

security_number	security_acco	depository	short_name	Currency	position	mra.nominal	blocks	nonmra.nominal	available	mktvalue_available	price	Maturity Date
TTD												
00502-751	100003-1	100101	BGHLXSTRP08.9000TTD27JY22XX	TTD	\$1,092,000.00	\$0.00	\$0.00	\$0.00	\$1,092,000.00	\$1,081,139.82	\$99.00547811	27-Jul-22
00504-593	100003-1	100101	BEHLXMBB006.2500TTD30MR31XX	TTD	\$5,631,604.54	\$0.00	\$0.00	\$5,218,992.08	\$412,612.46	\$412,612.46	\$100.00000000	30-Mar-31
00504-659	100003-1	100101	BPHLXFRB06.2500TTD03MA24XX	TTD	\$266,894.03	\$0.00	\$0.00	\$0.00	\$266,894.03	\$281,421.25	\$105.44306740	#N/A
USD												
00503-879	100003-1	106003	GGVLCEURF07.0000USD18FB22XX	USD	\$2,000,000.00	\$0.00	\$0.00	\$846,109.57	\$1,151,890.43	\$1,151,890.43	\$100.00000000	18-Feb-22
00503-450	100003-9	130899	GGVTEURF04.3750USD16JA24XX	USD	\$3,000,000.00	\$0.00	\$0.00	\$0.00	\$3,000.00	\$3,069.54	\$102.31800000	16-Jan-24
00504-133	100003-1	106003	GGVLCEURF06.5000USD12OC24XX	USD	\$2,500,000.00	\$1,468,961.77	\$0.00	\$1,031,038.22	\$0.01	\$0.01	\$104.41785200	12-Oct-24
00504-134	100003-1	100103	GGVLCEURF06.5000USD12OC24XX	USD	\$3,360,000.00	\$963,879.20	\$0.00	\$2,273,862.03	\$122,258.77	\$127,659.98	\$104.41785200	12-Oct-24
00504-516	100003-9	100103	GGVLCEURF06.5000USD25JY26XX	USD	\$1,000,000.00	\$0.00	\$0.00	\$870,096.33	\$129,903.67	\$133,858.44	\$103.04438520	25-Jul-26
00504-380	100003-1	106003	GGVLCEURF07.0000USD21DE26XX	USD	\$2,000,000.00	\$0.00	\$0.00	\$1,896,800.99	\$103,199.01	\$108,022.78	\$104.67424300	21-Dec-26
00504-083	100003-9	130899	GGVDOEURF05.9500USD25JA27XX	USD	\$31,198.28	\$0.00	\$0.00	\$19,217.00	\$11,981.28	\$13,315.52	\$111.13600000	25-Jan-27
00504-083	100003-9	100503	GGVDOEURF05.9500USD25JA27XX	USD	\$695,000.00	\$0.00	\$0.00	\$664,162.11	\$30,837.89	\$34,272.00	\$111.13600000	25-Jan-27
00504-092	100003-9	130899	GGVMXEURF04.1500USD28MR27XX	USD	\$300,000.00	\$0.00	\$0.00	\$295,463.35	\$4,536.65	\$5,010.05	\$110.43500000	28-Mar-27
00400-137	100003-1	131796	GGVTEURF05.8750USD17MY27XX	USD	\$765,000.00	\$765,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$108.31400000	17-May-27
00503-988	100003-9	130899	ATGULUEURF05.2500USD04NO27XX	USD	\$705,000.00	\$0.00	\$0.00	\$704,000.00	\$1,000.00	\$1,015.85	\$101.58500000	04-Nov-27
00504-123	100003-9	100503	GGVMEURF06.7500USD28AP28XX	USD	\$500,000.00	\$0.00	\$0.00	\$500,000.00	\$0.00	\$0.00	\$114.81500000	28-Apr-28
00504-254	100003-1	106003	GGVLCEURF07.0000USD23MY28XX	USD	\$3,000,000.00	\$0.00	\$0.00	\$2,999,999.99	\$0.01	\$0.01	\$101.54014210	23-May-28
00504-304	100003-9	130899	GGVDOEURF06.0000USD19JY28XX	USD	\$1,895,000.00	\$0.00	\$0.00	\$1,891,119.37	\$3,880.63	\$4,326.36	\$111.48600000	19-Jul-28
00504-368	100003-1	106003	GGVLCEURF07.5000USD07DE28XX	USD	\$2,100,000.00	\$0.00	\$0.00	\$2,069,740.03	\$30,259.97	\$31,842.68	\$105.23038510	07-Dec-28
00504-509	100003-1	106003	GGVLCEURF07.5000USD18JY29XX	USD	\$3,500,000.00	\$0.00	\$0.00	\$3,456,143.73	\$43,856.27	\$44,967.34	\$102.53342480	18-Jul-29
00502-698	100003-9	130899	GGVYUEURF07.6250USD21MR36XX	USD	\$850,000.00	\$0.00	\$0.00	\$849,999.00	\$1.00	\$1.51	\$105.68900000	21-Mar-36
00100-361	100003-9	130899	GGVCOEURF07.3750USD18SE37XX	USD	\$1,000,000.00	\$0.00	\$0.00	\$999,999.99	\$0.01	\$0.01	\$116.17100000	18-Sep-37
00502-620	100003-9	130899	GGVMEURF08.0000USD15MR39XX	USD	\$622,000.00	\$0.00	\$0.00	\$621,000.00	\$1,000.00	\$1,384.34	\$138.43400000	15-Mar-39
00501-643	100003-9	130899	GGVMXEURF06.0500USD11JA40XX	USD	\$438,000.00	\$0.00	\$0.00	\$427,675.34	\$10,324.66	\$12,824.47	\$124.21200000	11-Jan-40
00504-674	100003-9	130899	BHPECEURF06.3500USD15OC45XX	USD	\$2,000,000.00	\$1,578,084.07	\$0.00	\$0.00	\$421,915.93	\$563,785.16	\$133.62500000	15-Oct-45
00504-676	100003-9	130899	GGVROEURF06.1250USD22JA44XX	USD	\$2,000,000.00	\$0.00	\$0.00	\$306,602.26	\$1,693,397.74	\$2,219,062.27	\$131.04200000	#VALUE!
00502-296	100003-8	100101	CCLFINONE04.0000USD30JU22XX	USD	\$14,000,000.00	\$0.00	\$0.00	\$0.00	\$14,000,000.00	\$14,000,000.00	\$1,000,000,000	#N/A
XCD												
00503-032	100003-1	100103	GGVLCFXRB07.4000XCD19MR22XX	XCD	\$3,500,000.00	\$0.00	\$0.00	\$3,439,681.42	\$60,318.58	\$60,318.58	\$100.00000000	19-Mar-22
00503-058	100003-1	100103	GGVCFXRB07.5000XCD29AP22XX	XCD	\$277,777.84	\$0.00	\$0.00	\$257,956.68	\$19,821.16	\$19,821.16	\$100.00000000	29-Apr-22
00503-842	100003-1	106003	GGVLCNTOT07.5000XCD29OC22XX	XCD	\$6,000,000.00	\$0.00	\$0.00	\$5,979,911.51	\$20,088.49	\$20,753.77	\$103.31172890	29-Oct-22
00503-261	100003-1	106003	GGVLCFXRB07.5000XCD07FB23XD	XCD	\$2,229,850.00	\$0.00	\$0.00	\$2,229,850.00	\$0.00	\$0.00	\$104.15599870	07-Feb-23
00504-027	100003-1	100103	GGVCFXRB07.0000XCD17DE23XX	XCD	\$2,857,142.90	\$0.00	\$0.00	\$1,389,686.53	\$1,467,456.37	\$1,511,794.77	\$103.02144590	17-Dec-23
00504-434	100003-1	106003	GGVLCFXRB06.0000XCD23JA24XX	XCD	\$5,383,000.00	\$0.00	\$0.00	\$5,343,143.77	\$39,856.23	\$41,249.32	\$103.49528100	23-Jan-24
00504-073	100003-1	106003	GGVCFXRB07.5000XCD04MY24XX	XCD	\$1,785,714.26	\$0.00	\$0.00	\$1,718,351.56	\$67,362.70	\$70,463.75	\$104.60351910	04-May-24
00504-475	100003-1	106003	GGVLCNTOT06.2500XCD08MY24XX	XCD	\$3,850,000.00	\$0.00	\$0.00	\$3,850,000.00	\$0.00	\$0.00	\$102.82100510	08-May-24
00504-075	100003-1	106003	GGVCFXRB07.5000XCD14MY24XX	XCD	\$3,425,000.00	\$0.00	\$0.00	\$3,421,508.01	\$3,491.99	\$3,655.20	\$104.67390760	14-May-24
00503-946	100003-1	106003	GGVLCFXRB07.0000XCD22AU24XX	XCD	\$15,000,000.00	\$0.00	\$0.00	\$14,972,102.28	\$27,897.72	\$29,611.50	\$106.14308490	22-Aug-24
00503-952	100003-1	106003	GGVLCFXRB07.0000XCD05SE24XX	XCD	\$12,000,000.00	\$5,091,916.45	\$0.00	\$6,908,083.55	\$0.00	\$0.00	\$106.17151470	05-Sep-24
00504-161	100003-1	106003	GGVLCFXRB06.2500XCD23NO24XX	XCD	\$3,500,000.00	\$1,776,921.46	\$0.00	\$1,704,411.72	\$18,666.82	\$19,458.90	\$104.24326470	23-Nov-24
00504-037	100003-1	143092	GGVCFXRB07.5000XCD02FB25XX	XCD	\$3,199,812.74	\$0.00	\$3,199,812.74	\$0.00	\$0.00	\$0.00	\$104.95807650	02-Feb-25
00504-037	100003-1	143099	GGVCFXRB07.5000XCD02FB25XX	XCD	\$354,927.58	\$0.00	\$354,927.58	\$0.00	\$0.00	\$0.00	\$104.95807650	02-Feb-25
00504-037	100003-1	148891	GGVCFXRB07.5000XCD02FB25XX	XCD	\$1,393,093.78	\$0.00	\$0.00	\$1,393,093.78	\$0.00	\$0.00	\$104.95807650	02-Feb-25
00504-037	100003-1	106003	GGVCFXRB07.5000XCD02FB25XX	XCD	\$1,614,665.90	\$0.00	\$0.00	\$1,467,227.08	\$147,438.82	\$154,748.95	\$104.95807650	02-Feb-25
00504-426	100003-1	106003	GGVLCFXRB06.2500XCD04MR25XX	XCD	\$2,777,000.00	\$193,358.95	\$0.00	\$2,583,641.05	\$0.00	\$0.00	\$104.17725410	04-Mar-25
00504-277	100003-1	106003	GGVCFXRB07.0000XCD15JN25XX	XCD	\$4,526,499.98	\$1,491,853.62	\$0.00	\$3,030,008.39	\$4,637.97	\$4,833.77	\$104.22168610	15-Jun-25
00503-875	100003-1	106003	GGVLCFXRB07.5000XCD02FB26XX	XCD	\$5,500,000.00	\$1,250,615.93	\$0.00	\$4,155,223.81	\$94,160.26	\$101,832.42	\$108.14798520	02-Feb-26
00504-242	100003-1	100103	GGVLCFXRB06.8500XCD16AP26XX	XCD	\$12,500,000.00	\$0.00	\$0.00	\$12,500,000.00	\$0.00	\$0.00	\$105.54848270	16-Apr-26
00504-311	100003-1	106003	GGVLCFXRB06.8500XCD01AU26XX	XCD	\$18,000,000.00	\$2,343,475.79	\$0.00	\$15,655,422.53	\$1,101.68	\$1,163.82	\$105.64026900	01-Aug-26
00503-951	100003-1	143092	GGVLCFXRB07.5000XCD02SE26XX	XCD	\$687,472.84	\$0.00	\$687,472.84	\$0.00	\$0.00	\$0.00	\$107.84442450	02-Sep-26
00503-951	100003-1	106003	GGVLCFXRB07.5000XCD02SE26XX	XCD	\$24,312,527.16	\$1,592,262.71	\$0.00	\$22,720,123.14	\$141.31	\$152.39	\$107.84442450	02-Sep-26
00504-523	100003-1	106003	GGVLCFXRB06.5000XCD26SE26XX	XCD	\$5,000,000.00	\$4,308,530.83	\$0.00	\$691,469.17	\$0.00	\$0.00	\$103.43737110	26-Sep-26
00504-357	100003-1	106003	GGVCFXRB07.2500XCD09NO26XX	XCD	\$263,000.00	\$0.00	\$0.00	\$261,218.39	\$1,781.61	\$1,899.55	\$106.61979160	09-Nov-26
00504-381	100003-1	148891	GGVLCFXRB07.0000XCD21DE26XX	XCD	\$2,370,542.68	\$0.00	\$0.00	\$2,370,542.68	\$0.00	\$0.00	\$105.41686370	21-Dec-26
00504-381	100003-1	106003	GGVLCFXRB07.0000XCD21DE26XX	XCD	\$13,629,457.32	\$1,445,336.31	\$0.00	\$12,133,814.78	\$50,306.23	\$53,031.25	\$105.41686370	21-Dec-26
00504-424	100003-1	106003	GGVAGFXRB07.2500XCD25FB27XX	XCD	\$10,000,000.00	\$0.00	\$0.00	\$9,939,984.82	\$60,015.18	\$61,229.54	\$102.02341940	25-Feb-27
00504-432	100003-1	106003	GGVCFXRB07.2500XCD18MR27XX	XCD	\$15,000,000.00	\$0.00	\$0.00	\$15,000,000.00	\$0.00	\$0.00	\$106.34909260	18-Mar-27
00504-633	100003-1	100103	GGVLCNTOT06.3500XCD12AP27XX	XCD	\$14,000,000.00	\$8,659,273.88	\$0.00	\$5,340,726.12	\$0.00	\$0.00	\$102.12680650	12-Apr-27
00504-495	100003-1	106003	GGVCFXRB07.2500XCD14JN27XX	XCD	\$6,875,000.00	\$0.00	\$0.00	\$6,846,473.42	\$28,526.58	\$29,959.14	\$105.02185000	14-Jun-27
00504-135	100003-1	100103	GGVLCFXRB07.2500XCD16OC27XX	XCD	\$12,000,000.00	\$1,797,700.61	\$0.00	\$10,166,718.91	\$35,580.48	\$37,654.43	\$105.82889760	16-Oct-27
00504-193	100003-1	106003	GGVLCFXRB07.2500XCD23JA28XX	XCD	\$4,785,000.00	\$0.00	\$0.00	\$4,781,380.72	\$3,619.28	\$3,829.19	\$105.79973580	23-Jan-28
00504-194	100003-1	100103	GGVLCFXRB07.2500XCD23JA28XX	XCD	\$12,815,000.00	\$4,723,471.56	\$0.00	\$8,079,897.09	\$11,631.35	\$12,305.94	\$105.79973580	23-Jan-28
00504-644	100003-1	100103	GGVLCFXRB07.0000XCD06MY28XX	XCD	\$10,000,000.00	\$2,712,351.37	\$0.00	\$7,280,439.62	\$7,209.01	\$7,481.31	\$103.77718710	06-May-28
00504-576	100003-1	106003	GGVCFXRB06.7500XCD06JY28XX	XCD	\$2,000,000.00	\$0.00	\$0.00	\$1,999,980.33	\$19.67	\$20.09	\$102.13680990	06-Jul-28
00504-654	100003-1	106003	GGVLCFXRB07.1000XCD15JY28XX	XCD	\$12,917,000.							