,000	530,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/25/2024	2090000	2,090,000	2,090,000	2,090,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/25/2024	20.79	23	23	23	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/24/2024	646000	646,000	646,000	646,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	124000	124,000	124,000	124,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/30/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	62000	62,000	62,000	62,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	172000	172,000	172,000	172,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	16000	16,000	16,000	16,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	102000	102,000	102,000	102,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	245000	245,000	245,000	245,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/25/2024	21000	21,000	21,000	21,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/26/2024	23.1	26	26	26	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/26/2024	121000	121,000	121,000	121,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/26/2024	137000	137,000	137,000	137,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/27/2024	23.1	26	26	26	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/27/2024	720000	720,000	720,000	720,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/24/2024	-60.06	(64)	(64)	(64)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/23/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	101000	101,000	101,000	101,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	1164000	1,164,000	1,164,000	1,164,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	178000	178,000	178,000	178,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	214000	214,000	214,000	214,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/30/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	10/1/2024	390000	390,000	390,000	390,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	128000	128,000	128,000	128,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/5/2024	-20.79	(23)	(23)	(23)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/15/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/12/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/11/2024	-9.24	(10)	(10)	(10)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/30/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	-60.06	(64)	(64)	(64)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/27/2024	-57.75	(62)	(62)	(62)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/26/2024	-60.06	(64)	(64)	(64)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/11/2024	-60.06	(64)	(64)	(64)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/27/2024	641000	641,000	641,000	641,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/17/2024	-6.93	(8)	(8)	(8)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	44000	44,000	44,000	44,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	2014000	2,014,000	2,014,000	2,014,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	812000	812,000	812,000	812,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/30/2024	352000	352,000	352,000	352,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/30/2024	9000	9,000	9,000	9,000	-	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	10/7/2024	31000	28,659	28,659	28,659	-	-	-	-	-
'91327BAB6	UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	10/7/2024	307000	283,975	283,975	283,975	-	-	-	-	-
'013092AC5	ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/	10/7/2024	178000	173,995	173,995	173,995	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	10/8/2024	105000	105,000	105,000	105,000	-	-	-	-	-
'185899AR2	CLEVELAND CLIFFS INC COMPANY GUAR 144A 05/33 7.3/	10/8/2024	475000	475,000	475,000	475,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/29/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/28/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/9/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/8/2024	-2.31	(3)	(3)	(3)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/7/2024	-4.62	(5)	(5)	(5)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/26/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'91327BAA8	UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29	9/12/2024	-125000	(110,469)	(110,469)	(110,469)	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/13/2024	250000	250,000	250,000	250,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/13/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/13/2024	20.79	23	23	23	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/13/2024	560000	560,000	560,000	560,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/13/2024	600000	600,000	600,000	600,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/12/2024	3271000	3,271,000	3,271,000	3,271,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/12/2024	3726000	3,726,000	3,726,000	3,726,000	-	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	8/5/2024	290000	294,350	294,350	294,350	-	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	8/5/2024	-290000	(294,350)	(294,350)	(294,350)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/27/2024	360000	360,000	360,000	360,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/27/2024	1280000	1,280,000	1,280,000	1,280,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/27/2024	620000	620,000	620,000	620,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/27/2024	9.24	10	10	10	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/27/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/27/2024	1314000	1,314,000	1,314,000	1,314,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/27/2024	577000	577,000	577,000	577,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/27/2024	2814000	2,814,000	2,814,000	2,814,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/28/2024	88000	88,000	88,000	88,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/26/2024	9000	9,000	9,000	9,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/26/2024	13000	13,000	13,000	13,000	-	-	-	-	-
'989NJLI1	COLLATERAL GOLDMAN SACH INTER	8/27/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/26/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	8/27/2024	620000	620,000	620,000	620,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/27/2024	9000	9,000	9,000	9,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/27/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/27/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/28/2024	6.93	8	8	8	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/28/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	7/26/2024	1012000	1,012,000	1,012,000	1,012,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	7/26/2024	827000	827,000	827,000	827,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	7/30/2024	460000	460,000	460,000	460,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/29/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/30/2024	4.62	5	5	5	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	8/6/2024	630000	630,000	630,000	630,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/6/2024	980000	980,000	980,000	980,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/5/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/7/2024	9.24	10	10	10	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/13/2024	-60.06	(65)	(65)	(65)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/12/2024	-57.75	(63)	(63)	(63)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/30/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	10/1/2024	1510000	1,510,000	1,510,000	1,510,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/16/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/17/2024	23.1	26	26	26	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	9/16/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/16/2024	8000	8,000	8,000	8,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/23/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/22/2024	9.24	10	10	10	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/22/2024	14000	14,000	14,000	14,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/23/2024	6.93	8	8	8	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/12/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/12/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/12/2024	100000	100,000	100,000	100,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/12/2024	920000	920,000	920,000	920,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/5/2024	1040000	1,040,000	1,040,000	1,040,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/5/2024	770000	770,000	770,000	770,000	-	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	8/5/2024	290000	294,350	294,350	294,350	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/6/2024	6.93	8	8	8	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/5/2024	14000	14,000	14,000	14,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/22/2024	35000	35,000	35,000	35,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/22/2024	1477000	1,477,000	1,477,000	1,477,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/22/2024	9000	9,000	9,000	9,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/23/2024	1527000	1,527,000	1,527,000	1,527,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/23/2024	85000	85,000	85,000	85,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/23/2024	37000	37,000	37,000	37,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/24/2024	9.24	10	10	10	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/25/2024	6.93	8	8	8	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/26/2024	9.24	10	10	10	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/12/2024	23.1	26	26	26	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29	9/11/2024	-94000	(72,263)	(72,263)	(72,263)	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29	9/11/2024	-235000	(181,244)	(181,244)	(181,244)	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/11/2024	-116000	(94,250)	(94,250)	(94,250)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/11/2024	425000	425,000	425,000	425,000	-	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	9/11/2024	-320000	(270,000)	(270,000)	(270,000)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/11/2024	66000	66,000	66,000	66,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	9/11/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/12/2024	14000	14,000	14,000	14,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/5/2024	1630000	1,630,000	1,630,000	1,630,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/5/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	8/6/2024	420000	420,000	420,000	420,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/6/2024	3980000	3,980,000	3,980,000	3,980,000	-	-	-	-	-
'366504AA6	GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/3	8/5/2024	-290000	(294,350)	(294,350)	(294,350)	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	8/6/2024	730000	730,000	730,000	730,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	8/6/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/1/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/2/2024	1180000	1,180,000	1,180,000	1,180,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/20/2024	12000	12,000	12,000	12,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/20/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/21/2024	9.24	10	10	10	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	8/21/2024	480000	480,000	480,000	480,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/20/2024	764000	764,000	764,000	764,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/20/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	8/20/2024	196000	196,000	196,000	196,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/10/2024	6000	6,000	6,000	6,000	-	-	-	-	-

'902TBBII2	CASH COLLATERAL BPSFT USD	9/10/2024	595000	595,000	595,000	595,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/10/2024	228000	228,000	228,000	228,000	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/10/2024	-144000	(116,820)	(116,820)	(116,820)	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/10/2024	144000	116,820	116,820	116,820	-	-	-	-	-
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	9/10/2024	450000	450,000	450,000	450,000	-	-	-	-	-
'37255JAB8	GENTING NY LLC/GENNY CAP COMPANY GUAR 144A 10/	9/10/2024	-450000	(450,000)	(450,000)	(450,000)	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/5/2024	1320000	1,320,000	1,320,000	1,320,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/3/2024	9.24	10	10	10	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/4/2024	6.93	8	8	8	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/5/2024	9.24	10	10	10	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/2/2024	1364000	1,364,000	1,364,000	1,364,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/2/2024	192000	192,000	192,000	192,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/21/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	9/10/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	9/11/2024	260000	260,000	260,000	260,000	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/11/2024	116000	94,250	94,250	94,250	-	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	9/11/2024	320000	270,000	270,000	270,000	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 (	9/11/2024	94000	72,263	72,263	72,263	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 (	9/11/2024	235000	181,244	181,244	181,244	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/2/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	8/5/2024	520000	520,000	520,000	520,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	8/5/2024	920000	920,000	920,000	920,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	8/5/2024	50000	50,000	50,000	50,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	8/5/2024	670000	670,000	670,000	670,000	-	-	-	-	-
'989NJK83	CASH COLLATERAL DEUTSCHE BANK	8/5/2024	530000	530,000	530,000	530,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/21/2024	136000	136,000	136,000	136,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/21/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/21/2024	3876000	3,876,000	3,876,000	3,876,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	8/22/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/22/2024	320000	320,000	320,000	320,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	9/6/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'989NJK83	CASH COLLATERAL DEUTSCHE BANK	8/1/2024	720000	720,000	720,000	720,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/1/2024	260000	260,000	260,000	260,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/1/2024	1090000	1,090,000	1,090,000	1,090,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/1/2024	530000	530,000	530,000	530,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/31/2024	268000	268,000	268,000	268,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/13/2024	2047000	2,047,000	2,047,000	2,047,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/15/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/16/2024	67000	67,000	67,000	67,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/16/2024	9.24	10	10	10	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	8/16/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/15/2024	23000	23,000	23,000	23,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/16/2024	277000	277,000	277,000	277,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/19/2024	370000	370,000	370,000	370,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/19/2024	380000	380,000	380,000	380,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/19/2024	890000	890,000	890,000	890,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/19/2024	310000	310,000	310,000	310,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/16/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/7/2024	23.1	26	26	26	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/8/2024	20.79	23	23	23	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/9/2024	23.1	26	26	26	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	9/9/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/9/2024	621000	621,000	621,000	621,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/1/2024	2.31	2	2	2	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/2/2024	9.24	10	10	10	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/1/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/1/2024	258000	258,000	258,000	258,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	8/1/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/19/2024	790000	790,000	790,000	790,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/17/2024	6.93	8	8	8	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/18/2024	9.24	10	10	10	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/19/2024	9.24	10	10	10	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	8/19/2024	18000	18,000	18,000	18,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/20/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/20/2024	680000	680,000	680,000	680,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/20/2024	210000	210,000	210,000	210,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/19/2024	26000	26,000	26,000	26,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	8/20/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/20/2024	6.93	8	8	8	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/10/2024	20.79	23	23	23	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/10/2024	600000	600,000	600,000	600,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/9/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/10/2024	620000	620,000	620,000	620,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/11/2024	23.1	25	25	25	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/11/2024	1020000	1,020,000	1,020,000	1,020,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/2/2024	1280000	1,280,000	1,280,000	1,280,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/2/2024	770000	770,000	770,000	770,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	9/4/2024	420000	420,000	420,000	420,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	9/4/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/4/2024	710000	710,000	710,000	710,000	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 (	9/3/2024	-22000	(15,906)	(15,906)	(15,906)	-	-	-	-	-
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	9/3/2024	-70000	(48,300)	(48,300)	(48,300)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/3/2024	1595000	1,595,000	1,595,000	1,595,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/3/2024	84000	84,000	84,000	84,000	-	-	-	-	-
'402635AT3	GULFPORT ENERGY OP CORP COMPANY GUAR 144A 06	9/3/2024	-280000	(280,000)	(280,000)	(280,000)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/31/2024	570000	570,000	570,000	570,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/31/2024	50000	50,000	50,000	50,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/14/2024	6.93	8	8	8	-	-	-	-	-
'682691AG5	ONEMAIN FINANCE CORP COMPANY GUAR 11/31 7.125	8/14/2024	190000	190,000	190,000	190,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/15/2024	80000	80,000	80,000	80,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	8/15/2024	460000	460,000	460,000	460,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/14/2024	109000	109,000	109,000	109,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/15/2024	9.24	10	10	10	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	8/14/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/14/2024	1702000	1,702,000	1,702,000	1,702,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/15/2024	670000	670,000	670,000	670,000	-	-	-	-	-
'829256BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	9/3/2024	350000	245,875	245,875	245,875	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/4/2024	1090000	1,090,000	1,090,000	1,090,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/5/2024	680000	680,000	680,000	680,000	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	2173	1,675	1,675	1,675	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	413825	316,059	316,059	316,059	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	-2173	(1,675)	(1,675)	(1,675)	-	-	-	-	-
'550241AC7	LUMEN TECHNOLOGIES INC SR SECURED 144A 04/30 4.(	9/4/2024	-413825	(316,059)	(316,059)	(316,059)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/5/2024	20.79	23	23	23	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/4/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/5/2024	560000	560,000	560,000	560,000	-	-	-	-	-
'989NJK83	CASH COLLATERAL DEUTSCHE BANK	9/5/2024	470000	470,000	470,000	470,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/14/2024	308000	308,000	308,000	308,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/14/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/14/2024	6437000	6,437,000	6,437,000	6,437,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	8/14/2024	720000	720,000	720,000	720,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/14/2024	279000	279,000	279,000	279,000	-	-	-	-	-
'682691AG5	ONEMAIN FINANCE CORP COMPANY GUAR 11/31 7.125	8/14/2024	-190000	(190,000)	(190,000)	(190,000)	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	8/15/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	8/16/2024	730000	730,000	730,000	730,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/16/2024	90000	90,000	90,000	90,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/16/2024	270000	270,000	270,000	270,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/16/2024	428000	428,000	428,000	428,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	9/5/2024	80000	80,000	80,000	80,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/4/2024	422000	422,000	422,000	422,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/5/2024	94000	94,000	94,000	94,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/6/2024	23.1	26	26	26	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/6/2024	330000	330,000	330,000	330,000	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/5/2024	-361000	(280,678)	(280,678)	(280,678)	-	-	-	-	-
'20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5	9/5/2024	361000	280,678	280,678	280,678	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/9/2024	1440000	1,440,000	1,440,000	1,440,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/9/2024	88000	88,000	88,000	88,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/12/2024	1340000	1,340,000	1,340,000	1,340,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	8/12/2024	350000	350,000	350,000	350,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/12/2024	300000	300,000	300,000	300,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/12/2024	830000	830,000	830,000	830,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	9/2/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	9/2/2024	78000	78,000	78,000	78,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/2/2024	1287000	1,287,000	1,287,000	1,287,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/1/2024	9.24	10	10	10	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/2/2024	23.1	26	26	26	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/3/2024	20.79	23	23	23	-	-	-	-	-
'829256BA7	SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.	9/3/2024	350000	245,875	245,875	245,875	-	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	9/3/2024	300000	305,250	305,250	305,250	-	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10(	9/3/2024	342000	322,335	322,335	322,335	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 (	9/3/2024	44000	31,812	31,812	31,812	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/31/2024	350000	350,000	350,000	350,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/31/2024	4.62	5	5	5	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/10/2024	9.24	10	10	10	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/11/2024	9.24	10	10	10	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/12/2024	6.93	8	8	8	-	-	-	-	-
'OP003LQX0	BYD73SFW6 BLACKROCK SWAPTION 2.62 PUT EUR 2024	8/13/2024	54660000	494,145	494,145	494,145	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/13/2024	1180000	1,180,000	1,180,000	1,180,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/12/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'82453AAB3	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32	8/12/2024	40000	40,000	40,000	40,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/12/2024	47000	47,000	47,000	47,000	-	-	-	-	-
'82453AAB3	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32	8/12/2024	-40000	(40,000)	(40,000)	(40,000)	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/13/2024	9.24	10	10	10	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 (	9/3/2024	22000	15,906	15,906	15,906	-	-	-	-	-
'527298BR3	LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.2	9/3/2024	70000	48,300	48,300	48,300	-	-	-	-	-
'402635AT3	GULFPORT ENERGY OP CORP COMPANY GUAR 144A 06	9/3/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	9/4/2024	1330000	1,330,000	1,330,000	1,330,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	9/3/2024	386000	386,000	386,000	386,000	-	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10(	9/3/2024	-342000	(322,335)	(322,335)	(322,335)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	9/3/2024	15000	15,000	15,000	15,000	-	-	-	-	-
'00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 (	9/3/2024	-44000	(31,812)	(31,812)	(31,812)	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	9/3/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	9/3/2024	-300000	(305,250)	(305,250)	(305,250)	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	9/4/2024	140000	140,000	140,000	140,000	-	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	7/30/2024	110000	110,000	110,000	110,000	-	-	-	-	-
'29357KAK9	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 08/29	7/30/2024	-110000	(110,000)	(110,000)	(110,000)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/30/2024	9000	9,000	9,000	9,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	7/30/2024	1669000	1,669,000	1,669,000	1,669,000	-	-	-	-	-
'185899AP6	CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7	8/13/2024	355000	352,338	352,338	352,338	-	-	-	-	-
'OP003LRW1	BYD738QT4 BLACKROCK SWAPTION 3.65 PUT USD 2024	8/13/2024	50000000	536,250	536,250	536,250	-	-	-	-	-
'185899AP6	CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7	8/13/2024	-355000	(352,338)	(352,338)	(352,338)	-	-	-	-	-
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	8/13/2024	140000	139,108	139,108	139,108	-	-	-	-	-
'476920AA1	JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.	8/13/2024	-140000	(139,108)	(139,108)	(139,108)	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/14/2024	480000	480,000	480,000	480,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/14/2024	930000	930,000	930,000	930,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	9/4/2024	240000	240,000	240,000	240,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	9/4/2024	230000	230,000	230,000	230,000	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	9/4/2024	23.1	26	26	26	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/28/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/28/2024	-17000	(17,000)	(17,000)	(17,000)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/28/2024	45000	45,000	45,000	45,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/6/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	8/6/2024	88000	88,000	88,000	88,000	-	-	-	-	-

'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/6/2024	11000	11,000	11,000	11,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/7/2024	1290000	1,290,000	1,290,000	1,290,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/7/2024	110000	110,000	110,000	110,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/7/2024	220000	220,000	220,000	220,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/8/2024	1490000	1,490,000	1,490,000	1,490,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	8/8/2024	680000	680,000	680,000	680,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/8/2024	380000	380,000	380,000	380,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	8/7/2024	837000	837,000	837,000	837,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/8/2024	30000	30,000	30,000	30,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/7/2024	12000	12,000	12,000	12,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/27/2024	84000	84,000	84,000	84,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/29/2024	1060000	1,060,000	1,060,000	1,060,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	8/28/2024	1759000	1,759,000	1,759,000	1,759,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/29/2024	9.24	10	10	10	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/30/2024	150000	150,000	150,000	150,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	8/30/2024	500000	500,000	500,000	500,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	8/29/2024	1105000	1,105,000	1,105,000	1,105,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/30/2024	9.24	10	10	10	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/30/2024	6.93	8	8	8	-	-	-	-
'63861CAG4	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/29	7/29/2024	125000	125,000	125,000	125,000	-	-	-	-
'63861CAG4	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/29	7/29/2024	-125000	(125,000)	(125,000)	(125,000)	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	7/29/2024	4000	4,000	4,000	4,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/29/2024	24000	24,000	24,000	24,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/8/2024	9.24	10	10	10	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	8/9/2024	450000	450,000	450,000	450,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	8/8/2024	25000	25,000	25,000	25,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	8/8/2024	44000	44,000	44,000	44,000	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	8/8/2024	170000	170,000	170,000	170,000	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	8/8/2024	126000	93,240	93,240	93,240	-	-	-	-
'23918KAW8	DAVITA INC COMPANY GUAR 144A 09/32 6.875	8/8/2024	105000	105,000	105,000	105,000	-	-	-	-
'931427AW8	WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8	8/8/2024	-170000	(170,000)	(170,000)	(170,000)	-	-	-	-
'OP903CWL9	BYD1DXOY6 BLACKROCK SWAPTION 4.23 PUT USD 2024	8/8/2024	50000000	504,500	504,500	-	(504,500)	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/8/2024	234000	234,000	234,000	234,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/8/2024	42000	42,000	42,000	42,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	8/29/2024	79000	79,000	79,000	79,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/29/2024	6000	6,000	6,000	6,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	8/29/2024	669000	669,000	669,000	669,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	8/30/2024	260000	260,000	260,000	260,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	8/29/2024	9000	9,000	9,000	9,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	9/2/2024	490000	490,000	490,000	490,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/3/2024	40000	40,000	40,000	40,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	9/3/2024	380000	380,000	380,000	380,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	9/3/2024	700000	700,000	700,000	700,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/29/2024	7000	7,000	7,000	7,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/30/2024	720000	720,000	720,000	720,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	7/29/2024	2000	2,000	2,000	2,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/29/2024	47000	47,000	47,000	47,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	8/8/2024	62000	62,000	62,000	62,000	-	-	-	-
'23918KAW8	DAVITA INC COMPANY GUAR 144A 09/32 6.875	8/8/2024	-105000	(105,000)	(105,000)	(105,000)	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	8/9/2024	6.93	8	8	8	-	-	-	-
'931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4	8/8/2024	-126000	(93,240)	(93,240)	(93,240)	-	-	-	-
'OP903CTK5	BYD1DBU09 BLACKROCK SWAPTION 2.82 PUT EUR 2024	8/8/2024	53750000	548,896	548,896	-	(558,241)	9,344	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	8/12/2024	440000	440,000	440,000	440,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/19/2024	2.31	3	3	3	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/18/2024	-150000	(155,250)	(155,250)	(155,250)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/19/2024	900000	900,000	900,000	900,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/18/2024	21000	21,000	21,000	21,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/18/2024	85000	85,000	85,000	85,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/22/2024	700000	700,000	700,000	700,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/22/2024	840000	840,000	840,000	840,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/22/2024	2100000	2,100,000	2,100,000	2,100,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/22/2024	390000	390,000	390,000	390,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/19/2024	8000	8,000	8,000	8,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	-216000	(216,000)	(216,000)	(216,000)	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	716000	716,000	716,000	716,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	-45000	(45,000)	(45,000)	(45,000)	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	-716000	(716,000)	(716,000)	(716,000)	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/1/2024	260000	260,000	260,000	260,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/1/2024	270000	270,000	270,000	270,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	-392000	(392,000)	(392,000)	(392,000)	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	108000	108,000	108,000	108,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	-108000	(108,000)	(108,000)	(108,000)	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/1/2024	57.75	62	62	62	-	-	-	-
'88023UAJ0	SOMNIGROUP INTL INC COMPANY GUAR 144A 10/31 3.87	7/1/2024	-430000	(363,350)	(363,350)	(363,350)	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/2/2024	4.62	5	5	5	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/22/2024	40000	40,000	40,000	40,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/19/2024	3000	3,000	3,000	3,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/20/2024	4.62	5	5	5	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/21/2024	2.31	3	3	3	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/22/2024	4.62	5	5	5	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	7/19/2024	3000	3,000	3,000	3,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/22/2024	380000	380,000	380,000	380,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/22/2024	430000	430,000	430,000	430,000	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	7/18/2024	-21250000	(20,970,869)	(20,970,869)	(20,970,869)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/23/2024	450000	450,000	450,000	450,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/23/2024	90000	90,000	90,000	90,000	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	7/22/2024	-62000	(65,488)	(65,488)	(65,488)	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	-4000	(4,000)	(4,000)	(4,000)	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/1/2024	50000	50,000	50,000	50,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	4000	4,000	4,000	4,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	216000	216,000	216,000	216,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	-40000	(40,000)	(40,000)	(40,000)	-	-	-	-
'88023UAJ0	SOMNIGROUP INTL INC COMPANY GUAR 144A 10/31 3.87	7/1/2024	430000	363,350	363,350	363,350	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	7/1/2024	62000	64,015	64,015	64,015	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	7/1/2024	2000	2,000	2,000	2,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	7/2/2024	470000	470,000	470,000	470,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/1/2024	17000	17,000	17,000	17,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/1/2024	4000	4,000	4,000	4,000	-	-	-	-
'12531TAF6	VIRIDIEN SR SECURED 144A 04/27 8.75	7/1/2024	-415000	(397,280)	(397,280)	(397,280)	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/1/2024	392000	392,000	392,000	392,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/1/2024	186000	186,000	186,000	186,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/2/2024	150000	150,000	150,000	150,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/2/2024	190000	190,000	190,000	190,000	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	7/22/2024	62000	65,488	65,488	65,488	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/23/2024	4.62	5	5	5	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/23/2024	720000	720,000	720,000	720,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/23/2024	3000	3,000	3,000	3,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/24/2024	650000	650,000	650,000	650,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/24/2024	460000	460,000	460,000	460,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/23/2024	3000	3,000	3,000	3,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/24/2024	2.31	3	3	3	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	1538000	1,538,000	1,538,000	1,538,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/1/2024	620000	620,000	620,000	620,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/11/2024	7000	7,000	7,000	7,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/12/2024	4.62	5	5	5	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/11/2024	-225000	(163,125)	(163,125)	(163,125)	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/13/2024	4.62	5	5	5	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/14/2024	2.31	3	3	3	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/15/2024	4.62	5	5	5	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/15/2024	630000	630,000	630,000	630,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/12/2024	28000	28,000	28,000	28,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	7/12/2024	3000	3,000	3,000	3,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	7/12/2024	6000	6,000	6,000	6,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/12/2024	49000	49,000	49,000	49,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/12/2024	780000	780,000	780,000	780,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/15/2024	470000	470,000	470,000	470,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/15/2024	340000	340,000	340,000	340,000	-	-	-	-
'962MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	7/12/2024	700000	700,000	700,000	700,000	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/15/2024	100000	103,250	103,250	103,250	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/15/2024	195000	142,838	142,838	142,838	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/16/2024	1090000	1,090,000	1,090,000	1,090,000	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/15/2024	-100000	(103,250)	(103,250)	(103,250)	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/15/2024	-195000	(142,838)	(142,838)	(142,838)	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/16/2024	2.31	3	3	3	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS COLLAT	7/15/2024	4000	4,000	4,000	4,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/15/2024	8000	8,000	8,000	8,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/17/2024	640000	640,000	640,000	640,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	7/17/2024	520000	520,000	520,000	520,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/16/2024	41000	41,000	41,000	41,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/16/2024	49000	49,000	49,000	49,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	7/16/2024	39000	39,000	39,000	39,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/17/2024	340000	340,000	340,000	340,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/17/2024	4.62	5	5	5	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/18/2024	4.62	5	5	5	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/17/2024	225000	232,875	232,875	232,875	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/25/2024	4.62	5	5	5	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/25/2024	7154000	7,154,000	7,154,000	7,154,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/26/2024	460000	460,000	460,000	460,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/26/2024	10000	10,000	10,000	10,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/25/2024	4000	4,000	4,000	4,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/26/2024	360000	360,000	360,000	360,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/26/2024	4.62	5	5	5	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	7/25/2024	190000	190,000	190,000	190,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	7/25/2024	390000	390,000	390,000	390,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/25/2024	219000	219,000	219,000	219,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/29/2024	360000	360,000	360,000	360,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/17/2024	40000	40,000	40,000	40,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/18/2024	320000	320,000	320,000	320,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/17/2024	25000	25,000	25,000	25,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/18/2024	50000	50,000	50,000	50,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/18/2024	530000	530,000	530,000	530,000	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/17/2024	-225000	(232,875)	(232,875)	(232,875)	-	-	-	-
'13057QAK3	CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 06	7/18/2024	150000	155,250	155,250	155,250	-	-	-	-
'78454LAY6	SM ENERGY CO SR UNSECURED 144A 08/32 7	7/18/2024	90000	90,000	90,000	90,000	-	-	-	-
'78454LAX8	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	7/18/2024	160000	160,000	160,000	160,000	-	-	-	-
'912797KU0	TREASURY BILL 10/24 0.00000	7/18/2024	21250000	20,970,869	20,970,869	20,970,869	-	-	-	-
'78454LAX8	SM ENERGY CO SR UNSECURED 144A 08/29 6.75	7/18/2024	-160000	(160,000)	(160,000)	(160,000)	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/29/2024	420000	420,000	420,000	420,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/27/2024	2.31	3	3	3	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/28/2024	4.62	5	5	5	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/29/2024	2.31	3	3	3	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/26/2024	144000	144,000	144,000	144,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/26/2024	2182000	2,182,000	2,182,000	2,182,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/29/2024	890000	890,000	890,000	890,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/29/2024	160000	160,000	160,000	160,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/26/2024	75000	75,000	75,000	75,000	-	-	-	-
'78454LAY6	SM ENERGY CO SR UNSECURED 144A 08/32 7	7/18/2024	-90000	(90,000)	(90,000)	(90,000)	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/3/2024	2.31	3	3	3	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/2/2024	158000	158,000	158,000	158,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/2/2024	-190000	(190,000)	(190,000)	(190,000)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/3/2024	140000	140,000	140,000	140,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/3/2024	160000	160,000	160,000	160,000	-	-	-	-
'B2P1JQII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/4/2024	4.62	5	5	5	-	-	-	-

'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/5/2024	4.62	5	5	5	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/5/2024	490000	490,000	490,000	490,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/4/2024	110000	110,000	110,000	110,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/4/2024	930000	930,000	930,000	930,000	-	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/5/2024	640000	640,000	640,000	640,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/5/2024	1330000	1,330,000	1,330,000	1,330,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/5/2024	390000	390,000	390,000	390,000	-	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/5/2024	10000	10,000	10,000	10,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/4/2024	18000	18,000	18,000	18,000	-	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	7/5/2024	250000	250,000	250,000	250,000	-	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/5/2024	590000	590,000	590,000	590,000	-	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/4/2024	153000	153,000	153,000	153,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/4/2024	565000	565,000	565,000	565,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/8/2024	300000	300,000	300,000	300,000	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/6/2024	2.31	3	3	3	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/7/2024	4.62	5	5	5	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/8/2024	2.31	3	3	3	-	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/8/2024	410000	410,000	410,000	410,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/9/2024	730000	730,000	730,000	730,000	-	-	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	7/8/2024	60000	58,191	58,191	58,191	-	-	-	-	-	-
'76009NAL4	LPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	7/8/2024	30000	29,025	29,025	29,025	-	-	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/	7/8/2024	-60000	(58,191)	(58,191)	(58,191)	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/9/2024	4.62	5	5	5	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/9/2024	930000	930,000	930,000	930,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/9/2024	300000	300,000	300,000	300,000	-	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	7/8/2024	5000	5,000	5,000	5,000	-	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/8/2024	71000	71,000	71,000	71,000	-	-	-	-	-	-
'76009NAL4	LPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	7/8/2024	-30000	(29,025)	(29,025)	(29,025)	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/9/2024	840000	840,000	840,000	840,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/10/2024	980000	980,000	980,000	980,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/9/2024	6000	6,000	6,000	6,000	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/10/2024	4.62	5	5	5	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/9/2024	23000	23,000	23,000	23,000	-	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/10/2024	125000	88,125	88,125	88,125	-	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/10/2024	-125000	(88,125)	(88,125)	(88,125)	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/11/2024	350000	350,000	350,000	350,000	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	7/11/2024	2.31	3	3	3	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/10/2024	15000	15,000	15,000	15,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/10/2024	1681000	1,681,000	1,681,000	1,681,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/12/2024	1100000	1,100,000	1,100,000	1,100,000	-	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	7/11/2024	10000	10,000	10,000	10,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/11/2024	1523000	1,523,000	1,523,000	1,523,000	-	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	7/12/2024	1270000	1,270,000	1,270,000	1,270,000	-	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	7/11/2024	225000	163,125	163,125	163,125	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/11/2024	350000	350,000	350,000	350,000	-	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	7/12/2024	210000	210,000	210,000	210,000	-	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	7/12/2024	280000	280,000	280,000	280,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/12/2024	680000	680,000	680,000	680,000	-	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	7/11/2024	52000	52,000	52,000	52,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/11/2024	3000	3,000	3,000	3,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/11/2024	45000	45,000	45,000	45,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/14/2024	250000	250,000	250,000	250,000	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/15/2024	60.06	64	64	64	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/16/2024	57.75	62	62	62	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/17/2024	60.06	64	64	64	-	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/14/2024	35000	35,000	35,000	35,000	-	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/14/2024	3943000	3,943,000	3,943,000	3,943,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/14/2024	2000	2,000	2,000	2,000	-	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/10/2024	92000	92,000	92,000	92,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/23/2024	1000	1,000	1,000	1,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/23/2024	2000	2,000	2,000	2,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	392000	392,000	392,000	392,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/28/2024	40000	40,000	40,000	40,000	-	-	-	-	-	-
'01879NAC9	ALLIANCE RES OP/FINANCE COMPANY GUAR 144A 06/29	7/1/2024	-62000	(64,015)	(64,015)	(64,015)	-	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/2/2024	-34000	(34,723)	(34,723)	(34,723)	-	-	-	-	-	-
'12531TAF6	VIRIDIEN SR SECURED 144A 04/27 8.75	7/1/2024	415000	397,280	397,280	397,280	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/2/2024	20000	20,000	20,000	20,000	-	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	7/1/2024	78000	78,000	78,000	78,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/1/2024	2000	2,000	2,000	2,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/1/2024	108000	108,000	108,000	108,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/2/2024	1080000	1,080,000	1,080,000	1,080,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	7/2/2024	1070000	1,070,000	1,070,000	1,070,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/2/2024	190000	190,000	190,000	190,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/1/2024	716000	716,000	716,000	716,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/25/2024	300000	300,000	300,000	300,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/24/2024	1000	1,000	1,000	1,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	7/24/2024	14000	14,000	14,000	14,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/24/2024	1664000	1,664,000	1,664,000	1,664,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	7/2/2024	100000	100,000	100,000	100,000	-	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	7/1/2024	214000	214,000	214,000	214,000	-	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	7/2/2024	1000	1,000	1,000	1,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	7/3/2024	490000	490,000	490,000	490,000	-	-	-	-	-	-
'929HZQ007	CASH COLLATERAL USD SCBSW	7/3/2024	850000	850,000	850,000	850,000	-	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	7/3/2024	260000	260,000	260,000	260,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	7/2/2024	32000	32,000	32,000	32,000	-	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/7/2024	12000	12,000	12,000	12,000	-	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/12/2024	4000	4,000	4,000	4,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/12/2024	8000	8,000	8,000	8,000	-	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	6/13/2024	380000	380,000	380,000	380,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/13/2024	70000	70,000	70,000	70,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/12/2024	8000	8,000	8,000	8,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/11/2024	2185000	2,185,000	2,185,000	2,185,000	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/13/2024	60.06	65	65	65	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/14/2024	57.75	62	62	62	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/13/2024	26000	26,000	26,000	26,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/26/2024	1324000	1,324,000	1,324,000	1,324,000	-	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	6/27/2024	-8000	(5,220)	(5,220)	(5,220)	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/28/2024	470000	470,000	470,000	470,000	-	-	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	-20000	(20,600)	(20,600)	(20,600)	-	-	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	6/7/2024	-150000	(118,500)	(118,500)	(118,500)	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/7/2024	24000	24,000	24,000	23,997	-	-	-	-	-	(3)
'928HZQ007	CASH COLLATERAL USD SCBSW	6/10/2024	290000	290,000	290,000	290,000	-	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	6/14/2024	540000	540,000	540,000	540,000	-	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/13/2024	7000	7,000	7,000	7,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/14/2024	620000	620,000	620,000	620,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/13/2024	153000	153,000	153,000	153,000	-	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	6/14/2024	380000	380,000	380,000	380,000	-	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	6/13/2024	790000	790,000	790,000	790,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/3/2024	1149000	1,149,000	1,149,000	1,149,000	-	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	6/3/2024	1010000	1,010,000	1,010,000	1,010,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/5/2024	750000	750,000	750,000	750,000	-	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	6/5/2024	1010000	1,010,000	1,010,000	1,010,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/5/2024	920000	920,000	920,000	920,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/5/2024	420000	420,000	420,000	420,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/10/2024	1430000	1,430,000	1,430,000	1,430,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/10/2024	740000	740,000	740,000	740,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/7/2024	3000	3,000	3,000	3,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/7/2024	3000	3,000	3,000	3,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/7/2024	111000	111,000	111,000	111,000	-	-	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	6/7/2024	150000	118,500	118,500	118,500	-	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	6/10/2024	530000	530,000	530,000	530,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/7/2024	9000	9,000	9,000	9,000	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/11/2024	60.06	64	64	64	-	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	6/11/2024	940000	940,000	940,000	940,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/14/2024	950000	950,000	950,000	950,000	-	-	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	20000	20,600	20,600	20,600	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/25/2024	2000	2,000	2,000	2,000	-	-	-	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	6/25/2024	-144000	(145,800)	(145,800)	(145,800)	-	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/25/2024	559000	559,000	559,000	559,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/25/2024	991000	991,000	991,000	991,000	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/26/2024	60.06	64	64	64	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/26/2024	1210000	1,210,000	1,210,000	1,210,000	-	-	-	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	6/25/2024	144000	145,800	145,800	145,800	-	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/25/2024	2600000	2,600,000	2,600,000	2,600,000	-	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	6/26/2024	2000	1,298	1,298	1,298	-	-	-	-	-	-
'12598FAC3	CPI CG INC SR SECURED 144A 07/29 10	6/26/2024	270000	270,000	270,000	270,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/27/2024	290000	290,000	290,000	290,000	-	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/26/2024	16000	16,000	16,000	16,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/5/2024	152000	152,000	152,000	152,000	-	-	-	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	6/5/2024	-125000	(125,000)	(125,000)	(125,000)	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/5/2024	270000	270,000	270,000	270,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/5/2024	-270000	(270,000)	(270,000)	(270,000)	-	-	-	-	-	-
'80412LAA5	SATURN OIL + GAS INC SR SECURED 144A 06/29 9.625	6/5/2024	125000	125,000	125,000	125,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/5/2024	80000	80,000	80,000	80,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/5/2024	-80000	(80,000)	(80,000)	(80,000)	-	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	6/5/2024	1010000	1,010,000	1,010,000	1,010,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/5/2024	27000	27,000	27,000	27,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/6/2024	920000	920,000	920,000	920,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/6/2024	290000	290,000	290,000	290,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/26/2024	8000	8,000	8,000	8,000	-	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/26/2024	4000	4,000	4,000	4,000	-	-	-	-	-	-
'12598FAC3	CPI CG INC SR SECURED 144A 07/29 10	6/26/2024	-270000	(270,000)	(270,000)	(270,000)	-	-	-	-	-	-
'37441QAA9	WRANGLER HOLDCO CORP COMPANY GUAR 144A 04/32	6/6/2024	140000	140,000	140,000	140,000	-	-	-	-	-	-
'19240WAA7	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	6/6/2024	165000	162,525	162,525	162,525	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/7/2024	420000	420,000	420,000	420,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/7/2024	290000	290,000	290,000	290,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/7/2024	1430000	1,430,000	1,430,000	1,430,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/7/2024	950000	950,000	950,000	950,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/6/2024	19000	19,000	19,000	19,000	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/6/2024	-60000	(60,000)	(60,000)	(60,000)	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/6/2024	60000	60,000	60,000	60,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/12/2024	1218000	1,218,000	1,218,000	1,218,000	-	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	6/12/2024	79000	79,000	79,000	79,000	-	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	6/26/2024	-2000	(1,298)	(1,298)	(1,298)	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/27/2024	57.75	62	62	62	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/26/2024	3000	3,000	3,000	3,000	-	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/26/2024	11000	11,000	11,000	11,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/26/2024	8000	8,000	8,000	8,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/6/2024	1000	1,000	1,000	1,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/6/2024	80000	80,000	80,000	80,000	-	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/6/2024	190000	190,000	190,000	190,000	-	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/6/2024	3000	3,000	3,000	3,000	-	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/6/2024	260000	260,000	260,000	260,000	-	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/6/2024	1000	1,000	1,000	1,000	-	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/20/2024	1480000	1,480,000	1,480,000	1,480,000	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/19/2024	60.06	65	65	65	-	-	-	-	-	-
'B2PJ1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/20/2024	57.75	62	62	62	-	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/20/2024	810000	810,000	810,000	810,000	-	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	6/20/2024	400000	400,000	400,000	400,000	-	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/19/2024	7000	7,000	7,000	7,000	-	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/19/2024	94000	94,000	94,000	94,000	-	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	6/21/2024	450000	450,000	450,000	450,000	-	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	6/21/2024	580000	580,000	580,000	580,000	-	-	-	-	-	-

'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	6/21/2024	470000	470,000	470,000	470,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	6/21/2024	420000	420,000	420,000	420,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	6/21/2024	510000	510,000	510,000	510,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/19/2024	-64000	(64,000)	(64,000)	(64,000)	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/19/2024	64000	64,000	64,000	64,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	6/21/2024	360000	360,000	360,000	360,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/20/2024	30000	30,000	30,000	30,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/20/2024	33000	33,000	33,000	33,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/20/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/20/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	6/21/2024	1400000	1,400,000	1,400,000	1,400,000	-	-	-	-	-
'989SLQ004	COLLATERAL BANK OF AMERICA NA 0.5 DTD 1/1/03 DUE	6/21/2024	20000	20,000	20,000	20,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	6/21/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/21/2024	60.06	64	64	64	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/20/2024	16000	16,000	16,000	16,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/21/2024	33000	33,000	33,000	33,000	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/22/2024	57.75	62	62	62	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/23/2024	57.75	62	62	62	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/24/2024	60.06	64	64	64	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/21/2024	24000	24,000	24,000	24,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/21/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/21/2024	423000	423,000	423,000	423,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/24/2024	1080000	1,080,000	1,080,000	1,080,000	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/25/2024	57.75	62	62	62	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/25/2024	320000	320,000	320,000	320,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/25/2024	1480000	1,480,000	1,480,000	1,480,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/25/2024	620000	620,000	620,000	620,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/25/2024	950000	950,000	950,000	950,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/24/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/24/2024	34000	34,000	34,000	34,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/24/2024	124000	124,000	124,000	124,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/25/2024	620000	620,000	620,000	620,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/17/2024	44000	44,000	44,000	44,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	6/17/2024	-610000	(610,000)	(610,000)	(610,000)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/10/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/10/2024	45000	45,000	45,000	45,000	-	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	6/10/2024	-255000	(200,175)	(200,175)	(200,175)	-	-	-	-	-
'44409MAB2	HUDSON PACIFIC PROPERTIE COMPANY GUAR 04/29 4.6	6/10/2024	255000	200,175	200,175	200,175	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/10/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/11/2024	670000	670,000	670,000	670,000	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/6/2024	343032.69	420,885	420,885	420,885	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/12/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/11/2024	6000	6,000	6,000	6,000	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/12/2024	57.75	63	63	63	-	-	-	-	-
'91624YAA6	VFH PARENT / VALOR CO SR SECURED 144A 06/31 7.5	6/11/2024	-255000	(255,000)	(255,000)	(255,000)	-	-	-	-	-
'19240WAA7	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	6/6/2024	-165000	(162,525)	(162,525)	(162,525)	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	6/11/2024	-495000	(363,825)	(363,825)	(363,825)	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	6/11/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	6/12/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/11/2024	365000	365,000	365,000	365,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/11/2024	19000	19,000	19,000	19,000	-	-	-	-	-
'931427AT5	WALGREENS BOOTS ALLIANCE SR UNSECURED 04/50 4	6/11/2024	495000	363,825	363,825	363,825	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/18/2024	57.75	62	62	62	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/17/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/17/2024	50000	50,000	50,000	50,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/17/2024	200000	200,000	200,000	200,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/17/2024	-200000	(200,000)	(200,000)	(200,000)	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	6/17/2024	850000	850,000	850,000	850,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/17/2024	2000	2,000	2,000	2,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/17/2024	63000	63,000	63,000	63,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/18/2024	720000	720,000	720,000	720,000	-	-	-	-	-
'91624YAA6	VFH PARENT / VALOR CO SR SECURED 144A 06/31 7.5	6/11/2024	255000	255,000	255,000	255,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	6/13/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	6/13/2024	530000	530,000	530,000	530,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/13/2024	720000	720,000	720,000	720,000	-	-	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	6/12/2024	10000	9,463	9,463	9,463	-	-	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	6/12/2024	-10000	(9,463)	(9,463)	(9,463)	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	6/27/2024	260000	260,000	260,000	260,000	-	-	-	-	-
'29089QAC9	EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28	6/27/2024	8000	5,220	5,220	5,220	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	6/27/2024	8000	8,000	8,000	8,000	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	60.06	64	64	64	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	57.75	62	62	62	-	-	-	-	-
'B2P1QII0	FRANCE (GOVT OF) BONDS 144A REGS 07/29 3.4	6/28/2024	60.06	64	64	64	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/17/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/19/2024	64000	64,000	64,000	64,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/19/2024	928000	928,000	928,000	928,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/15/2024	175000	175,000	175,000	175,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/15/2024	9000	9,000	9,000	9,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/15/2024	11000	11,000	11,000	11,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	5/16/2024	520000	520,000	520,000	520,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/16/2024	660000	660,000	660,000	660,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/15/2024	1435000	1,435,000	1,435,000	1,435,000	-	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	5/16/2024	130000	128,050	128,050	128,050	-	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	5/16/2024	-130000	(128,050)	(128,050)	(128,050)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	5/16/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	5/16/2024	-130000	(128,050)	(128,050)	(128,050)	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	6/3/2024	88000	88,000	88,000	88,000	-	-	-	-	-
'34960PAG6	FTAI AVIATION INVESTORS COMPANY GUAR 144A 06/32	6/3/2024	-185000	(185,000)	(185,000)	(185,000)	-	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	6/3/2024	-410000	(361,313)	(361,313)	(361,313)	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/4/2024	1080000	1,080,000	1,080,000	1,080,000	-	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	6/3/2024	-205000	(156,378)	(156,378)	(156,378)	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/17/2024	1220000	1,220,000	1,220,000	1,220,000	-	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	5/16/2024	130000	128,050	128,050	128,050	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/20/2024	1330000	1,330,000	1,330,000	1,330,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/17/2024	328000	328,000	328,000	328,000	-	-	-	-	-
'9132T7AB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	-20000	(20,600)	(20,600)	(20,600)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	5/17/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/20/2024	29000	29,000	29,000	29,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/21/2024	1480000	1,480,000	1,480,000	1,480,000	-	-	-	-	-
'70932MAE7	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 11/30 7	5/20/2024	135000	134,143	134,143	134,143	-	-	-	-	-
'70932MAE7	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 11/30 7	5/20/2024	-135000	(134,143)	(134,143)	(134,143)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/20/2024	186000	186,000	186,000	186,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/3/2024	29000	29,000	29,000	29,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/3/2024	351000	351,000	351,000	351,000	-	-	-	-	-
'857691AH2	STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.62	6/3/2024	410000	361,313	361,313	361,313	-	-	-	-	-
'02005NBS8	ALLY FINANCIAL INC SUBORDINATED 02/33 6.7	6/3/2024	350000	352,611	352,611	352,611	-	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	6/3/2024	205000	156,378	156,378	156,378	-	-	-	-	-
'34960PAG6	FTAI AVIATION INVESTORS COMPANY GUAR 144A 06/32	6/3/2024	185000	185,000	185,000	185,000	-	-	-	-	-
'02005NBS8	ALLY FINANCIAL INC SUBORDINATED 02/33 6.7	6/3/2024	-350000	(352,611)	(352,611)	(352,611)	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/3/2024	19000	19,000	19,000	19,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/21/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	5/21/2024	-20000	(17,993)	(17,993)	(17,993)	-	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	5/21/2024	-70000	(70,350)	(70,350)	(70,350)	-	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/	5/21/2024	70000	70,350	70,350	70,350	-	-	-	-	-
'644393AA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	5/21/2024	10000	9,896	9,896	9,896	-	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	5/21/2024	20000	17,993	17,993	17,993	-	-	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	5/21/2024	200000	197,920	197,920	197,920	-	-	-	-	-
'44454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	5/21/2024	25000	19,149	19,149	19,149	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/21/2024	15000	15,800	15,800	15,800	-	-	-	-	-
'44454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	5/21/2024	-25000	(19,149)	(19,149)	(19,149)	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/21/2024	-15000	(15,800)	(15,800)	(15,800)	-	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	5/21/2024	135000	142,425	142,425	142,425	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	6/5/2024	290000	290,000	290,000	290,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/5/2024	1060000	1,060,000	1,060,000	1,060,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/4/2024	750000	750,000	750,000	750,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/4/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	6/5/2024	520000	520,000	520,000	520,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/4/2024	620000	620,000	620,000	620,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	6/4/2024	110000	110,000	110,000	110,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	6/4/2024	1010000	1,010,000	1,010,000	1,010,000	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	6/14/2024	610000	610,000	610,000	610,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	6/14/2024	19000	19,000	19,000	19,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	6/14/2024	208000	208,000	208,000	208,000	-	-	-	-	-
'37441QAA9	WRANGLER HOLDCO CORP COMPANY GUAR 144A 04/32	6/6/2024	-140000	(140,000)	(140,000)	(140,000)	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/17/2024	-50000	(50,000)	(50,000)	(50,000)	-	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	6/17/2024	610000	610,000	610,000	610,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/8/2024	450000	450,000	450,000	450,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/9/2024	730000	730,000	730,000	730,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	5/8/2024	7000	7,000	7,000	7,000	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/8/2024	-22000	(22,440)	(22,440)	(22,440)	-	-	-	-	-
'682691AF7	ONEMAIN FINANCE CORP COMPANY GUAR 05/31 7.5	5/8/2024	-55000	(55,000)	(55,000)	(55,000)	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/30/2024	1140000	1,140,000	1,140,000	1,140,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/29/2024	2110000	2,110,000	2,110,000	2,110,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	5/30/2024	320000	320,000	320,000	320,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/29/2024	2900000	2,900,000	2,900,000	2,900,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	5/30/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	5/8/2024	-76000	(78,185)	(78,185)	(78,185)	-	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	5/8/2024	-167000	(137,775)	(137,775)	(137,775)	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	5/9/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/9/2024	45000	45,000	45,000	45,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/9/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/10/2024	470000	470,000	470,000	470,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/10/2024	70000	70,000	70,000	70,000	-	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	5/13/2024	640000	640,000	640,000	640,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	5/10/2024	77000	77,000	77,000	77,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	5/13/2024	220000	220,000	220,000	220,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/13/2024	630000	630,000	630,000	630,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/30/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/30/2024	1117000	1,117,000	1,117,000	1,117,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/30/2024	31000	31,000	31,000	31,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/31/2024	960000	960,000	960,000	960,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/30/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	5/13/2024	470000	470,000	470,000	470,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/14/2024	120000	120,000	120,000	120,000	-	-	-	-	-
'451102CG0	ICAHN ENTERPRISES/FIN SR SECURED 144A 06/30 9	5/13/2024	-187000	(187,000)	(187,000)	(187,000)	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/14/2024	240000	240,000	240,000	240,000	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/13/2024	-27000	(27,641)	(27,641)	(27,641)	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/13/2024	18000	18,000	18,000	18,000	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/13/2024	-5000	(5,223)	(5,223)	(5,223)	-	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/13/2024	5000	5,223	5,223	5,223	-	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/13/2024	27000	27,641	27,641	27,641	-	-	-	-	-
'451102CG0	ICAHN ENTERPRISES/FIN SR SECURED 144A 06/30 9	5/13/2024	187000	187,000	187,000	187,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/30/2024	880000	880,000	880,000	880,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/31/2024	2220000	2,220,000	2,220,000	2,220,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/30/2024	590000	590,000	590,000	590,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/31/2024	130000	130,000	130,000	130,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	6/3/2024	620000	620,000	620,000	620,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/3/2024	160000	160,000	160,000	160,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/14/2024	43000	43,000	43,000	43,000	-	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	5/14/2024	1878000	1,878,000	1,878,000	1,878,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/15/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/15/2024	-490000	(490,000)	(490,000)	(490,000)	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	5/15/2024	420000	420,000	420,000	420,000	-	-	-	-	-

'931FLZ001	CASH COLLATERAL USD MLISW	5/15/2024	430000	430,000	430,000	430,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/15/2024	490000	490,000	490,000	490,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/16/2024	250000	250,000	250,000	250,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	5/16/2024	840000	840,000	840,000	840,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	5/15/2024	3000	3,000	3,000	3,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	6/3/2024	250000	250,000	250,000	250,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/31/2024	200000	200,000	200,000	200,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	6/3/2024	1440000	1,440,000	1,440,000	1,440,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	5/31/2024	24000	24,000	24,000	24,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/31/2024	1400000	1,400,000	1,400,000	1,400,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/16/2024	180000	180,000	180,000	180,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/24/2024	580000	580,000	580,000	580,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/23/2024	3000	3,000	3,000	3,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/23/2024	109000	109,000	109,000	109,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/24/2024	570000	570,000	570,000	570,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/24/2024	240000	240,000	240,000	240,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	5/28/2024	1000	1,000	1,000	1,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/28/2024	8000	8,000	8,000	8,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	5/7/2024	220000	220,000	220,000	220,000	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/6/2024	-212000	(217,830)	(217,830)	(217,830)	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	-20000	(20,600)	(20,600)	(20,600)	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	5/7/2024	750000	750,000	750,000	750,000	-	-	-	-
'OP003CTK5	BYD1DBUD9 BLACKROCK SWAPTION 2.82 PUT EUR 2024	5/8/2024	53750000	548,896	548,896	548,896	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	5/7/2024	151000	151,000	151,000	151,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/7/2024	1127000	1,127,000	1,127,000	1,127,000	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	5/7/2024	200000	200,000	200,000	200,000	-	-	-	-
'68622FAA9	ORGANON + CO/ORGANON FOR SR SECURED 144A 05/3	5/7/2024	200000	200,000	200,000	200,000	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	20000	20,600	20,600	20,600	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/8/2024	520000	520,000	520,000	520,000	-	-	-	-
'68622FAB7	ORGANON + CO/ORGANON FOR COMPANY GUAR 144A	5/7/2024	-200000	(200,000)	(200,000)	(200,000)	-	-	-	-
'68622FAA9	ORGANON + CO/ORGANON FOR SR SECURED 144A 05/3	5/7/2024	-200000	(200,000)	(200,000)	(200,000)	-	-	-	-
'OP003CWL9	BYD1DXDY6 BLACKROCK SWAPTION 4.23 PUT USD 2024	5/8/2024	50000000	504,500	504,500	504,500	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/8/2024	229000	229,000	229,000	229,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/8/2024	260000	260,000	260,000	260,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	5/29/2024	284000	284,000	284,000	284,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/29/2024	3797000	3,797,000	3,797,000	3,797,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/29/2024	16000	16,000	16,000	16,000	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/8/2024	22000	22,440	22,440	22,440	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	5/8/2024	167000	137,775	137,775	137,775	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	5/8/2024	76000	78,185	78,185	78,185	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/8/2024	80000	80,000	80,000	80,000	-	-	-	-
'682691AF7	ONEMAIN FINANCE CORP COMPANY GUAR 05/31 7.5	5/8/2024	55000	55,000	55,000	55,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/9/2024	280000	280,000	280,000	280,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	4/23/2024	390000	390,000	390,000	390,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/22/2024	2000	2,000	2,000	2,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/22/2024	2014000	2,014,000	2,014,000	2,014,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/22/2024	1630000	1,630,000	1,630,000	1,630,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/22/2024	275000	275,000	275,000	275,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/23/2024	340000	340,000	340,000	340,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/23/2024	310000	310,000	310,000	310,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/22/2024	124000	124,620	124,620	124,620	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/22/2024	-124000	(124,620)	(124,620)	(124,620)	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/19/2024	-9000	(9,026)	(9,026)	(9,026)	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	4/23/2024	2000	2,000	2,000	2,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/23/2024	-49000	(49,368)	(49,368)	(49,368)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/23/2024	137000	137,000	137,000	137,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/23/2024	812000	812,000	812,000	812,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/23/2024	49000	49,368	49,368	49,368	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/19/2024	-7000	(6,939)	(6,939)	(6,939)	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/24/2024	800000	800,000	800,000	800,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/24/2024	2000	2,000	2,000	2,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/24/2024	496000	496,000	496,000	496,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	4/24/2024	370000	370,000	370,000	370,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/24/2024	457000	457,000	457,000	457,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/24/2024	103000	103,000	103,000	103,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/24/2024	2787000	2,787,000	2,787,000	2,787,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/25/2024	680000	680,000	680,000	680,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	4/24/2024	470000	470,000	470,000	470,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/25/2024	620000	620,000	620,000	620,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/25/2024	24000	24,137	24,137	24,137	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/25/2024	12000	12,085	12,085	12,085	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/25/2024	10000	10,000	10,000	10,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/25/2024	-12000	(12,085)	(12,085)	(12,085)	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/26/2024	340000	340,000	340,000	340,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/26/2024	860000	860,000	860,000	860,000	-	-	-	-
'989SLQ004	COLLATERAL BANK OF AMERICA NA 0.5 DTD 1/1/03 DUE	4/26/2024	610000	610,000	610,000	610,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/25/2024	-24000	(24,137)	(24,137)	(24,137)	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	4/25/2024	420000	420,000	420,000	420,000	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	4/26/2024	-76000	(77,140)	(77,140)	(77,140)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/29/2024	660000	660,000	660,000	660,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	4/29/2024	580000	580,000	580,000	580,000	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	4/26/2024	76000	77,140	77,140	77,140	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/26/2024	716000	716,000	716,000	716,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/29/2024	820000	820,000	820,000	820,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/26/2024	12000	12,000	12,000	12,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/26/2024	177000	177,000	177,000	177,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/26/2024	618000	618,000	618,000	618,000	-	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	5/21/2024	-200000	(197,920)	(197,920)	(197,920)	-	-	-	-
'335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	5/21/2024	-135000	(142,425)	(142,425)	(142,425)	-	-	-	-
'64369AAA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	5/21/2024	-10000	(9,896)	(9,896)	(9,896)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/23/2024	1380000	1,380,000	1,380,000	1,380,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/22/2024	143000	143,000	143,000	143,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/3/2024	1333000	1,333,000	1,333,000	1,333,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	4/16/2024	450000	450,000	450,000	450,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	4/17/2024	530000	530,000	530,000	530,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	4/16/2024	5000	5,000	5,000	5,000	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/17/2024	105000	103,668	103,668	103,668	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/16/2024	29000	29,000	29,000	29,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/16/2024	21000	21,000	21,000	21,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/16/2024	299000	299,000	299,000	299,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/17/2024	172000	172,000	172,000	172,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/16/2024	560000	560,000	560,000	560,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/18/2024	450000	450,000	450,000	450,000	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/18/2024	175000	173,250	173,250	173,250	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/3/2024	159000	159,000	159,000	159,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/3/2024	3000	3,000	3,000	3,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	5/3/2024	14000	14,000	14,000	14,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/3/2024	42000	42,000	42,000	42,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/7/2024	470000	470,000	470,000	470,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/6/2024	7000	7,000	7,000	7,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/7/2024	350000	350,000	350,000	350,000	-	-	-	-
'OP0034305	BRYV9ZJ08 BLACKROCK SWAPTION 2.64 PUT EUR 2024(	5/2/2024	-54050000	(698,671)	(698,671)	-	687,157	11,514	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/6/2024	-23000	(24,093)	(24,093)	(24,093)	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/6/2024	212000	217,830	217,830	217,830	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/6/2024	23000	24,093	24,093	24,093	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/18/2024	1270000	1,270,000	1,270,000	1,270,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/18/2024	62000	62,000	62,000	62,000	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/18/2024	-175000	(173,250)	(173,250)	(173,250)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/19/2024	300000	300,000	300,000	300,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/19/2024	770000	770,000	770,000	770,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/22/2024	1650000	1,650,000	1,650,000	1,650,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/19/2024	23000	23,000	23,000	23,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/19/2024	42000	42,000	42,000	42,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/19/2024	9000	9,026	9,026	9,026	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/19/2024	7000	6,939	6,939	6,939	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/6/2024	9000	9,428	9,428	9,428	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/6/2024	27000	27,709	27,709	27,709	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	20000	20,600	20,600	20,600	-	-	-	-
'91327TAB7	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	20000	20,600	20,600	20,600	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	5/6/2024	-20000	(20,600)	(20,600)	(20,600)	-	-	-	-
'OP0034305	BRY9ZJ08 BLACKROCK SWAPTION 2.64 PUT EUR 2024(	5/2/2024	54050000	698,671	698,671	947,817	260,338	(11,192)	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/6/2024	41000	41,000	41,000	41,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	5/7/2024	950000	950,000	950,000	950,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	5/6/2024	7000	7,000	7,000	7,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/7/2024	1540000	1,540,000	1,540,000	1,540,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/7/2024	400000	400,000	400,000	400,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/22/2024	10000	10,000	10,000	10,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	5/7/2024	560000	560,000	560,000	560,000	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/6/2024	-27000	(27,709)	(27,709)	(27,709)	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/6/2024	-9000	(9,428)	(9,428)	(9,428)	-	-	-	-
'OP0034AT1	BRYVAPAT4 BLACKROCK SWAPTION 3.7 PUT USD 20240	5/1/2024	50000000	465,000	465,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/30/2024	28000	28,000	28,000	28,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/30/2024	860000	860,000	860,000	860,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/30/2024	210000	210,000	210,000	210,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/30/2024	1056000	1,056,000	1,056,000	1,056,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/30/2024	352000	352,000	352,000	352,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/1/2024	1630000	1,630,000	1,630,000	1,630,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	4/30/2024	410000	410,000	410,000	410,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/30/2024	510000	510,000	510,000	510,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	5/1/2024	-6000	(6,060)	(6,060)	(6,060)	-	-	-	-
'75102WAK4	RAKUTEN GROUP INC SR UNSECURED 144A 04/29 9.75	5/1/2024	250000	247,445	247,445	247,445	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/1/2024	33000	34,073	34,073	34,073	-	-	-	-
'75102WAK4	RAKUTEN GROUP INC SR UNSECURED 144A 04/29 9.75	5/1/2024	-250000	(247,445)	(247,445)	(247,445)	-	-	-	-
'39843UAA0	GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	5/1/2024	-565000	(456,238)	(456,238)	(456,238)	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	5/1/2024	-390000	(336,863)	(336,863)	(336,863)	-	-	-	-
'36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25	5/1/2024	-33000	(34,073)	(34,073)	(34,073)	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/2	5/1/2024	-135000	(127,575)	(127,575)	(127,575)	-	-	-	-
'68622TAB7	ORGANON + CO/ORGANON FOR SR UNSECURED 144A (	5/1/2024	390000	336,863	336,863	336,863	-	-	-	-
'39843UAA0	GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	5/1/2024	565000	456,238	456,238	456,238	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	5/1/2024	6000	6,060	6,060	6,060	-	-	-	-
'205768AU8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/2	5/1/2024	135000	127,575	127,575	127,575	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/1/2024	52000	52,000	52,000	52,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/3/2024	130000	130,000	130,000	130,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/3/2024	60000	60,000	60,000	60,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/1/2024	1134000	1,134,000	1,134,000	1,134,000	-	-	-	-
'989SLQ004	COLLATERAL BANK OF AMERICA NA 0.5 DTD 1/1/03 DUE	5/2/2024	190000	190,000	190,000	190,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	5/2/2024	1900000	1,900,000	1,900,000	1,900,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/12/2024	164000	164,000	164,000	164,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/15/2024	38000	38,000	38,000	38,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	4/15/2024	640000	640,000	640,000	640,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/1/2024	428000	428,000	428,000	428,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	5/2/2024	1563000	1,563,000	1,563,000	1,563,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	5/3/2024	280000	280,000	280,000	280,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	5/2/2024	400000	400,000	400,000	400,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/1/2024	1000	1,000	1,000	1,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	5/2/2024	17000	17,000	17,000	17,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	5/3/2024	280000	280,000	280,000	280,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	5/3/2024	630000	630,000	630,000	630,000	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/2/2024	34000	34,723	34,723	34,723	-	-	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	5/2/2024	112000	90,440	90,440	90,440	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/2/2024	34000	34,723	34,723	34,723	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/15/2024	35000	35,000	35,000	35,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	4/15/2024	920000	920,000	920,000	920,000	-	-	-	-

'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/12/2024	113000	113,000	113,000	113,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	4/12/2024	380000	380,000	380,000	380,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/12/2024	330000	330,000	330,000	330,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/15/2024	1090000	1,090,000	1,090,000	1,090,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/17/2024	10000	10,000	10,000	10,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/17/2024	2250000	2,250,000	2,250,000	2,250,000	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/17/2024	-105000	(103,668)	(103,668)	(103,668)	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/17/2024	110000	107,481	107,481	107,481	-	-	-	-
'901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875	4/17/2024	-110000	(107,481)	(107,481)	(107,481)	-	-	-	-
'989SLQ004	COLLATERAL BANK OF AMERICA NA 0.5 DTD 1/1/03 DUE	5/2/2024	1360000	1,360,000	1,360,000	1,360,000	-	-	-	-
'989SLQ004	COLLATERAL BANK OF AMERICA NA 0.5 DTD 1/1/03 DUE	5/2/2024	940000	940,000	940,000	940,000	-	-	-	-
'OP0034305	BRYV6ZJ08 BLACKROCK SWAPTION 2.64 PUT EUR 2024(	5/2/2024	54050000	698,671	698,671	-	(687,157)	(11,514)	-	-
'978097AG8	WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	5/2/2024	-112000	(90,440)	(90,440)	(90,440)	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	5/3/2024	580000	580,000	580,000	580,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	5/2/2024	125000	125,000	125,000	125,000	-	-	-	-
'36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625	5/2/2024	-34000	(34,723)	(34,723)	(34,723)	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	4/4/2024	550000	550,000	550,000	550,000	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	4/9/2024	-50000	(50,000)	(50,000)	(50,000)	-	-	-	-
'876511AG1	TASEKO MINES LTD SR SECURED 144A 05/30 8.25	4/9/2024	50000	50,000	50,000	50,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/3/2024	20000	20,000	20,000	20,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/4/2024	620000	620,000	620,000	620,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/5/2024	1757000	1,757,000	1,757,000	1,757,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/5/2024	750000	750,000	750,000	750,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/5/2024	7000	7,000	7,000	7,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/10/2024	510000	510,000	510,000	510,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/4/2024	430000	430,000	430,000	430,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/5/2024	610000	610,000	610,000	610,000	-	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	4/9/2024	460000	460,000	(451,375)	(451,375)	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/8/2024	290000	290,000	290,000	290,000	-	-	-	-
'989SLQ004	COLLATERAL BANK OF AMERICA NA 0.5 DTD 1/1/03 DUE	4/9/2024	400000	400,000	400,000	400,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	4/5/2024	10000	10,000	10,000	10,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/9/2024	26000	26,000	26,000	26,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/4/2024	2024000	2,024,000	2,024,000	2,024,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	4/5/2024	10000	10,000	10,000	10,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/10/2024	780000	780,000	780,000	780,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	4/5/2024	-10000	(10,000)	(10,000)	(10,000)	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	4/11/2024	520000	520,000	520,000	520,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/9/2024	2000	2,000	2,000	2,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/10/2024	47000	47,000	47,000	47,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/11/2024	7084000	7,084,000	7,084,000	7,084,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	4/11/2024	510000	510,000	510,000	510,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/29/2024	32000	32,000	32,000	32,000	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/29/2024	12000	12,165	12,165	12,165	-	-	-	-
'267486AA6	DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	4/29/2024	-12000	(12,165)	(12,165)	(12,165)	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/29/2024	1000	1,000	1,000	1,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	8372000	8,372,000	8,372,000	8,372,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	71000	71,000	71,000	71,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	3/22/2024	2000000	2,000,000	2,000,000	2,000,000	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	3/21/2024	520000	520,000	520,000	520,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	3/21/2024	940000	940,000	940,000	940,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/22/2024	400000	400,000	400,000	400,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	3/25/2024	530000	530,000	530,000	530,000	-	-	-	-
'989SLQ004	COLLATERAL BANK OF AMERICA NA 0.5 DTD 1/1/03 DUE	4/11/2024	540000	540,000	540,000	540,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/11/2024	1854000	1,854,000	1,854,000	1,854,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/10/2024	1629000	1,629,000	1,629,000	1,629,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/10/2024	10000	10,000	10,000	10,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/11/2024	116000	116,000	116,000	116,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	4/11/2024	5000	5,000	5,000	5,000	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	4/12/2024	-225000	(227,813)	(227,813)	(227,813)	-	-	-	-
'24665FAD4	DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29	4/12/2024	225000	227,813	227,813	227,813	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/12/2024	490000	490,000	490,000	490,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/16/2024	1400000	1,400,000	1,400,000	1,400,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	4/15/2024	290000	290,000	290,000	290,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/15/2024	14000	14,000	14,000	14,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/12/2024	2084000	2,084,000	2,084,000	2,084,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/12/2024	1655000	1,655,000	1,655,000	1,655,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	4/12/2024	38000	38,000	38,000	38,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	4/15/2024	390000	390,000	390,000	390,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/15/2024	970000	970,000	970,000	970,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/12/2024	15000	15,000	15,000	15,000	-	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	4/8/2024	104000	101,660	101,660	101,660	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	4/8/2024	257000	258,771	258,771	258,771	-	-	-	-
'861896AA6	STONEX GROUP INC SECURED 144A 03/31 7.875	4/8/2024	-257000	(258,771)	(258,771)	(258,771)	-	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	4/8/2024	-104000	(101,660)	(101,660)	(101,660)	-	-	-	-
'64828TAB8	RITHM CAPITAL CORP SR UNSECURED 144A 04/29 8	4/9/2024	460000	451,375	451,375	451,375	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/8/2024	79000	79,000	79,000	79,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/9/2024	280000	280,000	280,000	280,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/5/2024	567000	567,000	567,000	567,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/8/2024	22000	22,000	22,000	22,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/4/2024	1130000	1,130,000	1,130,000	1,130,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/9/2024	1756000	1,756,000	1,756,000	1,756,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	4/4/2024	550000	550,000	550,000	550,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/5/2024	13000	13,000	13,000	13,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/5/2024	510000	510,000	510,000	510,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/4/2024	4000	4,000	4,000	4,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/8/2024	600000	600,000	600,000	600,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/8/2024	13000	13,000	13,000	13,000	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/11/2024	-50000	(52,000)	(52,000)	(52,000)	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/12/2024	125000	130,000	130,000	130,000	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/12/2024	-125000	(130,000)	(130,000)	(130,000)	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	3/11/2024	520000	520,000	520,000	520,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/18/2024	1189000	1,189,000	1,189,000	1,189,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	3/20/2024	480000	480,000	480,000	480,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	3/18/2024	410000	410,000	410,000	410,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	3/18/2024	9000	9,000	9,000	9,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/19/2024	1980000	1,980,000	1,980,000	1,980,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/19/2024	766000	766,000	766,000	766,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	58000	58,000	58,000	58,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/11/2024	3000	3,000	3,000	3,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/11/2024	2182000	2,182,000	2,182,000	2,182,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	3/11/2024	760000	760,000	760,000	760,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/11/2024	680000	680,000	680,000	680,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/11/2024	620000	620,000	620,000	620,000	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/13/2024	99000	103,331	103,331	103,331	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/11/2024	84000	84,000	84,000	84,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/13/2024	80000	80,000	80,000	80,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/12/2024	3316000	3,316,000	3,316,000	3,316,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	3/12/2024	33000	33,000	33,000	33,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/12/2024	2531000	2,531,000	2,531,000	2,531,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	989000	989,000	989,000	989,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	2882000	2,882,000	2,882,000	2,882,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	3173000	3,173,000	3,173,000	3,173,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	7785000	7,785,000	7,785,000	7,785,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	626000	626,000	626,000	626,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/20/2024	30000	30,000	30,000	30,000	-	-	-	-
'989NJLI1	COLLATERAL GOLDMAN SACH INTER	3/20/2024	580000	580,000	580,000	580,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/20/2024	160000	160,000	160,000	160,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/19/2024	11000	11,000	11,000	11,000	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/13/2024	-99000	(103,331)	(103,331)	(103,331)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/12/2024	137000	137,000	137,000	137,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/12/2024	164000	164,000	164,000	164,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/12/2024	270000	270,000	270,000	270,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/12/2024	488000	488,000	488,000	488,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/13/2024	390000	390,000	390,000	390,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/15/2024	440000	440,000	440,000	440,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/18/2024	550000	550,000	550,000	550,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/15/2024	24000	24,000	24,000	24,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/14/2024	3000	3,000	3,000	3,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/15/2024	37000	37,000	37,000	37,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/27/2024	3000	3,000	3,000	3,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/27/2024	1595000	1,595,000	1,595,000	1,595,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/1/2024	32000	32,000	32,000	32,000	-	-	-	-
'071734AC1	BAUSCH HEALTH COS INC SR SECURED 144A 08/27 5.75	4/1/2024	-300000	(174,000)	(174,000)	(174,000)	-	-	-	-
'071734AC1	BAUSCH HEALTH COS INC SR SECURED 144A 08/27 5.75	4/1/2024	300000	174,000	174,000	174,000	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/2	4/1/2024	600000	584,250	584,250	584,250	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/28/2024	21000	21,000	21,000	21,000	-	-	-	-
'04625HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	3/27/2024	-294000	(299,513)	(299,513)	(299,513)	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/29/2024	50000	50,000	50,000	50,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/28/2024	14000	14,000	14,000	14,000	-	-	-	-
'335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/2	4/1/2024	-600000	(584,250)	(584,250)	(584,250)	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	4/1/2024	4000	4,000	4,000	4,000	-	-	-	-
'9191 1XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/2(	4/2/2024	233000	139,218	139,218	139,218	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	4/1/2024	1751000	1,751,000	1,751,000	1,751,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	4/3/2024	600000	600,000	600,000	600,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	4/2/2024	2000	2,000	2,000	2,000	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	4/3/2024	470000	470,000	470,000	470,000	-	-	-	-
'9191 1XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/2(	4/2/2024	-233000	(139,218)	(139,218)	(139,218)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	4/1/2024	47000	47,000	47,000	47,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/3/2024	380000	380,000	380,000	380,000	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/11/2024	50000	52,000	52,000	52,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	3/8/2024	460000	460,000	460,000	460,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/2/2024	1380000	1,380,000	1,380,000	1,380,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	4/2/2024	860000	860,000	860,000	860,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	4/3/2024	260000	260,000	260,000	260,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	4/3/2024	820000	820,000	820,000	820,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	4/2/2024	560000	560,000	560,000	560,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	4/2/2024	11000	11,000	11,000	11,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/8/2024	2228000	2,228,000	2,228,000	2,228,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/21/2024	17000	17,000	17,000	17,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/20/2024	2000	2,000	2,000	2,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/22/2024	110000	110,000	110,000	110,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/22/2024	44000	44,000	44,000	44,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	3/25/2024	50000	50,000	50,000	50,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/25/2024	460000	460,000	460,000	460,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	3/21/2024	690000	690,000	690,000	690,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/22/2024	5000	5,000	5,000	5,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/22/2024	940000	940,000	940,000	940,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/21/2024	500000	500,000	500,000	500,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/22/2024	1240000	1,240,000	1,240,000	1,240,000	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	3/21/2024	10000	10,000	10,000	10,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/14/2024	1350000	1,350,000	1,350,000	1,350,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/15/2024	480000	480,000	480,000	480,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/14/2024	360000	360,000	360,000	360,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/14/2024	18000	18,000	18,000	18,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/15/2024	380000	380,000	380,000	380,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/13/2024	4754000	4,754,000	4,754,000	4,754,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/13/2024	90000	90,000	90,000	90,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	3/15/2024	4000	4,000	4,000	4,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/19/2024	1000	1,000	1,000	1,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/20/2024	420000	420,000	420,000	420,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	3/22/2024	2050000	2,050,000	2,050,000	2,050,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/21/2024	24010000	24,010,000	24,010,000	24,010,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/25/2024	461000	461,000	461,000	461,000	-	-	-	-

'928HZQ007	CASH COLLATERAL USD SCBSW	3/25/2024	290000	290,000	290,000	290,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/22/2024	21000	21,000	21,000	21,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	3/22/2024	450000	450,000	450,000	450,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/25/2024	20000	20,000	20,000	20,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/27/2024	1150000	1,150,000	1,150,000	1,150,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/27/2024	20000	20,000	20,000	20,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/27/2024	1640000	1,640,000	1,640,000	1,640,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/26/2024	21000	21,000	21,000	21,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/26/2024	45000	45,000	45,000	45,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	3/20/2024	520000	520,000	520,000	520,000	-	-	-	-
'989SSWI6	CASH COLLATERAL RBS 12/49 VAR	3/19/2024	480000	480,000	480,000	480,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/18/2024	41000	41,000	41,000	41,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	3/18/2024	1310000	1,310,000	1,310,000	1,310,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/19/2024	12000	12,000	12,000	12,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/18/2024	2000	2,000	2,000	2,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/19/2024	319000	319,000	319,000	319,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/26/2024	450000	450,000	450,000	450,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/13/2024	74000	74,000	74,000	74,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/26/2024	780000	780,000	780,000	780,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	3/27/2024	610000	610,000	610,000	610,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/25/2024	4000	4,000	4,000	4,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	3/27/2024	13000	13,000	13,000	13,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/28/2024	380000	380,000	380,000	380,000	-	-	-	-
'04629HAJ8	ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 1	3/27/2024	294000	299,513	299,513	299,513	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/28/2024	290000	290,000	290,000	290,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/27/2024	97000	97,000	97,000	97,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/5/2024	450000	450,000	450,000	450,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	2/2/2024	6000	6,000	6,000	6,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/2/2024	12000	12,000	12,000	12,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/2/2024	31000	31,000	31,000	31,000	-	-	-	-
'62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	2/1/2024	-70000	(69,261)	(69,261)	(69,261)	-	-	-	-
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	2/1/2024	-27000	(26,887)	(26,887)	(26,887)	-	-	-	-
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	2/1/2024	-20000	(19,490)	(19,490)	(19,490)	-	-	-	-
'70052LAB9	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.8	2/1/2024	-40000	(39,297)	(39,297)	(39,297)	-	-	-	-
'20461RAB8	COMPASS GROUP DIVERSIFIC COMPANY GUAR 144A 04	2/1/2024	-70000	(66,774)	(66,774)	(66,774)	-	-	-	-
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	2/1/2024	-60000	(52,679)	(52,679)	(52,679)	-	-	-	-
'86074QAQ5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	2/1/2024	-56000	(44,520)	(44,520)	(44,520)	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	2/1/2024	-60000	(51,718)	(51,718)	(51,718)	-	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	2/1/2024	-60000	(59,441)	(59,441)	(59,441)	-	-	-	-
'59151KAL2	METHANEX CORP SR UNSECURED 12/29 5.25	1/3/2024	-50000	(48,096)	(48,096)	(47,048)	1,049	-	-	-
'59151KAL2	METHANEX CORP SR UNSECURED 12/29 5.25	2/1/2024	-60000	(57,715)	(57,715)	(57,715)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/8/2024	60000	60,000	60,000	60,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/8/2024	200000	200,000	200,000	200,000	-	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	1/4/2024	-50000	(46,222)	(46,222)	(45,430)	792	-	-	-
'00891*BK4	AIR CANADA SR SECURED 144A 08/26 3.875	1/4/2024	-50000	(47,915)	(47,915)	(47,124)	792	-	-	-
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/3(	2/1/2024	-20000	(21,235)	(21,235)	(21,235)	-	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	1/3/2024	-50000	(49,535)	(49,535)	(48,815)	720	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	2/8/2024	380000	380,000	380,000	380,000	-	-	-	-
'70502MAB3	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4	2/1/2024	20000	18,209	18,209	18,209	-	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	2/1/2024	40000	37,363	37,363	37,363	-	-	-	-
'747262AZ6	QVC INC SR SECURED 09/28 4.375	2/1/2024	50000	37,384	37,384	37,384	-	-	-	-
'53803AAV1	LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6	2/1/2024	60000	60,831	60,831	60,831	-	-	-	-
'44108MBA9	SERVICE PROPERTIES TRUST SR UNSECURED 10/26 4.7	2/1/2024	30000	27,995	27,995	27,995	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	2/1/2024	30000	26,582	26,582	26,582	-	-	-	-
'81618TAC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	2/1/2024	50000	43,157	43,157	43,157	-	-	-	-
'858155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	2/1/2024	30000	28,733	28,733	28,733	-	-	-	-
'780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/2	2/1/2024	40000	38,776	38,776	38,776	-	-	-	-
'20451RAB8	COMPASS GROUP DIVERSIFIC COMPANY GUAR 144A 04	2/1/2024	70000	66,774	66,774	66,774	-	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	2/1/2024	100000	99,613	99,613	99,613	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/2	2/1/2024	-50000	(45,535)	(45,535)	(45,535)	-	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	2/1/2024	-70000	(62,233)	(62,233)	(62,233)	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	2/1/2024	-30000	(30,725)	(30,725)	(30,725)	-	-	-	-
'163851AH1	CHEMOURS CO COMPANY GUAR 144A 11/29 4.625	2/1/2024	-50000	(44,093)	(44,093)	(44,093)	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	2/1/2024	-40000	(34,128)	(34,128)	(34,128)	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	2/1/2024	-50000	(36,799)	(36,799)	(36,799)	-	-	-	-
'47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	2/1/2024	-33000	(31,166)	(31,166)	(31,166)	-	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	2/1/2024	-40000	(37,358)	(37,358)	(37,358)	-	-	-	-
'33767DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	2/1/2024	-30000	(28,148)	(28,148)	(28,148)	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	2/5/2024	500000	500,000	500,000	500,000	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	2/1/2024	-30000	(30,765)	(30,765)	(30,765)	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	2/8/2024	70000	70,000	70,000	70,000	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/5/2024	-50000	(51,563)	(51,563)	(51,563)	-	-	-	-
'75102WAG3	RAKUTEN GROUP INC SR UNSECURED 144A 02/27 11.25	3/6/2024	255000	272,531	272,531	272,531	-	-	-	-
'75102WAG3	RAKUTEN GROUP INC SR UNSECURED 144A 02/27 11.25	3/6/2024	-255000	(272,531)	(272,531)	(272,531)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/6/2024	4000	4,000	4,000	4,000	-	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	2/1/2024	-20000	(16,990)	(16,990)	(16,990)	-	-	-	-
'80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5	2/1/2024	-59000	(49,672)	(49,672)	(49,672)	-	-	-	-
'81618TAC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	2/1/2024	-50000	(43,157)	(43,157)	(43,157)	-	-	-	-
'20903KAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	2/1/2024	-70000	(60,948)	(60,948)	(60,948)	-	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	2/1/2024	-110000	(111,936)	(111,936)	(111,936)	-	-	-	-
'858155AE4	STEELCASE INC SR UNSECURED 01/29 5.125	2/1/2024	-30000	(28,733)	(28,733)	(28,733)	-	-	-	-
'86304TAA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	2/1/2024	-30000	(29,697)	(29,697)	(29,697)	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	2/5/2024	880000	880,000	880,000	880,000	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	2/1/2024	-30000	(26,582)	(26,582)	(26,582)	-	-	-	-
'87901JAJ4	TEGNA INC COMPANY GUAR 03/28 4.625	2/1/2024	-70000	(65,498)	(65,498)	(65,498)	-	-	-	-
'989SSWI6	CASH COLLATERAL RBS 12/49 VAR	2/6/2024	440000	440,000	440,000	440,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	2/6/2024	700000	700,000	700,000	700,000	-	-	-	-
'989SLQ004	COLLATERAL BANK OF AMERICA NA 0.5 DTD 1/1/03 DUE	2/6/2024	960000	960,000	960,000	960,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/7/2024	730000	730,000	730,000	730,000	-	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	2/1/2024	-70000	(70,062)	(70,062)	(70,062)	-	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	2/1/2024	-60000	(57,280)	(57,280)	(57,280)	-	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	1/4/2024	-50000	(49,807)	(49,807)	(49,075)	732	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/1/2024	-40000	(40,074)	(40,074)	(40,074)	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/7/2024	540000	540,000	540,000	540,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	2/8/2024	440000	440,000	440,000	440,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/7/2024	1464000	1,464,000	1,464,000	1,464,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/7/2024	190000	190,000	190,000	190,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/7/2024	720000	720,000	720,000	720,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/6/2024	13000	13,000	13,000	13,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	3/6/2024	47000	47,000	47,000	47,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	3/6/2024	16000	16,000	16,000	16,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	3/7/2024	290000	290,000	290,000	290,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/7/2024	390000	390,000	390,000	390,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	3/8/2024	1030000	1,030,000	1,030,000	1,030,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/7/2024	75000	75,000	75,000	75,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/8/2024	940000	940,000	940,000	940,000	-	-	-	-
'989NJLI1	COLLATERAL GOLDMAN SACH INTER	3/8/2024	580000	580,000	580,000	580,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/7/2024	117000	117,000	117,000	117,000	-	-	-	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	2/1/2024	-60000	(61,985)	(61,985)	(61,985)	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	2/1/2024	-70000	(66,919)	(66,919)	(66,919)	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	2/1/2024	-40000	(35,623)	(35,623)	(35,623)	-	-	-	-
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	2/1/2024	-50000	(51,328)	(51,328)	(51,328)	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	2/1/2024	-90000	(80,380)	(80,380)	(80,380)	-	-	-	-
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	2/1/2024	-50000	(45,779)	(45,779)	(45,779)	-	-	-	-
'365417AA2	NEOGEN FOOD SAFE CORP COMPANY GUAR 144A 07/3(	2/1/2024	-20000	(21,463)	(21,463)	(21,463)	-	-	-	-
'411618AB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	2/1/2024	-35000	(34,614)	(34,614)	(34,614)	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	2/5/2024	740000	740,000	740,000	740,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/5/2024	280000	280,000	280,000	280,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/5/2024	790000	790,000	790,000	790,000	-	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	2/1/2024	-100000	(99,613)	(99,613)	(99,613)	-	-	-	-
'03990AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	1/4/2024	-50000	(49,773)	(49,773)	(48,958)	815	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	1/3/2024	-50000	(47,734)	(47,734)	(47,643)	91	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	2/8/2024	40000	40,000	40,000	40,000	-	-	-	-
'03990AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	2/1/2024	-80000	(79,636)	(79,636)	(79,636)	-	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	1/3/2024	-40000	(40,036)	(40,036)	(39,956)	80	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	2/1/2024	-30000	(28,872)	(28,872)	(28,872)	-	-	-	-
'00891*BK4	AIR CANADA SR SECURED 144A 08/26 3.875	2/1/2024	-110000	(105,413)	(105,413)	(105,413)	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	2/1/2024	-80000	(67,709)	(67,709)	(67,709)	-	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	2/1/2024	-80000	(73,955)	(73,955)	(73,955)	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	3/4/2024	-165000	(146,025)	(146,025)	(146,025)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/4/2024	40000	40,000	40,000	40,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	3/5/2024	60000	60,000	60,000	60,000	-	-	-	-
'00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28	2/1/2024	-20000	(19,022)	(19,022)	(19,022)	-	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	2/1/2024	-40000	(36,043)	(36,043)	(36,043)	-	-	-	-
'68269*AE0	ONEMAIN FINANCE CORP COMPANY GUAR 03/30 7.875	2/1/2024	-10000	(10,199)	(10,199)	(10,199)	-	-	-	-
'70932MAB3	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4	2/1/2024	-20000	(18,209)	(18,209)	(18,209)	-	-	-	-
'70932MAC1	PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5	2/1/2024	-40000	(37,363)	(37,363)	(37,363)	-	-	-	-
'74169MAE6	PRIME SEC/SVC BRW/FINANC SECURED 144A 01/28 6.25	2/1/2024	-40000	(39,720)	(39,720)	(39,720)	-	-	-	-
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	2/1/2024	-40000	(35,608)	(35,608)	(35,608)	-	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	2/1/2024	-40000	(36,928)	(36,928)	(36,928)	-	-	-	-
'66531AG41	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	2/1/2024	-40000	(40,949)	(40,949)	(40,949)	-	-	-	-
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09	2/1/2024	-40000	(39,591)	(39,591)	(39,591)	-	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	2/1/2024	-30000	(24,914)	(24,914)	(24,914)	-	-	-	-
'91329AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	2/1/2024	-30000	(29,490)	(29,490)	(29,490)	-	-	-	-
'91749PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	2/1/2024	-27000	(27,118)	(27,118)	(27,118)	-	-	-	-
'26151AAA7	DRAX FINCO PLC SR SECURED 144A 11/25 6.625	2/1/2024	-54000	(53,679)	(53,679)	(53,679)	-	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	2/2/2024	30000	28,884	28,884	28,884	-	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/2/2024	214000	213,739	213,739	213,739	-	-	-	-
'500688AD8	KOSMOS ENERGY LTD COMPANY GUAR 144A 03/28 7.5	2/1/2024	-30000	(27,960)	(27,960)	(27,960)	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	2/2/2024	7000	7,000	7,000	7,000	-	-	-	-
'52108MAC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	2/1/2024	-60000	(49,589)	(49,589)	(49,589)	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/6/2024	490000	490,000	490,000	490,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/6/2024	810000	810,000	810,000	810,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/5/2024	440000	440,000	440,000	440,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	3/5/2024	470000	470,000	470,000	470,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	3/5/2024	400000	400,000	400,000	400,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	3/5/2024	280000	280,000	280,000	280,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	3/5/2024	110000	110,000	110,000	110,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	3/4/2024	6000	6,000	6,000	6,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	3/4/2024	3000	3,000	3,000	3,000	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	3/4/2024	165000	146,025	146,025	146,025	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	3/4/2024	103000	106,863	106,863	106,863	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	3/4/2024	-103000	(106,863)	(106,863)	(106,863)	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	3/4/2024	1356000	1,356,000	1,356,000	1,356,000	-	-	-	-
'76129HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/2	2/1/2024	-200000	(177,138)	(177,138)	(177,138)	-	-	-	-
'76120HAD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/2	2/1/2024	-200000	(211,358)	(211,358)	(211,358)	-	-	-	-
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	2/1/2024	-80000	(80,114)	(80,114)	(80,114)	-	-	-	-
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	2/1/2024	-20000	(16,685)	(16,685)	(16,685)	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	2/1/2024	-67000	(59,764)	(59,764)	(59,764)	-	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	2/1/2024	-70000	(65,085)	(65,085)	(65,085)	-	-	-	-
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	2/1/2024	-40000	(35,698)	(35,698)	(35,698)	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6.	2/1/2024	-70000	(47,823)	(47,823)	(47,823)	-	-	-	-
'747262AY9	QVC INC SR SECURED 02/27 4.75	2/1/2024	-50000	(42,055)	(42,055)	(42,055)	-	-	-	-
'74965LAB7	RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	2/1/2024	-40000	(35,528)	(35,528)	(35,528)	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/5/2024	332000	332,000	332,000	332,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/5/2024	31000	31,000	31,000	31,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/5/2024	110000	110,000	110,000	110,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	2/5/2024	1000	1,000	1,000	1,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/6/2024	550000	550,000	550,000	550,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	2/5/2024	7000	7,000	7,000	7,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	2/6/2024	1090000	1,090,000	1,090,000	1,090,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	2/7/2024	380000	380,000	380,000	380,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	2/6/2024	640000	640,000	640,000	640,000	-	-	-	-

'939NYW009	CASH COLLATERAL MORGAN STANLEY	2/7/2024	500000	500,000	500,000	500,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/6/2024	12000	12,000	12,000	12,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/6/2024	67000	67,000	67,000	67,000	-	-	-	-
'644393AC4	NEW FORTRESS ENERGY INC SR SECURED 144A 03/29	3/5/2024	-95000	(95,000)	(95,000)	(95,000)	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	3/5/2024	1322000	1,322,000	1,322,000	1,322,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	3/6/2024	550000	550,000	550,000	550,000	-	-	-	-
'644393AC4	NEW FORTRESS ENERGY INC SR SECURED 144A 03/29	3/5/2024	95000	95,000	95,000	95,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/6/2024	50000	50,000	50,000	50,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/6/2024	560000	560,000	560,000	560,000	-	-	-	-
'87485LAD6	TALOS PRODUCTION INC SECURED 144A 02/29 9	3/5/2024	50000	51,563	51,563	51,563	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/29/2024	400000	400,000	400,000	400,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/29/2024	620000	620,000	620,000	620,000	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	2/1/2024	-60000	(51,679)	(51,679)	(51,679)	-	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	1/3/2024	-50000	(47,643)	(47,643)	(47,643)	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	2/1/2024	-30000	(32,196)	(32,196)	(32,196)	-	-	-	-
'422704AH9	HECLA MINING CO COMPANY GUAR 02/28 7.25	2/1/2024	-30000	(30,340)	(30,340)	(30,340)	-	-	-	-
'44106MBA9	SERVICE PROPERTIES TRUST SR UNSECURED 10/26 4.7	2/1/2024	-30000	(27,995)	(27,995)	(27,995)	-	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	2/1/2024	-32000	(30,861)	(30,861)	(30,861)	-	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	2/1/2024	-40000	(42,478)	(42,478)	(42,478)	-	-	-	-
'17888HAA1	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.	2/1/2024	-20000	(21,113)	(21,113)	(21,113)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/5/2024	500000	500,000	500,000	500,000	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	2/1/2024	-50000	(39,911)	(39,911)	(39,911)	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	2/5/2024	340000	340,000	340,000	340,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	2/5/2024	280000	280,000	280,000	280,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	2/5/2024	20000	20,000	20,000	20,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	2/2/2024	2770000	2,770,000	2,770,000	2,770,000	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.37	2/1/2024	-90000	(74,701)	(74,701)	(74,701)	-	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	2/1/2024	-60000	(57,434)	(57,434)	(57,434)	-	-	-	-
'644393AB6	NEW FORTRESS ENERGY INC SR SECURED 144A 09/26	2/1/2024	-70000	(68,026)	(68,026)	(68,026)	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	2/1/2024	-90000	(65,321)	(65,321)	(65,321)	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	2/1/2024	-30000	(31,440)	(31,440)	(31,440)	-	-	-	-
'69318FAJ7	PBF HOLDING CO LLC COMPANY GUAR 02/28 6	2/1/2024	-26000	(25,597)	(25,597)	(25,597)	-	-	-	-
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	2/1/2024	-20000	(19,558)	(19,558)	(19,558)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/29/2024	86000	86,000	86,000	86,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	2/29/2024	1597000	1,597,000	1,597,000	1,597,000	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	3/1/2024	200000	177,000	177,000	177,000	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	3/1/2024	125000	129,375	129,375	129,375	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	3/1/2024	84000	84,000	84,000	84,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/4/2024	180000	180,000	180,000	180,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	3/4/2024	270000	270,000	270,000	270,000	-	-	-	-
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	2/1/2024	-45000	(43,313)	(43,313)	(43,313)	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	2/1/2024	-50000	(47,453)	(47,453)	(47,453)	-	-	-	-
'023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	2/1/2024	-130000	(132,366)	(132,366)	(132,366)	-	-	-	-
'63861CAC3	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28	2/1/2024	-20000	(19,089)	(19,089)	(19,089)	-	-	-	-
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	2/1/2024	-40000	(36,763)	(36,763)	(36,763)	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	2/1/2024	-70000	(66,265)	(66,265)	(66,265)	-	-	-	-
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	2/1/2024	-70000	(70,127)	(70,127)	(70,127)	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	2/1/2024	-30000	(29,121)	(29,121)	(29,121)	-	-	-	-
'603051AA1	MINERAL RESOURCES LTD SR UNSECURED 144A 05/27 1	2/1/2024	-40000	(40,520)	(40,520)	(40,520)	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/5/2024	550000	550,000	550,000	550,000	-	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	2/1/2024	-30000	(27,198)	(27,198)	(27,198)	-	-	-	-
'69331CAJ7	PG+E CORP SR SECURED 07/30 5.25	2/1/2024	-70000	(67,276)	(67,276)	(67,276)	-	-	-	-
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	2/1/2024	-30000	(28,566)	(28,566)	(28,566)	-	-	-	-
'143658BL5	CARNIVAL CORP COMPANY GUAR 144A 03/26 7.625	2/1/2024	-70000	(71,352)	(71,352)	(71,352)	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	2/1/2024	-60000	(64,089)	(64,089)	(64,089)	-	-	-	-
'20679LAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	2/1/2024	-40000	(36,748)	(36,748)	(36,748)	-	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.1	2/1/2024	-30000	(30,909)	(30,909)	(30,909)	-	-	-	-
'894164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	2/1/2024	-50000	(45,910)	(45,910)	(45,910)	-	-	-	-
'909214BV9	UNISYS CORP SR SECURED 144A 11/27 6.875	2/1/2024	-30000	(27,244)	(27,244)	(27,244)	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	2/1/2024	-40000	(33,653)	(33,653)	(33,653)	-	-	-	-
'11284DAC9	BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.	3/1/2024	-200000	(177,000)	(177,000)	(177,000)	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	3/4/2024	2332000	2,332,000	2,332,000	2,332,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	3/4/2024	870000	870,000	870,000	870,000	-	-	-	-
'87485LAE4	TALOS PRODUCTION INC SECURED 144A 02/31 9.375	3/1/2024	-125000	(129,375)	(129,375)	(129,375)	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	2/1/2024	4000	4,000	4,000	4,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/1/2024	9000	9,000	9,000	9,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/1/2024	173000	173,000	173,000	173,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/2/2024	430000	430,000	430,000	430,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/2/2024	230000	230,000	230,000	230,000	-	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	2/1/2024	-50000	(45,322)	(45,322)	(45,322)	-	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	2/1/2024	-40000	(35,328)	(35,328)	(35,328)	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	2/1/2024	-20000	(20,964)	(20,964)	(20,964)	-	-	-	-
'12488PCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	2/1/2024	-20000	(17,105)	(17,105)	(17,105)	-	-	-	-
'76009NAL4	UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	2/2/2024	-30000	(28,884)	(28,884)	(28,884)	-	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	1/3/2024	50000	47,643	47,643	47,643	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	2/1/2024	-30000	(27,096)	(27,096)	(27,096)	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	2/1/2024	-40000	(36,928)	(36,928)	(36,928)	-	-	-	-
'26885BAE0	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.	2/1/2024	-70000	(72,106)	(72,106)	(72,106)	-	-	-	-
'538034AV1	LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6	2/1/2024	-60000	(60,831)	(60,831)	(60,831)	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	2/1/2024	-20000	(19,019)	(19,019)	(19,019)	-	-	-	-
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 06/28 6.125	2/1/2024	-40000	(38,141)	(38,141)	(38,141)	-	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	2/1/2024	-50000	(42,191)	(42,191)	(42,191)	-	-	-	-
'046294AC4	ASTON MARTIN CAPITAL HOL SR SECURED 144A 11/25 1	2/1/2024	-60000	(60,782)	(60,782)	(60,782)	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	2/1/2024	-30000	(31,170)	(31,170)	(31,170)	-	-	-	-
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	2/1/2024	-50000	(50,139)	(50,139)	(50,139)	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/27/2024	540000	540,000	540,000	540,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/27/2024	470000	470,000	470,000	470,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/27/2024	300000	300,000	300,000	300,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/27/2024	690000	690,000	690,000	690,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/27/2024	650000	650,000	650,000	650,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/27/2024	4960000	4,960,000	4,960,000	4,960,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/27/2024	1060000	1,060,000	1,060,000	1,060,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	2/27/2024	2000	2,000	2,000	2,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	2/27/2024	579000	579,000	579,000	579,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	2/28/2024	460000	460,000	460,000	460,000	-	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/26	2/1/2024	-30000	(27,885)	(27,885)	(27,885)	-	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	2/1/2024	-45000	(45,012)	(45,012)	(45,012)	-	-	-	-
'46284VAL5	IRON MOUNTAIN INC COMPANY GUAR 144A 07/32 5.625	2/1/2024	-10000	(9,435)	(9,435)	(9,435)	-	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	2/1/2024	-40000	(40,286)	(40,286)	(40,286)	-	-	-	-
'37954FAK0	GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/3	2/1/2024	-30000	(30,859)	(30,859)	(30,859)	-	-	-	-
'46284VAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	2/1/2024	-20000	(18,070)	(18,070)	(18,070)	-	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	2/1/2024	-20000	(17,858)	(17,858)	(17,858)	-	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	2/1/2024	-40000	(35,180)	(35,180)	(35,180)	-	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	2/1/2024	-40000	(38,334)	(38,334)	(38,334)	-	-	-	-
'29280EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	2/1/2024	-32000	(28,864)	(28,864)	(28,864)	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	2/1/2024	-50000	(42,478)	(42,478)	(42,478)	-	-	-	-
'747262AZ6	QVC INC SR SECURED 09/28 4.375	2/1/2024	-50000	(37,384)	(37,384)	(37,384)	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	2/1/2024	-60000	(49,918)	(49,918)	(49,918)	-	-	-	-
'163851AF5	CHEMOURS CO COMPANY GUAR 144A 11/28 5.75	2/1/2024	-20000	(18,908)	(18,908)	(18,908)	-	-	-	-
'OP0029M27	BRYRKH8N5 BLACKROCK SWAPTION 4.46 PUT USD 2024	2/2/2024	40900000	550,000	550,000	-	(550,000)	-	-	-
'OP0029PR9	BRYRLH8L1 BLACKROCK SWAPTION 3.36 PUT EUR 2024	2/2/2024	42460000	556,009	556,009	-	(560,956)	4,947	-	-
'62886HBG5	NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.7	2/1/2024	-10000	(10,143)	(10,143)	(10,143)	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	2/1/2024	-130000	(123,807)	(123,807)	(123,807)	-	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	2/1/2024	-50000	(48,512)	(48,512)	(48,512)	-	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	2/1/2024	-40000	(40,029)	(40,029)	(40,029)	-	-	-	-
'80386WAB1	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5	2/1/2024	-28000	(26,656)	(26,656)	(26,656)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/28/2024	170000	170,000	170,000	170,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/27/2024	1113000	1,113,000	1,113,000	1,113,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/28/2024	670000	670,000	670,000	670,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	2/28/2024	13000	13,000	13,000	13,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/28/2024	13000	13,000	13,000	13,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/16/2024	-30000	(30,000)	(30,000)	(30,000)	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/16/2024	-180000	(180,000)	(180,000)	(180,000)	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	2/1/2024	90000	74,719	74,719	74,719	-	-	-	-
'82967NBM9	SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	2/1/2024	20000	16,685	16,685	16,685	-	-	-	-
'70052LAB9	PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.8	2/1/2024	40000	39,297	39,297	39,297	-	-	-	-
'364760AP3	GAP INC/THE COMPANY GUAR 144A 10/29 3.625	2/1/2024	60000	51,679	51,679	51,679	-	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	2/1/2024	80000	79,636	79,636	79,636	-	-	-	-
'86074QAP7	STILLWATER MINING CO COMPANY GUAR 144A 11/26 4	2/1/2024	67000	59,764	59,764	59,764	-	-	-	-
'80386WAB1	SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5	2/1/2024	28000	26,656	26,656	26,656	-	-	-	-
'86074QAG5	STILLWATER MINING CO COMPANY GUAR 144A 11/29 4.5	2/1/2024	56000	44,520	44,520	44,520	-	-	-	-
'80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5	2/1/2024	59000	49,672	49,672	49,672	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	2/1/2024	33000	30,756	30,756	30,756	-	-	-	-
'500688AC0	KOSMOS ENERGY LTD COMPANY GUAR 144A 04/26 7.12	2/1/2024	45000	43,313	43,313	43,313	-	-	-	-
'77578JAC2	ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	2/1/2024	-63000	(63,546)	(63,546)	(63,546)	-	-	-	-
'29261HAA3	ENDEAVOUR MINING PLC COMPANY GUAR 144A 10/26 5	2/1/2024	-33000	(30,756)	(30,756)	(30,756)	-	-	-	-
'31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	2/1/2024	-30000	(28,973)	(28,973)	(28,973)	-	-	-	-
'337932AM9	FIRSTENERGY CORP SR UNSECURED 03/50 3.4	2/1/2024	-10000	(7,065)	(7,065)	(7,065)	-	-	-	-
'780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/2	2/1/2024	-40000	(38,776)	(38,776)	(38,776)	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	2/1/2024	-80000	(64,527)	(64,527)	(64,527)	-	-	-	-
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	2/1/2024	-40000	(37,445)	(37,445)	(37,445)	-	-	-	-
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	2/1/2024	-30000	(30,594)	(30,594)	(30,594)	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	2/1/2024	-30000	(28,371)	(28,371)	(28,371)	-	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	2/1/2024	-70000	(68,454)	(68,454)	(68,454)	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/16/2024	-400000	(400,000)	(400,000)	(400,000)	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	2/22/2024	216000	216,000	216,000	216,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	2/22/2024	7000	7,000	7,000	7,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/22/2024	243000	243,000	243,000	243,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/23/2024	240000	240,000	240,000	240,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/23/2024	50000	50,000	50,000	50,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	2/23/2024	45000	45,000	45,000	45,000	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	2/1/2024	-40000	(39,576)	(39,576)	(39,576)	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	2/1/2024	-40000	(39,637)	(39,637)	(39,637)	-	-	-	-
'OP00344T1	BRYVAPA74 BLACKROCK SWAPTION 3.7 PUT USD 20240	2/1/2024	50000000	465,000	465,000	465,000	-	-	-	-
'982MVJII0	COLLATERAL UBS AG 12/49 FIXED .15	2/1/2024	450000	450,000	450,000	450,000	-	-	-	-
'902TBBII2	CASH COLLATERAL BPSFT USD	2/1/2024	4000	4,000	4,000	4,000	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	1/31/2024	-240000	(237,000)	(237,000)	(237,000)	-	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	2/1/2024	-50000	(45,285)	(45,285)	(45,285)	-	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	1/31/2024	-215000	(194,640)	(194,640)	(194,640)	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	1/31/2024	-130000	(128,020)	(128,020)	(128,020)	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/2/2024	760000	760,000	760,000	760,000	-	-	-	-
'933GSI001	CASH COLLATERAL USD XGS COLLAT	2/1/2024	17000	17,000	17,000	17,000	-	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	2/1/2024	-40000	(37,506)	(37,506)	(37,506)	-	-	-	-
'85205TAN0	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.3	2/1/2024	-20000	(21,837)	(21,837)	(21,837)	-	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/3	2/2/2024	-214000	(213,739)	(213,739)	(213,739)	-	-	-	-
'8557 1BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 0	2/1/2024	-20000	(18,630)	(18,630)	(18,630)	-	-	-	-
'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	2/1/2024	-60000	(60,421)	(60,421)	(60,421)	-	-	-	-
'222070AE4	COTY INC SR SECURED 144A 04/26 5	2/1/2024	-41000	(40,328)	(40,328)	(40,328)	-	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	2/1/2024	-40000	(39,497)	(39,497)	(39,497)	-	-	-	-
'222070AG9	COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4	2/1/2024	-30000	(28,708)	(28,708)	(28,708)	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	2/1/2024	-50000	(47,410)	(47,410)	(47,410)	-	-	-	-
'247361ZN1	DELTA AIR LINES INC SR UNSECURED 04/28 4.375	2/1/2024	-20000	(19,512)	(19,512)	(19,512)	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/26/2024	4960000	4,960,000	4,960,000	4,960,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/26/2024	820000	820,000	820,000	820,000	-	-	-	-
'12662PAF5	CVR ENERGY INC COMPANY GUAR 144A 01/29 8.5	2/1/2024	40000	40,286	40,286	40,286	-	-	-	-
'35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	2/1/2024	90000	80,380	80,380	80,380	-	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	2/1/2024	20000	21,126	21,126	21,126	-	-	-	-
'559665AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	2/1/2024	60000	59,441	59,441	59,441	-	-	-	-
'11040GAA1	BRISTOW GROUP INC SR SECURED 144A 03/28 6.875	2/1/2024	20000	19,558	19,558	19,558	-	-	-	-
'85205TAN0	SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.3	2/1/2024	20000	21,837	21,837	21,837	-	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	2/1/2024	70000	70,062	70,062	70,062	-	-	-	-
'46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	2/1/2024	45000	45,012	45,012	45,012	-	-	-	-
'74965LAA9	RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	2/1/2024	30000	28,566	28,566	28,566	-	-	-	-

'87165BAU7	SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	2/1/2024	60000	60,421	60,421	60,421	-	-	-	-	-
'041242AA6	ARKO CORP COMPANY GUAR 144A 11/29 5.125	2/1/2024	40000	35,128	35,128	35,128	-	-	-	-	-
'34960PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28 (	2/1/2024	-70000	(68,101)	(68,101)	(68,101)	-	-	-	-	-
'364760AQ1	GAP INC/THE COMPANY GUAR 144A 10/31 3.875	2/1/2024	-90000	(74,719)	(74,719)	(74,719)	-	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	2/1/2024	-50000	(47,627)	(47,627)	(47,627)	-	-	-	-	-
'538034AX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	2/1/2024	-160000	(148,998)	(148,998)	(148,998)	-	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	2/1/2024	-120000	(116,906)	(116,906)	(116,906)	-	-	-	-	-
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 I	2/1/2024	-40000	(41,464)	(41,464)	(41,464)	-	-	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	2/1/2024	-30000	(25,807)	(25,807)	(25,807)	-	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	2/1/2024	-40000	(40,672)	(40,672)	(40,672)	-	-	-	-	-
'64439BAA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	2/1/2024	-32000	(31,761)	(31,761)	(31,761)	-	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	2/1/2024	-70000	(64,749)	(64,749)	(64,749)	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/16/2024	1060000	1,060,000	1,060,000	1,060,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	2/16/2024	440000	440,000	440,000	440,000	-	-	-	-	-
'989NJKII3	COLLATERAL DEUTSCHE BANK	2/16/2024	120000	120,000	120,000	120,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/16/2024	180000	180,000	180,000	180,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/16/2024	400000	400,000	400,000	400,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/16/2024	30000	30,000	30,000	30,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/20/2024	690000	690,000	690,000	690,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/19/2024	191000	191,000	191,000	191,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/19/2024	36000	36,000	36,000	36,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/19/2024	17000	17,000	17,000	17,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/19/2024	590000	590,000	590,000	590,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/16/2024	610000	610,000	610,000	610,000	-	-	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	2/1/2024	40000	36,228	36,228	36,228	-	-	-	-	-
'91740PAF5	USA COM PART/USA COM FIN COMPANY GUAR 09/27 6.8	2/1/2024	27000	27,118	27,118	27,118	-	-	-	-	-
'85571BAY1	STARWOOD PROPERTY TRUST SR UNSECURED 144A 0	2/1/2024	20000	18,630	18,630	18,630	-	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	2/1/2024	60000	51,718	51,718	51,718	-	-	-	-	-
'222070AG9	COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4	2/1/2024	30000	28,708	28,708	28,708	-	-	-	-	-
'500688AD8	KOSMOS ENERGY LTD COMPANY GUAR 144A 03/28 7.5	2/1/2024	30000	27,960	27,960	27,960	-	-	-	-	-
'143658BR2	CARNIVAL CORP COMPANY GUAR 144A 05/29 6	2/1/2024	70000	68,454	68,454	68,454	-	-	-	-	-
'52108BAC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 (	2/1/2024	60000	49,589	49,589	49,589	-	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	2/1/2024	60000	53,689	53,689	53,689	-	-	-	-	-
'030981AL8	AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	2/1/2024	130000	123,807	123,807	123,807	-	-	-	-	-
'444454AF9	HUGHES SATELLITE SYSTEMS COMPANY GUAR 08/26 6	2/1/2024	70000	47,823	47,823	47,823	-	-	-	-	-
'05501WAB8	AZUL SECURED FINANCE LLP SECURED 144A 05/30 10.8	2/1/2024	-46000	(38,525)	(38,525)	(38,525)	-	-	-	-	-
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	2/1/2024	-70000	(68,445)	(68,445)	(68,445)	-	-	-	-	-
'46567TAB0	ITHACA ENERGY NORTH COMPANY GUAR 144A 07/26 9	2/1/2024	-53000	(52,973)	(52,973)	(52,973)	-	-	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	2/1/2024	-60000	(58,145)	(58,145)	(58,145)	-	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	2/1/2024	-60000	(62,966)	(62,966)	(62,966)	-	-	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	2/1/2024	-140000	(145,643)	(145,643)	(145,643)	-	-	-	-	-
'74168NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	2/1/2024	-50000	(46,306)	(46,306)	(46,306)	-	-	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	2/1/2024	-40000	(41,175)	(41,175)	(41,175)	-	-	-	-	-
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	2/1/2024	-70000	(62,057)	(62,057)	(62,057)	-	-	-	-	-
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	2/1/2024	-41000	(39,899)	(39,899)	(39,899)	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/20/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	2/21/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/20/2024	4000	4,000	4,000	4,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/20/2024	-4000	(4,000)	(4,000)	(4,000)	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	2/21/2024	570000	570,000	570,000	570,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	2/21/2024	860000	860,000	860,000	860,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/21/2024	108000	108,000	108,000	108,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/21/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'63861CAC3	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28	2/1/2024	20000	19,089	19,089	19,089	-	-	-	-	-
'46284VAL5	IRON MOUNTAIN INC COMPANY GUAR 144A 07/32 5.625	2/1/2024	10000	9,435	9,435	9,435	-	-	-	-	-
'44267DAF4	HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.	2/1/2024	40000	35,180	35,180	35,180	-	-	-	-	-
'31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	2/1/2024	30000	28,973	28,973	28,973	-	-	-	-	-
'655664AR1	NORDSTROM INC SR SECURED 01/44 5	2/1/2024	90000	65,321	65,321	65,321	-	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	2/1/2024	40000	39,637	39,637	39,637	-	-	-	-	-
'030981AJ3	AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	2/1/2024	120000	116,906	116,906	116,906	-	-	-	-	-
'030981AM6	AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28	2/1/2024	40000	40,672	40,672	40,672	-	-	-	-	-
'41161MAB7	HARBOUR ENERGY PLC COMPANY GUAR 144A 10/26 5.5	2/1/2024	35000	34,614	34,614	34,614	-	-	-	-	-
'071705AA5	BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	2/1/2024	60000	62,966	62,966	62,966	-	-	-	-	-
'422704AH9	HECLA MINING CO COMPANY GUAR 02/28 7.25	2/1/2024	30000	30,340	30,340	30,340	-	-	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	2/1/2024	-80000	(74,588)	(74,588)	(74,588)	-	-	-	-	-
'92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28	2/1/2024	-60000	(56,008)	(56,008)	(56,008)	-	-	-	-	-
'34965KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	2/1/2024	-50000	(51,285)	(51,285)	(51,285)	-	-	-	-	-
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	2/1/2024	-60000	(55,436)	(55,436)	(55,436)	-	-	-	-	-
'40019PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	2/1/2024	-60000	(52,169)	(52,169)	(52,169)	-	-	-	-	-
'041242AA6	ARKO CORP COMPANY GUAR 144A 11/29 5.125	2/1/2024	-40000	(35,128)	(35,128)	(35,128)	-	-	-	-	-
'05501WAC6	AZUL SECURED FINANCE LLP SR SECURED 144A 08/28 1	2/1/2024	-38000	(38,855)	(38,855)	(38,855)	-	-	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	2/1/2024	-70000	(67,848)	(67,848)	(67,848)	-	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	2/1/2024	-30000	(29,196)	(29,196)	(29,196)	-	-	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	2/1/2024	-30000	(30,246)	(30,246)	(30,246)	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/12/2024	1706000	1,706,000	1,706,000	1,706,000	-	-	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/13/2024	-126000	(125,213)	(125,213)	(125,213)	-	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/	2/13/2024	-445000	(406,063)	(406,063)	(406,063)	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/14/2024	500000	500,000	500,000	500,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/14/2024	330000	330,000	330,000	330,000	-	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	2/14/2024	550000	550,000	550,000	550,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/13/2024	1706000	1,706,000	1,706,000	1,706,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/13/2024	29000	29,000	29,000	29,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	2/13/2024	8000	8,000	8,000	8,000	-	-	-	-	-
'86828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/	2/13/2024	445000	406,063	406,063	406,063	-	-	-	-	-
'12653CAJ7	CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	2/1/2024	50000	48,512	48,512	48,512	-	-	-	-	-
'90214BV9	UNISYS CORP SR SECURED 144A 11/27 6.875	2/1/2024	30000	27,244	27,244	27,244	-	-	-	-	-
'77578JAC2	ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	2/1/2024	63000	63,546	63,546	63,546	-	-	-	-	-
'163851AF5	CHEMOURS CO COMPANY GUAR 144A 11/28 5.75	2/1/2024	20000	18,908	18,908	18,908	-	-	-	-	-
'450913AF5	IAMGOLD CORP COMPANY GUAR 144A 10/28 5.75	2/1/2024	40000	35,328	35,328	35,328	-	-	-	-	-
'25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	2/1/2024	70000	66,919	66,919	66,919	-	-	-	-	-
'85172FAN9	ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	2/1/2024	110000	111,936	111,936	111,936	-	-	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	2/1/2024	60000	57,280	57,280	57,280	-	-	-	-	-
'64439BAB6	NEW FORTRESS ENERGY INC SR SECURED 144A 09/26	2/1/2024	70000	68,026	68,026	68,026	-	-	-	-	-
'87901JAJ4	TEGNA INC COMPANY GUAR 03/28 4.625	2/1/2024	70000	65,498	65,498	65,498	-	-	-	-	-
'55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32	2/1/2024	20000	19,019	19,019	19,019	-	-	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	2/1/2024	-80000	(84,693)	(84,693)	(84,693)	-	-	-	-	-
'87901JAH8	TEGNA INC COMPANY GUAR 09/29 5	2/1/2024	-20000	(18,576)	(18,576)	(18,576)	-	-	-	-	-
'897051AC2	TRONOX INC COMPANY GUAR 144A 03/29 4.625	2/1/2024	-60000	(53,689)	(53,689)	(53,689)	-	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.8	2/1/2024	-80000	(78,668)	(78,668)	(78,668)	-	-	-	-	-
'29272WAD1	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29	2/1/2024	-40000	(36,228)	(36,228)	(36,228)	-	-	-	-	-
'50187TAH9	LGI HOMES INC COMPANY GUAR 144A 12/28 8.75	2/1/2024	-20000	(21,126)	(21,126)	(21,126)	-	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	2/1/2024	-50000	(47,725)	(47,725)	(47,725)	-	-	-	-	-
'52108BAA2	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 11/25 (	2/1/2024	-30000	(28,324)	(28,324)	(28,324)	-	-	-	-	-
'25280WAD3	DIAMOND FRGN/DIAMOND F/N SECURED 144A 10/30 8.5	2/1/2024	-40000	(41,357)	(41,357)	(41,357)	-	-	-	-	-
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	2/1/2024	-40000	(33,050)	(33,050)	(33,050)	-	-	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/13/2024	126000	125,213	125,213	125,213	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	2/14/2024	630000	630,000	630,000	630,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/14/2024	716000	716,000	716,000	716,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/14/2024	11000	11,000	11,000	11,000	-	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	2/14/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/15/2024	910000	910,000	910,000	910,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/14/2024	36000	36,000	36,000	36,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/16/2024	330000	330,000	330,000	330,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/16/2024	80000	80,000	80,000	80,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/15/2024	98000	98,000	98,000	98,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	2/15/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/3/2024	1330000	1,330,000	1,330,000	1,330,000	-	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	1/2/2024	3000	3,000	3,000	3,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/2/2024	100000	100,000	100,000	100,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/2/2024	10000	10,000	10,000	10,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	1/3/2024	560000	560,000	560,000	560,000	-	-	-	-	-
'989SSWII6	CASH COLLATERAL RBS 12/49 VAR	1/3/2024	50000	50,000	50,000	50,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/3/2024	36000	36,000	36,000	36,000	-	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	1/3/2024	-650000	(684,938)	(684,938)	(684,938)	-	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	1/3/2024	-420000	(363,300)	(363,300)	(363,300)	-	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	1/3/2024	650000	684,938	684,938	684,938	-	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	1/3/2024	420000	363,300	363,300	363,300	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/30/2024	1942000	1,942,000	1,942,000	1,942,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/31/2024	1260000	1,260,000	1,260,000	1,260,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/30/2024	280000	280,000	280,000	280,000	-	-	-	-	-
'75909DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	1/31/2024	215000	194,640	194,640	194,640	-	-	-	-	-
'501797AM6	BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	1/31/2024	130000	128,020	128,020	128,020	-	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	1/31/2024	240000	237,000	237,000	237,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/31/2024	3328000	3,328,000	3,328,000	3,328,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/31/2024	1120000	1,120,000	1,120,000	1,120,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/1/2024	560000	560,000	560,000	560,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/31/2024	553000	553,000	553,000	553,000	-	-	-	-	-
'OP0034305	BRYV9ZJ08 BLACKROCK SWAPTION 2.64 PUT EUR 2024(	2/1/2024	54050000	698,671	698,671	698,671	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/31/2024	345000	345,000	345,000	345,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/1/2024	320000	320,000	320,000	320,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/31/2024	3532000	3,532,000	3,532,000	3,532,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	2/2/2024	110000	110,000	110,000	110,000	-	-	-	-	-
'03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4	2/1/2024	50000	42,191	42,191	42,191	-	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	2/9/2024	640000	640,000	640,000	640,000	-	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	2/8/2024	1000	1,000	1,000	1,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	2/9/2024	310000	310,000	310,000	310,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/9/2024	410000	410,000	410,000	410,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/8/2024	93000	93,000	93,000	93,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	2/12/2024	200000	200,000	200,000	200,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	2/9/2024	35000	35,000	35,000	35,000	-	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	2/9/2024	5000	5,000	5,000	5,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/9/2024	85000	85,000	85,000	85,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	2/12/2024	148000	148,000	148,000	148,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/25/2024	690000	690,000	690,000	690,000	-	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/25/2024	255000	255,000	255,000	255,000	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/25/2024	1905000	1,905,000	1,905,000	1,905,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/26/2024	350000	350,000	350,000	350,000	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/26/2024	500000	500,000	500,000	500,000	-	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/26/2024	90000	90,000	90,000	90,000	-	-	-	-	-
'05501WAC6	AZUL SECURED FINANCE LLP SR SECURED 144A 08/28 1	2/1/2024	38000	38,855	38,855	38,855	-	-	-	-	-
'05501WAB8	AZUL SECURED FINANCE LLP SECURED 144A 05/30 10.8	2/1/2024	46000	38,525	38,525	38,525	-	-	-	-	-
'00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28	2/1/2024	20000	19,022	19,022	19,022	-	-	-	-	-
'2473612N1	DELTA AIR LINES INC SR UNSECURED 04/28 4.375	2/1/2024	20000	19,512	19,512	19,512	-	-	-	-	-
'17888HAA1	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.	2/1/2024	20000	21,113	21,113	21,113	-	-	-	-	-
'12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/3	2/1/2024	41000	39,899	39,899	39,899	-	-	-	-	-
'74965LAB7	RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	2/1/2024	40000	35,528	35,528	35,528	-	-	-	-	-
'69331CAJ7	PG+E CORP SR SECURED 07/30 5.25	2/1/2024	70000	67,276	67,276	67,276	-	-	-	-	-
'59151KAL2	METHANEX CORP SR UNSECURED 12/29 5.25	2/1/2024	60000	57,715	57,715	57,715	-	-	-	-	-
'12663QAC9	CVR PARTNERS/CVR NITROGE SR SECURED 144A 06/28	2/1/2024	30000	28,371	28,371	28,371	-	-	-	-	-
'43284MAB4	HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/3	2/1/2024	20000	17,858	17,858	17,858	-	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/2/2024	1850000	1,850,000	1,850,000	1,850,000	-	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/3/2024	490000	490,000	490,000	490,000	-	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	1/2/2024	800000	682,000	682,000	682,000	-	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	1/2/2024	575000	501,688	501,688	501,688	-	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 (	1/2/2024	490000	414,050	414,050	414,050	-	-	-	-	-
'66530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	1/2/2024	280000	291,760	291,760	291,760	-	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	1/2/2024	80000	85,500	85,500	85,500	-	-	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	1/2/2024	20000	21,425	21,425	21,425	-	-	-	-	-
'75909DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	1/2/2024	255000	233,963	233,963	233,963	-	-	-	-	-
'81618TAC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	1/2/2024	275000	215,875	215,875	215,875	-	-	-	-	-
'85205TAR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	1/2/2024	-20000	(21,425)	(21,425)	(21,425)	-	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/26/2024	330000	330,000	330,000	330,000	-	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/26/2024	590000	590,000	590,000	590,000	-	-	-	-	-

'928HZQ007	CASH COLLATERAL USD SCBSW	1/26/2024	380000	380,000	380,000	380,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/26/2024	268000	268,000	268,000	268,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/29/2024	330000	330,000	330,000	330,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/26/2024	10000	10,000	10,000	10,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/29/2024	6000	6,000	6,000	6,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/30/2024	760000	760,000	760,000	760,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/30/2024	40000	40,000	40,000	40,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/30/2024	910000	910,000	910,000	910,000	-	-	-	-
'B94164AA0	TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	2/1/2024	50000	45,910	45,910	45,910	-	-	-	-
'74841CAB7	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03	2/1/2024	70000	62,057	62,057	62,057	-	-	-	-
'594972AF8	MICROSTRATEGY INC SR SECURED 144A 06/28 6.125	2/1/2024	40000	38,141	38,141	38,141	-	-	-	-
'91327TAA9	UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	2/1/2024	30000	30,765	30,765	30,765	-	-	-	-
'1248EPCP6	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34	2/1/2024	80000	64,527	64,527	64,527	-	-	-	-
'65336YAN3	NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	2/1/2024	70000	64,749	64,749	64,749	-	-	-	-
'62888HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	2/1/2024	70000	69,261	69,261	69,261	-	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	2/1/2024	50000	45,285	45,285	45,285	-	-	-	-
'911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875	2/1/2024	80000	78,668	78,668	78,668	-	-	-	-
'75079LAB7	RAIN CARBON INC SR SECURED 144A 09/29 12.25	2/1/2024	30000	29,196	29,196	29,196	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	2/1/2024	30000	31,440	31,440	31,440	-	-	-	-
'665530AB7	NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8	1/2/2024	-280000	(291,760)	(291,760)	(291,760)	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/3/2024	580000	580,000	580,000	580,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/3/2024	330000	330,000	330,000	330,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	1/3/2024	540000	540,000	540,000	540,000	-	-	-	-
'521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6	1/2/2024	-490000	(414,050)	(414,050)	(414,050)	-	-	-	-
'816187AC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	1/2/2024	-275000	(215,875)	(215,875)	(215,875)	-	-	-	-
'1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32	1/2/2024	-575000	(501,688)	(501,688)	(501,688)	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	1/2/2024	-800000	(682,000)	(682,000)	(682,000)	-	-	-	-
'75606DAS0	ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	1/2/2024	-255000	(233,963)	(233,963)	(233,963)	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	1/2/2024	-80000	(85,500)	(85,500)	(85,500)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/29/2024	120000	120,000	120,000	120,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	1/30/2024	420000	420,000	420,000	420,000	-	-	-	-
'00891EBK4	AIR CANADA SR SECURED 144A 08/26 3.875	1/4/2024	50000	47,915	47,915	47,124	(792)	-	-	-
'03690AAD8	ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 03/	1/4/2024	50000	49,773	49,773	48,958	(815)	-	-	-
'00774CAB3	AECOM COMPANY GUAR 03/27 5.125	1/4/2024	50000	49,807	49,807	49,075	(732)	-	-	-
'852057AR1	SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	2/1/2024	80000	84,693	84,693	84,693	-	-	-	-
'92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28	2/1/2024	60000	56,008	56,008	56,008	-	-	-	-
'26885BAE0	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.	2/1/2024	70000	72,106	72,106	72,106	-	-	-	-
'74726AAY9	OVC INC SR SECURED 02/27 4.75	2/1/2024	50000	42,055	42,055	42,055	-	-	-	-
'76120HAD9	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 07/	2/1/2024	200000	211,358	211,358	211,358	-	-	-	-
'780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/2	2/1/2024	80000	80,114	80,114	80,114	-	-	-	-
'82983MAB6	SITIO ROYAL OP / SIT FIN SR UNSECURED 144A 11/28 7.(	2/1/2024	30000	30,909	30,909	30,909	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/18/2024	74000	74,000	74,000	74,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/18/2024	5000	5,000	5,000	5,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/19/2024	910000	910,000	910,000	910,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/19/2024	170000	170,000	170,000	170,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/19/2024	10000	10,000	10,000	10,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/22/2024	320000	320,000	320,000	320,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/22/2024	1320000	1,320,000	1,320,000	1,320,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/19/2024	60000	60,000	60,000	60,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/22/2024	27000	27,000	27,000	27,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/22/2024	17000	17,000	17,000	17,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/22/2024	5000	5,000	5,000	5,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/23/2024	330000	330,000	330,000	330,000	-	-	-	-
'63861CAD1	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30	2/1/2024	40000	36,043	36,043	36,043	-	-	-	-
'86722AAD5	SUNCOKE ENERGY INC SR SECURED 144A 06/29 4.875	2/1/2024	30000	27,198	27,198	27,198	-	-	-	-
'603051AA1	MINERAL RESOURCES LTD SR UNSECURED 144A 05/27 8	2/1/2024	40000	40,520	40,520	40,520	-	-	-	-
'12653CAK4	CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.3	2/1/2024	30000	30,594	30,594	30,594	-	-	-	-
'380355AH0	GOEASY LTD COMPANY GUAR 144A 12/28 9.25	2/1/2024	30000	32,196	32,196	32,196	-	-	-	-
'947075AU1	WEATHERFORD INTERNATIONA COMPANY GUAR 144A 0	2/1/2024	60000	61,985	61,985	61,985	-	-	-	-
'28414HAG8	ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.65	2/1/2024	50000	51,328	51,328	51,328	-	-	-	-
'644393AA8	NEW FORTRESS ENERGY INC SR SECURED 144A 09/25	2/1/2024	32000	31,761	31,761	31,761	-	-	-	-
'00775PAA5	ADVANTAGE SALES + MARKET SR SECURED 144A 11/28	2/1/2024	50000	47,627	47,627	47,627	-	-	-	-
'521088AA2	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 11/25 6	2/1/2024	30000	28,324	28,324	28,324	-	-	-	-
'74168MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25	2/1/2024	40000	39,720	39,720	39,720	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/23/2024	480000	480,000	480,000	480,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/23/2024	9000	9,000	9,000	9,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/23/2024	10000	10,000	10,000	10,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/23/2024	350000	350,000	350,000	350,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/24/2024	230000	230,000	230,000	230,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/24/2024	340000	340,000	340,000	340,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/24/2024	380000	380,000	380,000	380,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	1/25/2024	270000	270,000	270,000	270,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	1/25/2024	60000	60,000	60,000	60,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/25/2024	390000	390,000	390,000	390,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/25/2024	500000	500,000	500,000	500,000	-	-	-	-
'11284DAA3	BROOKFIELD PPTY REIT INC SR SECURED 144A 05/26 5.	2/1/2024	70000	67,848	67,848	67,848	-	-	-	-
'12008RAR8	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/	2/1/2024	40000	41,175	41,175	41,175	-	-	-	-
'19240CAE3	COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27	2/1/2024	30000	30,246	30,246	30,246	-	-	-	-
'20903XAF0	CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28	2/1/2024	70000	60,948	60,948	60,948	-	-	-	-
'19260QAC1	COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.33	2/1/2024	90000	74,701	74,701	74,701	-	-	-	-
'444454AD4	HUGHES SATELLITE SYSTEMS SR SECURED 08/26 5.25	2/1/2024	40000	34,128	34,128	34,128	-	-	-	-
'20675LAB7	CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	2/1/2024	40000	36,748	36,748	36,748	-	-	-	-
'143658BL5	CARNIVAL CORP COMPANY GUAR 144A 03/26 7.625	2/1/2024	70000	71,352	71,352	71,352	-	-	-	-
'337932AM9	FIRSTENERGY CORP SR UNSECURED 03/50 3.4	2/1/2024	10000	7,065	7,065	7,065	-	-	-	-
'26151AAA7	DRAX FINCO PLC SR SECURED 144A 11/25 6.625	2/1/2024	54000	53,679	53,679	53,679	-	-	-	-
'29269EAA7	ENERGEAN PLC SR SECURED 144A 04/27 6.5	2/1/2024	32000	28,864	28,864	28,864	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/2/2024	1240000	1,240,000	1,240,000	1,240,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/2/2024	830000	830,000	830,000	830,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/1/2024	44000	44,000	44,000	44,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	1/24/2024	5000	5,000	5,000	5,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/24/2024	2266000	2,266,000	2,266,000	2,266,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/25/2024	760000	760,000	760,000	760,000	-	-	-	-
'629377CE0	NRG ENERGY INC COMPANY GUAR 01/28 5.75	2/1/2024	27000	26,887	26,887	26,887	-	-	-	-
'43284MAA6	HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/26	2/1/2024	30000	27,885	27,885	27,885	-	-	-	-
'163851AH1	CHEMOURS CO COMPANY GUAR 144A 11/29 4.625	2/1/2024	50000	44,093	44,093	44,093	-	-	-	-
'25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	2/1/2024	30000	30,725	30,725	30,725	-	-	-	-
'46567TAB0	ITHACA ENERGY NORTH COMPANY GUAR 144A 07/26 9	2/1/2024	53000	52,973	52,973	52,973	-	-	-	-
'37954FAK0	GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/3	2/1/2024	30000	30,859	30,859	30,859	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/11/2024	1320000	1,320,000	1,320,000	1,320,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/11/2024	126000	126,000	126,000	126,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/11/2024	193000	193,000	193,000	193,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/12/2024	320000	320,000	320,000	320,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/11/2024	58000	58,000	58,000	58,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	1/11/2024	220000	220,000	220,000	220,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	1/11/2024	470000	470,000	470,000	470,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	1/11/2024	40000	40,000	40,000	40,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/16/2024	420000	420,000	420,000	420,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/16/2024	90000	90,000	90,000	90,000	-	-	-	-
'1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	2/1/2024	80000	67,709	67,709	67,709	-	-	-	-
'1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31	2/1/2024	20000	17,105	17,105	17,105	-	-	-	-
'11283YAD2	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02	2/1/2024	40000	35,608	35,608	35,608	-	-	-	-
'69318FAJ7	PBF HOLDING CO LLC COMPANY GUAR 02/28 6	2/1/2024	26000	25,597	25,597	25,597	-	-	-	-
'225310AQ4	CREDIT ACCEPTANC COMPANY GUAR 144A 12/28 9.25	2/1/2024	40000	42,478	42,478	42,478	-	-	-	-
'62888HBG5	NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.7	2/1/2024	10000	10,143	10,143	10,143	-	-	-	-
'913229AA8	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/	2/1/2024	50000	47,410	47,410	47,410	-	-	-	-
'36166TAB6	GCI LLC COMPANY GUAR 144A 10/28 4.75	2/1/2024	60000	55,436	55,436	55,436	-	-	-	-
'46284HAN1	IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	2/1/2024	20000	18,070	18,070	18,070	-	-	-	-
'47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 1	2/1/2024	33000	31,166	31,166	31,166	-	-	-	-
'29977LAA9	SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	2/1/2024	50000	42,478	42,478	42,478	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/15/2024	9000	9,000	9,000	9,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/15/2024	330000	330,000	330,000	330,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/15/2024	106000	106,000	106,000	106,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/15/2024	27000	27,000	27,000	27,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/17/2024	1410000	1,410,000	1,410,000	1,410,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/17/2024	710000	710,000	710,000	710,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/16/2024	82000	82,000	82,000	82,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/16/2024	20000	20,000	20,000	20,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/16/2024	264000	264,000	264,000	264,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	1/18/2024	90000	90,000	90,000	90,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	1/17/2024	480000	480,000	480,000	480,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/17/2024	380000	380,000	380,000	380,000	-	-	-	-
'46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR	2/1/2024	50000	36,799	36,799	36,799	-	-	-	-
'74168MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26	2/1/2024	50000	50,139	50,139	50,139	-	-	-	-
'34968PAD3	FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28	2/1/2024	70000	68,101	68,101	68,101	-	-	-	-
'958102AM7	WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	2/1/2024	70000	68,445	68,445	68,445	-	-	-	-
'59151KAL2	METHANEX CORP SR UNSECURED 12/29 5.25	1/3/2024	50000	48,096	48,096	47,048	(1,049)	-	-	-
'50067PAA7	KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12	1/3/2024	50000	47,734	47,734	47,643	(91)	-	-	-
'559655AA2	MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/2	1/3/2024	50000	49,535	49,535	48,815	(720)	-	-	-
'03959KAA8	ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04	1/3/2024	40000	40,036	40,036	39,956	(80)	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	1/4/2024	50000	46,222	46,222	45,430	(792)	-	-	-
'44267DAE7	HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.	2/1/2024	50000	45,322	45,322	45,322	-	-	-	-
'29082KAA3	EMBECTA CORP SR SECURED 144A 02/30 5	2/1/2024	40000	33,050	33,050	33,050	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/17/2024	610000	610,000	610,000	610,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/17/2024	230000	230,000	230,000	230,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	1/17/2024	320000	320,000	320,000	320,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	1/18/2024	500000	500,000	500,000	500,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/18/2024	1010000	1,010,000	1,010,000	1,010,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/18/2024	1690000	1,690,000	1,690,000	1,690,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/18/2024	1030000	1,030,000	1,030,000	1,030,000	-	-	-	-
'982MWJII0	COLLATERAL UBS AG 12/49 FIXED .15	1/18/2024	450000	450,000	450,000	450,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/17/2024	851000	851,000	851,000	851,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/17/2024	34000	34,000	34,000	34,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/17/2024	5000	5,000	5,000	5,000	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	1/17/2024	4000	4,000	4,000	4,000	-	-	-	-
'78573NAJ1	SABRE GLBL INC SR SECURED 144A 06/27 8.625	2/1/2024	40000	37,506	37,506	37,506	-	-	-	-
'1248EPCL5	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33	2/1/2024	60000	49,918	49,918	49,918	-	-	-	-
'74168NAA2	ADT SEC CORP SR SECURED 144A 07/32 4.875	2/1/2024	50000	46,306	46,306	46,306	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/8/2024	370000	370,000	370,000	370,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	1/8/2024	400000	400,000	400,000	400,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/5/2024	862000	862,000	862,000	862,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/5/2024	1047000	1,047,000	1,047,000	1,047,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/8/2024	247000	247,000	247,000	247,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/8/2024	11000	11,000	11,000	11,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/9/2024	1380000	1,380,000	1,380,000	1,380,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/9/2024	290000	290,000	290,000	290,000	-	-	-	-
'222070AE4	COTY INC SR SECURED 144A 04/26 5	2/1/2024	41000	40,328	40,328	40,328	-	-	-	-
'55617LAP7	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29	2/1/2024	30000	29,121	29,121	29,121	-	-	-	-
'82967NBG2	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	2/1/2024	60000	52,679	52,679	52,679	-	-	-	-
'78573NAH5	SABRE GLBL INC SR SECURED 144A 12/27 11.25	2/1/2024	40000	40,029	40,029	40,029	-	-	-	-
'023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	2/1/2024	130000	132,366	132,366	132,366	-	-	-	-
'603051AD5	MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 8	2/1/2024	40000	41,464	41,464	41,464	-	-	-	-
'913229AC4	UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/	2/1/2024	30000	29,490	29,490	29,490	-	-	-	-
'98372MAC9	XHR LP SR SECURED 144A 06/29 4.875	2/1/2024	40000	36,928	36,928	36,928	-	-	-	-
'284902AF0	ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.2	2/1/2024	40000	38,334	38,334	38,334	-	-	-	-
'23918KAT5	DAVITA INC COMPANY GUAR 144A 02/31 3.75	2/1/2024	30000	24,914	24,914	24,914	-	-	-	-
'90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	2/1/2024	70000	65,085	65,085	65,085	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/10/2024	420000	420,000	420,000	420,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/9/2024	374000	374,000	374,000	374,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/9/2024	248000	248,000	248,000	248,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/9/2024	225000	225,000	225,000	225,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/9/2024	6000	6,000	6,000	6,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/10/2024	560000	560,000	560,000	560,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/10/2024	700000	700,000	700,000	700,000	-	-	-	-

'989SLR002	COLLATERAL JP MORGAN CHASE	1/10/2024	140000	140,000	140,000	140,000	-	-	-	-
'00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125	2/1/2024	80000	73,955	73,955	73,955	-	-	-	-
'23918KAS7	DAVITA INC COMPANY GUAR 144A 06/30 4.625	2/1/2024	70000	62,233	62,233	62,233	-	-	-	-
'501797AL8	BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	2/1/2024	70000	70,127	70,127	70,127	-	-	-	-
'384701AA6	GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 0	2/1/2024	40000	35,698	35,698	35,698	-	-	-	-
'863047AA6	STRATHCONA RESOURCES SR UNSECURED 144A 08/26	2/1/2024	30000	29,697	29,697	29,697	-	-	-	-
'248019AU5	DELUXE CORP COMPANY GUAR 144A 06/29 8	2/1/2024	30000	27,096	27,096	27,096	-	-	-	-
'365417AA2	NEOGEN FOOD SAFE CORP COMPANY GUAR 144A 07/3(	2/1/2024	20000	21,463	21,463	21,463	-	-	-	-
'25260WAD3	DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	2/1/2024	40000	41,357	41,357	41,357	-	-	-	-
'33767DAB1	FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	2/1/2024	30000	28,148	28,148	28,148	-	-	-	-
'82967NBC1	SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	2/1/2024	60000	57,434	57,434	57,434	-	-	-	-
'053773BH9	AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31	2/1/2024	40000	40,074	40,074	40,074	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/9/2024	93000	93,000	93,000	93,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/9/2024	516000	516,000	516,000	516,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/9/2024	75000	75,000	75,000	75,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	1/11/2024	440000	440,000	440,000	440,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/11/2024	410000	410,000	410,000	410,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/11/2024	610000	610,000	610,000	610,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/11/2024	500000	500,000	500,000	500,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/10/2024	184000	184,000	184,000	184,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/10/2024	1823000	1,823,000	1,823,000	1,823,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/10/2024	1000	1,000	1,000	1,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	1/10/2024	400000	400,000	400,000	400,000	-	-	-	-
'74319RAA9	PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	2/1/2024	40000	36,928	36,928	36,928	-	-	-	-
'882691AE0	ONEMAIN FINANCE CORP COMPANY GUAR 03/30 7.875	2/1/2024	10000	10,199	10,199	10,199	-	-	-	-
'69331CAH1	PG+E CORP SR SECURED 07/28 5	2/1/2024	60000	58,145	58,145	58,145	-	-	-	-
'109641AK6	BRINKER INTERNATIONAL IN COMPANY GUAR 144A 07/3(	2/1/2024	20000	21,235	21,235	21,235	-	-	-	-
'78442PGE0	SLM CORP SR UNSECURED 11/26 3.125	2/1/2024	40000	37,445	37,445	37,445	-	-	-	-
'927KWS000	CASH COLLATERAL USD MLPFT 12/49 FIXED 0.01	1/3/2024	8000	8,000	8,000	8,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	1/3/2024	380000	380,000	380,000	380,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	1/3/2024	300000	300,000	300,000	300,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/4/2024	710000	710,000	710,000	710,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/4/2024	400000	400,000	400,000	400,000	-	-	-	-
'939NYW009	CASH COLLATERAL MORGAN STANLEY	1/4/2024	640000	640,000	640,000	640,000	-	-	-	-
'989SLR002	COLLATERAL JP MORGAN CHASE	1/4/2024	260000	260,000	260,000	260,000	-	-	-	-
'928HZQ007	CASH COLLATERAL USD SCBSW	1/3/2024	670000	670,000	670,000	670,000	-	-	-	-
'931FLZ001	CASH COLLATERAL USD MLISW	1/4/2024	760000	760,000	760,000	760,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	1/3/2024	620000	620,000	620,000	620,000	-	-	-	-
'40010PAA6	GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5	2/1/2024	60000	52,169	52,169	52,169	-	-	-	-
'64083YAA9	NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	2/1/2024	70000	66,265	66,265	66,265	-	-	-	-
'11283YAB6	BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09	2/1/2024	40000	39,591	39,591	39,591	-	-	-	-
'665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8	2/1/2024	40000	40,949	40,949	40,949	-	-	-	-
'29272WAC3	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28	2/1/2024	40000	37,358	37,358	37,358	-	-	-	-
'04625HAG4	ASTON MARTIN CAPITAL HOL SR SECURED 144A 11/25 1	2/1/2024	60000	60,782	60,782	60,782	-	-	-	-
'98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5	2/1/2024	40000	35,623	35,623	35,623	-	-	-	-
'69318FAL2	PBF HOLDING CO LLC COMPANY GUAR 144A 09/30 7.875	2/1/2024	30000	31,170	31,170	31,170	-	-	-	-
'502160AN4	LSB INDUSTRIES SR SECURED 144A 10/28 6.25	2/1/2024	50000	47,453	47,453	47,453	-	-	-	-
'92240MBL1	VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	2/1/2024	80000	74,588	74,588	74,588	-	-	-	-
'96828LAC6	SUPERIOR PLUS/GEN PRTNR COMPANY GUAR 144A 03/2	2/1/2024	50000	45,535	45,535	45,535	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/3/2024	2099000	2,099,000	2,099,000	2,099,000	-	-	-	-
'939NYH903	CASH COLLATERAL CITIBANK	1/4/2024	400000	400,000	400,000	400,000	-	-	-	-
'816187AC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	1/4/2024	81000	63,788	63,788	63,788	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/4/2024	1761000	1,761,000	1,761,000	1,761,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	1/4/2024	430000	430,000	430,000	430,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	1/4/2024	600000	600,000	600,000	600,000	-	-	-	-
'933DBW002	CASH COLLATERAL USD XGS COLLAT	1/4/2024	78000	78,000	78,000	78,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/5/2024	610000	610,000	610,000	610,000	-	-	-	-
'62888HAA7	NCL FINANCE LTD COMPANY GUAR 144A 03/28 6.125	2/1/2024	30000	28,872	28,872	28,872	-	-	-	-
'63861CAE9	NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31	2/1/2024	40000	36,763	36,763	36,763	-	-	-	-
'36168QAM6	GFL ENVIRONMENTAL INC SR SECURED 144A 09/28 3.5	2/1/2024	50000	45,779	45,779	45,779	-	-	-	-
'629377CS9	NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	2/1/2024	30000	25,807	25,807	25,807	-	-	-	-
'23168MAA1	CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.7	2/1/2024	40000	39,576	39,576	39,576	-	-	-	-
'87901JAH8	TEGNA INC COMPANY GUAR 09/29 5	2/1/2024	20000	18,576	18,576	18,576	-	-	-	-
'892231AB7	TOWNSQUARE MEDIA INC SR SECURED 144A 02/26 6.87	2/1/2024	40000	39,497	39,497	39,497	-	-	-	-
'77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10	2/1/2024	20000	16,990	16,990	16,990	-	-	-	-
'29357KAH6	ENOVA INTERNATIONAL INC COMPANY GUAR 144A 12/28	2/1/2024	20000	20,964	20,964	20,964	-	-	-	-
'00213MAW4	APX GROUP INC COMPANY GUAR 144A 07/29 5.75	2/1/2024	50000	47,725	47,725	47,725	-	-	-	-
'47010BAM6	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 0	2/1/2024	32000	30,861	30,861	30,861	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/4/2024	3000	3,000	3,000	3,000	-	-	-	-
'982MWJI0	COLLATERAL UBS AG 12/49 FIXED .15	1/4/2024	600000	600,000	600,000	600,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/4/2024	1080000	1,080,000	1,080,000	1,080,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/4/2024	600000	600,000	600,000	600,000	-	-	-	-
'989NJKI3	COLLATERAL DEUTSCHE BANK	1/4/2024	340000	340,000	340,000	340,000	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/4/2024	8123000	8,123,000	8,123,000	8,123,000	-	-	-	-
'939NYE009	CASH COLLATERAL BARCLAYS BANK	1/4/2024	170000	170,000	170,000	170,000	-	-	-	-
'816187AC4	OFFICE PPTY INCOME TRST SR UNSECURED 02/25 4.5	1/4/2024	-81000	(63,788)	(63,788)	(63,788)	-	-	-	-
'933DBX000	CASH COLLATERAL USD XGS	1/5/2024	120000	120,000	120,000	120,000	-	-	-	-
'902TBBI2	CASH COLLATERAL BPSFT USD	1/5/2024	1016000	1,016,000	1,016,000	1,016,000	-	-	-	-
'933GGI001	CASH COLLATERAL USD XGS COLLAT	1/5/2024	2000	2,000	2,000	2,000	-	-	-	-
'911163AA1	UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/	2/1/2024	40000	33,653	33,653	33,653	-	-	-	-
'538034AX7	LIVE NATION ENTERTAINMEN SR SECURED 144A 01/28 3	2/1/2024	160000	148,998	148,998	148,998	-	-	-	-
'34965KAA5	FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	2/1/2024	50000	51,285	51,285	51,285	-	-	-	-
'00891EBK4	AIR CANADA SR SECURED 144A 08/26 3.875	2/1/2024	110000	105,413	105,413	105,413	-	-	-	-
'76120HAA5	RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/	2/1/2024	200000	177,138	177,138	177,138	-	-	-	-
'07317QAJ4	BAYTEX ENERGY CORP COMPANY GUAR 144A 04/30 8.5	2/1/2024	140000	145,643	145,643	145,643	-	-	-	-
'65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	2/1/2024	20000	19,490	19,490	19,490	-	-	-	-
'17888HAB9	CIVITAS RESOURCES INC COMPANY GUAR 144A 07/31 8.	2/1/2024	60000	64,089	64,089	64,089	-	-	-	-
'500255AX2	KOHL S CORPORATION SR UNSECURED 05/31 5.125	2/1/2024	40000	39,911	39,911	39,911	-	-	-	-

CUSIP Number	Security Name	Trade Date	Shares/Par Value	Base Original Identified Cost	Base Current ID Cost Amount	Base Net Proceed Amount	Base Currency Long Term Gain/Loss	Base Currency Short Term Gain/Loss	Base Short Term Gain/Loss Amount	Base Long Term Gain/Loss Amount
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	2/29/2024	14995.87	16,011	16,011	16,011	-	-	-	-
'135087VS0	CANADIAN GOVERNMENT RRB BONDS 12/26 4.25	1/25/2023	-585.75	(486)	(486)	(486)	-	-	-	-
'B855FQII4	UNITED KINGDOM I/L GILT BONDS REGS 03/24 0.125	4/3/2023	-595.08	(740)	(740)	(740)	-	-	-	-
'ACI04Z888	FRANCE (GOVT OF) BONDS 144A REGS 07/24 0.25	4/3/2024	15856.96	17,332	17,332	18,757	(1,670)	244	-	-
'ACI0BTW87	FRANCE (GOVT OF) BONDS 144A REGS 03/25 0.1	4/3/2024	14827.55	15,828	15,828	17,130	(1,299)	(2)	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/3/2024	804.59	824	824	824	-	-	-	-
'912810RL4	TSY INFL IX N/B 02/45 0.75	4/3/2024	610.3	522	522	522	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/3/2024	804.59	824	824	824	-	-	-	-
'91282CCA7	TSY INFL IX N/B 04/26 0.125	4/3/2024	1064.11	1,024	1,024	1,024	-	-	-	-
'912828N57	TSY INFL IX N/B 04/24 0.5	4/3/2024	1573.29	1,540	1,540	1,540	-	-	-	-
'912810PV4	TSY INFL IX N/B 01/28 1.75	4/3/2024	-804.59	(824)	(824)	(824)	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	1761.3	1,710	1,710	1,713	(2)	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/4/2024	3622.42	3,518	3,518	3,518	(0)	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/4/2024	-3622.42	(3,518)	(3,518)	(3,518)	0	-	-	-
'912828WU0	TSY INFL IX N/B 07/24 0.125	4/4/2024	760.8	739	739	739	-	-	-	-
'9128100F8	TSY INFL IX N/B 02/40 2.125	4/3/2024	517.5	569	569	569	-	-	-	-
'912810RF7	TSY INFL IX N/B 02/44 1.375	4/3/2024	552.9	537	537	537	-	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	-1761.3	(1,710)	(1,710)	(1,713)	2	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	-1761.3	(1,710)	(1,710)	(1,713)	2	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	1761.3	1,710	1,710	1,713	(2)	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	4/9/2024	1761.3	1,710	1,710	1,713	(2)	-	-	-
'912828YL8	TSY INFL IX N/B 10/24 0.125	10/15/2024	1899.47	1,846	1,846	1,899	(54)	-	-	-

CUSIP Number	Security Name	Trade Date	Shares/Par Value	Base Original Identified Cost	Base Current ID Cost Amount	Base Net Proceed Amount	Base Currency Long Term Gain/Loss	Base Currency Short Term Gain/Loss	Base Short Term Gain/Loss Amount	Base Long Term Gain/Loss Amount
'ADI2QSC97	LME NICKEL FUTURE MAR25 XLME 20250317	12/30/2024	73.00	6,821,373	-	258	-	-	-	-
'ADI2QC6HX7	CBOE VIX FUTURE FEB25 XCBF 20250219	12/30/2024	1.00	17,557	-	3	-	-	-	-
'ADI2MTJ01	LME NICKEL FUTURE JAN25 XLME 20250113	12/30/2024	73.00	6,750,714	-	258	-	-	-	-
'ADI2M3V53	LME COPPER FUTURE JAN25 XLME 20250113	12/30/2024	18.00	3,991,676	-	64	-	-	-	-
'ADI2Q32R3	CBOE VIX FUTURE JAN25 XCBF 20250122	12/30/2024	1.00	15,977	-	3	-	-	(866)	-
'ADI2MYX53	LME COPPER FUTURE MAR25 XLME 20250317	12/30/2024	18.00	4,027,369	-	64	-	-	-	-
'ADI2M3TY3	LME PRI ALUM FUTR JAN25 XLME 20250113	12/30/2024	16.00	1,013,944	-	56	-	-	-	-
'ADI2M3TN7	LME ZINC FUTURE JAN25 XLME 20250113	12/30/2024	62.00	4,719,969	-	219	-	-	-	-
'ADI2MYYG8	LME ZINC FUTURE MAR25 XLME 20250317	12/30/2024	62.00	4,743,572	-	219	-	-	-	-
'ADI2MTJ01	LME NICKEL FUTURE JAN25 XLME 20250113	12/30/2024	1.00	92,476	-	4	-	-	-	-
'ADI2MYXJ3	LME PRI ALUM FUTR MAR25 XLME 20250317	12/30/2024	16.00	1,022,256	-	56	-	-	-	-
'ADI2N5HP9	S+P500 EMINI FUT MAR25 XCME 20250321	12/19/2024	114.00	34,923,912	-	435	-	-	(1,101,245)	-
'ADI2SHCG3	FTSE CHINA A50 JAN25 XSIM 20250124	12/24/2024	2,669.00	36,304,058	-	6,939	-	-	-	-
'ADI2R99S0	FTSE CHINA A50 DEC24 XSIM 20241230	12/24/2024	2,669.00	34,729,988	-	6,939	-	-	1,561,473	-
'ADI2SC176	GOLD 100 OZ FUTR JAN25 XCEC 20250129	12/26/2024	163.00	42,988,439	-	549	-	-	(34,052)	-
'ADI2NNCJ9	GOLD 100 OZ FUTR FEB25 XCEC 20250226	12/26/2024	163.00	43,173,233	-	549	-	-	-	-
'ADI2N5HP9	S+P500 EMINI FUT MAR25 XCME 20250321	12/18/2024	585.00	179,223,034	-	1,562	-	-	-	-
'ADI2PRTN1	FTSE 100 IDX FUT DEC24 IFLL 20241220	12/18/2024	349.00	38,153,995	-	669	-	-	(503,645)	-
'ADI29K3N5	EURO STOXX 50 DEC24 XEUR 20241220	12/18/2024	8.00	432,861	-	15	-	-	6,683	-
'ADI2QRMY3	NASDAQ 100 E-MINI MAR25 XCME 20250321	12/18/2024	6.00	2,677,474	-	16	-	-	-	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	12/18/2024	49.00	2,671,512	-	138	-	-	19,756	-
'ADI2RC2S8	E-MINI RUSS 2000 MAR25 XCME 20250321	12/18/2024	63.00	7,443,122	-	168	-	-	-	-
'ADI2Q9WG1	MSCI EMGMKT MAR25 IFUS 20250321	12/18/2024	49.00	2,716,535	-	138	-	-	-	-
'ADI2LKTY6	E-MINI RUSS 2000 DEC24 XCME 20241220	12/18/2024	63.00	7,356,363	-	168	-	-	-	-
'ADI2Q9WF3	EURO STOXX 50 MAR25 XEUR 20250321	12/18/2024	1,403.00	73,045,000	-	2,615	-	-	-	-
'ADI29K3K1	NASDAQ 100 E-MINI DEC24 XCME 20241220	12/18/2024	6.00	2,371,559	-	16	-	-	270,195	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	12/18/2024	585.00	176,412,700	-	1,562	-	-	657,926	-
'ADI29K3N5	EURO STOXX 50 DEC24 XEUR 20241220	12/18/2024	1,403.00	75,645,506	-	2,615	-	-	695,708	-
'ADI2RCDS8	E-MINI RUSS 2000 MAR25 XCME 20250321	12/18/2024	63.00	7,443,122	-	168	-	-	(627)	-
'ADI2LKTY6	E-MINI RUSS 2000 DEC24 XCME 20241220	12/18/2024	1.00	117,593	-	3	-	-	5	-
'ADI2LKTY6	E-MINI RUSS 2000 DEC24 XCME 20241220	12/18/2024	63.00	7,356,363	-	168	-	-	(336)	-
'ADI2RD0B7	FTSE 100 IDX FUT MAR25 IFLL 20250321	12/18/2024	349.00	36,552,349	-	669	-	-	-	-
'ADI1YNPL0	LME COPPER FUTURE DEC24 XLME 20241216	12/16/2024	18.00	4,086,926	-	-	-	-	62,815	-
'ADI29G6X6	LME NICKEL FUTURE DEC24 XLME 20241216	12/16/2024	86.00	8,181,908	-	-	-	-	197,061	-
'ADI1YNX15	LME PRI ALUM FUTR DEC24 XLME 20241216	12/16/2024	16.00	940,716	-	-	-	-	70,072	-
'ADI2GN5P1	LME ZINC FUTURE DEC24 XLME 20241216	12/16/2024	89.00	6,714,864	-	-	-	-	27,642	-
'ADI1YNX15	LME PRI ALUM FUTR DEC24 XLME 20241216	12/16/2024	16.00	1,039,944	-	-	-	-	29,156	-
'ADI29G6X6	LME NICKEL FUTURE DEC24 XLME 20241216	12/16/2024	86.00	8,207,200	-	-	-	-	(222,352)	-
'ADI1YNPL0	LME COPPER FUTURE DEC24 XLME 20241216	12/16/2024	18.00	3,987,064	-	-	-	-	37,048	-
'ADI2GN5P1	LME ZINC FUTURE DEC24 XLME 20241216	12/16/2024	89.00	6,010,523	-	-	-	-	(731,983)	-
'ADI2SSTF3	SPI 200 FUTURES MAR25 XSFE 20250320	12/19/2024	97.00	12,636,937	-	166	-	-	-	-
'ADI2Q14M6	SPI 200 FUTURES DEC24 XSFE 20241219	12/19/2024	97.00	13,308,060	-	166	-	-	179,152	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	11/14/2024	179.00	9,756,199	-	415	-	-	-	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	11/14/2024	509.00	39,478,765	-	620	-	-	(2,188,531)	-
'ADI2Q14M6	SPI 200 FUTURES DEC24 XSFE 20241219	11/14/2024	18.00	2,477,185	-	32	-	-	24,501	-
'ADI2PPT72	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/14/2024	283.00	24,491,224	-	388	-	-	-	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/14/2024	411.00	44,998,662	-	584	-	-	-	-
'ADI2SC176	GOLD 100 OZ FUTR JAN25 XCEC 20250129	12/26/2024	1.00	263,733	-	3	-	-	(831)	-
'ADI2QMZQ7	JPN 10Y BOND(OSE) MAR25 XOSE 20250313	12/11/2024	21.00	19,600,094	-	48	-	-	-	-
'ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213	12/11/2024	21.00	21,371,136	-	48	-	-	(171,169)	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	12/10/2024	114.00	34,454,912	-	435	-	-	-	-
'ADI2R7P49	AUST 10Y BOND FUT MAR25 XSFE 20250317	12/11/2024	1,259.00	91,711,104	-	1,507	-	-	-	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	12/11/2024	1,259.00	97,989,944	-	1,507	-	-	(2,119,318)	-
'ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213	12/11/2024	26.00	26,499,213	-	60	-	-	(224,904)	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	12/11/2024	420.00	32,908,831	-	503	-	-	(619,366)	-
'ADI2N5HP9	S+P500 EMINI FUT MAR25 XCME 20250321	12/17/2024	114.00	34,936,177	-	331	-	-	-	-
'ADI2RD0B7	FTSE 100 IDX FUT MAR25 IFLL 20250321	12/17/2024	54.00	5,660,060	-	80	-	-	-	-
'ADI2Q9VT4	LONG GILT FUTURE MAR25 IFLL 20250327	12/17/2024	48.00	5,690,943	-	51	-	-	(78,480)	-
'ADI2R6FL4	TOPIX INDX FUTR MAR25 XOSE 20250313	12/17/2024	34.00	6,082,024	-	94	-	-	-	-
'ADI2R99V3	CAN 10YR BOND FUT MAR25 XMOD 20250320	12/17/2024	36.00	3,097,830	-	48	-	-	60,706	-
'ADI2Q9W14	US 10YR NOTE (CBT)MAR25 XCBT 20250320	12/17/2024	72.00	7,889,727	-	102	-	-	-	-
'ADI2Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331	12/17/2024	472.00	50,693,359	-	623	-	-	(355,965)	-
'ADI2R7P49	AUST 10Y BOND FUT MAR25 XSFE 20250317	12/17/2024	26.00	1,893,457	-	31	-	-	(17,844)	-
'ADI2N5HP9	S+P500 EMINI FUT MAR25 XCME 20250321	12/17/2024	104.00	31,859,335	-	250	-	-	-	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	12/17/2024	60.00	3,271,240	-	139	-	-	5,592	-
'ADI2QMZQ7	JPN 10Y BOND(OSE) MAR25 XOSE 20250313	12/17/2024	5.00	4,632,855	-	11	-	-	-	-
'ADI2Q9W14	US 10YR NOTE (CBT)MAR25 XCBT 20250320	12/17/2024	290.00	31,779,161	-	412	-	-	-	-

'ADI2Q9WF3	EURO STOXX 50 MAR25 XEUR 20250321	12/17/2024	207.00	10,782,108	-	300	-	-	-	-
'ADI2SSTF3	SPI 200 FUTURES MAR25 XSFE 20250320	12/17/2024	25.00	3,290,018	-	43	-	-	-	-
'ADI2PRTN1	FTSE 100 IDX FUT DEC24 IFLL 20241220	12/18/2024	2.00	219,789	-	4	-	-	(2,876)	-
'ADI2LKTY6	E-MINI RUSS 2000 DEC24 XCME 20241220	12/18/2024	1.00	117,593	-	3	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	12/18/2024	7.00	2,085,528	-	19	-	-	31,428	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	12/6/2024	123.00	35,673,700	-	295	-	-	1,847,857	-
'ADI2PMC83	CBOE VIX FUTURE DEC24 XCBF 20241218	12/6/2024	1.00	18,367	-	3	-	-	3,934	-
'ADI2Q3SR3	CBOE VIX FUTURE JAN25 XCBF 20250122	12/6/2024	1.00	15,977	-	3	-	-	-	-
'ADI2R7P49	AUST 10Y BOND FUT MAR25 XSFE 20250317	12/11/2024	420.00	30,586,619	-	503	-	-	-	-
'ADI2R7P49	AUST 10Y BOND FUT MAR25 XSFE 20250317	12/11/2024	1.00	72,844	-	1	-	-	-	-
'ADI2PKNS1	TOPIX INDX FUTR DEC24 XOSE 20241212	12/10/2024	40.00	7,156,140	-	111	-	-	495,495	-
'ADI2PKNS1	TOPIX INDX FUTR DEC24 XOSE 20241212	12/10/2024	61.00	10,913,113	-	170	-	-	760,555	-
'ADI2PKNS1	TOPIX INDX FUTR DEC24 XOSE 20241212	12/10/2024	41.00	7,335,043	-	114	-	-	518,227	-
'ADI2R6FL4	TOPIX INDX FUTR MAR25 XOSE 20250313	12/10/2024	40.00	7,208,786	-	111	-	-	-	-
'ADI2R6FL4	TOPIX INDX FUTR MAR25 XOSE 20250313	12/10/2024	41.00	7,401,112	-	114	-	-	-	-
'ADI2PKNS1	TOPIX INDX FUTR DEC24 XOSE 20241212	12/10/2024	61.00	10,855,649	-	170	-	-	361,817	-
'ADI2R6FL4	TOPIX INDX FUTR MAR25 XOSE 20250313	12/10/2024	61.00	10,997,691	-	170	-	-	-	-
'ADI2R6FL4	TOPIX INDX FUTR MAR25 XOSE 20250313	12/10/2024	61.00	11,000,742	-	170	-	-	-	-
'ADI2QMZQ7	JPN 10Y BOND(OSE) MAR25 XOSE 20250313	12/11/2024	16.00	14,930,257	-	37	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	12/11/2024	114.00	33,586,052	-	274	-	-	1,095,008	-
'ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213	12/11/2024	16.00	15,771,862	-	37	-	-	(145,011)	-
'ADI2QMZQ7	JPN 10Y BOND(OSE) MAR25 XOSE 20250313	12/11/2024	26.00	24,259,963	-	60	-	-	-	-
'ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206	12/3/2024	619.00	91,755,884	-	508	-	-	952,246	-
'ADI2RGZ06	FTSE CHINA A50 NOV24 XSIM 20241128	11/26/2024	667.00	9,020,122	-	1,734	-	-	(337,516)	-
'ADI2R99S0	FTSE CHINA A50 DEC24 XSIM 20241230	11/26/2024	667.00	8,685,916	-	1,734	-	-	-	-
'ADI2R99S0	FTSE CHINA A50 DEC24 XSIM 20241230	11/26/2024	667.00	8,685,916	-	1,734	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	12/5/2024	123.00	37,441,405	-	357	-	-	-	-
'ADI2RGZ06	FTSE CHINA A50 NOV24 XSIM 20241128	11/26/2024	667.00	9,060,380	-	1,734	-	-	(377,774)	-
'ADI2R99S0	FTSE CHINA A50 DEC24 XSIM 20241230	11/26/2024	1,335.00	17,358,155	-	3,471	-	-	-	-
'ADI2RGZ06	FTSE CHINA A50 NOV24 XSIM 20241128	11/26/2024	1,335.00	18,053,093	-	3,471	-	-	(701,564)	-
'ADI2GH7Q0	GOLD 100 OZ FUTR DEC24 XCEC 20241227	11/26/2024	164.00	41,247,601	-	471	-	-	1,791,775	-
'ADI2SC176	GOLD 100 OZ FUTR JAN25 XCEC 20250129	11/26/2024	164.00	43,252,172	-	471	-	-	-	-
'ADI2Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331	11/27/2024	542.00	58,223,765	-	715	-	-	-	-
'ADI2Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331	11/27/2024	542.00	58,233,619	-	715	-	-	-	-
'ADI2Q9W14	US 10YR NOTE (CBT)MAR25 XCBT 20250320	11/27/2024	19.00	2,103,145	-	27	-	-	4,047	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	11/27/2024	46.00	3,573,204	-	49	-	-	(140,134)	-
'ADI2Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331	11/27/2024	542.00	58,231,329	-	715	-	-	-	-
'ADI2Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331	11/27/2024	271.00	29,105,334	-	358	-	-	-	-
'ADI2PKNS1	TOPIX INDX FUTR DEC24 XOSE 20241212	11/27/2024	46.00	8,172,096	-	129	-	-	-	-
'ADI2Q96Y1	US 5YR NOTE (CBT) MAR25 XCBT 20250331	11/27/2024	271.00	29,106,243	-	358	-	-	-	-
'ADI26K3N5	EURO STOXX 50 DEC24 XEUR 20241220	11/27/2024	19.00	1,028,046	-	28	-	-	(22,036)	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	11/27/2024	42.00	2,289,868	-	97	-	-	2,710	-
'ADI2Q9VT4	LONG GILT FUTURE MAR25 IFLL 20250327	11/27/2024	22.00	2,608,349	-	23	-	-	22,126	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/27/2024	8.00	2,347,371	-	19	-	-	64,535	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/27/2024	123.00	35,745,767	-	357	-	-	1,245,951	-
'ADI1YNPL0	LME COPPER FUTURE DEC24 XLME 20241216	11/22/2024	18.00	3,987,064	-	64	-	-	-	-
'ADI1YNX15	LME PRI ALUM FUTR DEC24 XLME 20241216	11/22/2024	16.00	1,039,944	-	56	-	-	-	-
'ADI29G6X6	LME NICKEL FUTURE DEC24 XLME 20241216	11/22/2024	74.00	6,971,061	-	261	-	-	-	-
'ADI2MSTY3	LME PRI ALUM FUTR JAN25 XLME 20250113	11/22/2024	16.00	1,043,696	-	56	-	-	-	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	11/22/2024	1.00	130,625	-	1	-	-	(5,550)	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	11/22/2024	1,214.00	159,393,088	-	1,384	-	-	(7,654,230)	-
'ADI2MVS3	LME COPPER FUTURE JAN25 XLME 20250113	11/22/2024	18.00	4,005,656	-	64	-	-	-	-
'ADI26K3N5	EURO STOXX 50 DEC24 XEUR 20241220	11/22/2024	70.00	3,492,395	-	101	-	-	-	-
'ADI2Q9VT4	LONG GILT FUTURE MAR25 IFLL 20250327	11/22/2024	1,214.00	143,933,428	-	1,384	-	-	-	-
'ADI2PRTN1	FTSE 100 IDX FUT DEC24 IFLL 20241220	11/22/2024	13.00	1,340,298	-	19	-	-	-	-
'ADI2MSTN7	LME ZINC FUTURE JAN25 XLME 20250113	11/22/2024	62.00	4,606,769	-	219	-	-	-	-
'ADI2GN5P1	LME ZINC FUTURE DEC24 XLME 20241216	11/22/2024	62.00	4,611,469	-	219	-	-	-	-
'ADI2MTJ01	LME NICKEL FUTURE JAN25 XLME 20250113	11/22/2024	74.00	7,005,615	-	261	-	-	-	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/25/2024	901.00	98,649,170	-	1,505	-	-	906,049	-
'ADI2R99V3	CAN 10YR BOND FUT MAR25 XMOD 20250320	11/25/2024	512.00	44,058,031	-	813	-	-	-	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/25/2024	514.00	44,489,352	-	816	-	-	(514,831)	-
'ADI2Q9W14	US 10YR NOTE (CBT)MAR25 XCBT 20250320	11/25/2024	900.00	99,622,649	-	1,503	-	-	-	-
'ADI2GH7Q0	GOLD 100 OZ FUTR DEC24 XCEC 20241227	11/25/2024	1.00	245,688	-	3	-	-	16,369	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/26/2024	123.00	37,148,193	-	470	-	-	-	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/21/2024	79.00	8,651,847	-	112	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/21/2024	253.00	73,563,349	-	607	-	-	2,056,867	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	11/21/2024	39.00	2,134,474	-	90	-	-	(6,725)	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/21/2024	52.00	4,500,154	-	72	-	-	(47,805)	-
'ADI2QB0L0	EURO-BUND FUTURE MAR25 XEUR 20250306	12/3/2024	619.00	89,205,111	-	508	-	-	-	-
'ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206	12/3/2024	8.00	1,175,058	-	7	-	-	22,114	-
'ADI26K3N5	EURO STOXX 50 DEC24 XEUR 20241220	11/14/2024	169.00	9,144,195	-	247	-	-	(163,897)	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	11/14/2024	281.00	36,699,748	-	300	-	-	(2,103,487)	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/14/2024	411.00	44,998,682	-	584	-	-	-	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/14/2024	283.00	24,498,282	-	388	-	-	-	-
'ADI2RGZ06	FTSE CHINA A50 NOV24 XSIM 20241128	11/14/2024	238.00	3,246,880	-	619	-	-	-	-
'ADI2PRTN1	FTSE 100 IDX FUT DEC24 IFLL 20241220	11/14/2024	47.00	5,160,275	-	69	-	-	(160,137)	-
'ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206	11/14/2024	304.00	44,652,205	-	251	-	-	(356,845)	-
'ADI2PMC83	CBOE VIX FUTURE DEC24 XCBF 20241218	10/24/2024	1.00	18,367	-	3	-	-	-	-
'ADI2P9X22	CBOE VIX FUTURE NOV24 XCBF 20241120	10/24/2024	1.00	19,467	-	3	-	-	544	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	10/28/2024	1,026.00	12,230,917	-	2,668	-	-	1,616,121	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	10/28/2024	2.00	23,842	-	5	-	-	3,148	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	10/28/2024	719.00	8,571,178	-	1,869	-	-	1,129,701	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	10/28/2024	2.00	23,842	-	5	-	-	3,143	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/13/2024	123.00	35,626,493	-	357	-	-	1,354,675	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	10/9/2024	727.00	8,645,636	-	1,454	-	-	1,603,211	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/12/2024	123.00	36,979,062	-	357	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/6/2024	153.00	45,004,942	-	367	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/6/2024	123.00	36,645,712	-	357	-	-	-	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	11/6/2024	1,350.00	148,366,986	-	3,011	-	-	(4,507,653)	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/7/2024	123.00	35,463,188	-	357	-	-	1,456,586	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	11/5/2024	450.00	49,412,740	-	594	-	-	(1,185,990)	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/5/2024	135.00	12,498,982	-	187	-	-	(391,806)	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/5/2024	270.00	24,915,812	-	374	-	-	(489,961)	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	11/5/2024	225.00	24,707,310	-	297	-	-	(604,482)	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/5/2024	149.00	17,151,714	-	212	-	-	(696,738)	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/5/2024	297.00	33,861,724	-	422	-	-	(1,066,849)	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/5/2024	297.00	34,268,149	-	422	-	-	(1,463,992)	-
'ADI2QSJX7	NIKKEI DIVIDEND DEC26 XSIM 20270331	9/30/2024	49.00	2,638,431	-	61	-	-	(34,377)	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	9/30/2024	418.00	45,897,352	-	552	-	-	104,955	-
'ADI2PRTN1	FTSE 100 IDX FUT DEC24 IFLL 20241220	9/30/2024	28.00	3,073,341	-	42	-	-	12,743	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	9/30/2024	615.00	47,698,540	-	695	-	-	(92,077)	-
'ADI26K3N5	EURO STOXX 50 DEC24 XEUR 20241220	9/30/2024	151.00	8,170,257	-	233	-	-	357,830	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/30/2024	123.00	35,773,052	-	470	-	-	-	-
'ADI2P9X22	CBOE VIX FUTURE NOV24 XCBF 20241120	10/4/2024	1.00	19,467	-	3	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	10/4/2024	123.00	34,998,214	-	295	-	-	400,853	-
'ADI2MXNC1	CBOE VIX FUTURE OCT24 XCBF 20241016	10/4/2024	1.00	20,867	-	3	-	-	374	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/5/2024	149.00	16,987,868	-	212	-	-	(539,877)	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/5/2024	149.00	16,987,868	-	212	-	-	(537,549)	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	11/5/2024	148.00	16,873,856	-	210	-	-	(524,691)	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/5/2024	271.00	25,032,986	-	376	-	-	(674,811)	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/5/2024	270.00	24,915,812	-	374	-	-	(488,264)	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/5/2024	29.00	2,676,143	-	40	-	-	(52,373)	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	11/5/2024	106.00	9,624,701	-	147	-	-	(199,947)	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	11/5/2024	225.00	24,707,797	-	297	-	-	(600,556)	-
'ADI2GN5P1	LME ZINC FUTURE DEC24 XLME 20241216	9/30/2024	27.00	2,103,395	-	95	-	-	-	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	9/30/2024	304.00	34,659,812	-	432	-	-	143,006	-
'ADI29G6X6	LME NICKEL FUTURE DEC24 XLME 20241216	9/30/2024	12.00	1,236,138	-	42	-	-	-	-
'ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213	9/30/2024	9.00	9,097,776	-	22	-	-	23,481	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	9/30/2024	975.00	11,593,697	-	1,950	-	-	1,607,682	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	9/30/2024	370.00	48,316,625	-	392	-	-	(202,102)	-
'ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206	9/30/2024	247.00	36,279,916	-	215	-	-	617,028	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	10/1/2024	123.00	34,998,214	-	470	-	-	430,841	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	10/1/2024	333.00	30,729,502	-	473	-	-	200,445	-
'ADI2GH7Q0	GOLD 100 OZ FUTR DEC24 XCEC 20241227	9/30/2024	45.00	11,055,965	-	129	-	-	916,733	-
'ADI2Q14M6	SPI 200 FUTURES DEC24 XSFE 20241219	9/30/2024	15.00	2,064,321	-	23	-	-	35,556	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	9/30/2024	610.00	33,472,488	-	1,415	-	-	2,610,519	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	10/3/2024	123.00	35,361,339	-	470	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	10/30/2024	123.00	34,998,214	-	470	-	-	965,351	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	10/31/2024	123.00	35,290,023	-	470	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	11/1/2024	123.00	35,035,718	-	295	-	-	545,315	-
'ADI2NB3L0	JPN 10Y BOND(OSE) SEP24 XOSE 20240912	9/11/2024	39.00	35,525,246	-	97	-	-	508,591	-
'ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213	9/11/2024	39.00	39,772,238	-	97	-	-	-	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	9/11/2024	1,112.00	86,245,165	-	1,387	-	-	-	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	9/17/2024	174.00	13,894,269	-	221	-	-	-	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	9/17/2024	95.00	10,983,026	-	135	-	-	-	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	9/17/2024	141.00	13,072,155	-	202	-	-	-	-
'ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206	9/17/2024	83.00	12,486,388	-	74	-	-	-	-
'ADI2RGZ06	FTSE CHINA A50 NOV24 XSIM 20241128	10/28/2024	721.00	9,750,387	-	1,875	-	-	-	-
'ADI2RGZ06	FTSE CHINA A50 NOV24 XSIM 20241128	10/28/2024	1,026.00	13,879,772	-	2,668	-	-	-	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	10/29/2024	173.00	19,724,169	-	246	-	-	(599,806)	-
'ADI2RGZ06	FTSE CHINA A50 NOV24 XSIM 20241128	10/29/2024	437.00	5,900,453	-	1,136	-	-	-	-
'ADI2PRTN1	FTSE 100 IDX FUT DEC24 IFLL 20241220	10/29/2024	79.00	8,570,875	-	114	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/30/2024	52.00	15,123,567	-	125	-	-	(81,207)	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	10/29/2024	100.00	5,526,326	-	232	-	-	198,689	-
'ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213	10/29/2024	6.00	5,625,893	-	14	-	-	-	-
'ADI2Q14M6	SPI 200 FUTURES DEC24 XSFE 20241219	10/29/2024	24.00	3,259,932	-	34	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	10/29/2024	118.00	34,485,236	-	283	-	-	-	-
'ADI2RGZ06	FTSE CHINA A50 NOV24 XSIM 20241128	10/29/2024	247.00	3,356,103	-	642	-	-	-	-
'ADI26K3N5	EURO STOXX 50 DEC24 XEUR 20241220	10/29/2024	330.00	17,845,911	-	492	-	-	-	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	10/29/2024	38.00	3,320,399	-	52	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	10/29/2024	123.00	36,090,830	-	470	-	-	-	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	10/29/2024	437.00	5,209,465	-	1,136	-	-	676,495	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	10/29/2024	75.00	5,517,584	-	92	-	-	-	-
'ADI26K3N5	EURO STOXX 50 DEC24 XEUR 20241220	9/16/2024	806.00	43,610,774	-	1,757	-	-	-	-
'ADI2JTZQ8	LME ZINC FUTURE SEP24 XLME 20240916	9/10/2024	89.00	5,906,577	-	314	-	-	-	-
'ADI2N72R7	TOPIX INDX FUTR SEP24 XOSE 20240912	9/10/2024	29.00	5,125,652	-	86	-	-	(396,249)	-
'ADI1YNPL0	LME COPPER FUTURE DEC24 XLME 20241216	9/10/2024	18.00	4,086,926	-	64	-	-	-	-
'ADI2FVG49	LME COPPER FUTURE SEP24 XLME 20240916	9/10/2024	18.00	4,029,814	-	64	-	-	-	-
'ADI2MRSZ8	LME NICKEL FUTURE SEP24 XLME 20240916	9/10/2024	86.00	8,056,096	-	304	-	-	-	-
'ADI2NB3L0	JPN 10Y BOND(OSE) SEP24 XOSE 20240912	9/10/2024	14.00	12,752,652	-	35	-	-	184,858	-
'ADI2N72R7	TOPIX INDX FUTR SEP24 XOSE 20240912	9/10/2024	157.00	27,624,406	-	465	-	-	(2,205,727)	-
'ADI2PKNS1	TOPIX INDX FUTR DEC24 XOSE 20241212	9/10/2024	157.00	28,087,848	-	465	-	-	-	-
'ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213	9/10/2024	14.00	14,152,096	-	35	-	-	-	-
'ADI2GN5P1	LME ZINC FUTURE DEC24 XLME 20241216	9/10/2024	89.00	6,010,523	-	314	-	-	-	-
'ADI29G6X6	LME NICKEL FUTURE DEC24 XLME 20241216	9/10/2024	86.00	8,181,908	-	304	-	-	-	-
'ADI26K2P1	EURO STOXX 50 SEP24 XEUR 20240920	9/16/2024	806.00	42,776,069	-	1,757	-	-	(961,017)	-
'ADI2LMNY8	E-MINI RUSS 2000 SEP24 XCME 20240920	9/16/2024	64.00	6,991,531	-	171	-	-	-	-
'ADI2NDAN1	FTSE 100 IDX FUT SEP24 IFLL 20240920	9/16/2024	64.00	6,796,112	-	123	-	-	(32,164)	-
'ADI2NCK70	NASDAQ 100 E-MINI SEP24 XCME 20240920	9/16/2024	6.00	2,423,400	-	16	-	-	(79,786)	-
'ADI2Q14M6	SPI 200 FUTURES DEC24 XSFE 20241219	9/16/2024	36.00	4,954,369	-	66	-	-	-	-
'ADI26K3K1	NASDAQ 100 E-MINI DEC24 XCME 20241220	9/16/2024	6.00	2,371,559	-	16	-	-	-	-
'ADI2PD2T8	SPI 200 FUTURES SEP24 XSFE 20240919	9/16/2024	35.00	4,470,114	-	64	-	-	230,032	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	9/16/2024	642.00	178,516,751	-	1,714	-	-	2,196,510	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	9/11/2024	1,112.00	86,378,335	-	1,387	-	-	-	-
'ADI2LKTY6	E-MINI RUSS 2000 DEC24 XCME 20241220	9/16/2024	64.00	7,060,325	-	171	-	-	(272)	-
'ADI2PD2T8	SPI 200 FUTURES SEP24 XSFE 20240919	9/16/2024	35.00	4,442,267	-	64	-	-	247,191	-
'ADI2LKTY6	E-MINI RUSS 2000 DEC24 XCME 20241220	9/16/2024	64.00	7,060,325	-	171	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/16/2024	642.00	182,673,605	-	1,714	-	-	-	-
'ADI26K3N5	EURO STOXX 50 DEC24 XEUR 20241220	9/16/2024	544.00	29,471,784	-	1,186	-	-	-	-
'ADI2Q14M6	SPI 200 FUTURES DEC24 XSFE 20241219	9/16/2024	35.00	4,817,337	-	64	-	-	-	-
'ADI2PQQ97	FTSE CHINA A50 SEP24 XSIM 20240927	9/24/2024	2,216.00	26,151,723	-	5,762	-	-	279,395	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	9/24/2024	2,216.00	26,416,873	-	5,762	-	-	-	-
'ADI2QZ516	FTSE CHINA A50 OCT24 XSIM 20241030	9/24/2024	1,672.00	19,881,704	-	4,347	-	-	-	-

'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/25/2024	123.00	35,539,296	-	470	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/25/2024	(123.00)	(35,539,296)	-	(470)	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/25/2024	123.00	35,539,357	-	470	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/26/2024	123.00	34,998,214	-	295	-	-	649,847	-
'ADI2NGKF3	CBOE VIX FUTURE SEP24 XCBF 20240918	9/6/2024	136.00	2,866,908	-	412	-	-	73,546	-
'ADI2MXNC1	CBOE VIX FUTURE OCT24 XCBF 20241016	9/6/2024	136.00	2,837,858	-	412	-	-	-	-
'ADI2J7Z39	LME PRI ALUM FUTR SEP24 XLME 20240916	9/10/2024	16.00	933,944	-	56	-	-	-	-
'ADI1YNX15	LME PRI ALUM FUTR DEC24 XLME 20241216	9/10/2024	16.00	940,716	-	56	-	-	-	-
'ADI2PRTN1	FTSE 100 IDX FUT DEC24 IFLL 20241220	9/16/2024	64.00	7,024,779	-	123	-	-	-	-
'ADI2PRTN1	FTSE 100 IDX FUT DEC24 IFLL 20241220	9/16/2024	270.00	29,671,447	-	520	-	-	-	-
'ADI2NDAN1	FTSE 100 IDX FUT SEP24 IFLL 20240920	9/16/2024	270.00	28,151,014	-	520	-	-	192,499	-
'ADI2I6K2P1	EURO STOXX 50 SEP24 XEUR 20240920	9/16/2024	544.00	28,911,551	-	1,186	-	-	(570,585)	-
'ADI236ZG5	MSCI EMGMKT SEP24 IFUS 20240920	9/16/2024	559.00	30,464,087	-	1,297	-	-	(139,634)	-
'ADI2O1I4M6	SPI 200 FUTURES SEP24 XSFE 20240919	9/16/2024	35.00	4,817,926	-	64	-	-	-	-
'ADI2PD2T8	SPI 200 FUTURES SEP24 XSFE 20240919	9/16/2024	36.00	4,569,189	-	66	-	-	253,042	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	9/16/2024	559.00	30,654,062	-	1,297	-	-	-	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	9/13/2024	21.00	2,394,263	-	30	-	-	27,269	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	9/13/2024	215.00	23,777,940	-	284	-	-	-	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	9/13/2024	197.00	15,549,149	-	249	-	-	-	-
'ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206	9/13/2024	110.00	16,462,209	-	98	-	-	-	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	9/13/2024	210.00	19,411,888	-	297	-	-	-	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	9/13/2024	111.00	14,774,796	-	115	-	-	-	-
'ADI2LMNY8	E-MINI RUSS 2000 SEP24 XCME 20240920	9/16/2024	64.00	6,991,531	-	171	-	-	(342)	-
'ADI2PQQ97	FTSE CHINA A50 SEP24 XSIM 20240927	9/24/2024	1,672.00	19,731,806	-	4,347	-	-	160,647	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	9/12/2024	63.00	5,815,380	-	89	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/18/2024	123.00	34,998,214	-	357	-	-	(69,363)	-
'ADI2J7ZQ8	LME ZINC FUTURE SEP24 XLME 20240916	9/16/2024	89.00	6,213,586	-	-	-	-	(261,765)	-
'ADI2J7ZQ8	LME ZINC FUTURE SEP24 XLME 20240916	9/16/2024	89.00	5,906,577	-	-	-	-	568,774	-
'ADI2FVG49	LME COPPER FUTURE SEP24 XLME 20240916	9/16/2024	18.00	4,272,037	-	-	-	-	102,868	-
'ADI2MRSZ8	LME NICKEL FUTURE SEP24 XLME 20240916	9/16/2024	86.00	8,948,155	-	-	-	-	674,653	-
'ADI2FVG49	LME COPPER FUTURE SEP24 XLME 20240916	9/16/2024	18.00	4,029,814	-	-	-	-	139,355	-
'ADI2J7Z39	LME PRI ALUM FUTR SEP24 XLME 20240916	9/16/2024	16.00	933,944	-	-	-	-	(73,208)	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	9/3/2024	123.00	33,637,979	-	187	-	-	442,657	-
'ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213	9/12/2024	13.00	13,189,760	-	32	-	-	-	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	9/12/2024	95.00	12,561,966	-	98	-	-	-	-
'ADI2NDAN1	FTSE 100 IDX FUT SEP24 IFLL 20240920	9/12/2024	19.00	2,062,940	-	28	-	-	-	-
'ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206	9/12/2024	100.00	14,923,673	-	86	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	9/12/2024	38.00	10,567,214	-	91	-	-	-	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	9/12/2024	332.00	38,270,598	-	471	-	-	-	-
'ADI2J7Z39	LME PRI ALUM FUTR SEP24 XLME 20240916	9/16/2024	16.00	1,026,392	-	-	-	-	(19,240)	-
'ADI2MRSZ8	LME NICKEL FUTURE SEP24 XLME 20240916	9/16/2024	86.00	8,056,096	-	-	-	-	217,407	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	8/13/2024	125.00	34,107,252	-	363	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/14/2024	590.00	64,487,342	-	779	-	-	-	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	8/14/2024	549.00	70,917,801	-	558	-	-	-	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	8/14/2024	448.00	40,820,579	-	628	-	-	-	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	8/14/2024	782.00	60,428,575	-	973	-	-	-	-
'ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	8/14/2024	546.00	62,121,468	-	775	-	-	-	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	8/14/2024	286.00	42,610,474	-	246	-	-	-	-
'ADI2PV8M7	FTSE CHINA A50 AUG24 XSIM 20240829	8/14/2024	326.00	3,785,895	-	652	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	8/14/2024	125.00	34,622,187	-	363	-	-	(373,559)	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/17/2024	123.00	35,046,266	-	357	-	-	-	-
'ADI244L52	S+P500 EMINI FUT DEC24 XCME 20241220	9/17/2024	8.00	2,279,432	-	19	-	-	8,448	-
'ADI238Y19	MSCI EMGMKT DEC24 IFUS 20241220	9/17/2024	162.00	8,952,649	-	376	-	-	-	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	9/17/2024	109.00	14,583,202	-	114	-	-	-	-
'ADI2MXNC1	CBOE VIX FUTURE OCT24 XCBF 20241016	9/17/2024	135.00	2,816,991	-	342	-	-	287,350	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	9/2/2024	885.00	127,819,382	-	911	-	-	951,683	-
'ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206	9/2/2024	885.00	129,990,794	-	911	-	-	-	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	9/11/2024	1,112.00	83,286,546	-	1,387	-	-	2,505,724	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	9/11/2024	1,112.00	85,620,481	-	1,387	-	-	629,488	-
'ADI2I6K2P1	EURO STOXX 50 SEP24 XEUR 20240920	9/12/2024	81.00	4,315,947	-	123	-	-	-	-
'ADI236ZG5	MSCI EMGMKT SEP24 IFUS 20240920	9/12/2024	22.00	1,181,209	-	51	-	-	-	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	9/12/2024	32.00	3,510,550	-	42	-	-	27,408	-
'ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216	9/12/2024	179.00	14,064,782	-	225	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	8/28/2024	125.00	35,063,709	-	363	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	8/29/2024	125.00	35,319,907	-	363	-	-	(271,046)	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	8/30/2024	123.00	34,820,507	-	187	-	-	-	-
'ADI2MRSZ8	LME NICKEL FUTURE SEP24 XLME 20240916	8/21/2024	50.00	5,048,824	-	177	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/21/2024	190.00	20,722,126	-	251	-	-	-	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	8/21/2024	104.00	13,579,545	-	107	-	-	-	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	8/21/2024	130.00	10,271,508	-	165	-	-	-	-
'ADI2J7ZQ8	LME ZINC FUTURE SEP24 XLME 20240916	8/21/2024	48.00	3,344,231	-	169	-	-	-	-
'ADI2GH7Q0	GOLD 100 OZ FUTR DEC24 XCEC 20241227	8/21/2024	105.00	26,752,002	-	301	-	-	-	-
'ADI2NB3L0	JPN 10Y BOND(OSE) SEP24 XOSE 20240912	8/21/2024	5.00	4,554,519	-	12	-	-	72,258	-
'ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	8/21/2024	612.00	66,726,999	-	869	-	-	2,794,526	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/21/2024	463.00	50,502,596	-	611	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	8/22/2024	125.00	34,950,462	-	478	-	-	-	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	8/23/2024	512.00	66,283,485	-	581	-	-	(595,981)	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	8/23/2024	519.00	67,835,472	-	589	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	8/23/2024	125.00	34,681,265	-	478	-	-	654,349	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	8/23/2024	520.00	65,349,652	-	590	-	-	790,317	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	8/23/2024	520.00	67,904,446	-	590	-	-	-	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	8/23/2024	519.00	64,112,789	-	589	-	-	1,789,706	-
'ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227	8/23/2024	512.00	66,880,204	-	581	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/26/2024	1,243.00	133,436,957	-	1,952	-	-	2,336,408	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	8/26/2024	962.00	86,174,652	-	1,585	-	-	1,313,830	-
'ADI2PP1T2	CAN 10YR BOND FUT DEC24 XMOD 20241218	8/26/2024	962.00	88,774,117	-	1,585	-	-	-	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	8/26/2024	311.00	34,149,746	-	488	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/26/2024	621.00	67,736,725	-	975	-	-	91,982	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	8/26/2024	1,243.00	136,496,854	-	1,952	-	-	-	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	8/26/2024	621.00	68,189,470	-	975	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/26/2024	311.00	33,948,916	-	488	-	-	21,315	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	8/26/2024	47.00	5,156,120	-	74	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/26/2024	47.00	5,126,632	-	74	-	-	2,169	-
'ADI2PQQ97	FTSE CHINA A50 SEP24 XSIM 20240927	8/27/2024	3,888.00	45,883,529	-	10,109	-	-	-	-
'ADI2PV8M7	FTSE CHINA A50 AUG24 XSIM 20240829	8/27/2024	3,888.00	46,149,894	-	10,109	-	-	(262,163)	-
'ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219	8/27/2024	1,260.00	143,655,799	-	2,104	-	-	-	-
'ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	8/27/2024	1,260.00	140,118,659	-	2,104	-	-	2,795,644	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	8/27/2024	131.00	14,364,151	-	206	-	-	-	-
'ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231	8/27/2024	132.00	14,468,453	-	207	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/27/2024	132.00	14,398,200	-	207	-	-	(5,430)	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/27/2024	131.00	14,289,123	-	206	-	-	(94)	-
'ADI21NWD4	NIKKEI DIVIDEND DEC24 XSIM 20250331	8/20/2024	134.00	5,822,242	-	163	-	-	-	-
'ADI2QSJX7	NIKKEI DIVIDEND DEC26 XSIM 20270331	8/20/2024	134.00	7,215,300	-	163	-	-	-	-
'ADI2FVG49	LME COPPER FUTURE SEP24 XLME 20240916	8/21/2024	9.00	2,061,722	-	32	-	-	-	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	8/21/2024	46.00	4,217,419	-	65	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	8/21/2024	462.00	50,393,701	-	610	-	-	-	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	8/21/2024	78.00	11,676,832	-	68	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/10/2024	125.00	35,549,901	-	478	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/11/2024	125.00	34,670,758	-	478	-	-	562,378	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/5/2024	125.00	34,937,627	-	363	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	8/2/2024	125.00	34,605,015	-	478	-	-	(998,431)	-
'ADI2NGKF3	CBOE VIX FUTURE SEP24 XCBF 20240918	8/2/2024	136.00	2,866,908	-	412	-	-	-	-
'ADI2MWPQ0	CBOE VIX FUTURE AUG24 XCBF 20240821	8/2/2024	136.00	2,087,661	-	412	-	-	(851,601)	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/5/2024	125.00	34,937,627	-	363	-	-	201,262	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/30/2024	125.00	34,207,084	-	478	-	-	-	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	7/31/2024	(36.00)	(5,203,590)	-	(31)	-	-	-	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	7/31/2024	36.00	5,203,590	-	30	-	-	-	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	7/31/2024	(75.00)	(6,668,389)	-	(106)	-	-	-	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	7/31/2024	75.00	6,668,388	-	104	-	-	-	-
'ADI2N72R7	TOPIX INDX FUTR SEP24 XOSE 20240912	7/31/2024	11.00	1,944,213	-	31	-	-	(35,274)	-
'ADI2NDAN1	FTSE 100 IDX FUT SEP24 IFLL 20240920	7/31/2024	33.00	3,440,679	-	47	-	-	59,006	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	7/31/2024	39.00	4,203,216	-	51	-	-	-	-
'ADI2MWPQ0	CBOE VIX FUTURE AUG24 XCBF 20240821	7/31/2024	86.00	1,371,482	-	218	-	-	-	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	7/31/2024	47.00	5,974,695	-	48	-	-	-	-
'ADI2MWPQ0	CBOE VIX FUTURE AUG24 XCBF 20240821	7/3/2024	50.00	716,179	-	152	-	-	-	-
'ADI2MHP34	CBOE VIX FUTURE JUL24 XCBF 20240717	7/3/2024	50.00	715,924	-	152	-	-	54,492	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	7/31/2024	75.00	6,668,389	-	106	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/31/2024	45.00	12,481,473	-	108	-	-	(21,783)	-
'ADI2I6K2P1	EURO STOXX 50 SEP24 XEUR 20240920	7/31/2024	88.00	4,667,211	-	131	-	-	6,192	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	7/31/2024	87.00	6,481,821	-	107	-	-	-	-
'ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	7/31/2024	35.00	3,906,378	-	50	-	-	-	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	7/31/2024	36.00	5,203,590	-	31	-	-	-	-
'ADI2PCBW3	FTSE CHINA A50 JUL24 XSIM 20240730	7/25/2024	860.00	10,296,200	-	2,236	-	-	(64,436)	-
'ADI2N72R7	TOPIX INDX FUTR SEP24 XOSE 20240912	7/25/2024	45.00	7,953,597	-	80	-	-	(146,265)	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/25/2024	121.00	33,561,294	-	290	-	-	(496,878)	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	7/25/2024	18.00	2,584,514	-	15	-	-	-	-
'ADI236ZG5	MSCI EMGMKT SEP24 IFUS 20240920	7/25/2024	98.00	5,244,948	-	227	-	-	-	-
'ADI2PD2T8	SPI 200 FUTURES SEP24 XSFE 20240919	7/25/2024	16.00	2,030,750	-	23	-	-	39,913	-
'ADI2I6K2P1	EURO STOXX 50 SEP24 XEUR 20240920	7/25/2024	248.00	13,153,048	-	377	-	-	(288,440)	-
'ADI2NB3L0	JPN 10Y BOND(OSE) SEP24 XOSE 20240912	7/25/2024	6.00	5,465,422	-	14	-	-	(10,765)	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	7/25/2024	32.00	4,026,332	-	33	-	-	-	-
'ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	7/25/2024	27.00	2,943,838	-	38	-	-	56,920	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	7/25/2024	103.00	11,079,878	-	136	-	-	-	-
'ADI2PCBW3	FTSE CHINA A50 JUL24 XSIM 20240730	7/25/2024	1,676.00	20,065,618	-	4,358	-	-	(125,575)	-
'ADI2PV8M7	FTSE CHINA A50 AUG24 XSIM 20240829	7/25/2024	1,676.00	19,933,206	-	4,358	-	-	-	-
'ADI2PCBW3	FTSE CHINA A50 JUL24 XSIM 20240730	7/25/2024	1,026.00	12,296,703	-	2,668	-	-	(89,971)	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	7/25/2024	81.00	6,005,676	-	100	-	-	-	-
'ADI2PV8M7	FTSE CHINA A50 AUG24 XSIM 20240829	7/25/2024	860.00	10,228,256	-	2,236	-	-	-	-
'ADI2NDAN1	FTSE 100 IDX FUT SEP24 IFLL 20240920	7/25/2024	52.00	5,421,677	-	75	-	-	(73,300)	-
'ADI2PV8M7	FTSE CHINA A50 AUG24 XSIM 20240829	7/25/2024	1,026.00	12,202,547	-	2,668	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/25/2024	125.00	34,670,758	-	478	-	-	(671,963)	-
'ADI2MHP34	CBOE VIX FUTURE JUL24 XCBF 20240717	6/7/2024	1.00	14,167	-	3	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	6/7/2024	131.00	33,259,861	-	500	-	-	1,825,559	-
'ADI2M5151	CBOE VIX FUTURE JUN24 XCBF 20240618	6/7/2024	1.00	15,307	-	3	-	-	2,234	-
'ADI2MXYT2	10YR MINI JGB FUT JUN24 XSIM 20240612	6/9/2024	3.00	297,270	-	4	-	-	(3,702)	-
'ADI2FVG49	LME COPPER FUTURE SEP24 XLME 20240916	6/10/2024	9.00	2,210,315	-	29	-	-	-	-
'ADI2BLWK1	LME ZINC FUTURE JUN24 XLME 20240617	6/10/2024	41.00	2,808,632	-	132	-	-	-	-
'ADI2J7Z39	LME PRI ALUM FUTR SEP24 XLME 20240916	6/10/2024	16.00	1,026,392	-	52	-	-	-	-
'ADI1TM5K2	LME COPPER FUTURE JUN24 XLME 20240617	6/10/2024	9.00	2,180,313	-	29	-	-	-	-
'ADI1TLZT2	LME PRI ALUM FUTR JUN24 XLME 20240617	6/10/2024	16.00	1,003,888	-	52	-	-	-	-
'ADI2MRSZ8	LME NICKEL FUTURE SEP24 XLME 20240916	6/10/2024	36.00	3,899,332	-	116	-	-	-	-
'ADI2BMX10	S+P 500 MINI DIV DEC26 XCME 20261218	4/22/2024	290.00	5,351,341	-	841	-	-	-	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	4/23/2024	31.00	3,337,872	-	44	-	-	-	-
'ADI2M81L0	LONG GILT FUTURE JUN24 IFLL 20240626	4/23/2024	71.00	8,583,148	-	70	-	-	-	-
'ADI2KDB26	EURO-BUND FUTURE JUN24 XEUR 20240606	4/23/2024	45.00	6,316,920	-	39	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	4/23/2024	114.00	8,398,319	-	139	-	-	-	-
'ADI2M53L4	CAN 10YR BOND FUT JUN24 XMOD 20240619	4/23/2024	75.00	6,446,762	-	107	-	-	-	-
'ADI2J7ZQ8	LME ZINC FUTURE SEP24 XLME 20240916	6/10/2024	41.00	2,869,355	-	132	-	-	-	-
'ADI2MZQD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	6/10/2024	67.00	65,699,793	-	150	-	-	(727,867)	-
'ADI2BVPT8	LME NICKEL FUTURE JUN24 XLME 20240617	6/10/2024	36.00	3,844,916	-	116	-	-	-	-
'ADI2NB3L0	JPN 10Y BOND(OSE) SEP24 XOSE 20240912	6/10/2024	67.00	61,030,551	-	150	-	-	-	-
'ADI2MXYT2	10YR MINI JGB FUT JUN24 XSIM 20240612	6/9/2024	(3.00)	(297,270)	-	(4)	-	-	3,702	-
'ADI2GH7Q0	GOLD 100 OZ FUTR DEC24 XCEC 20241227	7/23/2024	105.00	25,797,252	-	354	-	-	-	-
'ADI2HVYQ8	GOLD 100 OZ FUTR AUG24 XCEC 20240828	7/23/2024	105.00	25,122,589	-	354	-	-	172,082	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/24/2024	125.00	34,180,892	-	363	-	-	-	-
'ADI1TLZT2	LME PRI ALUM FUTR JUN24 XLME 20240617	6/17/2024	16.00	897,052	-	-	-	-	80,636	-
'ADI1TLZT2	LME PRI ALUM FUTR JUN24 XLME 20240617	6/17/2024	16.00	1,003,888	-	-	-	-	26,200	-
'ADI2BVPT8	LME NICKEL FUTURE JUN24 XLME 20240617	6/17/2024	36.00	3,844,916	-	-	-	-	(129,963)	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	7/1/2024	125.00	34,670,758	-	363	-	-	(79,107)	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	6/6/2024	7.00	1,247,875	-	19	-	-	39,760	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	6/6/2024	4.00	1,464,880	-	10	-	-	62,854	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	6/6/2024	18.00	2,223,129	-	18	-	-	14,152	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	6/6/2024	8.00	2,145,627	-	19	-	-	1,392	-

'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	6/6/2024	131.00	35,134,641	-	500	-	-	-	-
'ADI238ZG5	MSCI EMGMKT SEP24 IFUS 20240920	6/25/2024	97.00	5,279,831	-	225	-	-	-	-
'ADI2NB3L0	JPN 10Y BOND(OSE) SEP24 XOSE 20240912	6/25/2024	3.00	2,732,711	-	6	-	-	11,540	-
'ADI2I9K2P1	EURO STOXX 50 SEP24 XEUR 20240920	6/25/2024	172.00	9,136,928	-	328	-	-	-	-
'ADI2NCK70	NASDAQ 100 E-MINI SEP24 XCME 20240920	6/25/2024	20.00	8,077,999	-	48	-	-	(150,197)	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	6/25/2024	70.00	6,098,469	-	100	-	-	137,519	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	6/25/2024	41.00	5,063,795	-	41	-	-	87,253	-
'ADI2NJKJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	6/25/2024	110.00	11,993,415	-	156	-	-	187,210	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	6/26/2024	125.00	34,645,675	-	300	-	-	-	-
'ADI2MHP34	CBOE VIX FUTURE JUL24 XCBF 20240717	6/27/2024	157.00	2,256,769	-	476	-	-	73,993	-
'ADI1TM9K2	LME COPPER FUTURE JUN24 XLME 20240617	6/17/2024	9.00	2,180,313	-	-	-	-	(34,533)	-
'ADI2BVPT8	LME NICKEL FUTURE JUN24 XLME 20240617	6/17/2024	36.00	4,073,355	-	-	-	-	358,402	-
'ADI1TM95K2	LME COPPER FUTURE JUN24 XLME 20240617	6/17/2024	9.00	1,939,865	-	-	-	-	(205,916)	-
'ADI2BLWK1	LME ZINC FUTURE JUN24 XLME 20240617	6/17/2024	41.00	2,824,699	-	-	-	-	(8,883)	-
'ADI2BLWK1	LME ZINC FUTURE JUN24 XLME 20240617	6/17/2024	41.00	2,808,632	-	-	-	-	24,949	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	6/27/2024	23.00	6,372,345	-	55	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	6/27/2024	125.00	34,663,684	-	363	-	-	(7,164)	-
'ADI2I9K2P1	EURO STOXX 50 SEP24 XEUR 20240920	6/27/2024	42.00	2,232,488	-	63	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	6/28/2024	125.00	34,505,868	-	478	-	-	-	-
'ADI2N3PN0	SPI 200 FUTURES JUN24 XSFE 20240620	6/17/2024	109.00	13,829,682	-	196	-	-	(71,898)	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	6/14/2024	(40.00)	(2,143,443)	-	(93)	-	-	-	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	6/14/2024	40.00	2,143,439	-	89	-	-	-	-
'ADI2N5V24	FTSE CHINA A50 JUN24 XSIM 20240627	6/24/2024	3,209.00	40,313,562	-	8,343	-	-	(1,396,735)	-
'ADI2PCBW3	FTSE CHINA A50 JUL24 XSIM 20240730	6/24/2024	3,209.00	38,419,193	-	8,343	-	-	-	-
'ADI2I9K2P1	EURO STOXX 50 SEP24 XEUR 20240920	6/18/2024	787.00	41,739,714	-	1,504	-	-	-	-
'ADI2I9K2G1	EURO STOXX 50 JUN24 XEUR 20240621	6/18/2024	787.00	42,051,614	-	1,504	-	-	(66,956)	-
'ADI2I9K2G1	EURO STOXX 50 JUN24 XEUR 20240621	6/18/2024	604.00	32,209,342	-	1,271	-	-	(439,941)	-
'ADI2LMNY8	E-MINI RUSS 2000 SEP24 XCME 20240920	6/18/2024	64.00	6,549,369	-	171	-	-	-	-
'ADI2I9K2P1	EURO STOXX 50 SEP24 XEUR 20240920	6/18/2024	604.00	32,082,802	-	1,271	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	6/18/2024	697.00	185,118,491	-	1,861	-	-	5,805,373	-
'ADI2NCK70	NASDAQ 100 E-MINI SEP24 XCME 20240920	6/18/2024	26.00	10,501,398	-	69	-	-	-	-
'ADI2ND4N1	FTSE 100 IDX FUT SEP24 IFLL 20240920	6/25/2024	31.00	3,273,490	-	57	-	-	-	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	6/25/2024	46.00	6,472,504	-	38	-	-	133,935	-
'ADI2PO2T8	SPI 200 FUTURES SEP24 XSFE 20240919	6/25/2024	13.00	1,677,832	-	24	-	-	-	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	6/25/2024	80.00	5,982,361	-	87	-	-	55,714	-
'ADI2N72R7	TOPIX INDX FUTR SEP24 XOSE 20240912	6/25/2024	28.00	4,824,093	-	74	-	-	-	-
'ADI2PCBW3	FTSE CHINA A50 JUL24 XSIM 20240730	6/25/2024	353.00	4,239,328	-	918	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	6/25/2024	50.00	13,806,774	-	120	-	-	-	-
'ADI2LMCP9	E-MINI RUSS 2000 JUN24 XCME 20240621	6/18/2024	64.00	6,477,611	-	171	-	-	-	-
'ADI2704N7	S+P500 EMINI FUT SEP24 XCME 20240920	6/18/2024	697.00	193,324,148	-	1,861	-	-	-	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	6/18/2024	389.00	36,801,558	-	684	-	-	1,428,188	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	6/18/2024	342.00	18,275,637	-	964	-	-	336,209	-
'ADI238ZG5	MSCI EMGMKT SEP24 IFUS 20240920	6/18/2024	342.00	18,758,100	-	964	-	-	-	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	6/18/2024	26.00	9,699,804	-	69	-	-	659,177	-
'ADI2ND4N1	FTSE 100 IDX FUT SEP24 IFLL 20240920	6/18/2024	389.00	38,473,052	-	684	-	-	-	-
'ADI2LMCP9	E-MINI RUSS 2000 JUN24 XCME 20240621	6/18/2024	64.00	6,477,611	-	171	-	-	(342)	-
'ADI2LMNY8	E-MINI RUSS 2000 SEP24 XCME 20240920	6/18/2024	64.00	6,549,369	-	171	-	-	(305)	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	6/12/2024	131.00	33,381,856	-	500	-	-	2,172,511	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	6/14/2024	40.00	2,143,443	-	93	-	-	-	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	6/14/2024	120.00	10,684,238	-	167	-	-	-	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	6/14/2024	75.00	9,335,970	-	75	-	-	-	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	6/14/2024	40.00	5,662,247	-	33	-	-	-	-
'ADI2I9K2G1	EURO STOXX 50 JUN24 XEUR 20240621	6/14/2024	25.00	1,319,665	-	48	-	-	-	-
'ADI2N5V24	FTSE CHINA A50 JUN24 XSIM 20240627	6/14/2024	323.00	3,923,137	-	840	-	-	-	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	6/6/2024	107.00	5,743,476	-	248	-	-	-	-
'ADI2N5V24	FTSE CHINA A50 JUN24 XSIM 20240627	6/6/2024	386.00	4,834,180	-	1,004	-	-	-	-
'ADI2MXYT2	10YR MINI JGB FUT JUN24 XSIM 20240612	6/6/2024	34.00	3,369,057	-	41	-	-	(34,985)	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	6/6/2024	29.00	1,555,639	-	67	-	-	-	-
'ADI2PO2T8	SPI 200 FUTURES SEP24 XSFE 20240919	6/17/2024	109.00	13,834,488	-	196	-	-	-	-
'ADI2N5V24	FTSE CHINA A50 JUN24 XSIM 20240627	5/27/2024	2,500.00	31,556,245	-	6,500	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/31/2024	131.00	34,661,622	-	500	-	-	-	-
'ADI2MXYT2	10YR MINI JGB FUT JUN24 XSIM 20240612	6/10/2024	3.00	297,270	-	4	-	-	(3,700)	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	6/11/2024	46.00	2,441,112	-	107	-	-	-	-
'ADI2I9K2G1	EURO STOXX 50 JUN24 XEUR 20240621	6/11/2024	52.00	2,779,021	-	77	-	-	79,291	-
'ADI2MHP34	CBOE VIX FUTURE JUL24 XCBF 20240717	6/11/2024	190.00	2,731,374	-	576	-	-	-	-
'ADI2NCT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	6/11/2024	544.00	41,945,578	-	675	-	-	(1,193,758)	-
'ADI2N72R7	TOPIX INDX FUTR SEP24 XOSE 20240912	6/11/2024	214.00	37,823,775	-	575	-	-	-	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	6/11/2024	544.00	40,683,174	-	675	-	-	-	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	6/11/2024	12.00	4,572,725	-	29	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	6/3/2024	131.00	33,877,459	-	380	-	-	803,601	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	6/11/2024	214.00	38,031,745	-	575	-	-	911,839	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	6/11/2024	131.00	35,263,018	-	500	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	6/11/2024	26.00	6,998,767	-	62	-	-	(44,895)	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	6/11/2024	545.00	40,754,836	-	676	-	-	-	-
'ADI2NJKJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	6/11/2024	144.00	15,759,204	-	204	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	6/11/2024	545.00	41,169,192	-	676	-	-	(699,789)	-
'ADI2MHP34	CBOE VIX FUTURE JUL24 XCBF 20240717	6/14/2024	16.00	227,152	-	48	-	-	-	-
'ADI2NJKJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	6/14/2024	108.00	11,775,353	-	153	-	-	202,369	-
'ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916	6/14/2024	135.00	10,263,797	-	168	-	-	-	-
'ADI2M53L4	CAN 10YR BOND FUT JUN24 XMOD 20240619	5/7/2024	28.00	2,435,827	-	39	-	-	-	-
'ADI2NKSC3	FTSE CHINA A50 MAY24 XSIM 20240530	5/7/2024	832.00	10,589,257	-	2,163	-	-	-	-
'ADI29KZG1	EURO STOXX 50 JUN24 XEUR 20240621	5/7/2024	51.00	2,725,578	-	77	-	-	39,600	-
'ADI2LMCP9	E-MINI RUSS 2000 JUN24 XCME 20240621	5/7/2024	14.00	1,454,018	-	34	-	-	-	-
'ADI2NKSC3	FTSE CHINA A50 MAY24 XSIM 20240530	5/7/2024	834.00	10,614,770	-	2,168	-	-	-	-
'ADI2BJWF7	GOLD 100 OZ FUTR JUN24 XCEC 20240626	5/23/2024	105.00	23,816,133	-	301	-	-	1,068,279	-
'ADI2HVYQ8	GOLD 100 OZ FUTR AUG24 XCEC 20240828	5/23/2024	105.00	25,122,589	-	301	-	-	-	-
'ADI2NK165	CAN 10YR BOND FUT SEP24 XMOD 20240918	5/23/2024	343.00	29,882,498	-	556	-	-	-	-
'ADI2M53L4	CAN 10YR BOND FUT JUN24 XMOD 20240619	5/23/2024	343.00	29,936,027	-	556	-	-	(22,873)	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	5/24/2024	517.00	63,875,451	-	566	-	-	-	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	5/24/2024	159.00	16,835,617	-	250	-	-	-	-
'ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	5/24/2024	286.00	35,323,056	-	313	-	-	-	-
'ADI2NJKJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	5/24/2024	1,392.00	151,771,213	-	2,325	-	-	-	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	5/24/2024	517.00	63,783,258	-	566	-	-	(328,514)	-
'ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	5/24/2024	479.00	50,712,078	-	752	-	-	-	-
'ADI2MBW10	US 5YR NOTE (CBT) JUN24 XCBT 20240628	5/24/2024	159.00	16,696,999	-	250	-	-	74,767	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	5/24/2024	1,392.00	152,228,781	-	2,325	-	-	(896,344)	-
'ADI2MBW10	US 5YR NOTE (CBT) JUN24 XCBT 20240628	5/24/2024	479.00	50,473,772	-	752	-	-	50,137	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	5/24/2024	286.00	34,894,190	-	313	-	-	(176,818)	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/14/2024	132.00	34,784,833	-	504	-	-	-	-
'ADI2L4MX1	CBOE VIX FUTURE MAY24 XCBF 20240522	5/3/2024	116.00	1,935,493	-	351	-	-	219,982	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/3/2024	130.00	33,828,967	-	312	-	-	(374,015)	-
'ADI2M5151	CBOE VIX FUTURE JUN24 XCBF 20240618	5/3/2024	116.00	1,775,648	-	351	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/15/2024	132.00	34,685,630	-	317	-	-	370,617	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/1/2024	135.00	35,793,790	-	392	-	-	(1,736,370)	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/2/2024	130.00	33,091,418	-	497	-	-	-	-
'ADI29KZG1	EURO STOXX 50 JUN24 XEUR 20240621	4/24/2024	111.00	5,932,141	-	164	-	-	114,350	-
'ADI2MBW10	US 5YR NOTE (CBT) JUN24 XCBT 20240628	4/24/2024	70.00	7,351,186	-	92	-	-	-	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	4/24/2024	33.00	3,631,086	-	47	-	-	(74,867)	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	4/24/2024	35.00	3,436,646	-	49	-	-	184,185	-
'ADI29LY14	NIKKEI DIVIDEND DEC25 XSIM 20260331	4/24/2024	114.00	5,339,226	-	130	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/26/2024	134.00	34,806,980	-	389	-	-	(430,729)	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	4/30/2024	43.00	4,639,358	-	61	-	-	-	-
'ADI2NKSC3	FTSE CHINA A50 MAY24 XSIM 20240530	5/7/2024	834.00	10,614,663	-	2,168	-	-	-	-
'ADI2M5151	CBOE VIX FUTURE JUN24 XCBF 20240618	5/7/2024	63.00	964,361	-	191	-	-	38,070	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	5/7/2024	3.00	2,808,670	-	7	-	-	-	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	5/7/2024	21.00	2,061,987	-	29	-	-	168,470	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	5/7/2024	17.00	3,030,549	-	47	-	-	79,386	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/7/2024	34.00	8,891,956	-	82	-	-	(19,720)	-
'ADI29KZG1	EURO STOXX 50 JUN24 XEUR 20240621	4/30/2024	90.00	4,809,844	-	133	-	-	71,417	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	4/30/2024	36.00	2,624,596	-	44	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/30/2024	44.00	11,144,174	-	106	-	-	144,185	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	4/30/2024	25.00	2,454,747	-	35	-	-	157,828	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	4/30/2024	26.00	3,138,892	-	26	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/30/2024	135.00	34,192,353	-	516	-	-	-	-
'ADI2L4MX1	CBOE VIX FUTURE MAY24 XCBF 20240522	4/30/2024	25.00	417,132	-	63	-	-	39,569	-
'ADI2N3PN0	SPI 200 FUTURES JUN24 XSFE 20240620	4/30/2024	11.00	1,395,053	-	16	-	-	(12,746)	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	4/30/2024	57.00	3,014,625	-	132	-	-	(30,117)	-
'ADI2KD826	EURO-BUND FUTURE JUN24 XEUR 20240606	4/30/2024	25.00	3,495,624	-	21	-	-	-	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	4/30/2024	9.00	1,604,381	-	16	-	-	25,045	-
'ADI29KZG1	EURO STOXX 50 JUN24 XEUR 20240621	4/11/2024	536.00	28,400,891	-	1,021	-	-	-	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	4/11/2024	146.00	14,600,482	-	267	-	-	-	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	4/11/2024	466.00	50,408,755	-	662	-	-	-	-
'ADI2BJWF7	GOLD 100 OZ FUTR JUN24 XCEC 20240626	4/11/2024	10.00	2,177,457	-	29	-	-	179,143	-
'ADI2KD826	EURO-BUND FUTURE JUN24 XEUR 20240606	4/11/2024	110.00	15,729,395	-	92	-	-	(50,393)	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	4/11/2024	126.00	15,544,856	-	125	-	-	(16,579)	-
'ADI2N3PN0	SPI 200 FUTURES JUN24 XSFE 20240620	4/11/2024	17.00	2,158,994	-	24	-	-	-	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	4/11/2024	6.00	5,663,973	-	14	-	-	-	-
'ADI2N3PN0	SPI 200 FUTURES JUN24 XSFE 20240620	4/11/2024	17.00	2,158,962	-	24	-	-	-	-
'ADI2NKSC3	FTSE CHINA A50 MAY24 XSIM 20240530	5/27/2024	2,500.00	31,818,691	-	6,500	-	-	(150,191)	-
'ADI2LMCP9	E-MINI RUSS 2000 JUN24 XCME 20240621	5/29/2024	64.00	6,722,738	-	154	-	-	(183,063)	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	5/29/2024	40.00	4,198,629	-	74	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	5/29/2024	30.00	2,313,175	-	37	-	-	(69,700)	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/29/2024	79.00	20,867,921	-	190	-	-	-	-
'ADI2M5151	CBOE VIX FUTURE JUN24 XCBF 20240618	5/29/2024	52.00	795,980	-	132	-	-	47,049	-
'ADI2BLWK1	LME ZINC FUTURE JUN24 XLME 20240617	5/29/2024	15.00	1,164,683	-	49	-	-	-	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	5/29/2024	66.00	3,536,010	-	153	-	-	-	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	5/29/2024	3.00	1,097,633	-	7	-	-	28,856	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	5/29/2024	32.00	5,626,890	-	55	-	-	-	-
'ADI29KZG1	EURO STOXX 50 JUN24 XEUR 20240621	5/29/2024	143.00	7,787,460	-	275	-	-	-	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	5/29/2024	3.00	2,728,388	-	7	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/29/2024	131.00	34,604,936	-	500	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	5/30/2024	131.00	34,115,990	-	500	-	-	281,218	-
'ADI2KD826	EURO-BUND FUTURE JUN24 XEUR 20240606	5/30/2024	473.00	67,307,069	-	400	-	-	(1,418,685)	-
'ADI2N6SR1	EURO BUND FUTURE SEP24 XEUR 20240906	5/30/2024	473.00	66,554,230	-	400	-	-	-	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	4/24/2024	12.00	2,139,175	-	21	-	-	2,914	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/24/2024	50.00	12,767,614	-	120	-	-	24,523	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/24/2024	134.00	34,217,206	-	512	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/10/2024	137.00	35,562,528	-	397	-	-	115,219	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/4/2024	137.00	35,598,515	-	397	-	-	-	-
'ADI2KKSX0	CBOE VIX FUTURE APR24 XCBF 20240417	4/5/2024	352.00	5,322,653	-	1,067	-	-	(288,753)	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	3/27/2024	136.00	36,084,472	-	520	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/1/2024	136.00	35,300,739	-	394	-	-	709,182	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/5/2024	137.00	35,562,528	-	329	-	-	363,202	-
'ADI2L4MX1	CBOE VIX FUTURE MAY24 XCBF 20240522	4/5/2024	352.00	5,766,013	-	1,067	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/9/2024	137.00	36,034,538	-	397	-	-	-	-
'ADI2N3PN0	SPI 200 FUTURES JUN24 XSFE 20240620	3/18/2024	103.00	13,062,770	-	184	-	-	-	-
'ADI2JJKH8	SPI 200 FUTURES MAR24 XSFE 20240321	3/18/2024	103.00	12,889,355	-	184	-	-	394,904	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	3/11/2024	(639.00)	(165,872,083)	-	(1,853)	-	-	-	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	3/11/2024	(36.00)	(13,171,608)	-	(104)	-	-	-	-
'ADI2LMCP9	E-MINI RUSS 2000 JUN24 XCME 20240621	3/11/2024	(21.00)	(2,214,372)	-	(61)	-	-	-	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	3/11/2024	36.00	13,171,600	-	96	-	-	-	-
'ADI2LMCP9	E-MINI RUSS 2000 JUN24 XCME 20240621	3/11/2024	21.00	2,214,367	-	56	-	-	-	-
'ADI2D5GG5	LME ZINC FUTURE MAR24 XLME 20240318	3/11/2024	(26.00)	(1,639,385)	-	(85)	-	-	-	-
'ADI2BVPT8	LME NICKEL FUTURE JUN24 XLME 20240617	3/11/2024	(17.00)	(1,846,655)	-	(55)	-	-	-	-
'ADI2BLWK1	LME ZINC FUTURE JUN24 XLME 20240617	3/11/2024	26.00	1,660,016	-	84	-	-	-	-
'ADI2D5GG5	LME ZINC FUTURE MAR24 XLME 20240318	3/11/2024	26.00	1,639,384	-	84	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	3/11/2024	639.00	165,871,936	-	1,706	-	-	-	-
'ADI2BLWK1	LME ZINC FUTURE JUN24 XLME 20240617	3/11/2024	(26.00)	(1,660,016)	-	(85)	-	-	-	-
'ADI2D5383	LME PRI ALUM FUTR MAR24 XLME 20240318	3/11/2024	16.00	879,948	-	52	-	-	-	-
'ADI1TLZT2	LME PRI ALUM FUTR JUN24 XLME 20240617	3/11/2024	(16.00)	(897,052)	-	(52)	-	-	-	-
'ADI2DFNW6	LME NICKEL FUTURE MAR24 XLME 20240318	3/11/2024	(17.00)	(1,825,855)	-	(55)	-	-	-	-
'ADI2DFNW6	LME NICKEL FUTURE MAR24 XLME 20240318	3/11/2024	17.00	1,825,855	-	55	-	-	-	-
'ADI1TLZT2	LME PRI ALUM FUTR JUN24 XLME 20240617	3/11/2024	16.00	897,052	-	52	-	-	-	-

'ADI2D5383	LME PRI ALUM FUTR MAR24 XLME 20240318	3/11/2024	(16.00)	(879,948)	-	(52)	-	-	-	-
'ADI2BVPT8	LME NICKEL FUTURE JUN24 XLME 20240617	3/11/2024	17.00	1,846,655	-	55	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	3/13/2024	30.00	2,313,175	-	32	-	-	(9,875)	-
'ADI29K2G1	EURO STOXX 50 JUN24 XEUR 20240621	3/13/2024	31.00	1,679,875	-	47	-	-	-	-
'ADI2M53L4	CAN 10YR BOND FUT JUN24 XMOD 20240619	3/13/2024	36.00	3,187,674	-	51	-	-	29,225	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	3/13/2024	23.00	2,837,553	-	23	-	-	76,271	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	3/11/2024	135.00	35,003,551	-	392	-	-	-	-
'ADI2JSYM2	JPN 10Y BOND(OSE) MAR24 XOSE 20240313	3/11/2024	36.00	35,601,794	-	86	-	-	314,821	-
'ADI2LMCP9	E-MINI RUSS 2000 JUN24 XCME 20240621	3/11/2024	29.00	3,054,353	-	84	-	-	-	-
'ADI2JJ9S7	FTSE 100 IDX FUT MAR24 IFLL 20240315	3/11/2024	163.00	15,638,917	-	305	-	-	47,585	-
'ADI2JJ9S7	FTSE 100 IDX FUT MAR24 IFLL 20240315	3/11/2024	65.00	6,150,632	-	122	-	-	96,563	-
'ADI2MXYT2	10YR MINI JGB FUT JUN24 XSIM 20240612	3/11/2024	37.00	3,666,327	-	33	-	-	-	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	3/11/2024	36.00	35,668,852	-	86	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	3/11/2024	1,084.00	83,582,732	-	1,347	-	-	-	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	3/11/2024	22.00	21,802,313	-	53	-	-	-	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	3/11/2024	110.00	10,819,848	-	206	-	-	-	-
'ADI2JJ9S7	FTSE 100 IDX FUT MAR24 IFLL 20240315	3/11/2024	110.00	10,414,777	-	206	-	-	151,289	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	3/11/2024	163.00	16,004,950	-	305	-	-	-	-
'ADI2BJWF7	GOLD 100 OZ FUTR JUN24 XCEC 20240626	3/20/2024	62.00	13,500,233	-	178	-	-	-	-
'ADI2F6QV3	GOLD 100 OZ FUTR APR24 XCEC 20240426	3/20/2024	62.00	12,652,023	-	178	-	-	715,174	-
'ADI253X35	EURO STOXX 50 MAR24 XEUR 20240315	3/11/2024	848.00	41,896,796	-	1,649	-	-	3,242,811	-
'ADI29K2G1	EURO STOXX 50 JUN24 XEUR 20240621	3/11/2024	848.00	45,319,421	-	1,649	-	-	-	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	3/11/2024	44.00	4,919,812	-	62	-	-	-	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	3/11/2024	65.00	6,397,081	-	122	-	-	-	-
'ADI2D5383	LME PRI ALUM FUTR MAR24 XLME 20240318	3/11/2024	16.00	879,948	-	52	-	-	-	-
'ADI1TLZT2	LME PRI ALUM FUTR JUN24 XLME 20240617	3/11/2024	16.00	897,052	-	52	-	-	-	-
'ADI2DFNW6	LME NICKEL FUTURE MAR24 XLME 20240318	3/11/2024	17.00	1,825,855	-	55	-	-	-	-
'ADI2JJ9L2	E-MINI RUSS 2000 MAR24 XCME 20240315	3/11/2024	21.00	2,093,802	-	61	-	-	94,967	-
'ADI1TM5K2	LME COPPER FUTURE JUN24 XLME 20240617	3/11/2024	9.00	1,939,865	-	29	-	-	-	-
'ADI2GMCG5	NASDAQ 100 E-MINI MAR24 XCME 20240315	3/11/2024	36.00	11,809,186	-	104	-	-	1,184,369	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	3/11/2024	639.00	160,450,215	-	1,853	-	-	3,419,482	-
'ADI2LMCP9	E-MINI RUSS 2000 JUN24 XCME 20240621	3/11/2024	21.00	2,214,372	-	61	-	-	-	-
'ADI253X35	EURO STOXX 50 MAR24 XEUR 20240315	3/11/2024	381.00	18,745,985	-	741	-	-	1,491,706	-
'ADI2D53G5	LME ZINC FUTURE MAR24 XLME 20240318	3/18/2024	26.00	1,639,384	-	-	-	-	(23,607)	-
'ADI2D5383	LME PRI ALUM FUTR MAR24 XLME 20240318	3/18/2024	16.00	879,948	-	-	-	-	(10,684)	-
'ADI2DFNW6	LME NICKEL FUTURE MAR24 XLME 20240318	3/18/2024	17.00	1,697,735	-	-	-	-	(106,434)	-
'ADI2D5383	LME PRI ALUM FUTR MAR24 XLME 20240318	3/18/2024	16.00	852,052	-	-	-	-	38,580	-
'ADI2D54W9	LME COPPER FUTURE MAR24 XLME 20240318	3/18/2024	9.00	1,881,308	-	-	-	-	(140,567)	-
'ADI2D53G5	LME ZINC FUTURE MAR24 XLME 20240318	3/18/2024	26.00	1,587,541	-	-	-	-	(28,236)	-
'ADI2D54W9	LME COPPER FUTURE MAR24 XLME 20240318	3/18/2024	9.00	1,919,279	-	-	-	-	102,596	-
'ADI2DFNW6	LME NICKEL FUTURE MAR24 XLME 20240318	3/18/2024	17.00	1,825,855	-	-	-	-	(21,686)	-
'ADI2JXP90	AUST 10Y BOND FUT MAR24 XSFE 20240315	3/11/2024	1,084.00	81,002,441	-	1,347	-	-	2,259,417	-
'ADI2JSYM2	JPN 10Y BOND(OSE) MAR24 XOSE 20240313	3/11/2024	22.00	21,874,602	-	53	-	-	177,377	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	3/11/2024	9.00	2,334,017	-	26	-	-	-	-
'ADI2MXYT2	10YR MINI JGB FUT JUN24 XSIM 20240612	3/11/2024	(37.00)	(3,661,715)	-	(33)	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	3/12/2024	135.00	35,003,551	-	392	-	-	373,598	-
'ADI2MY3L1	S+P 500 ANNL DIV DEC26 XCME 20261218	4/22/2024	290.00	5,351,341	-	841	-	-	-	-
'ADI2BVPT8	LME NICKEL FUTURE JUN24 XLME 20240617	4/22/2024	19.00	2,226,700	-	62	-	-	-	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	4/22/2024	317.00	34,880,431	-	450	-	-	(719,178)	-
'ADI2BJWF7	GOLD 100 OZ FUTR JUN24 XCEC 20240626	4/22/2024	53.00	12,493,357	-	152	-	-	-	-
'ADI1398K6	SX5E DIVIDEND FUT DEC26 XEUR 20261218	4/22/2024	311.00	5,175,514	-	1,053	-	-	-	-
'ADI2M8W10	US 5YR NOTE (CBT) JUN24 XCBT 20240628	4/22/2024	475.00	49,879,338	-	627	-	-	-	-
'ADI2MY3L1	S+P 500 ANNL DIV DEC26 XCME 20261218	4/22/2024	(290.00)	(5,351,341)	-	(841)	-	-	-	-
'ADI2NV3F9	FTSE 100 RDSA FUT DEC26 IFLL 20261217	4/22/2024	1,466.00	5,245,256	-	2,639	-	-	-	-
'ADI2L4MX1	CBOE VIX FUTURE MAY24 XCBF 20240522	4/11/2024	56.00	912,970	-	170	-	-	-	-
'ADI2L4MX1	CBOE VIX FUTURE MAY24 XCBF 20240522	4/11/2024	352.00	5,766,013	-	1,067	-	-	27,347	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	4/11/2024	114.00	6,029,250	-	264	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/11/2024	228.00	59,377,448	-	661	-	-	-	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	4/11/2024	36.00	13,166,906	-	86	-	-	(29,421)	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	4/11/2024	43.00	7,642,018	-	77	-	-	-	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	4/11/2024	43.00	7,642,181	-	77	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	4/11/2024	172.00	13,262,205	-	183	-	-	(266,297)	-
'ADI2M53L4	CAN 10YR BOND FUT JUN24 XMOD 20240619	4/11/2024	160.00	14,167,442	-	224	-	-	(183,293)	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	4/12/2024	(70.00)	(8,548,246)	-	(70)	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	4/12/2024	(87.00)	(6,444,645)	-	(92)	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	4/12/2024	87.00	6,444,645	-	92	-	-	-	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	4/12/2024	70.00	8,548,246	-	70	-	-	-	-
'ADI2L4MX1	CBOE VIX FUTURE MAY24 XCBF 20240522	4/12/2024	141.00	2,352,625	-	357	-	-	-	-
'ADI29K2G1	EURO STOXX 50 JUN24 XEUR 20240621	4/12/2024	269.00	14,376,090	-	395	-	-	228,186	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	4/12/2024	42.00	7,487,111	-	75	-	-	206,347	-
'ADI2KD826	EURO-BUND FUTURE JUN24 XEUR 20240606	4/12/2024	57.00	8,018,427	-	47	-	-	-	-
'ADI2M4H65	FTSE 100 IDX FUT JUN24 IFLL 20240621	4/12/2024	74.00	7,266,051	-	102	-	-	312,704	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	4/12/2024	3.00	2,972,404	-	7	-	-	(19,407)	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	4/12/2024	72.00	3,779,979	-	167	-	-	(31,708)	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	4/12/2024	87.00	6,397,677	-	92	-	-	-	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	4/12/2024	70.00	8,490,897	-	70	-	-	-	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	4/12/2024	18.00	6,591,958	-	43	-	-	-	-
'ADI2N3PN0	SPI 200 FUTURES JUN24 XSFE 20240620	4/12/2024	17.00	2,155,991	-	24	-	-	20,812	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	4/12/2024	227.00	24,977,470	-	322	-	-	(351,839)	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	4/12/2024	113.00	29,332,596	-	271	-	-	112,913	-
'ADI2M53L4	CAN 10YR BOND FUT JUN24 XMOD 20240619	4/12/2024	82.00	7,063,088	-	114	-	-	-	-
'ADI2L4MX1	CBOE VIX FUTURE MAY24 XCBF 20240522	4/12/2024	56.00	912,970	-	142	-	-	21,406	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	3/20/2024	311.00	34,220,234	-	442	-	-	62,215	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	3/20/2024	17.00	4,456,678	-	41	-	-	-	-
'ADI2MBW10	US 5YR NOTE (CBT) JUN24 XCBT 20240628	3/20/2024	97.00	10,367,785	-	128	-	-	(18,319)	-
'ADI2JJ9S7	FTSE 100 IDX FUT MAR24 IFLL 20240315	2/27/2024	11.00	1,040,680	-	15	-	-	17,352	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	2/27/2024	20.00	5,088,196	-	48	-	-	(3,598)	-
'ADI2JJK05	TOPIX INDX FUTR MAR24 XOSE 20240307	2/27/2024	12.00	1,921,984	-	34	-	-	261,378	-
'ADI238TC1	MSCI EMGMKT JUN24 IFUS 20240621	3/11/2024	69.00	3,621,315	-	195	-	-	-	-
'ADI2D54W9	LME COPPER FUTURE MAR24 XLME 20240318	3/11/2024	9.00	1,919,279	-	29	-	-	-	-
'ADI2BVPT8	LME NICKEL FUTURE JUN24 XLME 20240617	3/11/2024	17.00	1,846,655	-	55	-	-	-	-
'ADI29K2G1	EURO STOXX 50 JUN24 XEUR 20240621	3/11/2024	381.00	20,376,319	-	741	-	-	-	-
'ADI237QQ5	MSCI EMGMKT MAR24 IFUS 20240315	3/11/2024	76.00	3,846,083	-	214	-	-	109,966	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	3/11/2024	3.00	1,092,939	-	9	-	-	-	-
'ADI29VR44	S+P500 EMINI FUT JUN24 XCME 20240621	3/11/2024	639.00	165,872,083	-	1,853	-	-	-	-
'ADI2M53L4	CAN 10YR BOND FUT JUN24 XMOD 20240619	2/22/2024	354.00	31,345,466	-	582	-	-	-	-
'ADI2FF9Y6	CAN 10YR BOND FUT MAR24 XMOD 20240319	2/22/2024	354.00	31,106,529	-	582	-	-	(34,566)	-
'ADI2MB1L0	LONG GILT FUTURE JUN24 IFLL 20240626	2/23/2024	785.00	96,846,920	-	786	-	-	-	-
'ADI2HX5Y9	US 10YR NOTE (CBT)MAR24 XCBT 20240319	2/23/2024	1,646.00	181,409,023	-	2,749	-	-	(1,149,071)	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	2/23/2024	1,646.00	181,114,163	-	2,749	-	-	-	-
'ADI2K5NW0	LONG GILT FUTURE MAR24 IFLL 20240326	2/23/2024	785.00	95,626,078	-	786	-	-	(315,453)	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	3/11/2024	36.00	35,623,977	-	86	-	-	-	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	3/11/2024	22.00	21,774,884	-	53	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	3/11/2024	1,084.00	83,981,128	-	1,353	-	-	-	-
'ADI2MXYT2	10YR MINI JGB FUT JUN24 XSIM 20240612	3/11/2024	37.00	3,661,715	-	33	-	-	-	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	3/11/2024	(22.00)	(21,774,884)	-	(53)	-	-	-	-
'ADI2M4CT0	AUST 10Y BOND FUT JUN24 XSFE 20240617	3/11/2024	(1,084.00)	(83,981,128)	-	(1,353)	-	-	-	-
'ADI2M2QD4	JPN 10Y BOND(OSE) JUN24 XOSE 20240613	3/11/2024	(36.00)	(35,623,977)	-	(86)	-	-	-	-
'ADI2KKSX0	CBOE VIX FUTURE APR24 XCBF 20240417	3/11/2024	34.00	545,597	-	103	-	-	-	-
'ADI2D53G5	LME ZINC FUTURE MAR24 XLME 20240318	3/11/2024	26.00	1,639,385	-	85	-	-	-	-
'ADI237QQ5	MSCI EMGMKT MAR24 IFUS 20240315	3/11/2024	69.00	3,491,839	-	195	-	-	102,177	-
'ADI2HFT89	NASDAQ 100 E-MINI JUN24 XCME 20240621	3/11/2024	36.00	13,171,608	-	104	-	-	-	-
'ADI2K85R5	US 5YR NOTE (CBT) MAR24 XCBT 20240328	2/26/2024	222.00	23,998,970	-	349	-	-	(362,463)	-
'ADI2MBW10	US 5YR NOTE (CBT) JUN24 XCBT 20240628	2/26/2024	222.00	23,728,333	-	349	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	2/27/2024	139.00	35,362,961	-	531	-	-	-	-
'ADI253X35	EURO STOXX 50 MAR24 XEUR 20240315	2/27/2024	99.00	4,871,004	-	148	-	-	317,680	-
'ADI2JLM08	CBOE VIX FUTURE MAR24 XCBF 20240320	2/27/2024	15.00	233,310	-	38	-	-	20,822	-
'ADI2MBW10	US 5YR NOTE (CBT) JUN24 XCBT 20240628	2/27/2024	32.00	3,420,300	-	42	-	-	(1,342)	-
'ADI2M5L83	US 10YR NOTE (CBT)JUN24 XCBT 20240618	2/27/2024	50.00	5,518,040	-	71	-	-	-	-
'ADI2JJ9L2	E-MINI RUSS 2000 MAR24 XCME 20240315	2/27/2024	13.00	1,291,576	-	31	-	-	40,583	-
'ADI2BLWK1	LME ZINC FUTURE JUN24 XLME 20240617	3/11/2024	26.00	1,660,016	-	85	-	-	-	-
'ADI2JJK05	TOPIX INDX FUTR MAR24 XOSE 20240307	3/4/2024	9.00	1,442,304	-	25	-	-	216,792	-
'ADI2JJK05	TOPIX INDX FUTR MAR24 XOSE 20240307	3/4/2024	64.00	10,375,393	-	180	-	-	1,546,341	-
'ADI2JJK05	TOPIX INDX FUTR MAR24 XOSE 20240307	3/4/2024	110.00	17,839,122	-	309	-	-	2,551,250	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	3/4/2024	9.00	1,611,557	-	25	-	-	-	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	3/4/2024	110.00	19,609,457	-	309	-	-	-	-
'ADI2LNK03	TOPIX INDX FUTR JUN24 XOSE 20240613	3/4/2024	64.00	11,408,931	-	180	-	-	-	-
'ADI2JXP90	AUST 10Y BOND FUT MAR24 XSFE 20240315	2/8/2024	53.00	3,940,158	-	65	-	-	66,459	-
'ADI2HX5Y9	US 10YR NOTE (CBT)MAR24 XCBT 20240319	2/8/2024	47.00	5,140,336	-	67	-	-	72,926	-
'ADI2JSYM2	JPN 10Y BOND(OSE) MAR24 XOSE 20240313	2/8/2024	6.00	5,933,632	-	13	-	-	57,194	-
'ADI2JQBQ2	EURO BUND FUTURE MAR24 XEUR 20240307	2/8/2024	18.00	2,589,064	-	15	-	-	23,902	-
'ADI2FF9Y6	CAN 10YR BOND FUT MAR24 XMOD 20240319	2/8/2024	29.00	2,588,277	-	41	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	2/8/2024	14.00	3,350,803	-	34	-	-	157,965	-
'ADI2K5NW0	LONG GILT FUTURE MAR24 IFLL 20240326	2/8/2024	36.00	4,351,818	-	36	-	-	64,693	-
'ADI237QQ5	MSCI EMGMKT MAR24 IFUS 20240315	2/8/2024	43.00	2,166,220	-	100	-	-	(2,668)	-
'ADI2JLM08	CBOE VIX FUTURE MAR24 XCBF 20240320	2/8/2024	40.00	622,161	-	101	-	-	38,060	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	2/28/2024	139.00	33,283,754	-	531	-	-	2,019,545	-
'ADI2KD826	EURO-BUND FUTURE JUN24 XEUR 20240606	2/28/2024	456.00	65,205,493	-	385	-	-	-	-
'ADI2JQBQ2	EURO BUND FUTURE MAR24 XEUR 20240307	2/28/2024	456.00	66,302,416	-	385	-	-	(747,722)	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	2/29/2024	138.00	35,225,824	-	527	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	3/1/2024	138.00	33,560,394	-	331	-	-	1,776,409	-
'ADI2KKSX0	CBOE VIX FUTURE APR24 XCBF 20240417	3/1/2024	318.00	4,777,056	-	964	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	2/12/2024	138.00	34,771,341	-	527	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	2/13/2024	138.00	32,744,503	-	527	-	-	1,545,348	-
'ADI2JLM08	CBOE VIX FUTURE MAR24 XCBF 20240320	3/1/2024	318.00	4,946,178	-	964	-	-	509,555	-
'ADI2JJ9L2	E-MINI RUSS 2000 MAR24 XCME 20240315	1/31/2024	33.00	3,290,261	-	78	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/31/2024	127.00	30,208,843	-	298	-	-	1,059,129	-
'ADI2JLM08	CBOE VIX FUTURE MAR24 XCBF 20240320	2/2/2024	373.00	5,801,649	-	1,130	-	-	-	-
'ADI2J3P47	CBOE VIX FUTURE FEB24 XCBF 20240214	2/2/2024	373.00	5,629,757	-	1,130	-	-	177,626	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	2/2/2024	161.00	38,411,989	-	386	-	-	1,581,911	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/30/2024	161.00	39,852,041	-	607	-	-	-	-
'ADI2JJ9S7	FTSE 100 IDX FUT MAR24 IFLL 20240315	1/31/2024	41.00	3,878,897	-	76	-	-	65,009	-
'ADI2GMCG5	NASDAQ 100 E-MINI MAR24 XCME 20240315	1/31/2024	3.00	1,043,473	-	7	-	-	-	-
'ADI2J3P47	CBOE VIX FUTURE FEB24 XCBF 20240214	1/31/2024	30.00	452,795	-	91	-	-	25,205	-
'ADI2JJK05	TOPIX INDX FUTR MAR24 XOSE 20240307	1/31/2024	33.00	5,285,455	-	62	-	-	370,577	-
'ADI2JJKH8	SPI 200 FUTURES MAR24 XSFE 20240321	1/31/2024	9.00	1,122,524	-	13	-	-	21,719	-
'ADI253X35	EURO STOXX 50 MAR24 XEUR 20240315	1/31/2024	216.00	10,627,645	-	418	-	-	244,233	-
'ADI2HX5Y9	US 10YR NOTE (CBT)MAR24 XCBT 20240319	1/31/2024	73.00	7,983,926	-	104	-	-	181,705	-
'ADI237QQ5	MSCI EMGMKT MAR24 IFUS 20240315	1/31/2024	289.00	14,269,265	-	815	-	-	(35,749)	-
'ADI2F6QV3	GOLD 100 OZ FUTR APR24 XCEC 20240426	1/31/2024	7.00	1,428,454	-	20	-	-	10,146	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/24/2024	160.00	39,183,120	-	456	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/25/2024	160.00	37,472,612	-	603	-	-	1,899,517	-
'ADI2F6QV3	GOLD 100 OZ FUTR APR24 XCEC 20240426	1/26/2024	69.00	14,080,477	-	229	-	-	-	-
'ADI2CTJW2	GOLD 100 OZ FUTR FEB24 XCEC 20240227	1/26/2024	69.00	13,945,685	-	229	-	-	3,611	-
'ADI237QQ5	MSCI EMGMKT MAR24 IFUS 20240315	1/9/2024	45.00	2,221,858	-	104	-	-	25,022	-
'ADI2JJ9S7	FTSE 100 IDX FUT MAR24 IFLL 20240315	1/9/2024	14.00	1,324,501	-	20	-	-	31,162	-
'ADI2J3P47	CBOE VIX FUTURE FEB24 XCBF 20240214	1/9/2024	88.00	1,328,200	-	223	-	-	16,777	-
'ADI2HX5Y9	US 10YR NOTE (CBT)MAR24 XCBT 20240319	1/9/2024	42.00	4,694,216	-	60	-	-	-	-
'ADI2JXP90	AUST 10Y BOND FUT MAR24 XSFE 20240315	1/9/2024	58.00	4,469,214	-	64	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/9/2024	9.00	2,147,682	-	21	-	-	-	-
'ADI2JQBQ2	EURO BUND FUTURE MAR24 XEUR 20240307	1/9/2024	19.00	2,810,516	-	16	-	-	-	-
'ADI2JJKH8	SPI 200 FUTURES MAR24 XSFE 20240321	1/4/2024	10.00	1,245,176	-	18	-	-	12,261	-
'ADI2FF9Y6	CAN 10YR BOND FUT MAR24 XMOD 20240319	1/4/2024	35.00	3,039,243	-	50	-	-	114,690	-
'ADI2K85R5	US 5YR NOTE (CBT) MAR24 XCBT 20240328	1/4/2024	185.00	20,033,587	-	244	-	-	-	-
'ADI2JSYM2	JPN 10Y BOND(OSE) MAR24 XOSE 20240313	1/4/2024	5.00	4,944,694	-	11	-	-	62,308	-
'ADI2JQBQ2	EURO BUND FUTURE MAR24 XEUR 20240307	1/4/2024	16.00	2,406,016	-	14	-	-	-	-
'ADI2HHQD7	CBOE VIX FUTURE JAN24 XCBF 20240117	1/4/2024	21.00	318,832	-	53	-	-	11,129	-
'ADI237QQ5	MSCI EMGMKT MAR24 IFUS 20240315	1/4/2024	180.00	9,109,145	-	418	-	-	-	-
'ADI2JJK05	TOPIX INDX FUTR MAR24 XOSE 20240307	1/4/2024	7.00	1,121,157	-	20	-	-	(1,043)	-
'ADI2K5NW0	LONG GILT FUTURE MAR24 IFLL 20240326	1/4/2024	43.00	5,557,644	-	44	-	-	-	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/4/2024	148.00	34,988,170	-	558	-	-	-	-
'ADI2HX5Y9	US 10YR NOTE (CBT)MAR24 XCBT 20240319	1/4/2024	96.00	10,499,409	-	136	-	-	271,022	-
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/4/2024	8.00	1,891,252	-	19	-	-	6,596	-

'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/5/2024	148.00	34,488,118	-	422	-	-	552,345	-	
'ADI2J3P47	CBOE VIX FUTURE FEB24 XCBF 20240214	1/5/2024	491.00	7,410,752	-	1,488	-	-	-	-	
'ADI2HHQD7	CBOE VIX FUTURE JAN24 XCBF 20240117	1/5/2024	491.00	7,454,603	-	1,488	-	-	514,526	-	
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/2/2024	150.00	35,901,465	-	428	-	-	-	-	
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/10/2024	148.00	35,674,108	-	558	-	-	-	-	
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/3/2024	150.00	34,954,173	-	566	-	-	639,573	-	
'ADI23X4W9	S+P500 EMINI FUT MAR24 XCME 20240315	1/11/2024	148.00	34,488,118	-	558	-	-	1,137,891	-	

CUSIP Number	Security Name	Trade Date	Shares/Par Value	Base Original Identified Cost	Base Original Identified Cost	Base Proceeds	Base Currency Long Term Gain/Loss	Base Currency Short Term Gain/Loss	Base Short Term Gain/Loss Amount	Base Long Term Gain/Loss Amount	
BRYTHVNU2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/12/2024	115425384	ContractPartialTermination	1,757	3,108,709	3,106,989	-	-	-	-
BRYTM0YA4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	1/31/2024	71928000	ContractPartialTermination	112	125,995	125,882	-	-	-	-
BRYVMF536	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/12/2024	8847000	ContractPartialTermination	14	16,930	16,916	-	-	-	-
BRYWBDYZ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	1/31/2024	58526000	ContractPartialTermination	91	55,724	55,633	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	1163272384	ContractPartialTermination	1,807	3,619,422	3,617,631	-	-	-	-
BYD7FFCH6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/24/2024	15908000	ContractPartialTermination	25	9,627	9,602	-	-	-	-
BYDB477H3	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	8/21/2024	25220000	ContractPartialTermination	39	58,847	58,808	-	-	-	-
BRYPM03K6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/12/2024	6319020	ContractPartialTermination	10	646	637	-	-	-	-
BRYS2B3P7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/12/2024	18889230	ContractPartialTermination	29	1,934	1,905	-	-	-	-
BRYT0LQV7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/12/2024	4766980	ContractPartialTermination	7	508	500	-	-	-	-
BRYT0LQV7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/12/2024	3163770	ContractPartialTermination	5	337	332	-	-	-	-
BRYTHVNU2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/12/2024	11086000	ContractPartialTermination	17	1,179	1,162	-	-	-	-
BRYTHVNU2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/24/2024	22053000	ContractPartialTermination	34	6,195	6,161	-	-	-	-
BRYTM0YA4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	8/21/2024	21392000	ContractPartialTermination	33	46,357	46,324	-	-	-	-
BRYTM0YA4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	19908000	ContractPartialTermination	31	61,011	60,981	-	-	-	-
BRYTM0YA4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	68080000	ContractPartialTermination	105	160,888	160,786	-	-	-	-
BRYVMF536	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	55909000	ContractPartialTermination	86	105,982	105,898	-	-	-	-
BRYVMF536	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	41462000	ContractPartialTermination	64	46,743	46,680	-	-	-	-
BRYWBDYZ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/12/2024	158909000	ContractPartialTermination	226	390,478	390,253	-	-	-	-
BRYWW1CX0	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	1/31/2024	25433000	ContractPartialTermination	36	32,802	32,766	-	-	-	-
BYD3XKWQ2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/12/2024	5112000	ContractPartialTermination	7	638	631	-	-	-	-
BYD4SJS30	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	164021000	ContractPartialTermination	234	892,241	892,008	-	-	-	-
BYD4WZBY4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	26803000	ContractPartialTermination	38	185,920	185,881	-	-	-	-
BYD7FFCH6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	25646000	ContractPartialTermination	37	138,972	138,935	-	-	-	-
BYD7FFCH6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	26325000	ContractPartialTermination	38	39,636	39,598	-	-	-	-
BYD8QGFP4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/17/2024	22059000	ContractPartialTermination	32	10,176	10,144	-	-	-	-
BYDADJPN6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/12/2024	2002539720	ContractPartialTermination	268	402,245	401,978	-	-	-	-
BYDADJPN6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	2/8/2024	330457000	ContractPartialTermination	44	46,706	46,662	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	3/12/2024	91841000	ContractPartialTermination	12	8,618	8,605	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	9/11/2024	2094380720	ContractPartialTermination	282	280,619	280,333	-	-	-	-
BRYYA67A5	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	385724000	ContractPartialTermination	52	78,229	78,177	-	-	-	-
BRYN9PW29	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	9/11/2024	502681000	ContractPartialTermination	67	98,940	98,873	-	-	-	-
BRYQ2JN56	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	9/11/2024	329615000	ContractPartialTermination	44	16,054	16,010	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	12/17/2024	277238000	ContractPartialTermination	37	32,789	32,752	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	3/12/2024	3073579800	ContractPartialTermination	257	538,734	538,482	-	-	-	-
BRYXEXUZ3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	1/31/2024	5068223000	ContractPartialTermination	44	49,842	49,796	-	-	-	-
BRYXEXUZ3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	3/12/2024	2420922000	ContractPartialTermination	21	22,611	22,590	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	33156691000	ContractPartialTermination	282	444,504	444,216	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	6108816000	ContractPartialTermination	49	111,499	111,451	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	6060676000	ContractPartialTermination	49	71,670	71,623	-	-	-	-
BRYYA67A5	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	3/12/2024	312934000	ContractPartialTermination	166	91,097	90,938	-	-	-	-
BYD3ZFL42	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	67541000	ContractPartialTermination	34	114,136	114,099	-	-	-	-
BYD53PZG8	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	81681000	ContractPartialTermination	40	83,790	83,747	-	-	-	-
BRYY86HJ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/30/2024	73257000	ContractPartialTermination	34	21,410	21,377	-	-	-	-
BYD1AJK53	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	68561000	ContractPartialTermination	195	406,317	406,122	-	-	-	-
BYD32A1P4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	13569000	ContractPartialTermination	38	120,268	120,232	-	-	-	-
BYD3XKWQ2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	18724000	ContractPartialTermination	53	109,701	109,649	-	-	-	-
BYD4SUS30	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/12/2024	15133918	ContractPartialTermination	124	193,586	193,466	-	-	-	-
BYD4WZBY4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/12/2024	15133918	ContractPartialTermination	124	194,508	194,388	-	-	-	-
BRYPM03K6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	1/31/2024	4586000	ContractPartialTermination	38	1,288	1,249	-	-	-	-
BRYS2B3P7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	10086665	ContractPartialTermination	85	239,273	239,190	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	6261253	ContractPartialTermination	52	145,980	145,929	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	10086665	ContractPartialTermination	85	239,455	239,372	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	6261253	ContractPartialTermination	52	146,093	146,042	-	-	-	-
BRYY86HJ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	2814137	ContractPartialTermination	23	87,050	87,028	-	-	-	-
BYD1AJK53	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	1746863	ContractPartialTermination	14	53,321	53,307	-	-	-	-
BYD32A1P4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	4518291	ContractPartialTermination	37	117,308	117,272	-	-	-	-
BYD32A1P4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/11/2024	2804709	ContractPartialTermination	23	71,675	71,653	-	-	-	-
BRYXEXUZ3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	12/17/2024	3703000	ContractPartialTermination	31	28,640	28,609	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	3/12/2024	963804000	ContractPartialTermination	302	867,333	867,032	-	-	-	-
BYD3ZFL42	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	1/31/2024	71186500	ContractPartialTermination	23	24,100	24,077	-	-	-	-
BYD8L6W02	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	1/31/2024	71186500	ContractPartialTermination	23	23,360	23,337	-	-	-	-
BYDBW67A6	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	3/12/2024	72890000	ContractPartialTermination	23	40,687	40,664	-	-	-	-
BYD95U0L4	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	1036694000	ContractPartialTermination	324	226,840	226,534	-	-	-	-
BYD95VVS3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	9/11/2024	123132000	ContractPartialTermination	37	87,731	87,697	-	-	-	-
BYDAFHC02	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	143271000	ContractPartialTermination	44	93,758	93,718	-	-	-	-
BRYPCZCL8	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	133370000	ContractPartialTermination	41	66,306	66,269	-	-	-	-
BRYPLYVZ9	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/17/2024	126702000	ContractPartialTermination	40	22,163	22,123	-	-	-	-
BRYPLYVZ9	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	3/12/2024	351078000	ContractPartialTermination	204	271,747	271,549	-	-	-	-
BRYXEXUZ3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	9/11/2024	392374000	ContractPartialTermination	235	912,545	912,319	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	36023000	ContractPartialTermination	21	87,284	87,263	-	-	-	-
BYDAFHC02	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/11/2024	36023000	ContractPartialTermination	21	86,616	86,596	-	-	-	-
BYD68WU39	SWAP/SWAP/FSWP: 2AR 7.887000 18-SEP-2029 JIB	9/11/2024	91249000	ContractPartialTermination	56	106,526	106,471	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	1/9/2024	4532000	ContractPartialTermination	57,697	87,028	30,850	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	1/31/2024	16078000	ContractPartialTermination	204,690	328,890	127,004	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	2/27/2024	19628000	ContractPartialTermination	249,886	422,049	175,938	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	3/20/2024	71476000	ContractPartialTermination	1,315,303	1,638,547	317,636	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	3/20/2024	117000000	ContractPartialTermination	1,489,537	2,682,159	1,216,170	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	3/20/2024	23187000	ContractPartialTermination	388,598	531,549	144,875	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	3/20/2024	10741000	ContractPartialTermination	181,065	246,231	63,253	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	3/20/2024	9571000	ContractPartialTermination	125,003	219,410	96,377	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	3/20/2024	10290000	ContractPartialTermination	163,640	235,892	71,049	-	-	-	-
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	3/20/2024	7397000	ContractPartialTermination	76,716	169,572	95,196	-	-	-	-
Z9691XAV6	SWAP/CDSWAP/ICE: (ITRAXX.XO.40.V1)	1/31/2024	3553000	ContractPartialTermination	142,754	285,453	144,655	-	-	-	-
Z9691XAV6	SWAP/CDSWAP/ICE: (ITRAXX.XO.40.V1)	2/27/2024	3707000	ContractPartialTermination	148,941	312,402	165,711	-	-	-	-
Z9691XAV6	SWAP/CDSWAP/ICE: (ITRAXX.XO.40.V1)	3/20/2024	3161000	ContractPartialTermination	167,766	275,672	106,671	-	-	-	-
Z9691XAV6	SWAP/CDSWAP/ICE: (ITRAXX.XO.40.V1)	3/20/2024	11151000	ContractPartialTermination	815,669	972,481	153,335	-	-	-	-
Z9691XAV6	SWAP/CDSWAP/ICE: (ITRAXX.XO.40.V1)	3/20/2024	22611000	ContractPartialTermination	908,473	1,971,911	1,077,800	-	-	-	-
Z9691XAV6	SWAP/CDSWAP/ICE: (ITRAXX.XO.40.V1)	3/20/2024	5800000	ContractPartialTermination	341,781	505,819	165,731	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	4/30/2024	18960000	ContractPartialTermination	441,282	435,738	(11,477)	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	9/20/2024	47429000	ContractPartialTermination	1,033,221	1,157,603	135,549	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	9/20/2024	3944000	ContractPartialTermination	87,698	96,261	11,193	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	9/20/2024	64576000	ContractPartialTermination	1,486,044	1,576,111	141,959	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	9/20/2024	70364000	ContractPartialTermination	1,548,632	1,717,379	207,983	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	9/20/2024	47133000	ContractPartialTermination	881,287	1,150,378	306,013	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	9/20/2024	123875000	ContractPartialTermination	2,883,110	3,023,425	212,002	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	9/20/2024	11754000	ContractPartialTermination	1,046,421	1,209,760	189,852	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	9/20/2024	9666000	ContractPartialTermination	855,120	994,856	169,596	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	9/20/2024	6509000	ContractPartialTermination	510,218	669,928	181,086	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	9/20/2024	4909000	ContractPartialTermination	472,829	505,250	43,487	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	9/20/2024	7952000	ContractPartialTermination	713,623	818,446	112,536	-	-	-	-
Z96RYU906	SWAP/CDSWAP/ICE: (ITRAXX.EUR.42.V1)	11/14/2024	26414000	ContractPartialTermination	620,161	605,720	(45,257)	-	-	-	-
Z96RYU955	SWAP/CDSWAP/ICE: (ITRAXX.XO.42.V1)	11/14/2024	4374000	ContractPartialTermination	413,517	409,601	(24,464)	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	1/9/2024	5355000	ContractPartialTermination	77,817	99,708	21,891	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	1/31/2024	30423000	ContractPartialTermination	442,099	607,807	165,708	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	2/27/2024	21090000	ContractPartialTermination	306,474	433,549	127,075	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	3/20/2024	28380000	ContractPartialTermination	480,334	626,935	146,601	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	3/20/2024	105363000	ContractPartialTermination	1,851,675	2,327,546	475,871	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	3/20/2024	170463000	ContractPartialTermination	2,477,123	3,765,653	1,288,531	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	3/20/2024	22444000	ContractPartialTermination	364,181	495,805	131,624	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	3/20/2024	17002000	ContractPartialTermination	289,430	375,587	86,156	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	3/20/2024	11477000	ContractPartialTermination	159,623	253,535	93,913	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	3/20/2024	6524000	ContractPartialTermination	95,747	144,120	48,372	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	3/20/2024	10461000	ContractPartialTermination	130,193	231,091	100,898	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	1/9/2024	3698000	ContractPartialTermination	(188,890)	(130,987)	57,903	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	1/9/2024	4227000	ContractPartialTermination	(218,870)	(149,725)	69,145	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	1/31/2024	963000	ContractPartialTermination	(49,863)	(32,618)	17,245	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	1/31/2024	2960000	ContractPartialTermination	(150,010)	(100,258)	49,752	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	1/31/2024	5190000	ContractPartialTermination	(258,353)	(175,790)	82,563	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	1/31/2024	5190000	ContractPartialTermination	(266,138)	(175,790)	90,348	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	1/31/2024	5200000	ContractPartialTermination	(259,371)	(176,129)	83,242	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	1/31/2024	10390000	ContractPartialTermination	(519,282)	(351,920)	167,362	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6555000	ContractPartialTermination	(326,957)	(172,534)	154,423	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6711000	ContractPartialTermination	(315,947)	(176,640)	139,307	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6740000	ContractPartialTermination	(350,338)	(177,404)	172,935	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6740000	ContractPartialTermination	(353,708)	(177,404)	176,305	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6780000	ContractPartialTermination	(341,570)	(178,456)	163,113	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6780000	ContractPartialTermination	(343,604)	(178,456)	165,147	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6780000	ContractPartialTermination	(349,028)	(178,456)	170,571	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6780000	ContractPartialTermination	(354,452)	(178,456)	175,995	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6780000	ContractPartialTermination	(344,960)	(178,456)	166,503	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	6780000	ContractPartialTermination	(351,062)	(178,456)	172,605	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	7420000	ContractPartialTermination	(351,552)	(195,302)	156,250	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	7420000	ContractPartialTermination	(353,778)	(195,302)	158,476	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	7430000	ContractPartialTermination	(376,545)	(195,565)	180,980	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	7840000	ContractPartialTermination	(292,267)	(206,357)	85,911	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	7845049	ContractPartialTermination	(294,809)	(206,490)	88,320	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	7850000	ContractPartialTermination	(294,210)	(206,620)	87,590	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	7850000	ContractPartialTermination	(291,855)	(206,620)	85,235	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	10390075	ContractPartialTermination	(523,442)	(273,477)	249,964	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	12231000	ContractPartialTermination	(463,298)	(321,932)	141,366	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	12243951	ContractPartialTermination	(462,564)	(322,273)	140,291	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	13520000	ContractPartialTermination	(682,476)	(355,860)	326,616	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	13553925	ContractPartialTermination	(714,007)	(356,753)	357,254	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	15600000	ContractPartialTermination	(779,672)	(410,608)	369,065	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	3/20/2024	22390000	ContractPartialTermination	(788,777)	(589,327)	199,450	-	-	-	-
Z969ANHG4	SWAP/CDSWAP/ICE: (CDX.NA.HY.41.V2)	1/31/2024	3028410	ContractPartialTermination	25,654	179,599	153,946	-	-	-	-
Z969ANHG4	SWAP/CDSWAP/ICE: (CDX.NA.HY.41.V2)	2/27/2024	2821500	ContractPartialTermination	23,901	176,315	152,414	-	-	-	-
Z969ANHG4	SWAP/CDSWAP/ICE: (CDX.NA.HY.41.V2)	3/27/2024	4421340	ContractPartialTermination	251,756	313,684	61,928	-	-	-	-
Z969ANHG4	SWAP/CDSWAP/ICE: (CDX.NA.HY.41.V2)	3/27/2024	8453610	ContractPartialTermination	420,324	599,765	179,441	-	-	-	-
Z969ANHG4	SWAP/CDSWAP/ICE: (CDX.NA.HY.41.V2)	3/27/2024	17590320	ContractPartialTermination	149,008	1,247,994	1,098,987	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	9/20/2024	111987000	ContractPartialTermination	2,383,925	2,570,041	186,116	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	9/20/2024	176219000	ContractPartialTermination	3,852,074	4,044,131	192,057	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	9/20/2024	3990000	ContractPartialTermination	84,369	91,568	7,199	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	9/20/2024	3721000	ContractPartialTermination	83,982	85,395	1,413	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	9/20/2024	47505000	ContractPartialTermination	1,054,016	1,090,214	36,198	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	9/20/2024	67983000	ContractPartialTermination	1,380,721	1,560,173	179,452	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	9/20/2024	77030000	ContractPartialTermination	1,641,522	1,767,797	126,274	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	9/20/2024	106972000	ContractPartialTermination	2,291,320	2,454,950	163,629	-	-	-	-
Z96HYC4Z6	SWAP/CDSWAP/ICE: (CDX.EM.41.V1)	9/20/2024	21566000	ContractPartialTermination	(700,442)	(476,738)	223,704	-	-	-	-
Z96HYC4Z6	SWAP/CDSWAP/ICE: (CDX.EM.41.V1)	9/20/2024	197527000	ContractPartialTermination	(6,474,738)	(4,366,532)	2,108,206

Z96RY64H7	SWAP/CDSWAP/ICE: (CDX.NA.IG.43.V1)	11/14/2024	51225000	ContractPartialTermination	1,169,962	1,212,574	42,612	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	10/29/2024	14673053	ContractPartialTermination	(425,210)	(419,957)	5,253	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	10/29/2024	7337000	ContractPartialTermination	(212,619)	(209,992)	2,627	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	10/29/2024	7941947	ContractPartialTermination	(230,150)	(225,718)	4,432	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	11/21/2024	8345000	ContractPartialTermination	(241,830)	(215,476)	26,354	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	11/27/2024	4241000	ContractPartialTermination	(122,900)	(107,810)	15,089	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	12/17/2024	6309000	ContractPartialTermination	(182,829)	(160,381)	22,447	-	-	-	-
Z96SC1NX4	SWAP/CDSWAP/ICE: (CDX.NA.HY.43.V1)	11/14/2024	4192000	ContractPartialTermination	302,017	345,857	43,840	-	-	-	-
BYD10CT43	SWAP/SWAP/SWP: USD 3.699500 03-MAY-2034 SOF	5/2/2024	50000000	ContractPartialTermination	860	2,201,965	2,201,105	-	-	-	-
BYD74L0V7	SWAP/SWAP/FSWP: CNY 1.782000 18-SEP-2029 CNR	8/21/2024	40603000	ContractPartialTermination	63	(4,655)	(4,719)	-	-	-	-
BYDBEG4L8	SWAP/SWAP/FSWP: CNY 1.655000 19-MAR-2030 CNR	9/30/2024	38737000	ContractPartialTermination	61	(56,434)	(56,494)	-	-	-	-
BYDBEG4J8	SWAP/SWAP/FSWP: CNY 1.655000 19-MAR-2030 CNR	10/8/2024	668152000	ContractPartialTermination	1,047	(783,174)	(784,215)	-	-	-	-
BYD8GHC14	SWAP/SWAP/FSWP: CNY 1.670000 19-MAR-2030 CNR	9/30/2024	219955000	ContractPartialTermination	344	(298,109)	(298,448)	-	-	-	-
BYD8E4A25	SWAP/SWAP/FSWP: HKD 2.782000 19-MAR-2030 HKD	9/30/2024	49215000	ContractPartialTermination	70	(13,813)	(13,884)	-	-	-	-
BYD8E4A25	SWAP/SWAP/FSWP: HKD 2.782000 19-MAR-2030 HKD	10/29/2024	27120000	ContractPartialTermination	39	(86,436)	(86,475)	-	-	-	-
BYD8ECCV1	SWAP/SWAP/FSWP: OIS 5.900000 19-MAR-2030 INR	9/30/2024	560053000	ContractPartialTermination	74	(16,000)	(16,074)	-	-	-	-
BYD8ECCV1	SWAP/SWAP/FSWP: OIS 5.900000 19-MAR-2030 INR	10/29/2024	364263000	ContractPartialTermination	48	(61,848)	(61,897)	-	-	-	-
BYD8EBCH4	SWAP/SWAP/FSWP: KRW 2.706000 19-MAR-2030 KRW	9/30/2024	6079357000	ContractPartialTermination	51	(52)	(101)	-	-	-	-
BRYSQ8964	SWAP/SWAP/FSWP: MXN 8.655000 14-MAR-2029 MXI	3/12/2024	32125000	ContractPartialTermination	17	(3,146)	(3,162)	-	-	-	-
BRYWXM3A3	SWAP/SWAP/FSWP: MXN 8.363500 12-SEP-2029 MXI	9/11/2024	345059000	ContractPartialTermination	185	(275,024)	(275,238)	-	-	-	-
BYD8FQAF6	SWAP/SWAP/FSWP: MXN 8.520000 13-MAR-2030 MXI	11/15/2024	421024000	ContractPartialTermination	195	(616,586)	(616,786)	-	-	-	-
BRYNYGCQ0	SWAP/SWAP/FSWP: PLN 4.000000 20-MAR-2029 WIB	3/13/2024	68561000	ContractPartialTermination	177	(715,579)	(715,738)	-	-	-	-
BYD8FQH85	SWAP/SWAP/FSWP: PLN 4.095000 19-MAR-2030 WIB	9/30/2024	18701000	ContractPartialTermination	53	(13,198)	(13,250)	-	-	-	-
BYD8NMME5	SWAP/SWAP/FSWP: PLN 4.069000 19-MAR-2030 WIB	9/30/2024	16098000	ContractPartialTermination	47	(16,078)	(16,124)	-	-	-	-
BRYSN8J72	SWAP/SWAP/FSWP: OIS 2.768000 20-MAR-2029 SOR	3/12/2024	1214000	ContractPartialTermination	10	(4,533)	(4,543)	-	-	-	-
BRYSN8J72	SWAP/SWAP/FSWP: OIS 2.768000 20-MAR-2029 SOR	3/12/2024	1214000	ContractPartialTermination	10	(4,532)	(4,542)	-	-	-	-
BYD8E9QL5	SWAP/SWAP/FSWP: OIS 2.092000 19-MAR-2030 SOR	9/30/2024	6571000	ContractPartialTermination	56	(46,299)	(46,354)	-	-	-	-
BYD8E9QL5	SWAP/SWAP/FSWP: OIS 2.092000 19-MAR-2030 SOR	10/29/2024	4317000	ContractPartialTermination	37	(75,287)	(75,325)	-	-	-	-
BYD8NR371	SWAP/SWAP/FSWP: OIS 2.099000 19-MAR-2030 SOR	9/30/2024	9635000	ContractPartialTermination	83	(65,440)	(65,522)	-	-	-	-
BYD8ED331	SWAP/SWAP/FSWP: OIS 2.028300 19-MAR-2030 THO	9/30/2024	272107000	ContractPartialTermination	90	(13,722)	(13,808)	-	-	-	-
BYD8ED331	SWAP/SWAP/FSWP: OIS 2.028300 19-MAR-2030 THO	10/29/2024	116754000	ContractPartialTermination	39	(12,367)	(12,405)	-	-	-	-
BYD8NGQE5	SWAP/SWAP/FSWP: OIS 1.980000 19-MAR-2030 THO	9/30/2024	162725000	ContractPartialTermination	54	(19,715)	(19,768)	-	-	-	-
BRYSNSC77	SWAP/SWAP/FSWP: ZAR 8.055000 20-MAR-2029 JIB	3/12/2024	41296000	ContractPartialTermination	25	(16,856)	(16,881)	-	-	-	-
BYD8F0UD6	SWAP/SWAP/FSWP: ZAR 7.446000 19-MAR-2030 JIB	9/30/2024	130680000	ContractPartialTermination	81	(16,303)	(16,381)	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	4/12/2024	32127000	ContractPartialTermination	747,735	724,280	(34,025)	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	4/24/2024	30303000	ContractPartialTermination	705,283	688,194	(27,545)	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	6/14/2024	9559000	ContractPartialTermination	222,480	200,718	(23,555)	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	8/14/2024	34838000	ContractPartialTermination	810,832	677,216	(126,374)	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	9/20/2024	28946000	ContractPartialTermination	708,179	706,487	14,883	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	4/12/2024	4816000	ContractPartialTermination	491,042	411,896	(86,088)	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	4/24/2024	5101000	ContractPartialTermination	520,101	439,903	(87,909)	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	4/30/2024	3198000	ContractPartialTermination	326,070	274,996	(55,458)	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	8/14/2024	5277000	ContractPartialTermination	538,046	421,569	(111,671)	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	9/20/2024	24331000	ContractPartialTermination	2,480,803	2,504,226	85,107	-	-	-	-
Z96RYU606	SWAP/CDSWAP/ICE: (ITRAXX.EUR.42.V1)	9/30/2024	13344000	ContractPartialTermination	313,297	306,321	(5,569)	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	4/12/2024	57526000	ContractPartialTermination	1,257,494	1,216,407	(41,087)	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	4/24/2024	48899000	ContractPartialTermination	1,068,912	1,046,052	(22,860)	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	4/30/2024	26927000	ContractPartialTermination	588,613	585,350	(3,263)	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	6/14/2024	17368000	ContractPartialTermination	379,657	365,785	(13,873)	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	8/14/2024	45175000	ContractPartialTermination	987,507	844,004	(143,502)	-	-	-	-
Z96HYC4Z6	SWAP/CDSWAP/ICE: (CDX.EM.41.V1)	4/12/2024	12810000	ContractPartialTermination	(419,899)	(429,404)	(9,505)	-	-	-	-
Z96HYC4Z6	SWAP/CDSWAP/ICE: (CDX.EM.41.V1)	4/24/2024	10673000	ContractPartialTermination	(349,850)	(354,568)	(4,717)	-	-	-	-
Z96J5F3R6	SWAP/CDSWAP/ICE: (CDX.NA.HY.42.V1)	4/12/2024	4142000	ContractPartialTermination	286,817	247,166	(39,651)	-	-	-	-
Z96J5F3R6	SWAP/CDSWAP/ICE: (CDX.NA.HY.42.V1)	4/24/2024	4040000	ContractPartialTermination	279,754	251,813	(27,941)	-	-	-	-
Z96J5F3R6	SWAP/CDSWAP/ICE: (CDX.NA.HY.42.V1)	4/30/2024	2192000	ContractPartialTermination	151,787	136,042	(15,745)	-	-	-	-
Z96J5F3R6	SWAP/CDSWAP/ICE: (CDX.NA.HY.42.V1)	8/14/2024	3573000	ContractPartialTermination	247,416	197,233	(50,183)	-	-	-	-
Z96RY64H7	SWAP/CDSWAP/ICE: (CDX.NA.IG.43.V1)	9/30/2024	12399000	ContractPartialTermination	283,189	275,458	(7,731)	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	9/30/2024	13859096	ContractPartialTermination	(401,623)	(407,748)	(6,126)	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	9/30/2024	12730000	ContractPartialTermination	(368,903)	(373,256)	(4,354)	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	9/30/2024	12730000	ContractPartialTermination	(368,903)	(371,983)	(3,081)	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	9/30/2024	13075904	ContractPartialTermination	(378,927)	(380,783)	(1,857)	-	-	-	-

CUSIP Number	Security Name	Trade Date	Shares/Par Value	Base Original Identified Cost	Base Original Identified Cost	Base Proceeds	Base Currency Long Term Gain/Loss	Base Currency Short Term Gain/Loss	Base Short Term Gain/Loss Amount	Base Long Term Gain/Loss Amount	
BRYPM03K6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(1,273)	-	-	-	-
BRYS2B3P7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(2,363)	-	-	-	-
BRYT0LQV7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(2,029)	-	-	-	-
BRYTHVNU2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(26,901)	-	-	-	-
BRYTMXY44	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(6,364)	-	-	-	-
BRYVMF536	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(2,873)	-	-	-	-
BRYWBDYZ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(433)	-	-	-	-
BRYWW1CX0	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(1,749)	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(8,919)	-	-	-	-
BRYY86HJ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(6,324)	-	-	-	-
BYD1AJK53	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(1,352)	-	-	-	-
BYD32A1P4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(4,297)	-	-	-	-
BYD3XKWQ2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(31,999)	-	-	-	-
BYD4SUS30	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(2,728)	-	-	-	-
BYD4WZBY4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(1,743)	-	-	-	-
BYD7FFCH6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(3,297)	-	-	-	-
BYD8Q0FP4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(4,948)	-	-	-	-
BYDADJPN6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	0	Current Accrual	-	-	(5,162)	-	-	-	-
BYDB477H3	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	922889.8865	Current Accrual	-	-	(107)	-	-	-	-
BYDCCBA71	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	161154873.8	Current Accrual	-	-	(7,550)	-	-	-	-
BYDCGGUG4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/31/2024	7410037.711	Current Accrual	-	-	(274)	-	-	-	-
BRYN9PW29	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	12/31/2024	0	Current Accrual	-	-	(175)	-	-	-	-
BRYPCZCL8	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	0	Current Accrual	-	-	(7,735)	-	-	-	-
BRYPLYVZ9	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	0	Current Accrual	-	-	(55,792)	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	12/31/2024	0	Current Accrual	-	-	(2,758,288)	-	-	-	-
BRYXEXUZ3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	12/31/2024	0	Current Accrual	-	-	(221,686)	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	0	Current Accrual	-	-	(818,981)	-	-	-	-
BRYYA67A5	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	0	Current Accrual	-	-	(78,043)	-	-	-	-
BYD3ZFL42	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	0	Current Accrual	-	-	(6,921)	-	-	-	-
BYD53PZG8	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	0	Current Accrual	-	-	(50,057)	-	-	-	-
BYD8L6W02	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	4639741.728	Current Accrual	-	-	(64,382)	-	-	-	-
BYDBW67A6	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	12/31/2024	71772499.92	Current Accrual	-	-	(1,197,230)	-	-	-	-
BYD95J0L4	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	21078131.84	Current Accrual	-	-	(317,695)	-	-	-	-
BYD95VVS3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	12/31/2024	3544771.77	Current Accrual	-	-	(46,282)	-	-	-	-
BYDAFHC02	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	3017468.526	Current Accrual	-	-	(30,548)	-	-	-	-
BYDCJK612	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/31/2024	3802222.54	Current Accrual	-	-	(6,273)	-	-	-	-

CUSIP Number	Security Name	Trade Date	Shares/Par Value	Base Original Identified Cost	Base Original Identified Cost	Base Proceeds	Base Currency Long Term Gain/Loss	Base Currency Short Term Gain/Loss	Base Short Term Gain/Loss Amount	Base Long Term Gain/Loss Amount	
Z9691XAQ7	SWAP/CDSWAP/ICE: (ITRAXX.EUR.40.V1)	12/31/2024	0	Current Accrual	-	-	637,095	-	-	-	-
Z9691XAV6	SWAP/CDSWAP/ICE: (ITRAXX.XO.40.V1)	12/31/2024	0	Current Accrual	-	-	551,514	-	-	-	-
Z96HYC3Y0	SWAP/CDSWAP/ICE: (ITRAXX.EUR.41.V1)	12/31/2024	0	Current Accrual	-	-	1,609,389	-	-	-	-
Z96HYC437	SWAP/CDSWAP/ICE: (ITRAXX.XO.41.V1)	12/31/2024	0	Current Accrual	-	-	1,362,135	-	-	-	-
Z96RYU606	SWAP/CDSWAP/ICE: (ITRAXX.EUR.42.V1)	12/31/2024	513189000	Current Accrual	-	-	1,286,437	-	-	-	-
Z96RYU955	SWAP/CDSWAP/ICE: (ITRAXX.XO.42.V1)	12/31/2024	86685000	Current Accrual	-	-	1,095,453	-	-	-	-
Z9691XAJ3	SWAP/CDSWAP/ICE: (CDX.NA.IG.41.V1)	12/31/2024	0	Current Accrual	-	-	866,391	-	-	-	-
Z9691XJ21	SWAP/CDSWAP/ICE: (CDX.EM.40.V1)	12/31/2024	0	Current Accrual	-	-	516,368	-	-	-	-
Z969ANHG4	SWAP/CDSWAP/ICE: (CDX.NA.HY.41.V2)	12/31/2024	0	Current Accrual	-	-	399,193	-	-	-	-
Z96HYC3S3	SWAP/CDSWAP/ICE: (CDX.NA.IG.42.V1)	12/31/2024	0	Current Accrual	-	-	2,231,513	-	-	-	-
Z96HYC4Z6	SWAP/CDSWAP/ICE: (CDX.EM.41.V1)	12/31/2024	0	Current Accrual	-	-	1,335,033	-	-	-	-
Z96J5F3R6	SWAP/CDSWAP/ICE: (CDX.NA.HY.42.V1)	12/31/2024	0	Current Accrual	-	-	928,917	-	-	-	-
Z96RY64H7	SWAP/CDSWAP/ICE: (CDX.NA.IG.43.V1)	12/31/2024	762118000	Current Accrual	-	-	1,825,542	-	-	-	-
Z96RZ8H47	SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	12/31/2024	23163000	Current Accrual	-	-	701,751	-	-	-	-
Z96SC1NX4	SWAP/CDSWAP/ICE: (CDX.NA.HY.43.V1)	12/31/2024	60913000	Current Accrual	-	-	689,433	-	-	-	-

CUSIP Number	Security Name	Trade Date	Shares/Par Value	Base Original Identified Cost	Base Original Identified Cost	Base Proceeds	Base Currency Long Term Gain/Loss	Base Currency Short Term Gain/Loss	Base Short Term Gain/Loss Amount	Base Long Term Gain/Loss Amount	
BRYTHVNU2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/15/2024	2077029.68	NotionalAdjustmentIncrease	-	2,077,030	2,077,030	-	-	-	-
BRYTMXY44	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/14/2024	573454.0364	NotionalAdjustmentIncrease	-	573,464	573,464	-	-	-	-
BRYVMF536	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/14/2024	224719.3598	NotionalAdjustmentIncrease	-	224,719	224,719	-	-	-	-
BRYWBDYZ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/14/2024	51853.9641	NotionalAdjustmentIncrease	-	51,854	51,854	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/27/2024	112639.1292	NotionalAdjustmentIncrease	-	112,639	112,639	-	-	-	-
BYD7FFCH6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/13/2024	69909.3955	NotionalAdjustmentIncrease	-	69,909	69,909	-	-	-	-
BYDB477H3	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/27/2024	20130.2747	NotionalAdjustmentIncrease	-	20,130	20,130	-	-	-	-
BRYPM03K6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/22/2024	5602715.779	ContractPartialTermination	-	185,214	185,214	-	-	-	-
BRYS2B3P7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/22/2024	11169770.38	ContractPartialTermination	-	369,249	369,249	-	-	-	-
BRYT0LQV7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	3/22/2024	4893863.639	ContractPartialTermination	-	161,781	161,781	-	-	-	-
BRYT0LQV7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	1/31/2024	9268454.549	ContractPartialTermination	-	123,150	123,150	-	-	-	-
BRYTHVNU2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/14/2024	62249323.98	ContractPartialTermination	-	1,213,604	1,213,604	-	-	-	-
BRYTHVNU2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/11/2024	4909765.144	ContractPartialTermination	-	72,174	72,174	-	-	-	-
BRYTMXY44	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/14/2024	595338.3288	ContractPartialTermination	-	11,607	11,607	-	-	-	-
BRYTMXY44	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/24/2024	17254865.55	ContractPartialTermination	-	734,695	734,695	-	-	-	-
BRYTMXY44	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/30/2024	4646906.932	ContractPartialTermination	-	144,400	144,400	-	-	-	-
BRYVMF536	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/14/2024	1581411.838	ContractPartialTermination	-	30,831	30,831	-	-	-	-
BRYVMF536	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/6/2024	8169680.591	ContractPartialTermination	-	200,822	200,822	-	-	-	-
BRYWBDYZ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	4/24/2024	3095333.053	ContractPartialTermination	-	131,796	131,796	-	-	-	-
BRYWW1CX0	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/14/2024	7466735.212	ContractPartialTermination	-	212,060	212,060	-	-	-	-
BYD3XKWQ2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/13/2024	69247339.05	ContractPartialTermination	-	2,650,493	2,650,493	-	-	-	-
BYD4SUS30	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/13/2024	6337807.074	ContractPartialTermination	-	242,584	242,584	-	-	-	-
BYD4WZBY4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/13/2024	4091510.129	ContractPartialTermination	-	156,606	156,606	-	-	-	-
BYD7FFCH6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/13/2024	9589775.969	ContractPartialTermination	-	367,056	367,056	-	-	-	-
BYD7FFCH6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	11/22/2024	2639860.384	ContractPartialTermination	-	90,702	90,702	-	-	-	-
BYD8Q0FP4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/13/2024	23066446.04	ContractPartialTermination	-	651,924	651,924	-	-	-	-
BYDADJPN6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	12/13/2024	44160483.47	ContractPartialTermination	-	592,850	592,850	-	-	-	-
BYDADJPN6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	11/27/2024	3664650.283	ContractPartialTermination	-	1,570	1,570	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	3/20/2024	446424.44	NotionalAdjustmentIncrease	-	446,424	446,424	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	6/20/2024	4289761.74	NotionalAdjustmentIncrease	-	4,289,762	4,289,762	-	-	-	-
BRYYA67A5	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	6/27/2024	37524.562	NotionalAdjustmentIncrease	-	37,525	37,525	-	-	-	-
BRYN9PW29	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	2/22/2024	94615380.09	ContractPartialTermination	-	8,874,098	8,874,098	-	-	-	-
BRYQ2JN56	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	3/22/2024	20401382.73	ContractPartialTermination	-	606,768	606,768	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	9/20/2024	75221591.28	ContractPartialTermination	-	2,503,756	2,503,756	-	-	-	-
BRYW5E205	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	5/8/2024	33004072.5	ContractPartialTermination	-	563,196	563,196	-	-	-	-
BRYXEXUZ3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	9/27/2024	3300293.232	ContractPartialTermination	-	309,571	309,571	-	-	-	-
BRYXEXUZ3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	8/1/2024	5295296	ContractPartialTermination	-	252,753	252,753	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/27/2024	14485415.59	ContractPartialTermination	-	2,479,141	2,479,141	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	7/26/2024	6616437.048	ContractPartialTermination	-	370,859	370,859	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	8/15/2024	9599488.794	ContractPartialTermination	-	824,717	824,717	-	-	-	-
BRYYA67A5	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/27/2024	2876375.382	ContractPartialTermination	-	492,764	492,764	-	-	-	-
BYD3ZFL42	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/27/2024	3727636.542	ContractPartialTermination	-	637,931	637,931	-	-	-	-
BYD53PZG8	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	9/27/2024	3410925.77	ContractPartialTermination	-	551,751	551,751	-	-	-	-
BRYY86HJ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/27/2024	431358.95	NotionalAdjustmentDecrease	-	(431,359)	(431,359)	-	-	-	-
BYD1AJK53	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/27/2024	151887.6744	NotionalAdjustmentDecrease	-	(151,888)	(151,888)	-	-	-	-
BYD32A1P4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	6/27/2024	1064837.187	NotionalAdjustmentDecrease	-	(1,064,837)	(1,064,837)	-	-	-	-
BYD3XKWQ2	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/13/2024	4113572.438	NotionalAdjustmentDecrease	-	(4,113,572)	(4,113,572)	-	-	-	-
BYD4SUS30	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/13/2024	284854.1675	NotionalAdjustmentDecrease	-	(284,854)	(284,854)	-	-	-	-
BYD4WZBY4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/13/2024	197231.8716	NotionalAdjustmentDecrease	-	(197,232)	(197,232)	-	-	-	-
BRYPM03K6	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	1/4/2024	20764467.17	ContractPartialTermination	-	(230,278)	(230,278)	-	-	-	-
BRYS2B3P7	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	1/9/2024	1163474.61	ContractPartialTermination	-	(14,983)	(14,983)	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	9/27/2024	10457899.34	ContractPartialTermination	-	(127,960)	(127,960)	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	7/31/2024	6699696.273	ContractPartialTermination	-	(257,951)	(257,951)	-	-	-	-
BRYXEYJN1	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	8/14/2024	5337637.296	ContractPartialTermination	-	(266,241)	(266,241)	-	-	-	-
BRYY86HJ8	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	8/14/2024	20253640.23	ContractPartialTermination	-	(1,010,249)	(1,010,249)	-	-	-	-
BYD1AJK53	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	7/25/2024	6842303.992	ContractPartialTermination	-	(224,420)	(224,420)	-	-	-	-
BYD32A1P4	SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX

BYD8W67A6	SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	12/20/2024	5952846.9	NotionalAdjustmentDecrease	-	(5,952,847)	(5,952,847)	-	-	-	-
BYD95U0L4	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/27/2024	2399902.612	NotionalAdjustmentDecrease	-	(2,399,903)	(2,399,903)	-	-	-	-
BYD95VVS3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	12/27/2024	89199.54	NotionalAdjustmentDecrease	-	(89,200)	(89,200)	-	-	-	-
BYDAFHC02	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	12/27/2024	207226.55	NotionalAdjustmentDecrease	-	(207,227)	(207,227)	-	-	-	-
BRYPCZCL8	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	3/22/2024	3692714.508	ContractPartialTermination	-	(83,837)	(83,837)	-	-	-	-
BRYPLYVZ9	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	3/22/2024	31959564.85	ContractPartialTermination	-	(725,586)	(725,586)	-	-	-	-
BRYPLYVZ9	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	2/1/2024	2974686.687	ContractPartialTermination	-	(78,480)	(78,480)	-	-	-	-
BRYXEXUZ3	SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	4/12/2024	12294623.06	ContractPartialTermination	-	(297,806)	(297,806)	-	-	-	-
BRYXEXWA6	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	5/8/2024	3742540.032	ContractPartialTermination	-	(68,323)	(68,323)	-	-	-	-
BYDAFHC02	SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	11/15/2024	2160439.274	ContractPartialTermination	-	(55,285)	(55,285)	-	-	-	-

CUSIP Number	Security Name	Trade Date	Shares/Par Value	Base Original Identified Cost	Base Original Identified Cost	Base Proceeds	Base Currency Long Term Gain/Loss	Base Currency Short Term Gain/Loss	Base Short Term Gain/Loss Amount	Base Long Term Gain/Loss Amount	
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	3993585818	26,692,554	26,692,554	27,152,492	459,938	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	75506072	504,521	504,521	513,292	8,771	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	52489448	353,367	353,367	358,145	4,778	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	90984161	657,925	657,925	643,504	(14,422)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	45812436	329,237	329,237	322,997	(6,241)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	42500079	303,883	303,883	298,868	(5,014)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	1/4/2024	171005030	(1,244,618)	(1,244,618)	(1,212,974)	31,644	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	1/4/2024	4129872984	(30,023,849)	(30,023,849)	(29,289,298)	734,551	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	4109118587	30,977,463	30,977,463	29,289,298	(1,688,165)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	171005030	1,289,544	1,289,544	1,219,096	(70,448)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	46574481	321,473	321,473	317,158	(4,315)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	59367463	402,800	402,800	400,787	(2,013)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	54285979	371,418	371,418	368,030	(3,388)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	176167997	1,227,043	1,227,043	1,205,186	(21,857)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	2/5/2024	57709773	(408,565)	(408,565)	(400,215)	8,350	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	2/5/2024	89683219	(610,618)	(610,618)	(606,512)	4,106	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	2/5/2024	4469126545	(31,155,960)	(31,155,960)	(30,587,641)	568,319	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/5/2024	4448559415	31,517,230	31,517,230	30,587,641	(929,589)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/5/2024	49120482	325,101	325,101	326,291	1,190	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/5/2024	123501449	826,946	826,946	825,158	(1,788)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/5/2024	176167997	(1,245,648)	(1,245,648)	(1,210,608)	35,040	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/5/2024	4445013349	(29,772,238)	(29,772,238)	(29,703,324)	68,914	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	4/3/2024	4424642809	30,259,764	30,259,764	29,703,324	(556,440)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	4/3/2024	38110867	261,343	261,343	256,197	(5,146)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	4/3/2024	42125497	297,335	297,335	287,416	(9,919)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	4/3/2024	55873062	370,295	370,295	369,177	(1,119)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	4/3/2024	887820576	(6,062,007)	(6,062,007)	(5,957,028)	104,979	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	4/3/2024	123501449	(844,301)	(844,301)	(828,927)	15,374	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	4/3/2024	7127954	(50,439)	(50,439)	(48,697)	1,742	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	4/3/2024	3542302256	(23,490,016)	(23,490,016)	(23,412,286)	77,730	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	3523940001	24,007,037	24,007,037	23,412,286	(594,752)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	51407682	348,637	348,637	340,751	(7,886)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	44813894	287,964	287,964	289,067	1,103	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	35650313	226,587	226,587	228,711	2,125	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	154945688	965,978	965,978	984,626	18,648	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	55873062	(377,942)	(377,942)	(371,065)	6,877	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	35975609	(243,730)	(243,730)	(238,336)	5,394	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	35030058	(227,305)	(227,305)	(227,063)	243	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	39840474	(247,206)	(247,206)	(252,587)	(5,381)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	3578104306	(22,340,111)	(22,340,111)	(22,754,180)	(414,069)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/8/2024	65934069	(428,248)	(428,248)	(427,586)	662	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	3562446700	22,718,181	22,718,181	22,754,180	35,999	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	62321254	414,415	414,415	406,553	(7,863)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	49758225	323,724	323,724	321,022	(2,702)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	44061067	286,538	286,538	284,206	(2,332)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	14072041	89,099	89,099	89,561	462	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/5/2024	154945688	(984,982)	(984,982)	(988,943)	(3,961)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/5/2024	33853340	(225,994)	(225,994)	(221,283)	4,711	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/5/2024	64612050	(410,787)	(410,787)	(412,066)	(1,279)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/5/2024	3479248209	(22,029,408)	(22,029,408)	(22,143,669)	(114,261)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	7/3/2024	3464206458	22,817,867	22,817,867	22,143,669	(674,198)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	7/3/2024	50611183	339,044	339,044	326,354	(12,690)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	7/3/2024	98765634	615,869	615,869	613,985	(1,884)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	7/3/2024	14072041	(89,857)	(89,857)	(89,940)	(83)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	7/3/2024	3599511234	(22,450,669)	(22,450,669)	(22,380,082)	70,587	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	8/5/2024	3581468859	19,637,627	19,637,627	22,380,082	2,742,455	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	8/5/2024	35688536	195,309	195,309	222,825	27,516	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	8/5/2024	38599049	216,822	216,822	243,789	26,967	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	8/5/2024	47619358	277,276	277,276	305,653	28,377	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	98765634	(558,845)	(558,845)	(617,066)	(58,221)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	70522787	(404,805)	(404,805)	(449,747)	(44,942)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	34980420	(210,002)	(210,002)	(227,688)	(17,686)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	3287219286	(20,657,200)	(20,657,200)	(21,857,848)	(1,200,648)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	211887675	(1,330,283)	(1,330,283)	(1,408,294)	(78,011)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	3272071797	20,981,925	20,981,925	21,857,848	875,924	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	211887675	1,357,524	1,357,524	1,414,841	57,317	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	69695946	451,387	451,387	467,811	16,424	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	52827756	353,271	353,271	360,155	6,883	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	41633868	277,975	277,975	283,620	5,645	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	35433340	234,526	234,526	240,355	5,829	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	35617599	240,142	240,142	243,803	3,662	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/5/2024	49691027	(346,517)	(346,517)	(346,596)	(79)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/5/2024	71379463	(494,700)	(494,700)	(495,316)	(616)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/5/2024	3497374828	(23,753,904)	(23,753,904)	(24,026,521)	(272,617)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/5/2024	100722663	(683,702)	(683,702)	(691,753)	(8,050)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	10/3/2024	3483146322	24,263,377	24,263,377	24,026,521	(236,856)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	10/3/2024	100722663	702,916	702,916	694,601	(8,315)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	10/3/2024	45199592	335,949	335,949	321,961	(13,988)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	10/3/2024	44618840	312,971	312,971	308,493	(4,478)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	10/3/2024	3625796781	(25,998,373)	(25,998,373)	(25,351,576)	646,797	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	10/3/2024	47890636	(343,304)	(343,304)	(334,806)	8,498	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	47890636	357,608	357,608	336,313	(21,295)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	3609496478	26,960,369	26,960,369	25,351,576	(1,608,793)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	400000000	2,988,963	2,988,963	2,810,054	(178,908)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	45495120	299,459	299,459	299,360	(99)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	282236716	1,849,202	1,849,202	1,852,859	3,656	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	11/5/2024	52236435	(354,491)	(354,491)	(353,476)	1,015	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	11/5/2024	68648599	(453,949)	(453,949)	(452,755)	1,194	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	11/5/2024	76670584	(495,858)	(495,858)	(500,094)	(4,235)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	11/5/2024	4187563332	(27,436,729)	(27,436,729)	(27,490,979)	(54,250)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	4171901721	27,248,781	27,248,781	27,490,979	242,198	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	63179943	400,273	400,273	410,134	9,861	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	44912302	291,265	291,265	294,912	3,647	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	52326483	326,090	326,090	336,968	10,878	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	43586249	280,065	280,065	284,905	4,840	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	4171901721	27,248,781	27,248,781	27,490,979	242,198	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	282236716	(1,844,814)	(1,844,814)	(1,859,759)	(14,945)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	76103317	(492,547)	(492,547)	(499,226)	(6,679)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	56493279	(352,411)	(352,411)	(363,978)	(11,567)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	48219018	(305,973)	(305,973)	(313,257)	(7,284)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	3871547960	(25,826,814)	(25,826,814)	(25,781,678)	45,136	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	282236716	(1,843,319)	(1,843,319)	(1,859,759)	(16,440)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	41306408	(275,485)	(275,485)	(275,037)	448	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	56493279	(352,411)	(352,411)	(363,978)	(11,567)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	76103317	(492,547)	(492,547)	(499,226)	(6,679)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	4171901721	(27,248,781)	(27,248,781)	(27,490,979)	(242,198)	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	JAPANESE YEN	12/4/2024	-76103317	492,547	492,547	499,226	6,679	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	JAPANESE YEN	12/4/2024	-56493279	352,411	352,411	363,978	11,567	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	JAPANESE YEN	12/4/2024	-282236716	1,843,319	1,843,319	1,859,759	16,440	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	3993585818	(27,152,492)	(27,152,492)	(27,152,492)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	75506072	(513,292)	(513,292)	(513,292)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	52489448	(358,145)	(358,145)	(358,145)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	90984161	(643,504)	(643,504)	(643,504)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	45812436	(322,997)	(322,997)	(322,997)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	1/4/2024	42500079	(298,868)	(298,868)	(298,868)	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	1/4/2024	171005030	1,212,974	1,212,974	1,212,974	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	1/4/2024	4129872984	29,289,298	29,289,298	29,289,298	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	4109118587	(29,289,298)	(29,289,298)	(29,289,298)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	171005030	(1,219,096)	(1,219,096)	(1,219,096)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	46574481	(317,158)	(317,158)	(317,158)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	59367463	(400,787)	(400,787)	(400,787)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	54285979	(368,030)	(368,030)	(368,030)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	2/5/2024	176167997	(1,205,186)	(1,205,186)	(1,205,186)	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	2/5/2024	57709773	400,215	400,215	400,215	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	2/5/2024	89683219	606,512	606,512	606,512	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	2/5/2024	4469126545	30,587,641	30,587,641	30,587,641	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/5/2024	4448559415	(30,587,641)	(30,587,641)	(30,587,641)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/5/2024	49120482	(326,291)	(326,291)	(326,291)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/5/2024	123501449	(825,158)	(825,158)	(825,158)	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/5/2024	176167997	1,210,608	1,210,608	1,210,608	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/5/2024	4445013349	29,703,324	29,703,324	29,703,324	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	4/3/2024	4424642809	(29,703,324)	(29,703,324)	(29,703,324)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	4/3/2024	38110867	(256,197)	(256,197)	(256,197)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	4/3/2024	42125497	(287,416)	(287,416)	(287,416)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	4/3/2024	55873062	(369,177)	(369,177)	(369,177)	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	4/3/2024	887820576	5,957,028	5,957,028	5,957,028	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	4/3/2024	123501449	828,927	828,927	828,927	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	4/3/2024	7127954	48,697	48,697	48,697	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	4/3/2024	3542302256	23,412,286	23,412,286	23,412,286	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	3523940001	(23,412,286)	(23,412,286)	(23,412,286)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	51407682	(340,751)	(340,751)	(340,751)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	44813894	(289,067)	(289,067)	(289,067)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	35650313	(228,711)	(228,711)	(228,711)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	5/7/2024	154945688	(984,626)	(984,626)	(984,626)	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	55873062	371,065	371,065	371,065	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	35975609	238,336	238,336	238,336	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	35030058	227,063	227,063	227,063	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	39840474	252,587	252,587	252,587	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/7/2024	3578104306	22,754,180	22,754,180	22,754,180	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	5/8/2024	65934069	427,586	427,586	427,586	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	3562446700	(22,754,180)	(22,754,180)	(22,754,180)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	62321254	(406,553)	(406,553)	(406,553)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	49758225	(321,022)	(321,022)	(321,022)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	44061067	(284,206)	(284,206)	(284,206)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/5/2024	14072041	(89,561)	(89,561)	(89,561)	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/5/2024	154945688	988,943	988,943	988,943	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/5/2024	33853340	221,283	221,283	221,283	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/5/2024	64612050	412,066	412,066	412,066	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/5/2024	3479248209	22,143,669	22,143,669	22,143,669	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	7/3/2024	3464206458	(22,143,669)	(22,143,669)	(22,143,669)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	7/3/2024	50611183	(326,354)	(326,354)	(326,354)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	7/3/2024	98765634	(613,985)	(613,985)	(613,985)	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	7/3/2024	14072041	89,940	89,940	89,940	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	7/3/2024	3599511234	22,380,082	22,380,082	22,380,082	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	8/5/2024	3581468859	(22,380,082)	(22,380,082)	(22,380,082)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	8/5/2024	35688536	(222,825)	(222,825)	(222,825)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	8/5/2024	38599049	(243,789)	(243,789)	(243,789)	-	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	8/5/2024	47619358	(305,653)	(305,653)	(305,653)	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	98765634	617,066	617,066	617,066	-	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	70522787	449,747	449,747	449,747	-	-	-	-	-

FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	34980420	227,688	227,688	227,688	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	3287219286	21,857,848	21,857,848	21,857,848	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	8/5/2024	211887675	1,408,294	1,408,294	1,408,294	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	3272071797	(21,857,848)	(21,857,848)	(21,857,848)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	211887675	(1,414,841)	(1,414,841)	(1,414,841)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	69695946	(467,811)	(467,811)	(467,811)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	52827756	(360,155)	(360,155)	(360,155)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	41633868	(283,620)	(283,620)	(283,620)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	35433340	(240,355)	(240,355)	(240,355)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/5/2024	35617599	(243,803)	(243,803)	(243,803)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/5/2024	49691027	346,596	346,596	346,596	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/5/2024	71379463	495,316	495,316	495,316	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/5/2024	3497374828	24,026,521	24,026,521	24,026,521	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/5/2024	100722663	691,753	691,753	691,753	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	10/3/2024	3483146322	(24,026,521)	(24,026,521)	(24,026,521)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	10/3/2024	100722663	(694,601)	(694,601)	(694,601)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	10/3/2024	45199592	(321,961)	(321,961)	(321,961)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	10/3/2024	44618840	(308,493)	(308,493)	(308,493)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	10/3/2024	3625796781	25,351,576	25,351,576	25,351,576	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	10/3/2024	47890636	334,806	334,806	334,806	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	47890636	(336,313)	(336,313)	(336,313)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	3609496478	(25,351,576)	(25,351,576)	(25,351,576)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	400000000	(2,810,054)	(2,810,054)	(2,810,054)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	45495120	(299,360)	(299,360)	(299,360)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	11/5/2024	282236716	(1,852,859)	(1,852,859)	(1,852,859)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	11/5/2024	52236435	353,476	353,476	353,476	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	11/5/2024	68648599	452,755	452,755	452,755	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	11/5/2024	76670584	500,094	500,094	500,094	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	11/5/2024	4187563332	27,490,979	27,490,979	27,490,979	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	4171901721	(27,490,979)	(27,490,979)	(27,490,979)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	4171901721	(27,490,979)	(27,490,979)	(27,490,979)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	63179943	(410,134)	(410,134)	(410,134)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	44912302	(294,912)	(294,912)	(294,912)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	52326483	(336,968)	(336,968)	(336,968)	-	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/4/2024	43596249	(284,905)	(284,905)	(284,905)	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	282236716	1,859,759	1,859,759	1,859,759	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	41306408	275,037	275,037	275,037	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	56493279	363,978	363,978	363,978	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	76103317	499,226	499,226	499,226	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	4171901721	27,490,979	27,490,979	27,490,979	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	282236716	1,859,759	1,859,759	1,859,759	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	76103317	499,226	499,226	499,226	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	56493279	363,978	363,978	363,978	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	48219018	313,257	313,257	313,257	-	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/4/2024	3871547960	25,781,678	25,781,678	25,781,678	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	JAPANESE YEN	12/4/2024	-76103317	(499,226)	(499,226)	(499,226)	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	JAPANESE YEN	12/4/2024	-56493279	(363,978)	(363,978)	(363,978)	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	JAPANESE YEN	12/4/2024	-282236716	(1,859,759)	(1,859,759)	(1,859,759)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	1/3/2024	2810000	1,871,809	1,871,809	1,865,382	(6,427)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	1/3/2024	230000	153,204	153,204	152,680	(524)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	1/3/2024	53740000	37,074,883	37,074,883	36,537,289	(537,594)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	1/3/2024	11010000	7,582,036	7,582,036	7,486,800	(95,236)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	1/3/2024	65932000	(42,930,580)	(42,930,580)	(43,597,014)	(666,434)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	1/3/2024	1858000	(1,219,030)	(1,219,030)	(1,233,199)	(14,169)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	2/2/2024	2680000	1,865,953	1,865,953	1,832,586	(33,368)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	2/2/2024	330000	229,766	229,766	225,656	(4,110)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	2/2/2024	42404000	27,949,145	27,949,145	27,900,560	(48,585)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	2/2/2024	22830000	15,173,735	15,173,735	15,028,304	(145,431)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	2/2/2024	53740000	(38,111,052)	(38,111,052)	(36,572,075)	1,538,978	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	2/2/2024	11010000	(7,810,738)	(7,810,738)	(7,494,078)	316,660	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	2/2/2024	3494000	(2,495,073)	(2,495,073)	(2,386,405)	108,667	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/4/2024	927000	622,582	622,582	613,446	(9,135)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/4/2024	3110000	2,034,852	2,034,852	2,031,130	(3,722)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/4/2024	52017000	33,682,819	33,682,819	33,788,163	105,344	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/4/2024	9180000	5,970,123	5,970,123	5,977,282	7,159	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/4/2024	42404000	(28,213,933)	(28,213,933)	(27,928,547)	285,386	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/4/2024	22830000	(15,203,551)	(15,203,551)	(15,043,212)	160,339	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	4/3/2024	67617000	43,598,109	43,598,109	43,911,832	313,724	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	4/3/2024	52017000	(33,591,320)	(33,591,320)	(33,820,829)	(229,510)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	4/3/2024	9180000	(5,956,717)	(5,956,717)	(5,982,973)	(26,257)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	4/3/2024	6420000	(4,166,001)	(4,166,001)	(4,184,267)	(18,266)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	259000	167,414	167,414	168,478	1,063	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	51193000	33,350,112	33,350,112	33,425,957	75,845	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	784000	511,348	511,348	511,905	557	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	16165000	10,455,362	10,455,362	10,510,806	55,444	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	250000	161,698	161,698	162,555	857	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	5/2/2024	67617000	(43,699,536)	(43,699,536)	(43,948,690)	(249,154)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	5/2/2024	1034000	(674,389)	(674,389)	(675,132)	(742)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	1165000	753,003	753,003	757,252	4,250	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	58913000	39,310,697	39,310,697	39,168,308	(142,389)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	919000	611,071	611,071	610,988	(83)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	7280000	4,846,223	4,846,223	4,842,802	(3,422)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	115000	76,554	76,554	76,500	(54)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/4/2024	784000	(503,665)	(503,665)	(512,415)	(8,749)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/4/2024	51193000	(32,887,736)	(32,887,736)	(33,459,141)	(571,405)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/4/2024	250000	(159,246)	(159,246)	(162,717)	(3,471)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/4/2024	16165000	(10,296,876)	(10,296,876)	(10,521,280)	(224,404)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	7/2/2024	884000	589,725	589,725	588,682	(1,043)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	7/2/2024	66248000	44,108,414	44,108,414	44,116,531	8,117	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	7/2/2024	150000	99,938	99,938	99,945	7	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	7/2/2024	11235000	7,485,320	7,485,320	7,485,881	561	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	919000	(610,592)	(610,592)	(611,484)	(892)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	58913000	(39,143,533)	(39,143,533)	(39,200,103)	(56,570)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	115000	(76,493)	(76,493)	(76,562)	(68)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	7280000	(4,842,365)	(4,842,365)	(4,846,696)	(4,331)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	11290000	(7,505,886)	(7,505,886)	(7,514,489)	(8,602)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	8/2/2024	120000	80,463	80,463	80,212	(250)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	8/2/2024	77721000	50,052,107	50,052,107	50,455,696	403,589	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	8/2/2024	1034000	668,460	668,460	671,262	2,802	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	884000	(602,103)	(602,103)	(589,191)	12,912	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	66248000	(45,122,186)	(45,122,186)	(44,154,623)	967,563	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	150000	(102,278)	(102,278)	(100,032)	2,247	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	11235000	(7,660,654)	(7,660,654)	(7,492,374)	168,280	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	358000	(245,292)	(245,292)	(239,336)	5,956	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	49648000	32,534,558	32,534,558	32,889,084	354,527	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	34817000	23,971,150	23,971,150	23,676,256	(294,894)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	1034000	711,898	711,898	703,141	(8,758)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	34817000	23,971,150	23,971,150	23,676,256	(294,894)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	1034000	711,898	711,898	703,141	(8,758)	-	-	-
FX CONTRACTS PURCHASED - CAN	AUSTRALIAN DOLLAR	9/3/2024	-1034000	(711,898)	(711,898)	(703,141)	8,758	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	77721000	(48,803,567)	(48,803,567)	(50,498,559)	(1,694,992)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	1034000	(649,285)	(649,285)	(671,834)	(22,549)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	5716000	(3,632,683)	(3,632,683)	(3,735,632)	(102,949)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	316000	(200,833)	(200,833)	(206,521)	(5,688)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	712000	(451,705)	(451,705)	(464,925)	(13,219)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	34817000	(23,971,150)	(23,971,150)	(23,676,256)	294,894	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	34817000	(23,971,150)	(23,971,150)	(23,676,256)	294,894	-	-	-
FX CONTRACTS SOLD - CANCELLED	AUSTRALIAN DOLLAR	9/3/2024	-34817000	23,971,150	23,971,150	23,676,256	(294,894)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	921000	629,803	629,803	625,355	(4,447)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	27116000	18,872,468	18,872,468	18,764,814	(107,654)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	829000	577,059	577,059	573,726	(3,333)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	6780000	4,726,407	4,726,407	4,695,692	(30,714)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	205000	142,908	142,908	141,979	(929)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	10/2/2024	34817000	(23,430,829)	(23,430,829)	(23,693,331)	(262,502)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	10/2/2024	1034000	(695,852)	(695,852)	(703,648)	(7,796)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	12770000	9,186,443	9,186,443	8,863,746	(322,696)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	15951000	10,421,622	10,421,622	10,473,905	52,283	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	779000	508,890	508,890	511,515	2,625	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	5175000	3,383,830	3,383,830	3,399,665	15,834	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	255000	166,739	166,739	167,520	780	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	11/4/2024	27116000	(19,652,012)	(19,652,012)	(18,774,283)	877,729	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	11/4/2024	829000	(600,893)	(600,893)	(574,016)	26,877	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	11/4/2024	6780000	(4,921,344)	(4,921,344)	(4,698,072)	223,273	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	11/4/2024	205000	(148,802)	(148,802)	(142,051)	6,751	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/3/2024	9241000	5,924,777	5,924,777	6,011,917	87,141	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/3/2024	21126000	13,760,887	13,760,887	13,743,942	(16,946)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	15951000	(10,621,768)	(10,621,768)	(10,477,016)	144,752	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	779000	(518,736)	(518,736)	(511,667)	7,069	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	5175000	(3,449,271)	(3,449,271)	(3,400,689)	48,582	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	255000	(169,964)	(169,964)	(167,570)	2,394	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	8207000	(5,438,268)	(5,438,268)	(5,377,177)	61,091	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	1/3/2024	900000	990,975	990,975	982,185	(8,790)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	1/3/2024	39161000	43,981,227	43,981,227	43,272,905	(708,322)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	1/3/2024	39292000	(43,074,625)	(43,074,625)	(42,962,246)	112,379	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	1/3/2024	769000	(841,819)	(841,819)	(840,226)	1,593	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	2/2/2024	400000	447,460	447,460	441,840	(5,620)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	2/2/2024	40093000	43,615,898	43,615,898	43,547,012	(68,886)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	2/2/2024	39161000	(44,346,129)	(44,346,129)	(43,323,932)	1,022,197	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	2/2/2024	1332000	(1,507,402)	(1,507,402)	(1,473,115)	34,288	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/4/2024	703000	769,937	769,937	764,659	(5,278)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/4/2024	2330000	2,520,193	2,520,193	2,518,530	(1,663)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/4/2024	37060000	40,058,058	40,058,058	40,110,779	52,721	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/4/2024	40093000	(43,647,101)	(43,647,101)	(43,601,057)	46,043	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	4/3/2024	40540000	43,490,244	43,490,244	43,717,120	226,875	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	4/3/2024	37060000	(40,212,327)	(40,212,327)	(40,160,254)	52,073	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	4/3/2024	3260000	(3,536,174)	(3,536,174)	(3,532,155)	4,020	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	4/3/2024	220000	(238,220)	(238,220)	(238,157)	63	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	5/2/2024	312000	331,209	331,209	334,435	3,227	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	5/2/2024	40822000	43,515,254	43,515,254	43,684,786	169,532	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	5/2/2024	40540000	(44,205,239)	(44,205,239)	(43,768,208)	437,030	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	5/2/2024	312000	(341,217)	(341,217)	(337,349)	3,868	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	5/2/2024	282000	(305,027)	(305,027)	(303,221)	1,806	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/4/2024	279000	299,197	299,197	298,703	(494)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/4/2024	217000	232,711	232,711	232,326	(385)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/4/2024	40326000	43,982,242	43,982,242	43,771,050	(211,191)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/4/2024	312000	337,852	337,852	338,654	802	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/4/2024	312000	(330,292)	(330,292)	(334,874)	(4,582)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/4/2024	40822000	(43,069,938)	(43,069,938)	(43,742,128)	(672,191)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	7/2/2024	47605000	50,534,898	50,534,898	50,949,251	414,353	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	7/2/2024	312000	332,655	332,655	333,918	1,263	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	7/2/2024	40326000	(44,328,088)	(44,328,088)	(43,825,148)	502,940	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	7/2/2024	312000	(342,964)	(342,964)	(339,073)	3,891	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	7/2/2024	7279000	(8,003,714)	(8,003,714)	(7,911,771)	91,944	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	8/2/2024	223000	239,135	239,135	239,352	217	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	8/2/2024	48532000	52,456,603	52,456,603	52,594,614	138,010	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	8/2/2024	312000	335,453	335,453	338,118	2,665	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	8/2/2024	47605000	(50,050,937)	(50,050,937)	(51,023,758)	(972,821)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	8/2/2024	312000	(328,031)	(328,031)	(334,406)	(6,376)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	8/2/2024	1150000	(1,222,697)	(1,222,697)	(1,239,392)	(16,696)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	29792000	32,957,489	32,957,489	32,903,244	(54,245)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	312000	347,103	347,103	345,815	(1,289)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	21225000	23,613,024	23,613,024	23,525,366	(87,658)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	21225000	23,613,024	23,613,024	23,525,366	(87,658)	-	-	-

FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	312000	347,103	347,103	345,815	(1,289)	-	-	-
FX CONTRACTS PURCHASED - CAN	EURO CURRENCY	9/3/2024	-312000	(347,103)	(347,103)	(345,815)	1,289	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	48532000	(51,754,902)	(51,754,902)	(52,673,182)	(918,281)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	312000	(332,719)	(332,719)	(338,622)	(5,903)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	1555000	(1,653,222)	(1,653,222)	(1,685,165)	(31,944)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	657000	(698,495)	(698,495)	(711,994)	(13,499)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	156000	(164,689)	(164,689)	(168,476)	(3,787)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	117000	(123,549)	(123,549)	(126,373)	(2,824)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	21225000	(23,613,024)	(23,613,024)	(23,525,366)	87,658	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	21225000	(23,613,024)	(23,613,024)	(23,525,366)	87,658	-	-	-
FX CONTRACTS SOLD - CANCELLED	EURO CURRENCY	9/3/2024	-21225000	23,613,024	23,613,024	23,525,366	(87,658)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	10/2/2024	113000	125,714	125,714	125,247	(467)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	10/2/2024	258000	287,024	287,024	285,960	(1,064)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	10/2/2024	312000	353,892	353,892	349,209	(4,683)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	10/2/2024	20854000	23,657,389	23,657,389	23,341,048	(316,341)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	10/2/2024	21225000	(23,689,395)	(23,689,395)	(23,556,658)	132,737	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	10/2/2024	312000	(348,226)	(348,226)	(346,275)	1,951	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	11/4/2024	7642000	8,647,454	8,647,454	8,540,585	(106,870)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	11/4/2024	312000	333,890	333,890	339,107	5,217	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	11/4/2024	13212000	14,323,801	14,323,801	14,377,695	53,894	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	11/4/2024	20854000	(24,017,138)	(24,017,138)	(23,372,961)	644,177	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	11/4/2024	312000	(359,324)	(359,324)	(349,687)	9,638	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/3/2024	111000	120,356	120,356	120,667	312	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/3/2024	5001000	5,107,419	5,107,419	5,279,006	171,587	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/3/2024	13212000	13,544,927	13,544,927	13,946,455	401,528	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/3/2024	312000	(350,869)	(350,869)	(339,508)	11,362	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/3/2024	13212000	(14,893,627)	(14,893,627)	(14,394,676)	498,951	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/3/2024	4800000	(5,386,138)	(5,386,138)	(5,217,270)	168,868	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	1/3/2024	640000	815,021	815,021	811,047	(3,975)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	1/3/2024	1880000	2,394,167	2,394,167	2,382,470	(11,697)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	1/3/2024	35278000	45,373,721	45,373,721	44,957,225	(416,496)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	1/3/2024	35743000	(45,251,933)	(45,251,933)	(45,196,777)	55,156	-	-	-
FX CONTRACTS SOLD	POUND STERLING	1/3/2024	2055000	(2,609,151)	(2,609,151)	(2,602,257)	6,895	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	2/2/2024	1430000	1,842,603	1,842,603	1,824,311	(18,292)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	2/2/2024	300000	386,581	386,581	382,733	(3,848)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	2/2/2024	36315000	46,198,412	46,198,412	46,069,572	(128,840)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	2/2/2024	35278000	(45,276,396)	(45,276,396)	(44,964,774)	311,622	-	-	-
FX CONTRACTS SOLD	POUND STERLING	2/2/2024	2767000	(3,553,507)	(3,553,507)	(3,527,919)	25,587	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/4/2024	2240000	2,871,330	2,871,330	2,853,306	(18,024)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/4/2024	1030000	1,303,119	1,303,119	1,303,421	302	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/4/2024	33045000	41,634,776	41,634,776	41,773,176	138,399	-	-	-
FX CONTRACTS SOLD	POUND STERLING	3/4/2024	36315000	(46,042,469)	(46,042,469)	(46,078,524)	(36,055)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	4/3/2024	36275000	45,714,692	45,714,692	45,788,844	74,152	-	-	-
FX CONTRACTS SOLD	POUND STERLING	4/3/2024	33045000	(41,863,266)	(41,863,266)	(41,781,371)	81,895	-	-	-
FX CONTRACTS SOLD	POUND STERLING	4/3/2024	3050000	(3,868,764)	(3,868,764)	(3,858,779)	9,985	-	-	-
FX CONTRACTS SOLD	POUND STERLING	4/3/2024	180000	(227,629)	(227,629)	(227,385)	243	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	5/2/2024	321000	401,780	401,780	403,425	1,645	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	5/2/2024	35954000	45,157,692	45,157,692	45,097,102	(60,589)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	5/2/2024	775000	972,850	972,850	970,238	(2,612)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	5/2/2024	36275000	(46,300,608)	(46,300,608)	(45,795,882)	504,726	-	-	-
FX CONTRACTS SOLD	POUND STERLING	5/2/2024	775000	(990,706)	(990,706)	(979,166)	11,540	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/4/2024	345000	433,384	433,384	432,067	(1,317)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/4/2024	132000	164,838	164,838	164,823	(15)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/4/2024	35477000	45,222,892	45,222,892	45,132,066	(90,827)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/4/2024	775000	981,344	981,344	985,916	4,573	-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/4/2024	35954000	(44,258,583)	(44,258,583)	(45,104,796)	(846,213)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/4/2024	775000	(950,325)	(950,325)	(970,407)	(20,082)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	7/2/2024	775000	971,036	971,036	980,763	9,726	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	7/2/2024	41958000	52,901,544	52,901,544	53,098,269	196,724	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	35477000	(45,304,326)	(45,304,326)	(45,138,380)	165,946	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	775000	(989,679)	(989,679)	(986,054)	3,625	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	92000	(117,676)	(117,676)	(117,150)	526	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	6233000	(7,972,652)	(7,972,652)	(7,936,959)	35,694	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	156000	(198,904)	(198,904)	(198,329)	575	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	8/2/2024	42494000	54,824,121	54,824,121	54,552,947	(271,174)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	8/2/2024	775000	997,308	997,308	994,906	(2,402)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	8/2/2024	41958000	(52,482,351)	(52,482,351)	(53,107,948)	(625,597)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	8/2/2024	775000	(969,378)	(969,378)	(980,941)	(11,563)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	8/2/2024	252000	(314,486)	(314,486)	(318,605)	(4,119)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	8/2/2024	284000	(356,214)	(356,214)	(359,959)	(3,746)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	26236000	33,334,545	33,334,545	33,733,721	399,176	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	775000	1,028,309	1,028,309	1,021,528	(6,782)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	18190000	24,135,410	24,135,410	23,976,239	(159,171)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	18190000	24,135,410	24,135,410	23,976,239	(159,171)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	775000	1,028,309	1,028,309	1,021,528	(6,782)	-	-	-
FX CONTRACTS PURCHASED - CAN	POUND STERLING	9/3/2024	-775000	(1,028,309)	(1,028,309)	(1,021,528)	6,782	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	42494000	(53,499,116)	(53,499,116)	(54,569,308)	(1,070,192)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	775000	(975,663)	(975,663)	(995,205)	(19,541)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	1179000	(1,485,945)	(1,485,945)	(1,514,834)	(28,889)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	523000	(659,156)	(659,156)	(671,973)	(12,817)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	230000	(286,208)	(286,208)	(293,679)	(7,471)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	18190000	(24,135,410)	(24,135,410)	(23,976,239)	159,171	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	18190000	(24,135,410)	(24,135,410)	(23,976,239)	159,171	-	-	-
FX CONTRACTS SOLD - CANCELLED	POUND STERLING	9/3/2024	-18190000	24,135,410	24,135,410	23,976,239	(159,171)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	10/2/2024	122000	161,028	161,028	160,384	(643)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	10/2/2024	204000	269,252	269,252	268,180	(1,073)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	10/2/2024	17864000	24,293,957	24,293,957	23,948,300	(345,657)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	10/2/2024	775000	1,051,078	1,051,078	1,038,957	(12,120)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	10/2/2024	18190000	(23,864,610)	(23,864,610)	(23,982,733)	(118,122)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	10/2/2024	775000	(1,016,771)	(1,016,771)	(1,021,804)	(5,033)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	11/4/2024	35000	47,519	47,519	46,946	(573)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	11/4/2024	6811000	9,247,303	9,247,303	9,135,771	(111,531)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	11/4/2024	11018000	14,310,668	14,310,668	14,303,568	(7,100)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	11/4/2024	775000	1,006,229	1,006,229	1,006,090	(139)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	11/4/2024	17864000	(24,707,912)	(24,707,912)	(23,947,692)	760,220	-	-	-
FX CONTRACTS SOLD	POUND STERLING	11/4/2024	775000	(1,071,912)	(1,071,912)	(1,038,931)	32,981	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/3/2024	5094000	6,325,118	6,325,118	6,468,565	143,447	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/3/2024	11018000	13,847,805	13,847,805	13,992,640	144,835	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/3/2024	11018000	(14,656,704)	(14,656,704)	(14,303,023)	353,681	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/3/2024	775000	(1,030,913)	(1,030,913)	(1,006,051)	24,862	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/3/2024	4154000	(5,421,524)	(5,421,524)	(5,340,349)	81,176	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/3/2024	165000	(217,109)	(217,109)	(213,004)	4,105	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	1/3/2024	2810000	(1,865,382)	(1,865,382)	(1,865,382)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	1/3/2024	230000	(152,680)	(152,680)	(152,680)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	1/3/2024	53740000	(36,537,289)	(36,537,289)	(36,537,289)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	1/3/2024	11010000	(7,486,800)	(7,486,800)	(7,486,800)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	1/3/2024	900000	(982,185)	(982,185)	(982,185)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	1/3/2024	39161000	(43,272,905)	(43,272,905)	(43,272,905)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	1/3/2024	640000	(811,047)	(811,047)	(811,047)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	1/3/2024	1880000	(2,382,470)	(2,382,470)	(2,382,470)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	1/3/2024	35278000	(44,957,225)	(44,957,225)	(44,957,225)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	1/3/2024	65932000	43,597,014	43,597,014	43,597,014	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	1/3/2024	1858000	1,233,199	1,233,199	1,233,199	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	1/3/2024	39292000	42,962,246	42,962,246	42,962,246	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	1/3/2024	769000	840,226	840,226	840,226	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	1/3/2024	35743000	45,196,777	45,196,777	45,196,777	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	1/3/2024	2055000	2,602,257	2,602,257	2,602,257	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	2/2/2024	2680000	(1,832,586)	(1,832,586)	(1,832,586)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	2/2/2024	330000	(225,656)	(225,656)	(225,656)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	2/2/2024	42404000	(27,900,560)	(27,900,560)	(27,900,560)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	2/2/2024	22830000	(15,028,304)	(15,028,304)	(15,028,304)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	2/2/2024	400000	(441,840)	(441,840)	(441,840)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	2/2/2024	40093000	(43,547,012)	(43,547,012)	(43,547,012)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	2/2/2024	1430000	(1,824,311)	(1,824,311)	(1,824,311)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	2/2/2024	300000	(382,733)	(382,733)	(382,733)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	2/2/2024	36315000	(46,069,572)	(46,069,572)	(46,069,572)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	2/2/2024	53740000	36,572,075	36,572,075	36,572,075	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	2/2/2024	11010000	7,494,078	7,494,078	7,494,078	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	2/2/2024	3494000	2,386,405	2,386,405	2,386,405	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	2/2/2024	39161000	43,323,932	43,323,932	43,323,932	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	2/2/2024	1332000	1,473,115	1,473,115	1,473,115	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	2/2/2024	35278000	44,964,774	44,964,774	44,964,774	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	2/2/2024	2767000	3,527,919	3,527,919	3,527,919	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/4/2024	927000	(613,446)	(613,446)	(613,446)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/4/2024	3110000	(2,031,130)	(2,031,130)	(2,031,130)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/4/2024	52017000	(33,788,163)	(33,788,163)	(33,788,163)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/4/2024	9180000	(5,977,282)	(5,977,282)	(5,977,282)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/4/2024	703000	(764,659)	(764,659)	(764,659)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/4/2024	2330000	(2,518,530)	(2,518,530)	(2,518,530)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/4/2024	37060000	(40,110,779)	(40,110,779)	(40,110,779)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/4/2024	2240000	(2,853,306)	(2,853,306)	(2,853,306)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/4/2024	1030000	(1,303,421)	(1,303,421)	(1,303,421)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/4/2024	33045000	(41,773,176)	(41,773,176)	(41,773,176)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/4/2024	42404000	27,928,547	27,928,547	27,928,547	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/4/2024	22830000	15,043,212	15,043,212	15,043,212	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/4/2024	40093000	43,601,057	43,601,057	43,601,057	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	3/4/2024	36315000	46,078,524	46,078,524	46,078,524	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	4/3/2024	67617000	(43,911,832)	(43,911,832)	(43,911,832)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	4/3/2024	40540000	(43,717,120)	(43,717,120)	(43,717,120)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	4/3/2024	36275000	(45,788,844)	(45,788,844)	(45,788,844)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	4/3/2024	52017000	33,820,829	33,820,829	33,820,829	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	4/3/2024	9180000	5,982,973	5,982,973	5,982,973	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	4/3/2024	6420000	4,184,267	4,184,267	4,184,267	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	4/3/2024	37060000	40,160,254	40,160,254	40,160,254	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	4/3/2024	3260000	3,532,155	3,532,155	3,532,155	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	4/3/2024	220000	238,157	238,157	238,157	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	4/3/2024	33045000	41,781,371	41,781,371	41,781,371	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	4/3/2024	3050000	3,858,779	3,858,779	3,858,779	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	4/3/2024	180000	227,385	227,385	227,385	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	259000	(168,478)	(168,478)	(168,478)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	51193000	(33,425,957)	(33,425,957)	(33,425,957)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	784000	(511,905)	(511,905)	(511,905)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	16165000	(10,510,806)	(10,510,806)	(10,510,806)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	5/2/2024	250000	(162,555)	(162,555)	(162,555)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	5/2/2024	312000	(334,435)	(334,435)	(334,435)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	5/2/2024	40822000	(43,684,786)	(43,684,786)	(43,684,786)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	5/2/2024	321000	(403,425)	(403,425)	(403,425)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	5/2/2024	35954000	(45,097,102)	(45,097,102)	(45,097,102)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	5/2/2024	775000	(970,238)	(970,238)	(970,238)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	5/2/2024	67617000	43,948,690	43,948,690	43,948,690	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	5/2/2024	1034000	675,132	675,132	675,132	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	5/2/2024	40540000	43,788,208	43,788,208	43,788,208	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	5/2/2024	312000	337,349	337,349	337,349	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	5/2/2024	282000	303,221	303,221	303,221	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	5/2/2024	36275000	45,795,882	45,795,882	45,795,882	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	5/2/2024	775000	979,166	979,166	979,166	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	1165000	(757,252)	(757,252)	(757,252)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	58913000	(39,168,308)	(39,168,308)	(39,168,308)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	919000	(610,988)	(610,988)	(610,988)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	7280000	(4,842,802)	(4,842,802)	(4,842,802)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/4/2024	115000	(76,500)	(76,500)	(76,500)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/4/2024	279000	(298,703)	(298,703)	(298,703)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/4/2024	217000	(232,326)	(232,326)	(232,326)	-	-	-	-

FX CONTRACTS PURCHASED	EURO CURRENCY	6/4/2024	40326000	(43,771,050)	(43,771,050)	(43,771,050)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/4/2024	312000	(338,654)	(338,654)	(338,654)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/4/2024	345000	(432,067)	(432,067)	(432,067)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/4/2024	132000	(164,823)	(164,823)	(164,823)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/4/2024	35477000	(45,132,066)	(45,132,066)	(45,132,066)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/4/2024	775000	(985,916)	(985,916)	(985,916)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/4/2024	784000	512,415	512,415	512,415	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/4/2024	51193000	33,459,141	33,459,141	33,459,141	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/4/2024	250000	162,717	162,717	162,717	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/4/2024	16165000	10,521,280	10,521,280	10,521,280	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/4/2024	312000	334,874	334,874	334,874	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/4/2024	40822000	43,742,128	43,742,128	43,742,128	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/4/2024	35954000	45,104,796	45,104,796	45,104,796	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/4/2024	775000	970,407	970,407	970,407	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	7/2/2024	884000	(588,682)	(588,682)	(588,682)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	7/2/2024	66248000	(44,116,531)	(44,116,531)	(44,116,531)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	7/2/2024	150000	(99,945)	(99,945)	(99,945)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	7/2/2024	11235000	(7,485,881)	(7,485,881)	(7,485,881)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	7/2/2024	47605000	(50,949,251)	(50,949,251)	(50,949,251)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	7/2/2024	312000	(333,918)	(333,918)	(333,918)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	7/2/2024	775000	(980,763)	(980,763)	(980,763)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	7/2/2024	41958000	(53,098,269)	(53,098,269)	(53,098,269)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	919000	611,484	611,484	611,484	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	58913000	39,200,103	39,200,103	39,200,103	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	115000	76,562	76,562	76,562	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	7280000	4,846,696	4,846,696	4,846,696	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	7/2/2024	11290000	7,514,489	7,514,489	7,514,489	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	7/2/2024	40326000	43,825,148	43,825,148	43,825,148	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	7/2/2024	312000	339,073	339,073	339,073	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	7/2/2024	7279000	7,911,771	7,911,771	7,911,771	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	35477000	45,138,380	45,138,380	45,138,380	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	775000	986,054	986,054	986,054	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	92000	117,150	117,150	117,150	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	6233000	7,936,959	7,936,959	7,936,959	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	7/2/2024	156000	198,329	198,329	198,329	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	8/2/2024	120000	(80,212)	(80,212)	(80,212)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	8/2/2024	77721000	(50,455,696)	(50,455,696)	(50,455,696)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	8/2/2024	1034000	(671,262)	(671,262)	(671,262)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	8/2/2024	223000	(239,352)	(239,352)	(239,352)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	8/2/2024	48532000	(52,594,614)	(52,594,614)	(52,594,614)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	8/2/2024	312000	(338,118)	(338,118)	(338,118)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	8/2/2024	42494000	(54,552,947)	(54,552,947)	(54,552,947)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	8/2/2024	775000	(994,906)	(994,906)	(994,906)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	884000	589,191	589,191	589,191	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	66248000	44,154,623	44,154,623	44,154,623	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	150000	100,032	100,032	100,032	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	11235000	7,492,374	7,492,374	7,492,374	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	8/2/2024	358000	239,336	239,336	239,336	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	8/2/2024	47605000	51,023,758	51,023,758	51,023,758	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	8/2/2024	312000	334,406	334,406	334,406	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	8/2/2024	1150000	1,239,392	1,239,392	1,239,392	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	8/2/2024	41958000	53,107,948	53,107,948	53,107,948	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	8/2/2024	775000	980,941	980,941	980,941	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	8/2/2024	252000	318,605	318,605	318,605	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	8/2/2024	284000	359,959	359,959	359,959	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	49648000	(32,889,084)	(32,889,084)	(32,889,084)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	34817000	(23,676,256)	(23,676,256)	(23,676,256)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	1034000	(703,141)	(703,141)	(703,141)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	34817000	(23,676,256)	(23,676,256)	(23,676,256)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	1034000	(703,141)	(703,141)	(703,141)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	29792000	(32,903,244)	(32,903,244)	(32,903,244)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	312000	(345,815)	(345,815)	(345,815)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	21225000	(23,525,366)	(23,525,366)	(23,525,366)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	21225000	(23,525,366)	(23,525,366)	(23,525,366)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	312000	(345,815)	(345,815)	(345,815)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	26236000	(33,733,721)	(33,733,721)	(33,733,721)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	775000	(1,021,528)	(1,021,528)	(1,021,528)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	18190000	(23,976,239)	(23,976,239)	(23,976,239)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	18190000	(23,976,239)	(23,976,239)	(23,976,239)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	775000	(1,021,528)	(1,021,528)	(1,021,528)	-	-	-	-
FX CONTRACTS PURCHASED - CAN	AUSTRALIAN DOLLAR	9/3/2024	-1034000	703,141	703,141	703,141	-	-	-	-
FX CONTRACTS PURCHASED - CAN	EURO CURRENCY	9/3/2024	-312000	345,815	345,815	345,815	-	-	-	-
FX CONTRACTS PURCHASED - CAN	POUND STERLING	9/3/2024	-775000	1,021,528	1,021,528	1,021,528	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	34817000	23,676,256	23,676,256	23,676,256	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	34817000	23,676,256	23,676,256	23,676,256	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	77721000	50,498,559	50,498,559	50,498,559	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	1034000	671,834	671,834	671,834	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	5716000	3,735,632	3,735,632	3,735,632	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	316000	206,521	206,521	206,521	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/3/2024	712000	464,925	464,925	464,925	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	21225000	23,525,366	23,525,366	23,525,366	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	21225000	23,525,366	23,525,366	23,525,366	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	48532000	52,673,182	52,673,182	52,673,182	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	312000	338,623	338,623	338,623	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	1555000	1,685,165	1,685,165	1,685,165	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	657000	711,994	711,994	711,994	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	156000	168,476	168,476	168,476	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/3/2024	117000	126,373	126,373	126,373	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	18190000	23,976,239	23,976,239	23,976,239	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	18190000	23,976,239	23,976,239	23,976,239	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	42494000	54,569,308	54,569,308	54,569,308	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	775000	995,205	995,205	995,205	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	1179000	1,514,834	1,514,834	1,514,834	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	523000	671,973	671,973	671,973	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/3/2024	230000	293,679	293,679	293,679	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	AUSTRALIAN DOLLAR	9/3/2024	-34817000	(23,676,256)	(23,676,256)	(23,676,256)	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	EURO CURRENCY	9/3/2024	-21225000	(23,525,366)	(23,525,366)	(23,525,366)	-	-	-	-
FX CONTRACTS SOLD - CANCELLED	POUND STERLING	9/3/2024	-18190000	(23,976,239)	(23,976,239)	(23,976,239)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	921000	(625,355)	(625,355)	(625,355)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	27116000	(18,764,814)	(18,764,814)	(18,764,814)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	829000	(573,726)	(573,726)	(573,726)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	6780000	(4,695,692)	(4,695,692)	(4,695,692)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	10/2/2024	205000	(141,979)	(141,979)	(141,979)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	10/2/2024	113000	(125,247)	(125,247)	(125,247)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	10/2/2024	258000	(285,960)	(285,960)	(285,960)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	10/2/2024	312000	(349,209)	(349,209)	(349,209)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	10/2/2024	20854000	(23,341,048)	(23,341,048)	(23,341,048)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	10/2/2024	122000	(160,384)	(160,384)	(160,384)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	10/2/2024	204000	(268,180)	(268,180)	(268,180)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	10/2/2024	17864000	(23,948,300)	(23,948,300)	(23,948,300)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	10/2/2024	775000	(1,038,957)	(1,038,957)	(1,038,957)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	10/2/2024	34817000	23,693,331	23,693,331	23,693,331	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	10/2/2024	1034000	703,648	703,648	703,648	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	10/2/2024	21225000	23,556,658	23,556,658	23,556,658	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	10/2/2024	312000	346,275	346,275	346,275	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	10/2/2024	18190000	23,982,733	23,982,733	23,982,733	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	10/2/2024	775000	1,021,804	1,021,804	1,021,804	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	12770000	(8,863,746)	(8,863,746)	(8,863,746)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	15951000	(10,473,905)	(10,473,905)	(10,473,905)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	779000	(511,515)	(511,515)	(511,515)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	5175000	(3,399,665)	(3,399,665)	(3,399,665)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	11/4/2024	255000	(167,520)	(167,520)	(167,520)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	11/4/2024	7642000	(8,540,585)	(8,540,585)	(8,540,585)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	11/4/2024	312000	(339,107)	(339,107)	(339,107)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	11/4/2024	13212000	(14,377,695)	(14,377,695)	(14,377,695)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	11/4/2024	35000	(46,946)	(46,946)	(46,946)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	11/4/2024	6811000	(9,135,771)	(9,135,771)	(9,135,771)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	11/4/2024	1018000	(14,303,568)	(14,303,568)	(14,303,568)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	11/4/2024	775000	(1,006,090)	(1,006,090)	(1,006,090)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	11/4/2024	27116000	18,774,283	18,774,283	18,774,283	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	11/4/2024	829000	574,016	574,016	574,016	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	11/4/2024	6780000	4,698,072	4,698,072	4,698,072	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	11/4/2024	205000	142,051	142,051	142,051	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	11/4/2024	20854000	23,372,961	23,372,961	23,372,961	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	11/4/2024	312000	349,687	349,687	349,687	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	11/4/2024	17864000	23,947,692	23,947,692	23,947,692	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	11/4/2024	775000	1,038,931	1,038,931	1,038,931	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/3/2024	9241000	(6,011,917)	(6,011,917)	(6,011,917)	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/3/2024	21126000	(13,743,942)	(13,743,942)	(13,743,942)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/3/2024	111000	(120,667)	(120,667)	(120,667)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/3/2024	5001000	(5,279,006)	(5,279,006)	(5,279,006)	-	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/3/2024	13212000	(13,946,455)	(13,946,455)	(13,946,455)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/3/2024	5094000	(6,468,565)	(6,468,565)	(6,468,565)	-	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/3/2024	11018000	(13,992,640)	(13,992,640)	(13,992,640)	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	15951000	10,477,016	10,477,016	10,477,016	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	779000	511,667	511,667	511,667	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	5175000	3,400,689	3,400,689	3,400,689	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	255000	167,570	167,570	167,570	-	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/3/2024	8207000	5,377,177	5,377,177	5,377,177	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/3/2024	312000	339,508	339,508	339,508	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/3/2024	13212000	14,394,676	14,394,676	14,394,676	-	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/3/2024	4800000	5,217,270	5,217,270	5,217,270	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/3/2024	11018000	14,303,023	14,303,023	14,303,023	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/3/2024	775000	1,006,051	1,006,051	1,006,051	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/3/2024	4154000	5,340,349	5,340,349	5,340,349	-	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/3/2024	165000	213,004	213,004	213,004	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	1255504.06	912,843	912,843	926,507	13,664	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	28448.71	20,683	20,683	20,994	310	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	16525.86	12,048	12,048	12,211	164	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	29653.64	22,049	22,049	22,128	78	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	14717.08	10,985	10,985	11,003	18	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	13724.64	10,522	10,522	10,400	(122)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	1/4/2024	1322839.48	(1,015,908)	(1,015,908)	(1,003,242)	12,667	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	1/4/2024	35734.51	(27,441)	(27,441)	(27,100)	341	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	1322234.53	1,029,836	1,029,836	1,003,242	(26,594)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	35734.51	27,831	27,831	27,113	(718)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	14723.2	10,949	10,949	10,912	(37)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	18132.12	13,534	13,534	13,463	(70)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	16642.57	12,549	12,549	12,421	(128)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	18501.09	14,030	14,030	13,848	(182)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	2/5/2024	17723.28	(13,426)	(13,426)	(13,266)	161	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	2/5/2024	27867.47	(20,730)	(20,730)	(20,657)	73	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	2/5/2024	1380377.27	(1,046,862)	(1,046,862)	(1,033,228)	13,634	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/5/2024	1379851.36	1,049,579	1,049,579	1,033,228	(16,351)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/5/2024	15133.17	11,258	11,258	11,205	(53)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/5/2024	21276.63	15,694	15,694	15,687	(7)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	3/5/2024	18501.09	(14,069)	(14,069)	(13,853)	216	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	3/5/2024	1397760.07	(1,031,086)	(1,031,086)	(1,030,581)	506	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	4/3/2024	17305.09	12,704	12,704	12,752	49	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	4/3/2024	1397163.37	1,027,642	1,027,642	1,030,581	2,939	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	4/3/2024	14323.12	10,515	10,515	10,555	40	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	4/3/2024	14252.52	10,593	10,593	10,568	(25)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	4/3/2024	2569.96	(1,901)	(1,901)	(1,899)	2	-	-	-

FX CONTRACTS SOLD	CANADIAN DOLLAR	4/3/2024	1419197.51	(1,047,707)	(1,047,707)	(1,048,763)	(1,056)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	4/3/2024	21276.63	(15,648)	(15,648)	(15,693)	(46)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	5/3/2024	2569.96	1,921	1,921	1,900	(21)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	5/3/2024	1418568.25	1,060,523	1,060,523	1,048,763	(11,760)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	5/3/2024	17914.48	13,059	13,059	13,078	18	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	5/3/2024	22393.45	16,229	16,229	16,300	70	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	5/3/2024	16515.83	(12,063)	(12,063)	(12,074)	(11)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	5/3/2024	14079.02	(10,163)	(10,163)	(10,227)	(65)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	5/3/2024	1410373.49	(1,022,218)	(1,022,218)	(1,026,615)	(4,397)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	6/5/2024	39245.4	28,798	28,798	28,704	(94)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	6/5/2024	1409671.28	1,025,586	1,025,586	1,026,615	1,029	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	6/5/2024	22393.45	(16,288)	(16,288)	(16,308)	(20)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	6/5/2024	1426523.23	(1,037,839)	(1,037,839)	(1,038,884)	(1,045)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	1255504.06	(926,507)	(926,507)	(926,507)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	28448.71	(20,994)	(20,994)	(20,994)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	16525.86	(12,211)	(12,211)	(12,211)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	29653.64	(22,128)	(22,128)	(22,128)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	14717.08	(11,003)	(11,003)	(11,003)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	1/4/2024	13724.64	(10,400)	(10,400)	(10,400)	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	1/4/2024	1322839.48	1,003,242	1,003,242	1,003,242	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	1/4/2024	35734.51	27,100	27,100	27,100	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	1322234.53	(1,003,242)	(1,003,242)	(1,003,242)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	35734.51	(27,113)	(27,113)	(27,113)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	14723.2	(10,912)	(10,912)	(10,912)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	18132.12	(13,463)	(13,463)	(13,463)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	16642.57	(12,421)	(12,421)	(12,421)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	2/5/2024	18501.09	(13,848)	(13,848)	(13,848)	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	2/5/2024	17723.28	13,266	13,266	13,266	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	2/5/2024	27867.47	20,657	20,657	20,657	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	2/5/2024	1380377.27	1,033,228	1,033,228	1,033,228	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/5/2024	1379851.36	(1,033,228)	(1,033,228)	(1,033,228)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/5/2024	15133.17	(11,205)	(11,205)	(11,205)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/5/2024	21276.63	(15,687)	(15,687)	(15,687)	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	3/5/2024	18501.09	13,853	13,853	13,853	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	3/5/2024	1397760.07	1,030,581	1,030,581	1,030,581	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	4/3/2024	17305.09	(12,752)	(12,752)	(12,752)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	4/3/2024	1397163.37	(1,030,581)	(1,030,581)	(1,030,581)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	4/3/2024	14323.12	(10,555)	(10,555)	(10,555)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	4/3/2024	14252.52	(10,568)	(10,568)	(10,568)	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	4/3/2024	2569.96	1,899	1,899	1,899	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	4/3/2024	1419197.51	1,048,763	1,048,763	1,048,763	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	4/3/2024	21276.63	15,693	15,693	15,693	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	5/3/2024	2569.96	(1,900)	(1,900)	(1,900)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	5/3/2024	1418568.25	(1,048,763)	(1,048,763)	(1,048,763)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	5/3/2024	17914.48	(13,078)	(13,078)	(13,078)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	5/3/2024	22393.45	(16,300)	(16,300)	(16,300)	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	5/3/2024	16515.83	12,074	12,074	12,074	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	5/3/2024	14079.02	10,227	10,227	10,227	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	5/3/2024	1410373.49	1,026,615	1,026,615	1,026,615	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	6/5/2024	39245.4	(28,704)	(28,704)	(28,704)	-	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	6/5/2024	1409671.28	(1,026,615)	(1,026,615)	(1,026,615)	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	6/5/2024	22393.45	16,308	16,308	16,308	-	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	6/5/2024	1426523.23	1,038,884	1,038,884	1,038,884	-	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/20/2024	10424000	7,206,339	7,206,339	7,005,824	(200,514)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/20/2024	11455983	7,672,345	7,672,345	7,575,693	(96,652)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/20/2024	12223983	(7,940,909)	(7,940,909)	(8,068,770)	(127,861)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/20/2024	4560000	(3,002,497)	(3,002,497)	(2,998,007)	4,490	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/20/2024	5096000	(3,526,573)	(3,526,573)	(3,432,789)	93,784	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/20/2024	4250000	2,749,818	2,749,818	2,791,327	41,509	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/20/2024	7205983	4,696,414	4,696,414	4,749,780	53,366	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/20/2024	11455983	(7,716,953)	(7,716,953)	(7,595,798)	121,155	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	1034000	711,898	711,898	703,141	(8,758)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	34817000	23,971,150	23,971,150	23,676,256	(294,894)	-	-	-
FX CONTRACTS PURCHASED - CAN	AUSTRALIAN DOLLAR	9/3/2024	-34817000	(23,971,150)	(23,971,150)	(23,676,256)	294,894	-	-	-
FX CONTRACTS PURCHASED - CAN	AUSTRALIAN DOLLAR	9/3/2024	-1034000	(711,898)	(711,898)	(703,141)	8,758	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/18/2024	8312680	5,206,744	5,206,744	5,416,591	209,847	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/18/2024	3403303	2,232,863	2,232,863	2,268,194	35,332	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/18/2024	7205983	(4,793,084)	(4,793,084)	(4,761,814)	31,269	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/18/2024	4510000	(2,986,944)	(2,986,944)	(2,983,221)	(16,276)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/18/2024	3801000	2,834,523	2,834,523	2,615,622	(218,901)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/18/2024	2001663	1,444,397	1,444,397	1,353,273	(91,124)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/18/2024	7203640	4,721,986	4,721,986	4,632,121	(89,865)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/18/2024	3403303	(2,284,326)	(2,284,326)	(2,271,538)	12,788	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/18/2024	5105000	(3,521,168)	(3,521,168)	(3,443,591)	77,577	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/18/2024	4498000	(2,888,175)	(2,888,175)	(2,903,023)	(14,848)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/20/2024	10483000	7,726,780	7,726,780	7,727,521	741	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/20/2024	6591000	4,987,057	4,987,057	4,923,032	(64,025)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/20/2024	24083612	17,963,249	17,963,249	17,859,067	(104,183)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	3/20/2024	41157612	(30,453,954)	(30,453,954)	(30,405,318)	48,636	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	6/20/2024	4707000	3,457,327	3,457,327	3,447,488	(9,840)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	6/20/2024	19376612	13,977,666	13,977,666	14,064,463	86,797	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	6/20/2024	24083612	(18,173,702)	(18,173,702)	(17,882,562)	291,140	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	9/18/2024	8035941	5,758,000	5,758,000	5,834,526	76,526	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	9/18/2024	15617671	11,537,410	11,537,410	11,512,396	(25,014)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	9/18/2024	19376612	(13,935,665)	(13,935,665)	(14,093,945)	(158,280)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	9/18/2024	4277000	(3,034,391)	(3,034,391)	(3,090,142)	(55,751)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	12/18/2024	3134000	2,378,568	2,378,568	2,293,340	(85,228)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	12/18/2024	12483671	9,085,138	9,085,138	8,900,023	(185,115)	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	12/18/2024	15617671	(12,180,063)	(12,180,063)	(11,541,416)	638,647	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	25704000	27,744,374	27,744,374	27,821,753	77,379	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	32068000	35,962,390	35,962,390	35,384,505	(577,885)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	3912000	4,266,457	4,266,457	4,256,272	(10,185)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	5386000	5,863,794	5,863,794	5,854,875	(8,909)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	73288832	80,683,940	80,683,940	80,115,833	(568,107)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	15500000	17,133,012	17,133,012	16,978,359	(154,653)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	4017000	(4,455,169)	(4,455,169)	(4,435,528)	19,640	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	2628000	(2,867,015)	(2,867,015)	(2,878,486)	(11,471)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	2876000	(3,088,771)	(3,088,771)	(3,119,912)	(31,141)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	2923000	(3,154,160)	(3,154,160)	(3,167,363)	(13,203)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	2704000	(2,969,877)	(2,969,877)	(2,954,677)	15,200	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	3265000	(3,535,513)	(3,535,513)	(3,532,937)	2,576	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	137445832	(149,780,132)	(149,780,132)	(149,468,659)	311,473	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	3214000	3,460,218	3,460,218	3,453,134	(7,084)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	4025000	4,288,511	4,288,511	4,302,058	13,546	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	2633000	2,824,500	2,824,500	2,823,801	(699)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	9000000	9,899,876	9,899,876	9,774,837	(125,039)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	65337832	70,525,016	70,525,016	70,290,113	(234,903)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/20/2024	73288832	(82,131,248)	(82,131,248)	(80,418,003)	1,713,245	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/20/2024	3553000	(3,864,582)	(3,864,582)	(3,837,054)	27,528	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/20/2024	3031000	(3,260,833)	(3,260,833)	(3,255,336)	5,498	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/20/2024	4337000	(4,687,173)	(4,687,173)	(4,668,652)	18,521	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	312000	347,103	347,103	345,815	(1,289)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	21225000	23,613,024	23,613,024	23,525,366	(87,658)	-	-	-
FX CONTRACTS PURCHASED - CAN	EURO CURRENCY	9/3/2024	-21225000	(23,613,024)	(23,613,024)	(23,525,366)	87,658	-	-	-
FX CONTRACTS PURCHASED - CAN	EURO CURRENCY	9/3/2024	-312000	(347,103)	(347,103)	(345,815)	1,289	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	3031000	3,157,474	3,157,474	3,263,670	106,197	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	2939000	3,163,257	3,163,257	3,215,419	52,162	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	2528000	2,707,668	2,707,668	2,759,150	51,482	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	6516000	7,021,065	7,021,065	7,132,779	111,713	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	63406950	69,466,598	69,466,598	69,981,236	514,638	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	2662000	2,918,275	2,918,275	2,938,944	20,669	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	65337832	(68,840,892)	(68,840,892)	(70,586,812)	(1,745,920)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	3438000	(3,644,290)	(3,644,290)	(3,733,330)	(89,040)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	3150000	(3,382,393)	(3,382,393)	(3,442,282)	(59,889)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	2504000	(2,682,219)	(2,682,219)	(2,733,083)	(50,865)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	1031118	(1,111,982)	(1,111,982)	(1,129,189)	(17,208)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	2611000	(2,840,158)	(2,840,158)	(2,871,534)	(31,376)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	3011000	(3,315,062)	(3,315,062)	(3,331,346)	(16,285)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	9782000	11,455,388	11,455,388	10,849,552	(605,837)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	7000000	8,088,845	8,088,845	7,709,624	(379,221)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	2293000	2,631,792	2,631,792	2,516,511	(115,281)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	800467	918,007	918,007	878,128	(39,879)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	3374000	3,792,324	3,792,324	3,662,789	(129,535)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	2890000	3,091,505	3,091,505	3,058,957	(32,548)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	57087483	61,073,989	61,073,989	60,428,014	(645,975)	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	63406950	(73,762,083)	(73,762,083)	(70,255,344)	3,506,738	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2695000	(3,177,204)	(3,177,204)	(2,999,705)	177,500	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	3073000	(3,674,664)	(3,674,664)	(3,446,355)	228,308	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2105000	(2,396,984)	(2,396,984)	(2,300,670)	96,313	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2113000	(2,392,904)	(2,392,904)	(2,302,819)	90,085	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2200000	(2,390,016)	(2,390,016)	(2,346,928)	43,087	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2366000	(2,557,825)	(2,557,825)	(2,517,751)	40,074	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	3000000	(3,200,501)	(3,200,501)	(3,171,051)	29,450	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2268000	(2,386,691)	(2,386,691)	(2,380,871)	5,820	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	3/20/2024	37423000	4,825,874	4,825,874	4,804,443	(21,431)	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	3/20/2024	21171000	2,713,662	2,713,662	2,709,758	(3,905)	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	3/20/2024	39907000	5,103,894	5,103,894	5,102,192	(1,702)	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	3/20/2024	98501000	(12,661,496)	(12,661,496)	(12,626,984)	34,512	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	6/20/2024	39907000	5,105,597	5,105,597	5,109,563	3,966	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	6/20/2024	39907000	(5,122,098)	(5,122,098)	(5,115,164)	6,934	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	9/19/2024	64462000	8,272,711	8,272,711	8,271,530	(1,181)	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	9/19/2024	39907000	(5,125,494)	(5,125,494)	(5,121,047)	4,446	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	9/19/2024	24555000	(3,153,454)	(3,153,454)	(3,151,906)	1,547	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	12/18/2024	49063000	6,326,540	6,326,540	6,319,929	(6,611)	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	12/18/2024	45937000	5,899,332	5,899,332	5,905,202	5,869	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	12/18/2024	64462000	(8,300,916)	(8,300,916)	(8,296,004)	4,912	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	12/18/2024	30538000	(3,931,316)	(3,931,316)	(3,930,439)	877	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/19/2024	1009760000	7,277,396	7,277,396	6,988,374	(289,021)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/21/2024	1104452000	8,128,841	8,128,841	7,707,433	(421,408)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/21/2024	1148167000	8,865,718	8,865,718	8,220,064	(645,654)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/21/2024	527719000	3,542,886	3,542,886	3,512,113	(30,773)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/21/2024	4821962779	33,465,328	33,465,328	32,637,809	(827,519)	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/21/2024	6287924779	(45,349,223)	(45,349,223)	(43,468,874)	1,880,349	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/21/2024	463900000	(3,354,985)	(3,354,985)	(3,207,657)	147,328	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/21/2024	850476000	(5,740,971)	(5,740,971)	(5,675,763)	65,208	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/20/2024	1400000000	9,898,871	9,898,871	9,359,301	(539,570)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/20/2024	3421962779	22,122,414	22,122,414	21,840,061	(282,353)	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/20/2024	4821962779	(35,786,214)	(35,786,214)	(33,098,229)	2,687,985	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/18/2024	573858000	3,462,706	3,462,706	3,751,695	288,989	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/18/2024	505474000	3,526,479	3,526,479	3,542,827	16,348	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/18/2024	679243000	4,641,026	4,641,026	4,711,877	70,851	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/18/2024	3686716907	25,542,117	25,542,117	25,750,628	208,511	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	3421962779	(20,334,055)	(20,334,055)	(22,138,496)	(1,804,441)	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	485333000	(2,677,994)	(2,677,994)	(3,047,675)	(369,682)	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	623040000	(4,113,979)	(4,113,979)	(4,250,483)	(136,505)	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	502222128	(3,435,639)	(3,435,639)	(3,485,958)	(50,319)	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	412734000	(2,824,770)	(2,824,770)	(2,865,469)	(40,699)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/18/2024	405271000	3,172,463	3,172,463	2,901,619	(270,844)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/18/2024	608373000	4,616,188	4,616,188	4,282,690	(333,498)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/18/2024	900000000	6,428,411	6,428,411	6,135,335	(293,076)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/18/2024	2255538907	15,417,060	15,417,060	15,029,331	(387,728)	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/18/2024	3686716907	(28,186,766)	(28,186,766)	(26,072,867)	2,113,899	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/18/2024	482486000	(3,691,402)	(3,691,402)	(3,411,640)	279,761	-	-	-

FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	3694000	4,736,377	4,736,377	4,715,818	(20,559)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	2316000	2,959,405	2,959,405	2,951,579	(7,827)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	2309000	2,901,436	2,901,436	2,918,145	16,710	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	18038029	23,234,778	23,234,778	23,081,009	(153,769)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	4309000	5,373,538	5,373,538	5,425,246	51,709	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	2965000	3,752,260	3,752,260	3,760,462	8,202	-	-	-
FX CONTRACTS SOLD	POUND STERLING	3/20/2024	30341029	(38,143,659)	(38,143,659)	(38,324,694)	(181,036)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	3/20/2024	3290000	(4,153,051)	(4,153,051)	(4,167,403)	(14,352)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/20/2024	2308000	2,814,792	2,814,792	2,871,245	56,452	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/20/2024	2748000	3,517,931	3,517,931	3,501,884	(16,047)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/20/2024	19938029	25,360,621	25,360,621	25,326,000	(34,621)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/20/2024	18038029	(23,415,090)	(23,415,090)	(23,093,026)	322,064	-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/20/2024	2164000	(2,712,188)	(2,712,188)	(2,729,082)	(16,894)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/20/2024	2481000	(3,052,153)	(3,052,153)	(3,099,650)	(47,497)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/20/2024	2311000	(2,949,349)	(2,949,349)	(2,940,426)	8,924	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	775000	1,028,309	1,028,309	1,021,528	(6,782)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	18190000	24,135,410	24,135,410	23,976,239	(159,171)	-	-	-
FX CONTRACTS PURCHASED - CAN	POUND STERLING	9/3/2024	-18190000	(24,135,410)	(24,135,410)	(23,976,239)	159,171	-	-	-
FX CONTRACTS PURCHASED - CAN	POUND STERLING	9/3/2024	-775000	(1,028,309)	(1,028,309)	(1,021,528)	6,782	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/18/2024	2183000	2,672,696	2,672,696	2,778,384	105,688	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/18/2024	8331103	10,198,099	10,198,099	10,602,370	404,271	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/18/2024	7270000	9,419,770	9,419,770	9,512,267	92,497	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/18/2024	4365926	5,655,822	5,655,822	5,711,934	56,112	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/18/2024	19938029	(24,715,407)	(24,715,407)	(25,339,783)	(624,376)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/18/2024	2212000	(2,746,002)	(2,746,002)	(2,834,194)	(88,191)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	3234000	4,541,856	4,541,856	4,322,982	(218,874)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	2946000	3,970,114	3,970,114	3,854,368	(115,746)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	3307699	4,445,951	4,445,951	4,321,793	(124,158)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	1882000	2,470,507	2,470,507	2,429,430	(41,077)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	2569000	3,382,047	3,382,047	3,321,118	(60,929)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	14517227	18,613,547	18,613,547	18,518,317	(95,230)	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	7270000	(9,614,598)	(9,614,598)	(9,515,320)	99,279	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	4365926	(5,924,680)	(5,924,680)	(5,713,772)	210,908	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2133000	(2,870,052)	(2,870,052)	(2,789,326)	80,725	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2022000	(2,800,310)	(2,800,310)	(2,683,165)	117,146	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	3479000	(4,681,468)	(4,681,468)	(4,548,246)	133,221	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2940000	(3,915,006)	(3,915,006)	(3,823,006)	91,999	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	1725000	(2,304,238)	(2,304,238)	(2,246,675)	57,563	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2493000	(3,249,519)	(3,249,519)	(3,206,630)	42,889	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2028000	(2,509,948)	(2,509,948)	(2,541,791)	(31,842)	-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	3/20/2024	6806000	5,152,606	5,152,606	5,108,014	(44,591)	-	-	-
FX CONTRACTS SOLD	SINGAPORE DOLLAR	3/20/2024	6806000	(5,125,851)	(5,125,851)	(5,107,535)	18,316	-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	6/20/2024	6806000	5,032,808	5,032,808	5,030,626	(2,181)	-	-	-
FX CONTRACTS SOLD	SINGAPORE DOLLAR	6/20/2024	6806000	(5,217,349)	(5,217,349)	(5,129,535)	87,815	-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	9/18/2024	6806000	5,172,617	5,172,617	5,215,326	42,709	-	-	-
FX CONTRACTS SOLD	SINGAPORE DOLLAR	9/18/2024	6806000	(4,941,277)	(4,941,277)	(5,052,193)	(110,915)	-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	12/18/2024	4308498	3,440,012	3,440,012	3,312,384	(127,628)	-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	12/18/2024	2497502	1,886,187	1,886,187	1,866,146	(20,042)	-	-	-
FX CONTRACTS SOLD	SINGAPORE DOLLAR	12/18/2024	6806000	(5,445,835)	(5,445,835)	(5,240,222)	205,614	-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	3/20/2024	43975000	4,431,406	4,431,406	4,314,568	(116,838)	-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	3/20/2024	64556143	6,440,341	6,440,341	6,301,345	(138,997)	-	-	-
FX CONTRACTS SOLD	SWEDISH KRONA	3/20/2024	108531143	(10,525,971)	(10,525,971)	(10,450,295)	75,676	-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	6/20/2024	64556143	6,053,967	6,053,967	6,115,720	61,753	-	-	-
FX CONTRACTS SOLD	SWEDISH KRONA	6/20/2024	64556143	(6,474,701)	(6,474,701)	(6,325,548)	149,153	-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	9/18/2024	64556143	6,114,626	6,114,626	6,222,544	107,918	-	-	-
FX CONTRACTS SOLD	SWEDISH KRONA	9/18/2024	64556143	(5,968,103)	(5,968,103)	(6,143,827)	(175,724)	-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	12/18/2024	64556143	6,019,011	6,019,011	5,952,477	(66,534)	-	-	-
FX CONTRACTS SOLD	SWEDISH KRONA	12/18/2024	64556143	(6,587,779)	(6,587,779)	(6,252,710)	335,069	-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	3/20/2024	3310000	4,005,914	4,005,914	3,859,899	(146,014)	-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	3/20/2024	4764000	5,512,920	5,512,920	5,429,111	(83,809)	-	-	-
FX CONTRACTS SOLD	SWISS FRANC	3/20/2024	8074000	(9,606,958)	(9,606,958)	(9,344,282)	262,675	-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	6/20/2024	4764000	5,285,163	5,285,163	5,317,934	32,771	-	-	-
FX CONTRACTS SOLD	SWISS FRANC	6/20/2024	4764000	(5,614,812)	(5,614,812)	(5,482,432)	132,381	-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	9/18/2024	4764000	5,614,334	5,614,334	5,623,269	8,935	-	-	-
FX CONTRACTS SOLD	SWISS FRANC	9/18/2024	4764000	(5,147,507)	(5,147,507)	(5,372,953)	(225,447)	-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	12/18/2024	4764000	5,521,295	5,521,295	5,428,210	(93,085)	-	-	-
FX CONTRACTS SOLD	SWISS FRANC	12/18/2024	4764000	(5,993,300)	(5,993,300)	(5,682,055)	311,245	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/19/2024	1009760000	(6,988,374)	(6,988,374)	(6,988,374)		-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/20/2024	11455983	(7,575,693)	(7,575,693)	(7,575,693)		-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	3/20/2024	10424000	(7,005,824)	(7,005,824)	(7,005,824)		-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/20/2024	6591000	(4,923,032)	(4,923,032)	(4,923,032)		-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/20/2024	24083612	(17,859,067)	(17,859,067)	(17,859,067)		-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	3/20/2024	10483000	(7,727,521)	(7,727,521)	(7,727,521)		-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	3/20/2024	4764000	(5,429,111)	(5,429,111)	(5,429,111)		-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	3/20/2024	3310000	(3,859,899)	(3,859,899)	(3,859,899)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	73288832	(80,115,833)	(80,115,833)	(80,115,833)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	15500000	(16,978,359)	(16,978,359)	(16,978,359)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	25704000	(27,821,753)	(27,821,753)	(27,821,753)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	32068000	(35,384,505)	(35,384,505)	(35,384,505)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	3912000	(4,256,272)	(4,256,272)	(4,256,272)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	3/20/2024	5386000	(5,854,875)	(5,854,875)	(5,854,875)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	18038029	(23,081,009)	(23,081,009)	(23,081,009)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	4309000	(5,425,246)	(5,425,246)	(5,425,246)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	2965000	(3,760,462)	(3,760,462)	(3,760,462)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	3694000	(4,715,818)	(4,715,818)	(4,715,818)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	2316000	(2,951,579)	(2,951,579)	(2,951,579)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	3/20/2024	2309000	(2,918,145)	(2,918,145)	(2,918,145)		-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	3/20/2024	39907000	(5,102,192)	(5,102,192)	(5,102,192)		-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	3/20/2024	37423000	(4,804,443)	(4,804,443)	(4,804,443)		-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	3/20/2024	21171000	(2,709,758)	(2,709,758)	(2,709,758)		-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	3/20/2024	64556143	(6,301,345)	(6,301,345)	(6,301,345)		-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	3/20/2024	43975000	(4,314,568)	(4,314,568)	(4,314,568)		-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	3/20/2024	6806000	(5,108,014)	(5,108,014)	(5,108,014)		-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/20/2024	5096000	3,432,789	3,432,789	3,432,789		-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/20/2024	12223983	8,068,770	8,068,770	8,068,770		-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	3/20/2024	4560000	2,998,007	2,998,007	2,998,007		-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	3/20/2024	41157612	30,405,318	30,405,318	30,405,318		-	-	-
FX CONTRACTS SOLD	SWISS FRANC	3/20/2024	8074000	9,344,282	9,344,282	9,344,282		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	3265000	3,532,937	3,532,937	3,532,937		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	137445832	149,468,659	149,468,659	149,468,659		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	4017000	4,435,528	4,435,528	4,435,528		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	2628000	2,878,486	2,878,486	2,878,486		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	2876000	3,119,912	3,119,912	3,119,912		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	2923000	3,167,363	3,167,363	3,167,363		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	3/20/2024	2704000	2,954,677	2,954,677	2,954,677		-	-	-
FX CONTRACTS SOLD	POUND STERLING	3/20/2024	30341029	38,324,694	38,324,694	38,324,694		-	-	-
FX CONTRACTS SOLD	POUND STERLING	3/20/2024	3290000	4,167,403	4,167,403	4,167,403		-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	3/20/2024	98501000	12,626,984	12,626,984	12,626,984		-	-	-
FX CONTRACTS SOLD	SWEDISH KRONA	3/20/2024	108531143	10,450,295	10,450,295	10,450,295		-	-	-
FX CONTRACTS SOLD	SINGAPORE DOLLAR	3/20/2024	6806000	5,107,535	5,107,535	5,107,535		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/21/2024	1104452000	(7,707,433)	(7,707,433)	(7,707,433)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/21/2024	1148167000	(8,220,064)	(8,220,064)	(8,220,064)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/21/2024	527719000	(3,512,113)	(3,512,113)	(3,512,113)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	3/21/2024	4821962779	(32,637,809)	(32,637,809)	(32,637,809)		-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/21/2024	6287924779	43,468,874	43,468,874	43,468,874		-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/21/2024	463900000	3,207,657	3,207,657	3,207,657		-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	3/21/2024	850476000	5,675,763	5,675,763	5,675,763		-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/20/2024	4250000	(2,791,327)	(2,791,327)	(2,791,327)		-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	6/20/2024	7205983	(4,749,780)	(4,749,780)	(4,749,780)		-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	6/20/2024	4707000	(3,447,488)	(3,447,488)	(3,447,488)		-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	6/20/2024	19376612	(14,064,463)	(14,064,463)	(14,064,463)		-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	6/20/2024	4764000	(5,317,934)	(5,317,934)	(5,317,934)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	3214000	(3,453,134)	(3,453,134)	(3,453,134)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	4025000	(4,302,058)	(4,302,058)	(4,302,058)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	2633000	(2,823,801)	(2,823,801)	(2,823,801)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	9000000	(9,774,837)	(9,774,837)	(9,774,837)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	6/20/2024	65337832	(70,290,113)	(70,290,113)	(70,290,113)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/20/2024	2308000	(2,871,245)	(2,871,245)	(2,871,245)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/20/2024	2748000	(3,501,884)	(3,501,884)	(3,501,884)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	6/20/2024	19938029	(25,326,000)	(25,326,000)	(25,326,000)		-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	6/20/2024	39907000	(5,109,563)	(5,109,563)	(5,109,563)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/20/2024	1400000000	(9,359,301)	(9,359,301)	(9,359,301)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	6/20/2024	3421962779	(21,840,061)	(21,840,061)	(21,840,061)		-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	6/20/2024	64556143	(6,115,720)	(6,115,720)	(6,115,720)		-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	6/20/2024	6806000	(5,030,626)	(5,030,626)	(5,030,626)		-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	6/20/2024	11455983	7,595,798	7,595,798	7,595,798		-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	6/20/2024	24083612	17,882,562	17,882,562	17,882,562		-	-	-
FX CONTRACTS SOLD	SWISS FRANC	6/20/2024	4764000	5,482,432	5,482,432	5,482,432		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/20/2024	73288832	80,418,003	80,418,003	80,418,003		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/20/2024	3553000	3,837,054	3,837,054	3,837,054		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/20/2024	3031000	3,255,336	3,255,336	3,255,336		-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	6/20/2024	4337000	4,668,652	4,668,652	4,668,652		-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/20/2024	18038029	23,093,026	23,093,026	23,093,026		-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/20/2024	2164000	2,729,082	2,729,082	2,729,082		-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/20/2024	2481000	3,099,650	3,099,650	3,099,650		-	-	-
FX CONTRACTS SOLD	POUND STERLING	6/20/2024	2311000	2,940,426	2,940,426	2,940,426		-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	6/20/2024	39907000	5,115,164	5,115,164	5,115,164		-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	6/20/2024	4821962779	33,098,229	33,098,229	33,098,229		-	-	-
FX CONTRACTS SOLD	SWEDISH KRONA	6/20/2024	64556143	6,325,548	6,325,548	6,325,548		-	-	-
FX CONTRACTS SOLD	SINGAPORE DOLLAR	6/20/2024	6806000	5,129,535	5,129,535	5,129,535		-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	1034000	(703,141)	(703,141)	(703,141)		-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/3/2024	34817000	(23,676,256)	(23,676,256)	(23,676,256)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	312000	(345,815)	(345,815)	(345,815)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/3/2024	21225000	(23,525,366)	(23,525,366)	(23,525,366)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	775000	(1,021,528)	(1,021,528)	(1,021,528)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/3/2024	18190000	(23,976,239)	(23,976,239)	(23,976,239)		-	-	-
FX CONTRACTS PURCHASED - CAN	AUSTRALIAN DOLLAR	9/3/2024	-34817000	23,676,256	23,676,256	23,676,256		-	-	-
FX CONTRACTS PURCHASED - CAN	AUSTRALIAN DOLLAR	9/3/2024	-1034000	703,141	703,141	703,141		-	-	-
FX CONTRACTS PURCHASED - CAN	EURO CURRENCY	9/3/2024	-21225000	23,525,366	23,525,366	23,525,366		-	-	-
FX CONTRACTS PURCHASED - CAN	EURO CURRENCY	9/3/2024	-312000	345,815	345,815	345,815		-	-	-
FX CONTRACTS PURCHASED - CAN	POUND STERLING	9/3/2024	-18190000	23,976,239	23,976,239	23,976,239		-	-	-
FX CONTRACTS PURCHASED - CAN	POUND STERLING	9/3/2024	-775000	1,021,528	1,021,528	1,021,528		-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/18/2024	8312680	(5,416,591)	(5,416,591)	(5,416,591)		-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	9/18/2024	3403303	(2,268,194)	(2,268,194)	(2,268,194)		-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	9/18/2024	8035941	(5,834,526)	(5,834,526)	(5,834,526)		-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	9/18/2024	15617671	(11,512,396)	(11,512,396)	(11,512,396)		-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	9/18/2024	4764000	(5,623,269)	(5,623,269)	(5,623,269)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	3031000	(3,263,670)	(3,263,670)	(3,263,670)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	2938000	(3,215,419)	(3,215,419)	(3,215,419)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	2528000	(2,759,150)	(2,759,150)	(2,759,150)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	6516000	(7,132,779)	(7,132,779)	(7,132,779)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	63406950	(69,981,236)	(69,981,236)	(69,981,236)		-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	9/18/2024	2662000	(2,938,944)	(2,938,944)	(2,938,944)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/18/2024	2183000	(2,778,384)	(2,778,384)	(2,778,384)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/18/2024	8331103	(10,602,370)	(10,602,370)	(10,602,370)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/18/2024	7270000	(9,512,267)	(9,512,267)	(9,512,267)		-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	9/18/2024	4365926	(5,711,934)	(5,711,934)	(5,711,934)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/18/2024	573858000	(3,751,695)	(3,751,695)	(3,751,695)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/18/2024	505474000	(3,542,827)	(3,542,827)	(3,542,827)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/18/2024	679243000	(4,711,877)	(4,711,877)	(4,711,877)		-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	9/18/2024	3686716907	(25,750,628)	(25,750,628)	(25,750,628)		-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	9/18/2024	64556143	(6,222,544)	(6,222,544)	(6,222,544)		-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	9/18/2024	6806000	(5,215,326)	(5,215,326)	(5,215,326)		-	-	-

FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/18/2024	7205983	4,761,814	4,761,814	4,761,814	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	9/18/2024	4510000	2,983,221	2,983,221	2,983,221	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	9/18/2024	19376612	14,093,945	14,093,945	14,093,945	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	9/18/2024	4277000	3,090,142	3,090,142	3,090,142	-	-	-
FX CONTRACTS SOLD	SWISS FRANC	9/18/2024	4764000	5,372,953	5,372,953	5,372,953	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	65337832	70,586,812	70,586,812	70,586,812	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	3438000	3,733,330	3,733,330	3,733,330	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	3150000	3,442,282	3,442,282	3,442,282	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	2504000	2,733,083	2,733,083	2,733,083	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	1031118	1,129,189	1,129,189	1,129,189	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	2611000	2,871,534	2,871,534	2,871,534	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	9/18/2024	3011000	3,331,346	3,331,346	3,331,346	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/18/2024	19938029	25,339,783	25,339,783	25,339,783	-	-	-
FX CONTRACTS SOLD	POUND STERLING	9/18/2024	2212000	2,834,194	2,834,194	2,834,194	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	3421962779	22,138,496	22,138,496	22,138,496	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	485333000	3,047,675	3,047,675	3,047,675	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	623040000	4,250,483	4,250,483	4,250,483	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	502222128	3,485,958	3,485,958	3,485,958	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	9/18/2024	412734000	2,865,469	2,865,469	2,865,469	-	-	-
FX CONTRACTS SOLD	SWEDISH KRONA	9/18/2024	64556143	6,143,827	6,143,827	6,143,827	-	-	-
FX CONTRACTS SOLD	SINGAPORE DOLLAR	9/18/2024	6806000	5,052,193	5,052,193	5,052,193	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	9/19/2024	64462000	(8,271,530)	(8,271,530)	(8,271,530)	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	9/19/2024	39907000	5,121,047	5,121,047	5,121,047	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	9/19/2024	24555000	3,151,906	3,151,906	3,151,906	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/18/2024	3801000	(2,615,622)	(2,615,622)	(2,615,622)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/18/2024	2001663	(1,353,273)	(1,353,273)	(1,353,273)	-	-	-
FX CONTRACTS PURCHASED	AUSTRALIAN DOLLAR	12/18/2024	7203640	(4,632,121)	(4,632,121)	(4,632,121)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	12/18/2024	3134000	(2,293,340)	(2,293,340)	(2,293,340)	-	-	-
FX CONTRACTS PURCHASED	CANADIAN DOLLAR	12/18/2024	12483671	(8,900,023)	(8,900,023)	(8,900,023)	-	-	-
FX CONTRACTS PURCHASED	SWISS FRANC	12/18/2024	4764000	(5,428,210)	(5,428,210)	(5,428,210)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	9782000	(10,849,552)	(10,849,552)	(10,849,552)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	7000000	(7,709,624)	(7,709,624)	(7,709,624)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	2293000	(2,516,511)	(2,516,511)	(2,516,511)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	800467	(878,128)	(878,128)	(878,128)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	3374000	(3,682,789)	(3,682,789)	(3,682,789)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	2890000	(3,058,957)	(3,058,957)	(3,058,957)	-	-	-
FX CONTRACTS PURCHASED	EURO CURRENCY	12/18/2024	57087483	(60,428,014)	(60,428,014)	(60,428,014)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	3234000	(4,322,982)	(4,322,982)	(4,322,982)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	2946000	(3,854,368)	(3,854,368)	(3,854,368)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	3307699	(4,321,793)	(4,321,793)	(4,321,793)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	1882000	(2,429,430)	(2,429,430)	(2,429,430)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	2569000	(3,321,118)	(3,321,118)	(3,321,118)	-	-	-
FX CONTRACTS PURCHASED	POUND STERLING	12/18/2024	14517227	(18,518,317)	(18,518,317)	(18,518,317)	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	12/18/2024	49063000	(6,319,929)	(6,319,929)	(6,319,929)	-	-	-
FX CONTRACTS PURCHASED	HONG KONG DOLLAR	12/18/2024	45937000	(5,905,202)	(5,905,202)	(5,905,202)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/18/2024	405271000	(2,901,619)	(2,901,619)	(2,901,619)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/18/2024	608373000	(4,282,690)	(4,282,690)	(4,282,690)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/18/2024	900000000	(6,135,335)	(6,135,335)	(6,135,335)	-	-	-
FX CONTRACTS PURCHASED	JAPANESE YEN	12/18/2024	2255538907	(15,029,331)	(15,029,331)	(15,029,331)	-	-	-
FX CONTRACTS PURCHASED	SWEDISH KRONA	12/18/2024	64556143	(5,952,477)	(5,952,477)	(5,952,477)	-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	12/18/2024	4308498	(3,312,384)	(3,312,384)	(3,312,384)	-	-	-
FX CONTRACTS PURCHASED	SINGAPORE DOLLAR	12/18/2024	2497502	(1,866,146)	(1,866,146)	(1,866,146)	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/18/2024	3403303	2,271,538	2,271,538	2,271,538	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/18/2024	5105000	3,443,591	3,443,591	3,443,591	-	-	-
FX CONTRACTS SOLD	AUSTRALIAN DOLLAR	12/18/2024	4498000	2,903,023	2,903,023	2,903,023	-	-	-
FX CONTRACTS SOLD	CANADIAN DOLLAR	12/18/2024	15617671	11,541,416	11,541,416	11,541,416	-	-	-
FX CONTRACTS SOLD	SWISS FRANC	12/18/2024	4764000	5,682,055	5,682,055	5,682,055	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	63406950	70,255,344	70,255,344	70,255,344	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2695000	2,999,705	2,999,705	2,999,705	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	3073000	3,446,355	3,446,355	3,446,355	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2105000	2,300,670	2,300,670	2,300,670	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2113000	2,302,819	2,302,819	2,302,819	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2200000	2,346,928	2,346,928	2,346,928	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2366000	2,517,751	2,517,751	2,517,751	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	3000000	3,171,051	3,171,051	3,171,051	-	-	-
FX CONTRACTS SOLD	EURO CURRENCY	12/18/2024	2268000	2,380,871	2,380,871	2,380,871	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	7270000	9,515,320	9,515,320	9,515,320	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	4365926	5,713,772	5,713,772	5,713,772	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2133000	2,789,326	2,789,326	2,789,326	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2022000	2,683,165	2,683,165	2,683,165	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	3479000	4,548,246	4,548,246	4,548,246	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2940000	3,823,006	3,823,006	3,823,006	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	1725000	2,246,675	2,246,675	2,246,675	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2493000	3,206,630	3,206,630	3,206,630	-	-	-
FX CONTRACTS SOLD	POUND STERLING	12/18/2024	2028000	2,541,791	2,541,791	2,541,791	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	12/18/2024	64462000	8,296,004	8,296,004	8,296,004	-	-	-
FX CONTRACTS SOLD	HONG KONG DOLLAR	12/18/2024	30538000	3,930,439	3,930,439	3,930,439	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/18/2024	368671690?	26,072,867	26,072,867	26,072,867	-	-	-
FX CONTRACTS SOLD	JAPANESE YEN	12/18/2024	482466000	3,411,640	3,411,640	3,411,640	-	-	-
FX CONTRACTS SOLD	SWEDISH KRONA	12/18/2024	64556143	6,252,710	6,252,710	6,252,710	-	-	-
FX CONTRACTS SOLD	SINGAPORE DOLLAR	12/18/2024	6806000	5,240,222	5,240,222	5,240,222	-	-	-

Market Advantage, Ltd.
FEIN: 98-0655535

Schedule H. Line 4i - Schedule of Assets (Held at End of Year Dec. 31, 2024)

Description	CUSIP	SEDOL	ISIN	Investment Type	Cost	Market Value	Shares	Unrealized	Asset Type	Asset Description
ADT Security Corp/The	00109LAA1	BNZKRX7	US00109LAA17	Security/Bond	499,427	497,410	541,000.00	(2,017)	Investments	Corporate Bonds
AMC Entertainment Holdings Inc	00165CBA1	BMZPWN0	US00165CBA18	Security/Bond	1,222,857	1,391,056	1,567,000.00	168,199	Investments	Corporate Bonds
Adtalem Global Education Inc	00737WAA7	BMW5VR9	US00737WAA71	Security/Bond	286,299	292,097	299,000.00	5,798	Investments	Corporate Bonds
AECOM	00774CAB3	BZBYDG2	US00774CAB37	Security/Bond	815,061	816,091	824,000.00	1,030	Investments	Corporate Bonds
Advantage Sales & Marketing Inc.	00775PAA5	BL65X51	US00775PAA57	Security/Bond	888,476	921,716	971,000.00	33,241	Investments	Corporate Bonds
Air Canada	00891TBK4	BNNNHG1	US00891TBK48	Security/Bond	1,023,647	1,029,907	1,060,000.00	6,260	Investments	Corporate Bonds
Albertsons Companies Inc. / Safeway Inc. / New Albertsons LP / Albertsons LLC	013092AC5	BK0SQV6	US013092AC57	Security/Bond	359,987	359,298	367,000.00	(690)	Investments	Corporate Bonds
Algoma Steel Inc	015669AD7	B54BK99	US015669AD57	Security/Bond	558,666	568,621	556,000.00	9,955	Investments	Corporate Bonds
Allegiant Travel Co	01748XAD4	BM8WZQ2	US01748XAD49	Security/Bond	647,823	646,249	643,000.00	(1,573)	Investments	Corporate Bonds
Bread Financial Holdings Inc	018581AP3	BPDHLQ5	US018581AP34	Security/Bond	436,993	439,569	409,000.00	2,576	Investments	Corporate Bonds
Allison Transmission Inc	019736AF4	BHRH8R5	US019736AF45	Security/Bond	207,839	206,633	208,000.00	(1,206)	Investments	Corporate Bonds
Ally Financial Inc	02005NBS8	BMZPG72	US02005NBS80	Security/Bond	562,819	561,494	557,000.00	(1,325)	Investments	Corporate Bonds
AmeriGas Partners LP / AmeriGas Finance Corp.	030981AJ3	BYMXB45	US03098AJ33	Security/Bond	283,588	278,495	289,000.00	(5,093)	Investments	Corporate Bonds
AmeriGas Partners LP / AmeriGas Finance Corp.	03098 1AL8	BYNHPQ6	US03098 1AL88	Security/Bond	625,077	608,100	655,000.00	(16,977)	Investments	Corporate Bonds
AmeriGas Partners LP / AmeriGas Finance Corp	03098 1AM6	BMTYHB6	US03098 1AM61	Security/Bond	599,619	563,622	586,000.00	(35,997)	Investments	Corporate Bonds
Antero Midstream Partners LP / Antero Midstream Finance Corp.	03690AAD8	BJKRP31	US03690AAD81	Security/Bond	467,685	469,800	472,000.00	2,114	Investments	Corporate Bonds
Apollo Commercial Real Estate Finance Inc	03762UAD7	BNSPQB0	US03762UAD72	Security/Bond	583,612	599,691	691,000.00	16,079	Investments	Corporate Bonds
Archrock Partners LP / Archrock Partners Finance Corp.	03959KAA8	BJSDZR5	US03959KAA88	Security/Bond	345,506	345,779	344,000.00	272	Investments	Corporate Bonds
Archrock Partners LP / Archrock Partners Finance Corp.	03959KAC4	BL71TV2	US03959KAC45	Security/Bond	205,307	208,881	210,000.00	3,573	Investments	Corporate Bonds
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc.	03969AAN0	BK5HL35	US03969AAN00	Security/Bond	839,388	822,600	914,000.00	(16,788)	Investments	Corporate Bonds
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc.	03969AAP5	BK5HL24	US03969AAP57	Security/Bond	401,104	362,754	639,000.00	(38,350)	Investments	Corporate Bonds
Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance PLC	03969YAB4	BNKLFF3	US03969YAB48	Security/Bond	401,681	401,150	467,000.00	(531)	Investments	Corporate Bonds
Aston Martin Capital Holdings Ltd	04625HAJ8	BRPTSJ4	US04625HAJ86	Security/Bond	1,268,564	1,238,807	1,269,000.00	(29,758)	Investments	Corporate Bonds
Baldwin Insurance Group Holdings LLC / Baldwin Insurance Group Holdings Finance	05852XAA7	BNRR1X4	US05852XAA72	Security/Bond	728,499	719,507	705,000.00	(8,993)	Investments	Corporate Bonds
Bausch & Lomb Escrow Corp	071705AA5	BR55K64	US071705AA56	Security/Bond	1,167,642	1,188,180	1,148,000.00	20,538	Investments	Corporate Bonds
United Kingdom Gilt Inflation Linked Bond	0892G5I5	B92G5I5	GB0008932666	Security/Bond	341,401	440,308	104,000.00	98,907	Investments	Foreign Government Obligations
Biocon Biologics Global PLC	09059T8A5	BSY3QH9	US09059BAA56	Security/Bond	996,484	968,640	1,009,000.00	(27,844)	Investments	Corporate Bonds
Civitas Resources Inc	09779JAE3	BMTVQ76	US09779JAE35	Security/Bond	265,706	268,634	273,000.00	2,928	Investments	Corporate Bonds
Brinker International Inc	109641AK6	BL6JH54	US109641AK67	Security/Bond	369,204	381,242	361,000.00	12,038	Investments	Corporate Bonds
Bristow Group Inc	11040GAA1	BMVD700	US11040GAA13	Security/Bond	255,789	260,633	262,000.00	4,844	Investments	Corporate Bonds
Brookfield Residential Properties Inc / Brookfield Residential US Corp	11283YAB6	BKVJXQ2	US11283YAB65	Security/Bond	647,736	663,170	669,000.00	15,434	Investments	Corporate Bonds
Brookfield Residential Properties Inc. / Brookfield Residential U.S. Corp.	11283YAD2	BLCP552	US11283YAD22	Security/Bond	565,060	577,963	640,000.00	12,903	Investments	Corporate Bonds
Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco LL	11284DAA3	BJBL0T3	US11284DAA37	Security/Bond	498,358	500,527	507,000.00	2,169	Investments	Corporate Bonds
Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco LL	11284DAC9	BPSB3I7	US11284DAC92	Security/Bond	838,673	844,007	890,000.00	5,334	Investments	Corporate Bonds
Builders FirstSource Inc	12008RAR8	BPTJK68	US12008RAR84	Security/Bond	705,818	703,889	708,000.00	(1,929)	Investments	Corporate Bonds
Burford Capital Global Finance LLC	12116LAA7	BMCLLL2	US12116LAA70	Security/Bond	250,265	257,933	258,000.00	7,668	Investments	Corporate Bonds
Burford Capital Global Finance LLC	12116LAC3	BNNFYT9	US12116LAC37	Security/Bond	369,406	383,139	383,000.00	13,733	Investments	Corporate Bonds
Burford Capital Global Finance LLC	12116LAE9	BRTZPD2	US12116LAE92	Security/Bond	765,045	775,005	730,000.00	9,961	Investments	Corporate Bonds
CCO HLDGS LLC/CAP Corp. SR UNSECURED 144A 02/31 4.25	1248EPCK7	BNZR7D1	US1248EPCK74	Security/Bond	311,014	324,207	372,000.00	13,193	Investments	Corporate Bonds
CCO Holdings LLC / CCO Holdings Capital Corp	1248EPCL5	BNDM315	US1248EPCL57	Security/Bond	834,038	854,850	1,016,000.00	20,812	Investments	Corporate Bonds
CCO Holdings LLC / CCO Holdings Capital Corp	1248EPCN1	BMBVFS8	US1248EPCN14	Security/Bond	1,150,592	1,157,779	1,346,000.00	7,187	Investments	Corporate Bonds
CCO Holdings LLC / CCO Holdings Capital Corp	1248EPCP6	BMVZMH8	US1248EPCP61	Security/Bond	1,048,140	1,070,903	1,320,000.00	22,763	Investments	Corporate Bonds
CCO Holdings LLC / CCO Holdings Capital Corp	1248EPCQ4	BMV1FZ5	US1248EPCQ45	Security/Bond	930,515	936,483	1,067,000.00	5,968	Investments	Corporate Bonds
CNX Resources Corp.	12653CAJ7	BMHJ3P9	US12653CAJ71	Security/Bond	436,331	438,315	447,000.00	1,984	Investments	Corporate Bonds
CNX Resources Corp	12653CAK4	BP3WWG5	US12653CAK45	Security/Bond	447,495	453,028	441,000.00	5,533	Investments	Corporate Bonds
CVR Energy Inc	12662PAF5	BP0R171	US12662PAF53	Security/Bond	287,557	276,247	288,000.00	(11,310)	Investments	Corporate Bonds
CVR Partners LP / CVR Nitrogen Finance Corp	12663QAC9	BMFXR14	US12663QAC98	Security/Bond	662,024	679,199	698,000.00	17,175	Investments	Corporate Bonds
California Resources Corp	13057QAK3	BS880Y5	US13057QAK31	Security/Bond	1,084,096	1,074,891	1,060,000.00	(9,205)	Investments	Corporate Bonds
Carnival Corp	143658BR2	BMVRFC0	US143658BR27	Security/Bond	1,064,666	1,110,367	1,113,000.00	45,701	Investments	Corporate Bonds
Carnival Corp	143658BS0	BK0S9M6	US143658BS00	Security/Bond	147,478	145,927	137,000.00	(1,551)	Investments	Corporate Bonds
Civitas Resources Inc	17888HAA1	BRT7S27	US17888HAA14	Security/Bond	253,670	253,411	244,000.00	(259)	Investments	Corporate Bonds
Civitas Resources Inc	17888HAB9	BRT75V6	US17888HAB96	Security/Bond	1,111,988	1,097,788	1,053,000.00	(14,200)	Investments	Corporate Bonds
Civitas Resources Inc	17888HAC7	BQGG5Z0	US17888HAC79	Security/Bond	104,077	103,677	99,000.00	(399)	Investments	Corporate Bonds
Cleveland-Cliffs Inc	185899AH4	BMF04M8	US185899AH46	Security/Bond	182,074	180,968	182,000.00	(1,105)	Investments	Corporate Bonds
Cleveland-Cliffs Inc	185899AP6	BMK6K55	US185899AP61	Security/Bond	652,429	635,426	647,000.00	(17,004)	Investments	Corporate Bonds
Cleveland-Cliffs Inc	185899AR2	BSQD1J0	US185899AR28	Security/Bond	735,102	717,007	730,000.00	(18,095)	Investments	Corporate Bonds
Coopent Communications Group Inc	19240CAE3	BQ72DM3	US19240CAE30	Security/Bond	461,950	467,237	465,000.00	5,287	Investments	Corporate Bonds
Coinbase Global Inc	19260QAC1	BNKWYY2	US19260QAC15	Security/Bond	1,222,650	1,326,453	1,474,000.00	103,803	Investments	Corporate Bonds
Coinbase Global Inc	19260QAD9	BN9KWX1	US19260QAD97	Security/Bond	30,980	32,112	38,000.00	1,132	Investments	Corporate Bonds
Compass Group Diversified Holdings LLC	20451RAB8	BMDB423	US20451RAB87	Security/Bond	1,113,111	1,146,060	1,194,000.00	32,949	Investments	Corporate Bonds
Comstock Resources Inc	205768AS3	BMW2W01	US205768AS39	Security/Bond	1,016,354	1,027,474	1,054,000.00	11,120	Investments	Corporate Bonds
Comstock Resources Inc	205768AU8	BQBB8P4	US205768AU84	Security/Bond	455,896	460,778	474,000.00	4,882	Investments	Corporate Bonds
Conduent Business Services LLC / Conduent State & Local Solutions Inc	20679LAB7	BN4N412	US20679LAB72	Security/Bond	587,641	620,568	651,000.00	32,927	Investments	Corporate Bonds
Consolidated Communications Inc.	20903XAF0	BK81159	US20903XAF06	Security/Bond	855,133	940,952	978,000.00	85,819	Investments	Corporate Bonds
Coronado Finance Pty Ltd	21979LAB2	BRC3QF2	US21979LAB27	Security/Bond	474,054	469,537	463,000.00	(4,517)	Investments	Corporate Bonds
Credit Acceptance Corp	225310AQ4	BSDGY86	US225310AQ40	Security/Bond	715,998	719,218	680,000.00	3,220	Investments	Corporate Bonds
Cushman & Wakefield US Borrower LLC	23166MAA1	BMGDH49	US23166MAA18	Security/Bond	607,851	610,554	610,000.00	2,703	Investments	Corporate Bonds
DaVita Inc	23918KAS7	BMVN6N4	US23918KAS78	Security/Bond	1,063,862	1,090,320	1,186,000.00	26,457	Investments	Corporate Bonds
DAVITA Inc. Co. GUAR 144A 02/31 3.75	23918KAT5	BMFBJQ0	US23918KAT51	Security/Bond	536,475	541,653	626,000.00	5,178	Investments	Corporate Bonds
Delek Logistics Partners LP / Delek Logistics Finance Corp	24665FAD4	BRC2671	US24665FAD42	Other	1,165,972	1,173,518	1,135,000.00	7,547	Investments	Corporate Bonds
Deluxe Corp	248019AU5	BN0TP68	US248019AU57	Security/Bond	569,608	604,617	629,000.00	35,009	Investments	Corporate Bonds
Diamond Foreign Asset Co / Diamond Finance LLC	25260WAD3	BNMMMF2	US25260WAD39	Other	654,541	657,919	634,000.00	3,378	Investments	Corporate Bonds
Diebold Nixdorf Inc	25365103AN9	BR9YYF9	US25365103AN90	Security/Bond	1,143,710	1,141,526	1,112,000.00	(2,184)	Investments	Corporate Bonds
DIRECTV Holdings LLC / DIRECTV Financing Co Inc	25461LAA0	BN765Z1	US25461LAA08	Security/Bond	811,994	836,923	859,000.00	24,929	Investments	Corporate Bonds
Directv Financing LLC	25461LAB8	BPX4WJ6	US25461LAB80	Security/Bond	1,019,520	999,785	1,016,000.00	(19,735)	Investments	Corporate Bonds
Dye & Durham Ltd	26748BAA6	BQZCM40	US26748BAA63	Security/Bond	621,692	639,745	610,000.00	18,053	Investments	Corporate Bonds
Earthstone Energy Holdings LLC	27034RAA1	BP2R4J0	US27034RAA14	Security/Bond	572,862	576,940	565,000.00	4,078	Investments	Corporate Bonds
EchoStar Corp	278768AA4	BT6M5C9	US278768AA44	Security/Bond	333,177	333,757	368,000.00	580	Investments	Corporate Bonds
Elanco Animal Health Inc	28414HAG8	BKQZH22	US28414HAG83	Security/Bond	750,609	756,328	746,000.00	5,719	Investments	Corporate Bonds
Eldorado Gold Corp	284902AF0	BMYGD7	US284902AF02	Security/Bond	584,509	607,302	620,000.00	22,794	Investments	Corporate Bonds
Embecta Corp	29082KAA3	BN7J6G8	US29082KAA34	Security/Bond	552,676	590,401	641,000.00	37,726	Investments	Corporate Bonds
Endeavour Mining PLC	29261HAA3	BMDW8W0	US29261HAA32	Security/Bond	590,795	599,074	619,000.00	8,279	Investments	Corporate Bonds
Enerflex Ltd	29269RAA3	BQ7WFR2	US29269RAA32	Security/Bond	679,024	673,922	649,000.00	(5,102)	Investments	Corporate Bonds
ENERGIZER HOLDINGS Inc. Co. GUAR 144A 06/28 4.75	29272WAC3	BLB2XY6	US29272WAC38	Security/Bond	648,167	661,313	694,000.00	13,146	Investments	Corporate Bonds
Enerplus Corp	29272WAD1	BMD3QC3	US29272WAD11	Security/Bond	580,059	596,324	642,000.00	16,265	Investments	Corporate Bonds
Enerplus Corp	29280EAA7	BP4DQT0	US29280EAA73	Security/Bond	526,103	542,275	545,000.00	16,172	Investments	Corporate Bonds
Enova International Inc	29357KAH6	BSBHZ2A	US29357KAH68	Security/Bond	480,288	482,622	447,000.00	2,334	Investments	Corporate Bonds
Enova International Inc	29357KAK9	BR4VNY2	US29357KAK97	Security/Bond	599,166	611,549	588,000.00	12,384	Investments	Corporate Bonds
United Kingdom Gilt Inflation Linked Bond	31790B0I4	3179080	GB0031790804	Security/Bond	557,150	596,308	199,000.00	39,157	Investments	Foreign Government Obligations
FirstCash Inc	31944TAA8	BNNTNW7	US31944TAA88	Security/Bond	549,525	559,753	581,000.00	10,228	Investments	Corporate Bonds
First Quantum Minerals Ltd	335934AU9	BP48BV1	US335934AU96	Security/Bond	599,788	618,913	604,000.00	19,125	Investments	Corporate Bonds
First Quantum Minerals Ltd	335934AV7	BP6GPK1	US335934AV79	Other	1,137,803	1,152,304	1,089,000.00	14,501	Investments	Corporate Bonds
FirstCash Inc	33767DAB1	BKSGZH1	US33767DAB10	Security/Bond	502,640	507,070	535,000.00	4,430	Investments	Corporate Bonds
Fortress Transportation and Infrastructure Investors LLC	34960PAD3	BMD14K1	US34960PAD33	Security/Bond	1,087,811	1,101,278	1,126,000.00	13,467	Investments	Corporate Bonds
Frontier Communications Corp.	35906ABG2	BMF4PV6	US35906ABG22	Security/Bond	(5)	-	-	5	Investments	Corporate Bonds
GEO Group Inc/The	36162JAG1	BRJGR40	US36162JAG13	Security/Bond	775,522	791,078	749,000.00	15,556	Investments	Corporate Bonds
GEO Group Inc/The	36162JAH9	BRJGR62	US36162JAH95	Security/Bond	659,792	677,051	621,000.00	17,259	Investments	Corporate Bonds
GCI LLC	36166TAB6	BMDLN59	US36166TAB61	Security/Bond	692,474	704,182	754,000.00	11,709	Investments	Corporate Bonds
GFL Environmental Inc.	36168QAM6	BLH3H18	US36168QAM69	Security/Bond	470,827	468,406	497,000.00	(2,421)	Investments	Corporate Bonds
Gap Inc/The	364760AP3	BMHLC40	US364760AP35	Security/Bond	793,508	836,893	932,000.00	43,385	Investments	Corporate Bonds
Gap Inc/The	364760AQ1	BMHLC81	US364760AQ18	Security/Bond	479,333	506,723	586,000.00	27,389	Investments	Corporate Bonds
Garden Soinco Corp	365417AA2	BGOD8Z5	US365417AA28	Security/Bond	339,315	337,852	315,000.00	(1,463)	Investments	Corporate Bonds
Garrett Motion Holdings Inc / Garrett LX I Sarl	366504AA6	BSCBXM9	US366504AA61	Security/Bond	908,709	909,023	896,000.00	314	Investments	Corporate Bonds
Genting New York LLC / GENNY Capital Inc	37255JAB8	BRBTWL9	US37255JAB89	Security/Bond	743,162	762,463	740,000.00	19,301	Investments	Corporate Bonds
Global Partners LP / GLP Finance Corp	37954FAK0	BQRD605	US37954FAK03	Security/Bond	533,344	535,657	521,000.00	2,313	Investments	Corporate Bonds
goeasy Ltd	380355AH0	BS82F56	US380355AH08	Security/Bond	592,985	596,836	560,000.00	3,851	Investments	Corporate Bonds
goeasy Ltd	380355AJ5	BL07554	US380355AJ53	Security/Bond	693,097	695,838	681,000.00	2,742	Investments	Corporate Bonds
GrafTech Global Enterorises Inc	38431AAB2	BR84RS9	US38431AAB26	Other	781,921	824,985	873,000.00	43,064	Investments	Corporate Bonds
GrubHub Holdings Inc.	40010PAA6	BJFBQ14	US40010PAA66	Security/Bond	598,956	609,336	694,000.00	10,380	Investments	Corporate Bonds
Gulfport Energy Corp	402635AT3	BMW8ZV0	US402635AT32	Other	771,111	770,333	765,000.00	(779)	Investments	Corporate Bonds
Hecla Mining Co	422704AH9	BKBPJ6	US422704AH97	Security/Bond	427,541	429,677	427,000.00	2,036	Investments	Corporate Bonds
Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc	43284MAA6	BMXKCL5	US43284MAA62	Security/Bond	419,308	426,857	453,000.00	7,549	Investments	Corporate Bonds
Hilton Grand Vacations Borrower Escrow LLC / Hilton Grand Vacations Borrower Esc	43284MAB4	BNKCJL0	US43284MAB46	Security/Bond	548,654	559,467	625,000.00	10,813	Investments	Corporate Bonds
Howard Hughes Corp/The	44267DAE7	BMDJ427	US44267DAE76	Security/Bond	729,817	735,540	796,000.00	5,723	Investments	Corporate Bonds
Howard Hughes Corp/The	44267DAF4	BMDJ438	US44267DAF42	Security/Bond	599,283	621,238	690,000.00	21,954	Investments	Corporate Bonds
Hughes Satellite Systems Corp.	444454AD4	BZ12322	US444454AD48	Security/Bond	890,203	926,733	1,011,000.00	36,531	Investments	Corporate Bonds
Hughes Satellite Systems Corp.	444454AF9	BYQN8F1	US444454AF95	Security/Bond	924,571	884,184	1,116,000.00	(40,387)	Investments	Corporate Bonds
IHO Verwaltungs GmbH	44963BAF5	BT7KJM0	US44963BAF58	Security/Bond	627,158	624,045	625,000.00	(3,113)	Investments	Corporate Bonds
IHO Verwaltungs GmbH	44963BAG3	BT7KJN1	US44963BAG32	Security/Bond	33,001	33,215	33,000.00	214	Investments	Corporate Bonds
IAMGOLD Corp	450913AF5	BLF0X89	US450913AF55	Security/Bond	526,240	573,889	565,000.00	47,649	Investments	Corporate Bonds
Intesa Sanpaolo SpA	46115HAW7	BDFYVB5	US46115HAW79	Security/Bond	474,741	477,067	477,000.00	2,326	Investments	Corporate Bonds
Intesa Sanpaolo SpA	46115HBG9	BL80YG9	US46115HBG92	Security/Bond	41,976	43,476	50,000.00	1,500	Investments	Corporate Bonds
Intesa Sanpaolo SpA	46115HBS5	BLB14F1	US46115HBS58	Security/Bond	840,035	870,447	1,133,000.00	30,412	Investments	Corporate Bonds
Iron Mountain Inc	46284VAE1	BD3MND7	US46284VAE11	Security/Bond	74,762	75,322	77,000.00	561	Investments	Corporate Bonds
IRON MOUNTAIN Inc. Co. GUAR 144A 07/32 5.625	46284VAL5	BLB2H55	US46284VAL53	Security/Bond	201,919	201,561	211,000.00	(358)	Investments	Corporate Bonds
IRON MOUNTAIN Inc. Co. GUAR 144A 02/31 4.5	46284VAN1	BMG1HP4	US46284VAN10	Security/Bond	161,305	163,644	178,000.00	2,339	Investments	Corporate Bonds
Ithaca Energy North Sea PLC	46567TAC8	BM9XRB3	US46567TAC80	Security/Bond	896,910	907,423	894,000.00	10,513	Investments	Corporate Bonds
Jaguar Land Rover Automotive PLC	47010BAF1	BF2ZYG2	US47010BAF13	Security/Bond	539,450	535,831	553,000.00	12,380	Investments	Corporate Bonds
JAGUAR LAND ROVER AUTOMO SR UNSECURED 144A 01/28 5.875	47010BAK0	BMHC789	US47010BAK08	Security/Bond	215,803	221,392	223,000.00	5,590	Investments	Corporate Bonds
Jaguar Land Rover Automotive PLC	47010BAM6	BMZGHL6	US47010BAM63	Security/Bond	482,475	497,685	513,000.00	15,210	Investments	Corporate Bonds
JetBlue Airways Corp / JetBlue Loyalty LP	47692QAA1	BRXCZB7	US47692QAA15	Security/Bond	1,246,861	1,259,991	1,186,000.00	13,130	Investments	Corporate Bonds
Klabin Austria GmbH	49836AAB0	BJSJW75	US49836AAB08	Security/Bond	792,236	782,528	778,000.00	(9,708)	Investments	Corporate Bonds
Kohl's Corp	500255AX2	BMD26X1	US500255AX28	Security/Bond	587,654	596,079	745,000.00	8,425	Investments	Corporate Bonds
Korn Ferry	50067PAA7	BJYQXB8	US50067PAA75	Security/Bond	236,261	235,435	245,000.00	(826)	Investments	Corporate Bonds
L Brands Inc	501797AL8	BD218S5	US501797AL82	Security/Bond	986,038	1,033,447	1,010,000.00	47,409	Investments	Corporate Bonds
L Brands Inc	501797AM6	BYMC0V5	US501797AM65	Security/Bond	591,362	616,862	607,000.00	25,500	Investments	Corporate Bonds
LGI Homes Inc	50187TAH9	BMJL0L3	US50187TAH95	Security/Bond	434,708	436,362	416,000.00	1,654	Investments	Corporate Bonds
LSB Industries Inc	502160AN4	BM9MG13	US502160AN46	Security/Bond	569,358	575,894	594,000.00	6,535	Investments	Corporate Bonds
LEVEL 3 FINANCING Inc. Co. GUAR 144A 07/28 4.25	52729BBR3	BMTR5N3	US52729BBR36	Security/Bond	215,830	257,074	286,000.00	41,244	Investments	Corporate Bonds
Level 3 Financing Inc	52729BBU6	BPQCJM9	US52729BBU63	Other	267,390	268,983	247,000.00	1,593	Investments	Corporate Bonds
Level 3 Financing Inc	52729BBX0	BS3PQ03	US52729BBX00	Security/Bond	799,533	821,313	737,000.00	27,781	Investments	Corporate Bonds
Level 3 Financing Inc	52729BBZ5	BQXNTC2	US52729BBZ50	Security/Bond	785,330	808,847	725,000.00	23,518	Investments	Corporate Bonds
Level 3 Financing Inc	52729BCB7	BRBSQG9	US52729BCB73	Security/Bond	252,153	251,430	289,000.00	(723)	Investments	Corporate Bonds
Live Nation Entertainment Inc.	53803AAV1	BMFKW46	US53803AAV15	Security/Bond	753,146	756,219	748,000.00	3,073	Investments	Corporate Bonds
Live Nation Entertainment Inc.	53803AAX7	BN7RJ07	US53803AAX75	Security/Bond	213,109	208,411	221,000.00	(4,698)	Investments	Corporate Bonds
Lumen Technologies Inc	55024 1AC7	BQGD275	US55024 1AC74	Security/Bond	385,450	432,040	485,000.00	46,590	Investments	Corporate Bonds
Lumen Technologies Inc	55024 1AK9	BRC3QL8	US55024 1AK90	Security/Bond	499,000	496,005	499,000.00	(2,995)	Investments	Corporate Bonds
MPT Operating Partnership LP / MPT Finance Corp.	55342UAG9	BDG10L8	US55342UAG94	Other	622,227	629,720	684,000.00	7,493	Investments	Corporate Bonds
MPT Operating Partnership LP / MPT Finance Corp	55342UAJ3	BJVNBK6	US55342UAJ34	Security/Bond	857,873	834,063	1,164,000.00	(23,809)	Investments	Corporate Bonds
Macy's Retail Holdings LLC	55617LAP7	BM9ZRV9	US55617LAP76	Security/Bond	389,865	387,555	397,000.00	(2,310)	Investments	Corporate Bonds
Macy's Retail Holdings LLC	55617LAR3	BP96QB4	US55617LAR33	Security/Bond	265,078	269,432	287,000.00	4,354	Investments	Corporate Bonds
Clarfeiter Corp	55939AAA5	BT2BLY5	US55939AAA51	Security/Bond	965,797	950,868	974,000.00	(14,929)	Investments	Corporate Bonds
Millicom International Cellular SA	600814AR8		US600814AR85	Security/Bond	937,999	931,475	1,060,000.00	(6,524)	Investments	Corporate Bonds
Millicom International Cellular SA	600814AS6	BRRJDB0	US600814AS68	Other	531,869	525,447	530,000.00	(6,422)	Investments	Corporate Bonds
NCL Corp Ltd	62886HBE0	BMBN777	US62886HBE09	Security/Bond	1,051,140	1,058,679	1,062,000.00	7,539	Investments	Corporate Bonds
NFE Financing LLC	62909BAA5	BQWNRK7	US62909BAA52	Security/Bond	675,393	673,642	641,247.00	(1,751)	Investments	Corporate Bonds
NRG Energy Inc	62937CE0	BF5JT72	US62937CE003	Security/Bond	443,074	441,413	443,000.00	(1,661)	Investments	Corporate Bonds
NRG Energy Inc	62937C S9	BNSNQY7	US62937C S98	Security/Bond	530,268	533,628	611,000.00	3,360	Investments	Corporate Bonds
NATIONSTAR MTG HLD Inc. Co. GUAR 144A 08/28 5.5	63861CAC3	BMD7LH5	US63861CAC38	Security/Bond	153,187	152,475	157,000.00	(711)	Investments	Corporate Bonds
NATIONSTAR MTG HLD Inc. SR UNSECURED 144A 12/30 5.125	63861CAD1	BNBRDV2	US63861CAD11	Security/Bond	587,567	610,202	654,000.00	22,635	Investments	Corporate Bonds
Nationstar Mortgage Holdings Inc	63861CAE9	BL0P584	US63861CAE93	Security/Bond	620,406	654,735	685,000.00	34,329	Investments	Corporate Bonds
Nexstar Media Inc	65336YAN3	BMFNGQ5	US65336YAN31	Security/Bond	1,135,626	1,172,935	1,258,000.00	37,310	Investments	Corporate Bonds
Nexstar Broadcastino Inc	65343HAA9	BJXR8L7	US65343HAA95	Security/Bond	326,539	330,646	339,000.00	4,106	Investments	Corporate Bonds
Noble Finance II LLC	65505PAA5	BPK28M8	US65505PAA57	Security/Bond	1,232,705	1,210,949	1,199,000.00	(21,755)	Investments	Corporate Bonds
Nordstrom Inc.	655664AR1	BNFX1H8	US655664AR15	Security/Bond	(1)	-	-	1	Investments	Corporate Bonds
Nordstrom Inc	655664AT7	BJR2SL8	US655664AT70	Security/Bond	459,090	452,153	498,000.00	(6,937)	Investments	Corporate Bonds
Northern Oil and Gas Inc	665530AB7	BQBCS57	US665530AB71	Security/Bond	583,993	578,033	560,000.00	(5,959)	Investments	Corporate Bonds
Northern Oil and Gas Inc	665531AG4	BM8C3G8	US665531AG42	Security/Bond	782,694	790,939	779,000.00	8,245	Investments	Corporate Bonds
Oasis Petroleum Inc	674215AL2	BN9Z599	US674215AL24	Security/Bond	245,536	245,926	246,000.00	390	Investments	Corporate Bonds
OneMain Finance Corp	68269 1AC4	BL6L329	US68269 1AC47	Security/Bond	105,721	107,820	117,000.00	2,099	Investments	Corporate Bonds
OneMain Finance Corp	68269 1AE0	BP0R3H3	US68269 1AE03	Security/Bond	122,788	124,136	119,000.00	1,348	Investments	Corporate Bonds
OneMain Finance Corp	68269 1AG5	BMY34T5	US68269 1AG50	Security/Bond	868,514	875,169	859,000.00	6,655	Investments	Corporate Bonds
Organon & Co / Organon Foreign Debt Co-Issuer BV	68622FAB7	BSCBZX4	US68622FAB76	Security/Bond	586,573	564,343	592,000.00	(2,630)	Investments	Corporate Bonds
Organon & Co / Organon Foreign Debt Co-

SLM Corp	78442PGE0	BNHX0Z7	US78442PGE07	Security/Bond	472,115	479,825	503,000.00	7.710	Investments		Corporate Bonds
SM Energy Co	78454LAX8	BRT6LY8	US78454LAX82	Security/Bond	887,451	879,002	888,000.00	(8,449)	Investments		Corporate Bonds
Sabre GLBL Inc	78573NAH5	BP6WW93	US78573NAH52	Security/Bond	145,332	150,740	140,000.00	5.408	Investments		Corporate Bonds
Sabre GLBL Inc	78573NAJ1	BQC8036	US78573NAJ19	Security/Bond	1,084,835	1,088,806	1,104,000.00	3.971	Investments		Corporate Bonds
Sabre GLBL Inc	78573NAL6	BTDN8D7	US78573NAL64	Security/Bond	384,989	395,119	383,000.00	10.130	Investments		Corporate Bonds
Sinclair Television Group Inc	829259AY5	BKWCW18	US829259AY57	Security/Bond	613,159	594,675	881,000.00	(18,484)	Investments		Corporate Bonds
Sinclair Television Group Inc	829259BA7	BMDX270	US829259BA72	Security/Bond	596,668	577,368	785,000.00	(19,300)	Investments		Corporate Bonds
Sirius XM Radio Inc	82967NBC1	BJYHK54	US82967NBC11	Security/Bond	1,009,891	1,026,890	1,071,000.00	16,999	Investments		Corporate Bonds
SIRIUS XM RADIO Inc. Co. GUAR 144A 07/30 4.125	82967NBG2	BLFGN11	US82967NBG25	Security/Bond	648,498	655,433	751,000.00	6.936	Investments		Corporate Bonds
Sirius XM Radio Inc	82967NBM9	BM9SD09	US82967NBM92	Security/Bond	416,002	422,573	505,000.00	6,572	Investments		Corporate Bonds
Sisecam UK PLC	82968BAA8	BRQPLB5	US82968BAA82	Security/Bond	403,361	395,766	395,000.00	(7,595)	Investments		Corporate Bonds
Sisecam UK PLC	82968BAB6	BNRQZG2	US82968BAB65	Security/Bond	999,580	979,903	987,000.00	(19,676)	Investments		Corporate Bonds
Sitio Royalties Operating Partnership LP / Sitio Finance Corp	82983MAB6	BRRHSW0	US82983MAB63	Other	639,633	643,576	626,000.00	3,943	Investments		Corporate Bonds
Sprinqleaf Finance Corp.	85172FAN9	BDTM547	US85172FAN06	Security/Bond	628,250	629,101	618,000.00	851	Investments		Corporate Bonds
Onemain Finance Corp.	85172FAQ2	BK6QTX5	US85172FAQ28	Security/Bond	73,692	75,929	75,000.00	2,236	Investments		Corporate Bonds
Sprinqleaf Finance Corp.	85172FAR0	BKTMHD8	US85172FAR01	Security/Bond	29,523	30,766	32,000.00	1,243	Investments		Corporate Bonds
Spirit AeroSystems Inc	85205TAN0	BQWMWG9	US85205TAN00	Security/Bond	324,626	327,570	306,000.00	2,944	Investments		Corporate Bonds
Spirit AeroSystems Inc	85205TAR1	BR1YST4	US85205TAR14	Security/Bond	1,105,191	1,137,593	1,028,000.00	32,402	Investments		Corporate Bonds
Starwood Property Trust Inc	85571BAY1	BKWCW18	US85571BAY11	Security/Bond	351,665	352,897	365,000.00	1,232	Investments		Corporate Bonds
Station Casinos LLC	857691AH2	BP4DT24	US857691AH24	Security/Bond	576,356	575,994	643,000.00	(362)	Investments		Corporate Bonds
STEELCASE Inc. SR UNSECURED 01/29 5.125	858155AE4	BH4KPH6	US858155AE40	Security/Bond	483,584	493,311	514,000.00	9,727	Investments		Corporate Bonds
Stillwater Mining Co	86074QAP7	BMCM031	US86074QAP72	Security/Bond	722,075	728,595	771,000.00	6,520	Investments		Corporate Bonds
Stillwater Mining Co	86074QAQ5	BPCJCS1	US86074QAQ55	Security/Bond	628,401	634,200	755,000.00	5,799	Investments		Corporate Bonds
StoneX Group Inc	86189GAA6	BSNWT89	US86189GAA67	Security/Bond	631,213	644,215	616,000.00	13,002	Investments		Corporate Bonds
Strathcona Resources Ltd/Alberta	86304TAA6	BP37WV7	US86304TAA60	Security/Bond	546,067	555,974	555,000.00	9,907	Investments		Corporate Bonds
Suburban Propane Partners LP/Suburban Energy Finance Coro	864486AL9	BN0WMR7	US864486AL98	Security/Bond	800,567	777,362	872,000.00	(23,205)	Investments		Corporate Bonds
Summit Midstream Holdings LLC	86614JAA3	BRC1753	US86614JAA33	Security/Bond	673,566	673,104	649,000.00	(462)	Investments		Corporate Bonds
SunCoke Enerov Inc	86722AAD5	BMFX8Z8	US86722AAD54	Security/Bond	594,576	603,509	662,000.00	8,933	Investments		Corporate Bonds
Synchrony Financial	87165BAU7	BR1HJB0	US87165BAU70	Security/Bond	842,781	894,981	867,000.00	52,200	Investments		Corporate Bonds
Talos Production Inc	87485LAD6	BP9PQ41	US87485LAD64	Security/Bond	699,656	691,498	674,000.00	(8,158)	Investments		Corporate Bonds
Talos Production Inc	87485LAE4	BP09PD3	US87485LAE48	Security/Bond	675,455	662,601	650,000.00	(12,854)	Investments		Corporate Bonds
Taseko Mines Ltd	876511AG1	BMDLW07	US876511AG15	Security/Bond	559,468	559,368	548,000.00	(119)	Investments		Corporate Bonds
TEGNA Inc. Co. GUAR 09/29 5	87901JAH8	BMXC0P1	US87901JAH86	Security/Bond	429,037	444,233	475,000.00	15,196	Investments		Corporate Bonds
TEGNA Inc	87901JAJ4	BNTBJ41	US87901JAJ43	Security/Bond	1,091,912	1,111,323	1,176,000.00	19,412	Investments		Corporate Bonds
Tempur Sealy International Inc	88023UAJ0	BNQN3J5	US88023UAJ07	Security/Bond	541,093	551,380	632,000.00	10,287	Investments		Corporate Bonds
Travel + Leisure Co	894164AA0	BMV9VB7	US894164AA06	Security/Bond	721,953	743,432	796,000.00	21,479	Investments		Corporate Bonds
Tutor Perini Corp	901109AG3	BLNRW45	US901109AG38	Security/Bond	489,286	524,052	474,000.00	34,766	Investments		Corporate Bonds
Uniti Group Inc	90932LAH0	BMG8788	US90932LAH06	Security/Bond	1,097,828	1,139,993	1,199,000.00	42,164	Investments		Corporate Bonds
United Natural Foods Inc.	911163AA1	BMV3XY6	US911163AA17	Security/Bond	591,151	617,696	627,000.00	26,545	Investments		U.S. Treasury Obligations
United Rentals North America Inc	911360BG8	BDGSYQ2	US911360BG88	Other	422,382	419,461	431,000.00	(2,920)	Investments		U.S. Treasury Obligations
U.S. Treasury Bills	912797JR9	BPJM971	US912797JR94	Security/Bond	24,931,319	24,931,319	25,000,000.00	-	Investments		U.S. Treasury Obligations
U.S. Treasury Bills	912797KA4	BPG5RS0	US912797KA41	Security/Bond	10,684,156	10,684,156	10,750,000.00	-	Investments		U.S. Treasury Obligations
U.S. Treasury Bills	912797KJ5	BRPT5G8	US912797KJ59	Other	24,770,848	24,770,848	25,000,000.00	-	Investments		U.S. Treasury Obligations
U.S. Treasury Bills	912797LR6 1	BR2NPB1	US912797LR6	Other	3,749,720	3,749,720	3,750,000.00	-	Investments		U.S. Treasury Obligations
U.S. Treasury Bills	912797MX0	BT3NGD3	US912797MX05	Security/Bond	24,868,910	24,868,910	25,000,000.00	-	Investments		U.S. Treasury Obligations
U.S. Treasury Bills	912797MM6	BSY4XG0	US912797MM60	Other	14,884,067	14,884,067	15,000,000.00	-	Investments		U.S. Treasury Obligations
U.S. Treasury Bills	912797MT1	BP4YGQ0	US912797MT14	Security/Bond	29,748,719	29,748,719	30,000,000.00	-	Investments		U.S. Treasury Obligations
U.S. Treasury Bills	912797MY0	BMZLFK6	US912797MY09	Other	24,937,535	24,937,535	25,000,000.00	-	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810FD5	2235037	US912810FD55	Other	1,381,081	1,375,222	1,310,499.40	(5,859)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810FH6	2407086	US912810FH69	Other	1,565,256	1,527,982	1,424,714.20	(37,274)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810FQ6	2805872	US912810FQ68	Other	395,496	384,923	355,664.00	(10,573)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810FS2	BZ56W87	US912810FS25	Other	1,273,303	1,272,381	1,272,296.00	(922)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810FS1	BYQLT76	US912810FS18	Other	925,049	921,186	912,529.09	(3,863)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810PV4	BZPB3T1	US912810PV44	Other	1,514,346	1,486,663	1,497,679.68	(27,683)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810PZ5	BYQLTV8	US912810PZ57	Other	888,205	846,706	832,133.20	(41,499)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810QF8	BZ56W82	US912810QF84	Other	1,742,374	1,160,732	1,193,247.84	(32,516)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810QP6	BZ56WD4	US912810QP66	Other	1,926,166	1,837,105	1,899,752.02	(89,061)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810QY3	BK2LB3	US912810QY35	Other	1,367,656	1,277,264	1,667,934.42	(90,391)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810RA8	B9JHJX0	US912810RA88	Other	1,297,138	1,150,908	1,572,004.85	(146,230)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810RF7	BK0HZL6	US912810RF75	Other	1,469,077	1,418,143	1,705,177.97	(54,865)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810RL4	BVXLS02	US912810RL44	Other	1,281,264	1,222,110	1,887,826.55	(59,154)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810RR1	BYXFH64	US912810RR14	Other	1,207,262	1,117,120	1,484,048.52	(90,142)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810RW0	BFSSHC9	US912810RW09	Other	1,044,376	971,276	1,343,459.06	(73,100)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810SB5	BFZBGW6	US912810SB52	Security/Bond	1,014,539	967,228	1,314,601.08	(47,310)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810SG4	BDVLC40	US912810SG40	Security/Bond	902,961	771,506	1,059,340.80	(131,455)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810SM1	BLLCYX2	US912810SM19	Other	640,822	603,128	1,035,009.91	(37,694)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810SV1	BMT9GR0	US912810SV17	Security/Bond	735,379	606,027	1,102,080.69	(129,353)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810TE8	BNYF3S0	US912810TE82	Security/Bond	712,783	650,016	1,199,676.78	(62,767)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810TP3	BMXHQN6	US912810TP31	Security/Bond	935,534	885,016	1,105,427.49	(50,519)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912810TY4	BPGSR96	US912810TY47	Security/Bond	988,639	909,031	982,227.05	(79,609)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828SL3	BYZDDQ7	US912828SL36	Security/Bond	2,519,155	2,520,383	2,611,749.36	1,228	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828SR0	BFWMB38	US912828SR96	Security/Bond	2,613,573	2,599,504	2,719,320.00	(14,069)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828W6	BJB9TW3	US912828W663	Security/Bond	2,396,948	2,370,321	2,482,698.60	(26,627)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828TD6	BK3SBD3	US912828TD64	Security/Bond	2,691,656	2,690,278	2,904,859.54	(1,378)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828N71	BDHLRC7	US912828N712	Other	2,220,789	2,223,335	2,254,362.68	2,545	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828S50	BD21D1	US912828S505	Other	2,598,430	2,608,093	2,670,592.08	9,663	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828V49	BDFPCW6	US912828V491	Other	2,861,133	2,863,385	2,953,209.80	2,252	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828Y38	BF2LWR6	US912828Y388	Security/Bond	2,427,240	2,433,309	2,533,485.25	6,069	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828XL8	BKDTS54	US912828XL86	Security/Bond	35	35	34.60	-	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828Z37	BJVB6M6	US912828Z377	Security/Bond	2,553,132	2,504,758	2,757,981.28	(48,373)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828ZF6	BLCGQJ3	US912828ZF63	Security/Bond	2,351,682	2,344,612	2,601,398.82	(7,069)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CB7	BMV7Z42	US912828CB77	Security/Bond	2,614,804	2,562,258	2,887,179.25	(52,546)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CCA7	BMG87G6	US912828CCA71	Security/Bond	3,996,213	4,012,934	4,111,600.08	16,721	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CCM1	BMW0365	US912828CCM10	Security/Bond	2,688,388	2,665,186	3,027,918.12	(23,202)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CDC2	BLH25R7	US912828CDC29	Security/Bond	1,909,741	1,925,971	1,981,082.25	16,229	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CDX6	BPLFCC4	US912828CDX65	Security/Bond	2,738,266	2,676,733	3,088,181.52	(61,534)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CJE6	BMXWGJ7	US912828CJE62	Security/Bond	2,489,911	2,485,961	2,593,667.20	(3,950)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CEZ0	BNXG760	US912828CEZ05	Security/Bond	2,650,073	2,587,378	2,895,256.00	(62,695)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CFR7	BQRGLR6	US912828CFR79	Security/Bond	2,458,971	2,466,754	2,481,712.53	7,783	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CGK1	BQFMC06	US912828CGK18	Security/Bond	2,714,084	2,660,653	2,892,926.40	(53,431)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CGW5	BMHVN00	US912828CGW55	Security/Bond	2,250,025	2,247,428	2,306,751.20	(2,597)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CHP9	BN2T7J3	US912828CHP95	Security/Bond	2,568,840	2,512,200	2,685,629.72	(56,621)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CJH5	BQTTNW8	US912828CJH51	Security/Bond	2,417,784	2,406,960	2,370,265.00	(10,824)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CJY6	BRF20G5	US912828CJY64	Security/Bond	2,720,236	2,685,575	2,801,328.64	(34,662)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CKL4	BRJFGX9	US912828CKL45	Security/Bond	2,748,718	2,718,855	2,715,577.11	(29,863)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CLE9	BPLZN76	US912828CLE92	Security/Bond	2,874,909	2,788,818	2,878,051.56	(86,091)	Investments		U.S. Treasury Obligations
U.S. Treasury Inflation Indexed Bonds	912828CLY1	BSF9BD5	US912828CLY18	Security/Bond	1,453,143	1,438,047	1,462,621.86	(15,096)	Investments		U.S. Treasury Obligations
United States Steel Corp	912909AU2	BN33CP3	US912909AU28	Security/Bond	268,346	268,031	268,000.00	(315)	Investments		Corporate Bonds
United Wholesale Mortgage LLC	91322QAA8	BNG46T7	US91322QAA80	Security/Bond	795,321	815,872	847,000.00	20,550	Investments		Corporate Bonds
United Wholesale Mortgage LLC	91322QAC4	BMV9V95	US91322QAC47	Security/Bond	538,680	550,179	557,000.00	11,499	Investments		Corporate Bonds
Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC	91327BAA8	BMDHSY1	US91327BAA89	Security/Bond	298,698	301,245	332,000.00	2,547	Investments		Corporate Bonds
Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC	91327BAB6	BNSM3M1	US91327BAB62	Security/Bond	679,159	684,183	730,000.00	5,024	Investments		Corporate Bonds
Uniti Group LP / Uniti Group Finance Inc / CSL Capital LLC	91327TAA9	BR1H7L8	US91327TAA97	Security/Bond	860,227	861,555	808,000.00	1,328	Investments		Corporate Bonds
USA Compression Partners LP / USA Compression Finance Corp.	91740PAF5	BKWCB80	US91740PAF53	Security/Bond	420,590	426,387	425,000.00	5,797	Investments		Corporate Bonds
Vertiv Group Corp	92535UAB0	BN14T62	US92535UAB08	Security/Bond	859,627	863,597	915,000.00	3,971	Investments		Corporate Bonds
Vistra Operations Co LLC	92840VAA0	BFXKZR3	US92840VAA08	Security/Bond	247,788	248,215	249,000.00	426	Investments		Corporate Bonds
Walgreens Boots Alliance Inc	931427AC2		US931427AC23	Other	667,862	667,862	935,000.00	(31,492)	Investments		Corporate Bonds
Walgreens Boots Alliance Inc	931427AT5		US931427AT57	Security/Bond	1,021,483	901,355	1,458,000.00	(120,128)	Investments		Corporate Bonds
Walgreens Boots Alliance Inc	931427AW8	BP81JB1	US931427AW86	Security/Bond	189,431	187,087	189,000.00	(2,344)	Investments		Corporate Bonds
Warrior Met Coal Inc	93627CAB7	BNBXDR6	US93627CAB72	Security/Bond	114,944	117,665	114,000.00	2,721	Investments		Corporate Bonds
Wayfair LLC	94419NAA5	BRC3PR7	US94419NAA54	Security/Bond	967,049	952,523	953,000.00	(14,526)	Investments		Corporate Bonds
Weatherford International Ltd	947075AU1	BNRPC80	US947075AU14	Security/Bond	1,020,140	1,025,114	993,000.00	4,973	Investments		Corporate Bonds
WebMD Health Corp	94770VAA0	BF2vJV4	US94770VAA05	Security/Bond	904,419	905,189	914,000.00	770	Investments		Corporate Bonds
WYNDHAM DESTINATIONS Inc. SR SECURED 144A 07/26 6.625	98310WAS7	BMWZQD1	US98310WAS70	Security/Bond	613,794	619,552	613,000.00	5,758	Investments		Corporate Bonds
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp.	983103AX3	BDJN0P1	US983103AX35	Security/Bond	44,779	44,514	45,000.00	(265)	Investments		Corporate Bonds
XHR LP	98372MAC9	BMLXL87	US98372MAC95	Security/Bond	557,355	564,152	598,000.00	6,797	Investments		Corporate Bonds
French Reoublic Government Bond	983YNX12	B44JIN0	FR0011008705	Security/Bond	1,958,908	1,876,567	1,751,287.56	(82,341)	Investments		Foreign Government Obligations
Zeona Finance PLC	98927UAA5	BPLZN32	US98927UAA51	Security/Bond	1,064,385	1,074,873	1,014,000.00	10,488	Investments		Corporate Bonds
ZipRecruiter Inc	98980BAA1	BMZPC07	US98980BAA17	Security/Bond	648,874	659,435	732,000.00	10,561	Investments		Corporate Bonds
United Kingdom Gilt Inflation Linked Bond	AC101GFY3	B4PTCY7	GB00B4PTCY75	Security/Bond	578,456	484,281	624,470.34	(94,175)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	AC101BU2	B3Y1JG8	GB00B3Y1JG82	Security/Bond	1,071,795	1,075,037	875,310.24	3,242	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	AC102NM2	B7RN0G6	GB00B7RN0G65	Security/Bond	848,030	762,836	828,244.18	(85,195)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	AC102HND2	B73ZYW0	GB00B73ZYW09	Security/Bond	585,009	482,220	587,441.40	(102,789)	Investments		Foreign Government Obligations
Australia Government Bond	AC106WQ8	BDSTKV0	AU000XCLWAF4	Security/Bond	3,773,303	3,594,265	4,308,000.00	(179,038)	Investments		Foreign Government Obligations
Deutsche Bundesrepublik Inflation Linked Bond	AC086LD2	BLM7VX5	DE0001030559	Security/Bond	1,624,475	1,556,587	1,499,788.08	(67,888)	Investments		Foreign Government Obligations
Deutsche Bundesrepublik Inflation Linked Bond	AC088MY03	BNZ83D2	DE0001982775	Security/Bond	1,355,191	1,191,834	1,159,326.24	(163,357)	Investments		Foreign Government Obligations
Deutsche Bundesrepublik Inflation Linked Bond	AC10C07B0	BWBXZW8	DE0001030567	Security/Bond	1,308,196	1,270,466	1,240,151.25	(37,730)	Investments		Foreign Government Obligations
Deutsche Bundesrepublik Inflation Linked Bond	AC10CVPD8	BZ0D4B2	DE0001030575	Security/Bond	971,663	894,669	970,103.07	(76,994)	Investments		Foreign Government Obligations
Australia Government Bond	AC100BBY7	BYSPS52	AU000XCLWAH0	Security/Bond	3,022,056	2,831,750	3,453,000.00	(190,306)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	AC10L30L9	BYZW3J8	GB00BYZW3J87	Security/Bond	703,664	775,608	704,588.08	71,944	Investments		Foreign Government Obligations
French Republic Government Bond	AC10A412	BDVNQS8	FR0013209012	Security/Bond	889,928	685,287	880,512.14	(204,641)	Investments		Foreign Government Obligations
French Republic Government Bond	AC10SK752	BDCKJW3	FR0013238268	Security/Bond	880,732	850,166	843,281.20	(30,566)	Investments		Foreign Government Obligations
Australia Government Bond	AC10X9LW2	BF00GK6	AU000XCLWAV1	Security/Bond	3,861,023	3,777,739	4,985,000.00	(83,284)	Investments		Foreign Government Obligations
French Republic Government Bond	AC1117P43	BFMNWH2	FR0013327491	Security/Bond	892,833	822,171	907,456.09	(70,662)	Investments		Foreign Government Obligations
French Republic Government Bond	AC119S5C1	BJSJ293	FR0013410552	Security/Bond	1,579,900	1,510,273	1,505,087.64	(69,627)	Investments		Foreign Government Obligations
French Republic Government Bond	AC1194959	BMY7Z52	FR0013519253	Security/Bond	856,417	825,223	802,307.62	(31,194)	Investments		Foreign Government Obligations
French Republic Government Bond OAT	AC11YB392	BN4Q1D4	FR0013400818	Security/Bond	751,377	706,114	720,422.56	(45,264)	Investments		Foreign Government Obligations
Deutsche Bundesrepublik Inflation Linked Bond	AC11VSXQ4	BLNB8N5	DE0001030583	Security/Bond	721,552	685,100	683,876.00	(36,452)	Investments		Foreign Government Obligations
Australia Government Bond	AC1200WD7	BMBND83	AU000XCLWAZ6	Security/Bond	2,525,861	2,427,315	3,092,000.00	(98,546)	Investments		Foreign Government Obligations
French Republic Government Bond OAT	AC123BWP4	BPNXRC1	FR0014008181	Security/Bond	427,235	374,404	510,999.84	(52,831)	Investments		Foreign Government Obligations
French Republic Government Bond OAT	AC125ZTH4	BPXZNX0	FR0014004QH0	Security/Bond	433,120	394,869	450,673.47	(38,251)	Investments		Foreign Government Obligations
French Republic Government Bond OAT	AC1230M07	BRDYBT3	FR0014009KW5	Security/Bond	187,808	170,168	183,330.00	(17,640)	Investments		Foreign Government Obligations
French Republic Government Bond OAT	AC12HJQM5	BNTY973	FR0014001J88	Security/Bond	383,054	359,362	366,704.40	(23,692)	Investments		Foreign Government Obligations
United Kingdom Inflation-Linked Gilt	AC12NSD93	BPNBGQ8	GB00BPSN8G80	Security/Bond	586,341	514,265	479,800.55	(72,077)	Investments		Foreign Government Obligations
French Republic Government Bond OAT	AC12P7XC6	BRK3V71	FR0014000QCA1	Security/Bond	236,173	212,643	222,421.68	(23,529)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B0CNHZ92	B0CNHZ0	GB00B0CNHZ09	Security/Bond	769,010	672,666	623,956.01	(96,343)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B128DH8	B128DH8	GB00B128DH60	Security/Bond	1,034,991	1,030,532	803,139.12	(4,459)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B16W9I8	B16W96	GB00B16W9962	Security/Bond	946,980	921,116	751,353.50	(25,864)	Investments		Foreign Government Obligations
French Republic Government Bond	B1TX1H0	B1TX1H0	FR0010447367	Security/Bond	1,323,054	1,203,612	1,098,557.20	(119,442)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B24FFM1	B24FFM1	GB00B24FFM16	Security/Bond	742,618	664,390	658,052.50	(78,228)	Investments		Foreign Government Obligations
French Republic Government Bond	B2PJ1QI0	B2PJ1Q8	FR0000186413	Security/Bond	1,418,874	1,048,662	912,113.35	(370,212)	Investments		Foreign Government Obligations
French Republic Government Bond	B2PJ3T62	B2PJ3T5	FR0000188799	Security/Bond	691,091	643,986	538,355.25	(47,105)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B3D4VD0	B3D4VD0	GB00B3D4VD98	Security/Bond	1,096,357	1,047,065	813,170.60	(49,292)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B3LZBF0	B3LZBF6	GB00B3LZBF68	Security/Bond	966,321	889,158	810,049.88	(77,163)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B3MYD36	B3MYD36	GB00B3MYD345	Security/Bond	809,941	734,961	694,983.24	(74,981)	Investments		Foreign Government Obligations
Australia Government Bond	B3SSHY0	B3SSHY9	AU0000XCLWV6	Security/Bond	4,660,021	4,539,736	4,843,000.00	(120,285)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B421JZ0	B421JZ6	GB00B421JZ66	Security/Bond	695,037	609,267	669,970.32	(85,770)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	B46CGH8	B46CGH6	GB00B46CGH68	Security/Bond	927,691	883,684	724,985.10	(44,007)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	BD9MZZ7	B0D9MZ0	GB00BD9MZZ71	Security/Bond	299,527	247,969	371,982.64	(51,559)	Investments		Foreign Government Obligations
Australia Government Bond	BDGM196	BDGM196	AU0000G04047	Security/Bond	1,923,909	1,757,775	3,120,000.00	(166,134)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	BDX8CX84	BDX8CX8	GB00BDX8CX86	Security/Bond	502,407	385,668	592,911.39	(116,739)	Investments		Foreign Government Obligations
United Kingdom Gilt Inflation Linked Bond	BGDYHF86	BGDYHF4	GB00BGDYHF49	Security/Bond	459,144	421,325	426,821.04	(37,818)	Investments		Foreign Government Obligations
United Kingdom Inflation-Linked Gilt	BLH3B26	BLH3B26	GB00BLH3B265	Security/Bond	653,120	597,677	577,934.72	(55,444)	Investments		Foreign Government Obligations
United Kingdom Inflation-Linked Gilt	BM8ZJW85	BM8ZJW6	GB00BM8ZJW66	Security/Bond	161,090	133,252	193,846.41	(27,839)	Investments		Foreign Government Obligations
United Kingdom Inflation-Linked Gilt	BMF9LH07	BMF9LH0	GB00BMF9LH07	Security/Bond	343,947	292,149	280,875.14	(51,797)	Investments		Foreign Government Obligations
United Kingdom Inflation-Linked Gilt	BMF9LJ83	BMF9LJ7	GB00BMF9LJ15	Security/Bond	905,140	864,140	704,154.11	(41,000)	Investments		Foreign Government Obligations
French Republic Government Bond	BMW13H85	BMW13H2

JPN 10Y BOND(OSE) MAR25	ADI2QMZQ7	Security/Bond	63.423.170	61.397.302	6.800.000.000,00	(168.611)	Futures Contracts	Unrealized Appreciation on Futures Contracts
NASDAQ 100 E-MINI MAR25	ADI2QRMY3	Security/Bond	2,677,474	2,547,180	120.00	(130,294)	Futures Contracts	Unrealized Appreciation on Futures Contracts
NIKKEI DIVIDEND DEC26	ADI2QSJX7	Security/Bond	4,576,869	4,280,828	850.000,00	40,468	Futures Contracts	Unrealized Appreciation on Futures Contracts
TOPIX INDX FUTR MAR25	ADI2R6FL4	Security/Bond	42.690.355	42.020.902	2.370.000,00	643.283	Futures Contracts	Unrealized Appreciation on Futures Contracts
AUST 10Y BOND FUT MAR25	ADI2R7P49	Security/Bond	120,477,110	115,592,738	165,400,000,00	(1,600,397)	Futures Contracts	Unrealized Appreciation on Futures Contracts
CAN 10YR BOND FUT MAR25	ADI2R99V3	Security/Bond	40.960.201	40.580.142	47.600.000,00	740.636	Futures Contracts	Unrealized Appreciation on Futures Contracts
FTSE 100 IDX FUT MAR25	ADI2RD0B7	Security/Bond	42,212,409	41,288,388	4,030.00	(361,398)	Futures Contracts	Unrealized Appreciation on Futures Contracts
SPI 200 FUTURES MAR25	ADI2S5TF3	Security/Bond	15,926,956	15,386,749	3,050.00	(336,854)	Futures Contracts	Unrealized Appreciation on Futures Contracts
FTSE CHINA A50 JAN25	ADI2SHC03	Security/Bond	36.304.058	35.938.085	2.689,00	(365.973)	Futures Contracts	Unrealized Appreciation on Futures Contracts
LME ZINC FUTURE JAN25	ADI2M3TN7	Security/Bond	(4.606.769)	(4.588.682)	(1.550,00)	18.087	Futures Contracts	Unrealized Depreciation on Futures Contracts
LME PRI ALUM FUTR JAN25 XLME 20250113	ADI2M3TY3	Security/Bond	(1.013.944)	(1.014.592)	(400,00)	(648)	Futures Contracts	Unrealized Depreciation on Futures Contracts
LME COPPER FUTURE JAN25	ADI2M3VS3	Security/Bond	(4.005.656)	(3.902.954)	(450,00)	102.703	Futures Contracts	Unrealized Depreciation on Futures Contracts
LME NICKEL FUTURE JAN25	ADI2MTJ01	Security/Bond	(7.005.615)	(6.722.191)	(444,00)	283.424	Futures Contracts	Unrealized Depreciation on Futures Contracts
LME COPPER FUTURE MAR25	ADI2MYX53	Security/Bond	(4.027.369)	(3.939.390)	(450,00)	87.980	Futures Contracts	Unrealized Depreciation on Futures Contracts
LME ZINC FUTURE MAR25 XLME 20250317	ADI2MYY08	Security/Bond	(4.743.572)	(4.619.527)	(1.550,00)	124.045	Futures Contracts	Unrealized Depreciation on Futures Contracts
CBOE VIX FUTURE FEB25	ADI2Q6HX7	Security/Bond	(17.557)	(17.871)	(1.000,00)	(314)	Futures Contracts	Unrealized Depreciation on Futures Contracts
LME NICKEL FUTURE MAR25	ADI2QSC97	Security/Bond	(6,821,373)	(6,702,863)	(438.00)	118,510	Futures Contracts	Unrealized Depreciation on Futures Contracts
Buy USD / Sell AUD	24KTKBB81DT	Security/Bond	9.241.000	-	-	292.053	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell AUD	24KTKBB81DV	Security/Bond	21.126.000	-	-	667.662	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell GBP	24KTKBB93F6	Security/Bond	5.094.000	-	-	88.760	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24KTKBCB5ML	Security/Bond	13.212.000	-	-	284.674	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24KTKBCB5MR	Security/Bond	5.001.000	-	-	107.755	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell GBP	24KTKBCB8QZ	Security/Bond	11.018.000	-	-	193.510	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24KTKBCPLWF	Security/Bond	158.000	-	-	3.500	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell GBP	24KTKBCPLX6	Security/Bond	60.000	-	-	1.117	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell AUD	24KTKBCQHJN	Security/Bond	561.000	-	-	18.220	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24LAKBBSSH0	Security/Bond	404.000	-	-	7.048	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell GBP	24LAKBBSSHZ	Security/Bond	300.000	-	-	5.335	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24LAKBCMZFG	Security/Bond	86.000	-	-	1.498	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell JPY	24LEKBBJ1Q2	Security/Bond	2.255.538.907	-	-	724.741	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell AUD	24LEKBBJPQT	Security/Bond	7,203,640	-	-	173,432	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell SGD	24LEKBBJS98	Security/Bond	2.497.502	-	-	37.475	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell SEK	24LEKBBKS48	Security/Bond	64.556.143	-	-	117.950	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell CAD	24LEKBBKS5F	Security/Bond	12.483.671	-	-	226.208	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell CHF	24LEKBBKS5L	Security/Bond	4.764.000	-	-	185.460	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell GBP	24LEKBBLSJ5	Security/Bond	14.517.227	-	-	340.807	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24LEKBBLWP6	Security/Bond	57.087.483	-	-	1,374,435	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24LEKBCB60B	Security/Bond	2.254.000	-	-	48.973	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell AUD	24LEKBCB6Z9	Security/Bond	3,732,000	-	-	73,515	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell JPY	24LFKBB1NFH	Security/Bond	59.493.005	-	-	19,646	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell JPY	24LKKBCK4JW	Security/Bond	81,782,946	-	-	11,626	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy HKD / Sell USD	24LLKBCDNCG	Security/Bond	20,384,000	-	-	656	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy GBP / Sell USD	24LNKBCB9J3	Security/Bond	1.760.000	-	-	3.525	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell JPY	24LOKBBXBVP	Security/Bond	103.748.536	-	-	673	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell JPY	24LOKBCJQ25	Security/Bond	110,206,571	-	-	4,549	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24LPKBCD5G5	Security/Bond	2.921.000	-	-	17,246	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell JPY	24LTKBCFTMB	Security/Bond	382.361.000	-	-	5,209	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy JPY / Sell USD	24LUKBB1M92	Security/Bond	203.268.596	-	-	154	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell JPY	24LUKBB1M98	Security/Bond	3.902.632.155	-	-	30	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy AUD / Sell USD	24LUKBB2W93	Security/Bond	361,000	-	-	0	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell AUD	24LUKBBQ0XZ	Security/Bond	21.687.000	-	-	36,927	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell AUD	24LUKBBQ8NX	Security/Bond	9.241.000	-	-	15.458	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell GBP	24LUKBBS9NN	Security/Bond	5,094,000	-	-	1,325	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell GBP	24LUKBBS9ER	Security/Bond	11,378,000	-	-	6,486	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24LUKBBZMB1	Security/Bond	13.860.000	-	-	54.469	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell EUR	24LUKBBZMBX	Security/Bond	5,001,000	-	-	19,554	Forward Foreign Currency Exchange Contracts	Unrealized Appreciation on Forward Foreign Currency Exchange Contracts
Buy JPY / Sell USD	24KTKBC3Q7M	Security/Bond	40,414,967	-	-	(14,230)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy JPY / Sell USD	24KTKBCW42B	Security/Bond	3.853.079.513	-	-	(1,261,837)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy JPY / Sell USD	24LAKBCNKDV	Security/Bond	49.581.358	-	-	(17,556)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy JPY / Sell USD	24LBVBCJRKZ	Security/Bond	41,306,408	-	-	(13,488)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy JPY / Sell USD	24LDKBCDJ0P	Security/Bond	70.192.371	-	-	(22,952)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell HKD	24LEKBBJS97	Security/Bond	45,937,000	-	-	(5,686)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy GBP / Sell USD	24LLKBCDNCJ	Security/Bond	1,917,000	-	-	(36,576)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy EUR / Sell USD	24LOKBCDF52	Security/Bond	7,823,000	-	-	(73,595)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy AUD / Sell USD	24LPKBCD5G6	Security/Bond	4,930,000	-	-	(27,954)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy JPY / Sell USD	24LUKBB1M94	Security/Bond	3.889.601.120	-	-	(656)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy USD / Sell JPY	24LUKBB1M97	Security/Bond	203.268.596	-	-	(186)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy GBP / Sell USD	24LUKBB1XL3	Security/Bond	789,000	-	-	(11)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy EUR / Sell USD	24LUKBB20MV	Security/Bond	288.000	-	-	(5)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy AUD / Sell USD	24LUKBBQ0X3	Security/Bond	21.687.000	-	-	(37,081)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy AUD / Sell USD	24LUKBBQ8NZ	Security/Bond	9,241,000	-	-	(15,523)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy GBP / Sell USD	24LUKBBS9BQ	Security/Bond	11.378.000	-	-	(6,486)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy GBP / Sell USD	24LUKBBS9HM	Security/Bond	5,094,000	-	-	(1,325)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy EUR / Sell USD	24LUKBBZMB0	Security/Bond	13,860,000	-	-	(54,469)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
Buy EUR / Sell USD	24LUKBBZMBZ	Security/Bond	5.001.000	-	-	(19,554)	Forward Foreign Currency Exchange Contracts	Unrealized Depreciation on Forward Foreign Currency Exchange Contracts
SWAP/CDSWAP/ICE: (CDX.NA.IG.43.V1)	Z96RRY64H7	Security/Bond	16,691,826	17,277,752	762,118,000.00	331,887	CC Swap Contracts	Credit Default Swap
SWAP/CDSWAP/ICE: ITRAXX.EUR.42.V1)	Z96RYU906	Security/Bond	11.347.826	10.686.847	513.189.000,00	(838,863)	CC Swap Contracts	Credit Default Swap
SWAP/CDSWAP/ICE: ITRAXX.XO.42.V1)	Z96RYU955	Security/Bond	7.721.088	7.193.737	86.685.000,00	(677,586)	CC Swap Contracts	Credit Default Swap
SWAP/CDSWAP/ICE: (CDX.EM.42.V1)	Z96RZ8H47	Security/Bond	(6,318,694)	(7,183,928)	231,613,000.00	(942,438)	CC Swap Contracts	Credit Default Swap
SWAP/CDSWAP/ICE: (CDX.NA.HY.43.V1)	Z96SC1NX4	Other	4.352.559	4.789.289	60.913.000,00	335.208	CC Swap Contracts	Credit Default Swap
SWAP/SWAP/FSWP: KRW 2.706000 19-MAR-2030 KRW	BYD8EBCH4	Security/Bond	341	16.600	39.246.826.000,00	16.260	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: OIS 2.028300 19-MAR-2030 THO	BYD8ED331	Security/Bond	361	79,577	1,047,606,000,00	79,216	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: CNY 1.655000 19-MAR-2030 CNR	BYD8EG4J8	Security/Bond	1,048	1,141,131	641,742,384.00	1,140,082	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: OIS 2.700000 19-MAR-2030 SOR	BYD8ZDJB9	Security/Bond	14	3,273	1.643.000,00	3,259	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: OIS 2.045000 19-MAR-2030 THO	BYD8ZF2P4	Security/Bond	19	5,778	58,104,000,00	5,758	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: CNY 1.664000 19-MAR-2030 CNR	BYD8ZF6K1	Security/Bond	44	49.907	27.175.000,00	49.863	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: OIS 6.307000 19-MAR-2030 INR	BYD8ZFGT0	Security/Bond	11	4.217	76.446.000,00	4.207	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: HKD 2.782000 19-MAR-2030 HKD	BYD8E4A25	Security/Bond	248	(800.525)	166.460.000,00	(800.773)	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: OIS 2.082000 19-MAR-2030 SOR	BYD8E6Z50	Security/Bond	245	(527,276)	27,505,759.00	(527,520)	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: OIS 2.092000 19-MAR-2030 SOR	BYD8E9QL5	Security/Bond	55	(116.467)	6.186.077.00	(116.522)	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: OIS 5.900000 19-MAR-2030 INR	BYD8ECCV1	Security/Bond	330	(336,307)	2,388,084,720.00	(336,637)	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: ZAR 7.446000 19-MAR-2030 JIB	BYD8F0UD6	Security/Bond	275	(329.497)	424.989.000,00	(329,773)	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: PLN 4.095000 19-MAR-2030 WIB	BYD8FQHB5	Security/Bond	245	(736.009)	82.153.000,00	(736.254)	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: HKD 3.526600 19-MAR-2030 HKD	BYD8J2KAU3	Security/Bond	3	(998)	1.734.000,00	(1.000)	CC Swap Contracts	Interest Rate Swap
SWAP/SWAP/FSWP: OIS 9.035000 13-MAR-2030 TII	BYD8T5QU6	Security/Bond	240	(89,721)	421,024,000.00	(89,961)	CC Swap Contracts	Interest Rate Swap
SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	BYD8L6W02	Security/Bond	-	31.331	4.639.741,73	35.947	OTC Swap Contracts	Total Return Swap
SWAP/TRSWAP/TRSWAP: M1CXBRV INDEX	BYD8W67A6	Security/Bond	-	127.389	71,772,499,92	210,752	OTC Swap Contracts	Total Return Swap
SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	BYD89U0L4	Security/Bond	-	99.446	21,078,131.84	104,380	OTC Swap Contracts	Total Return Swap
SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	BYD8477H3	Security/Bond		6,076	922.889,89	6,087	OTC Swap Contracts	Total Return Swap
SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	BYDCGGUG4	Security/Bond		63,265	7,410,037.71	63,539	OTC Swap Contracts	Total Return Swap
SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	BYDCJK612	Security/Bond	-	5,751	3,802,222.54	12,024	OTC Swap Contracts	Total Return Swap
SWAP/TRSWAP/TRSWAP: NCUDWI INDEX	BYD95VVS3	Security/Bond	-	(17,623)	3,544,771.77	(17,152)	OTC Swap Contracts	Total Return Swap
SWAP/TRSWAP/TRSWAP: TRNGLU INDEX	BYDAFHC02	Security/Bond	-	(312)	3.017.468,53	68	OTC Swap Contracts	Total Return Swap
SWAP/TRSWAP/TRSWAP: SPGCLEP INDEX	BYDCCBA71	Security/Bond	-	(450,671)	161,154,873.77	(443,121)	OTC Swap Contracts	Total Return Swap
Collateral Ubs Aq	982MWJII0	Security/Bond	1,330,000	1,330,000	1,330,000.00	-	Collateral - OTC Derivatives	**Do Not Display Assets**
Collateral Jo Morgan Chase	989SLR002	Security/Bond	3.640.000	3.640.000	3.640.000,00	-	Collateral - OTC Derivatives	**Do Not Display Assets**
Cash Collateral Usd Scbsw	92BHZD007	Security/Bond	(340,000)	(340,000)	(340,000.00)	-	Collateral - OTC Derivatives	**Do Not Display Assets**
Cash Collateral Barclays Bank	939NYE009	Security/Bond	(2,820,000)	(2,820,000)	(2,820,000.00)	-	Collateral - OTC Derivatives	**Do Not Display Assets**
COLLATERAL DEUTSCHE BANK	989NJKII3	Security/Bond	(200,000)	(200,000)	(200,000.00)	-	Collateral - OTC Derivatives	**Do Not Display Assets**
CASH COLLATERAL RBS	989SSWII6	Security/Bond	(1.130.000)	(1.130.000)	(1.130.000,00)	-	Collateral - OTC Derivatives	**Do Not Display Assets**

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A This return/report is for:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- ☐ a single-employer plan
- ☒ a DFE (specify) E

B This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here . . . . . ▶ ☐

D Check box if filing under:
- ☐ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here . . . . . ▶ ☐

Part II Basic Plan Information - enter all requested information

1a Name of plan
MARKET ADVANTAGE LTD

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)

BLACKROCK INSTITUTIONAL TRUST
COMPANY, N.A.

50 HUDSON YARDS
NEW YORK, NY 10001

2b Employer Identification Number (EIN)
98-0655535

2c Plan Sponsor's telephone number
415-670-2000

2d Business code (see instructions)
000000

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	CHUCK PULSFORT	10/07/2025	CHUCK PULSFORT
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2024)
v. 240311

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN: 98-0655535

3c Administrator's telephone number: 415-670-2000

4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b** EIN	
a	Sponsor's name	**4d** PN	
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	0
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	0
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	0
b	Retired or separated participants receiving benefits	**6b**	0
c	Other retired or separated participants entitled to future benefits	**6c**	0
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	0
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f	Total. Add lines **6d** and **6e**.	**6f**	0
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	0
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	0
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

- [ ] **(1)** Insurance
- [ ] **(2)** Code section 412(e)(3) insurance contracts
- [ ] **(3)** Trust
- [ ] **(4)** General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- [ ] **(1)** Insurance
- [ ] **(2)** Code section 412(e)(3) insurance contracts
- [ ] **(3)** Trust
- [ ] **(4)** General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- [ ] **(1)** **R** (Retirement Plan Information)
- [ ] **(2)** **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- [ ] **(3)** **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- [ ] **(4)** **DCG** (Individual Plan Information) - Number Attached _____
- [ ] **(5)** **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- [X] **(1)** **H** (Financial Information)
- [ ] **(2)** **I** (Financial Information - Small Plan)
- [ ] **(3)** **A** (Insurance Information) - Number Attached _____
- [X] **(4)** **C** (Service Provider Information)
- [X] **(5)** **D** (DFE/Participating Plan Information)
- [ ] **(6)** **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) . . . . . ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) . . . . . ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____