

Portfolio of Investments

| Investments in Securities | Coupon % | Maturity | Shares/Par | Value (\$) | % of Net Assets |
|--|----------|----------|------------|------------|-----------------|
| 1261229 BC | 10 | 4/15/32 | 400,000 | 398,000 | 0.128% |
| 58.com | | | 22,100 | 0 | 0.000% |
| Abu Dhabi Government International Bond | 3 | 9/15/51 | 420,000 | 279,164 | 0.090% |
| Adani International Container Terminal Pvt | 3 | 2/16/31 | 248,000 | 212,451 | 0.068% |
| Advanced Micro Devices | | | 1,430 | 146,918 | 0.047% |
| Adyen | | | 418 | 634,845 | 0.204% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3 | 10/29/28 | 150,000 | 140,832 | 0.045% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 6.15 | 9/30/30 | 150,000 | 157,886 | 0.051% |
| Aes Andes | 8.15 | 6/10/55 | 490,000 | 507,081 | 0.163% |
| Africell Holding | 10.5 | 10/23/29 | 575,000 | 564,325 | 0.182% |
| Agrosuper | 4.6 | 1/20/32 | 250,000 | 229,149 | 0.074% |
| Airbnb | 0 | 3/15/26 | 1,505,000 | 1,443,771 | 0.465% |
| Airbus | | | 1,611 | 283,271 | 0.091% |
| AirJoule Technologies | | | 36,900 | 20,852 | 0.007% |
| Airtac International | | | 8,000 | 200,226 | 0.064% |
| Akbank TAS | 9.37 | 6/14/73 | 210,000 | 211,764 | 0.068% |
| Alchip Technologies | | | 2,000 | 165,048 | 0.053% |
| Aldar Properties PJSC | 6.62 | 4/15/55 | 230,000 | 233,896 | 0.075% |
| Alen 2021-ACEN Mortgage Trust | 5.58 | 4/15/34 | 75,000 | 70,875 | 0.023% |
| Alibaba Group Holding | | | 16,900 | 278,036 | 0.090% |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer | 6.5 | 10/1/31 | 320,000 | 314,000 | 0.101% |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer | 7.38 | 10/1/32 | 35,000 | 35,044 | 0.011% |
| Allied Universal Holdco LLC / Allied Universal Finance | 9.75 | 7/15/27 | 400,000 | 399,500 | 0.129% |
| Ally Financial | 6.85 | 1/3/30 | 70,000 | 73,966 | 0.024% |
| Alphabet Class A | | | 2,538 | 392,476 | 0.126% |
| Al Rajhi Bank | 6.38 | 11/16/73 | 230,000 | 234,044 | 0.075% |
| Altera Infrastructure LP/Teekay Offshore | | | 700 | 18,900 | 0.006% |
| Amazon.com | | | 7,167 | 1,363,593 | 0.439% |
| AMC Entertainment Holdings | 11.32 | 1/4/29 | 397,256 | 395,369 | 0.127% |
| American Airlines | 10.75 | 2/15/26 | 200,000 | 202,478 | 0.065% |
| American Airlines | 10.75 | 2/15/26 | 1,000,000 | 1,012,389 | 0.326% |
| American Electric Power | 5.7 | 8/15/25 | 52,000 | 52,178 | 0.017% |
| American Express | 5.1 | 2/16/28 | 80,000 | 80,978 | 0.026% |
| AMSR 2020-SFR2 Trust | 4 | 7/17/37 | 335,000 | 332,630 | 0.107% |
| AMSR 2020-SFR2 Trust | 5.25 | 7/17/37 | 145,000 | 144,272 | 0.046% |
| Analog Devices | | | 640 | 129,069 | 0.042% |
| Angolan Government International Bond | 8 | 11/26/29 | 310,000 | 275,585 | 0.089% |
| Angolan Government International Bond | 8.75 | 4/14/32 | 270,000 | 232,700 | 0.075% |
| Ansys | | | 1,225 | 387,786 | 0.125% |
| Anticimex Global | 7.49 | 11/16/28 | 580,500 | 578,613 | 0.186% |
| Apple | | | 3,943 | 875,859 | 0.282% |
| Applebee S Funding Llc / Ihop Funding | 7.82 | 3/5/53 | 60,000 | 61,683 | 0.020% |
| Applebee S Funding Llc / Ihop Funding | 4.72 | 6/5/49 | 84,150 | 82,568 | 0.027% |
| Applied Systems | 7.05 | 2/24/31 | 397,253 | 396,900 | 0.128% |
| AppLovin | | | 474 | 125,596 | 0.040% |
| Ares Management | | | 4,033 | 194,431 | 0.063% |
| Argentine Republic Government International Bond | 5 | 1/9/38 | 465,000 | 306,939 | 0.099% |
| Argentine Republic Government International Bond | 4.13 | 7/9/35 | 230,000 | 144,285 | 0.046% |
| Argentine Republic Government International Bond | 3.5 | 7/9/41 | 250,000 | 145,009 | 0.047% |
| Argentine Republic Government International Bond | 4.13 | 7/9/46 | 34,205 | 21,190 | 0.007% |
| Ascend Learning | 10.17 | 12/10/29 | 141,060 | 140,107 | 0.045% |
| Asg Finance Designated Activity | 9.75 | 5/15/29 | 230,000 | 231,407 | 0.075% |
| Asics | | | 28,700 | 603,594 | 0.194% |
| AssuredPartners | 5.63 | 1/15/29 | 800,000 | 796,000 | 0.256% |
| Asurion | 9.69 | 1/20/29 | 400,000 | 369,564 | 0.119% |
| Asurion | 7.69 | 12/23/26 | 782,141 | 780,553 | 0.251% |
| Asurion | 9.69 | 1/31/28 | 101,879 | 96,203 | 0.031% |
| Asurion | 8.67 | 8/21/28 | 326,705 | 323,379 | 0.104% |
| At Home | 4.88 | 7/15/28 | 240,000 | 66,000 | 0.021% |
| Auxilior Term Funding 2023-1 | 10.97 | 12/15/32 | 230,000 | 240,077 | 0.077% |
| Avalara | 7.57 | 3/21/32 | 210,000 | 209,015 | 0.067% |
| Avis Budget Rental Car Funding AESOP | 7.72 | 10/20/27 | 100,000 | 99,999 | 0.032% |
| Avis Budget Rental Car Funding AESOP | 7.82 | 2/20/28 | 100,000 | 99,995 | 0.032% |
| Avolon Holdings Funding | 6.38 | 5/4/28 | 90,000 | 93,148 | 0.030% |
| Axian Telecom | 7.38 | 2/16/27 | 230,000 | 232,127 | 0.075% |

T. Rowe Price Multi-Strategy Total Return Fund
(Unaudited)

03/31/2025

| | | | | | |
|---|------|----------|-------------|-----------|--------|
| Axon Enterprise | 6.13 | 3/15/30 | 55,000 | 55,413 | 0.018% |
| Axon Enterprise | 6.25 | 3/15/33 | 40,000 | 40,350 | 0.013% |
| Banco De Credito E Inversiones | 7.5 | 3/12/74 | 230,000 | 229,870 | 0.074% |
| Banco Mercantil del Norte SA/Grand Cayman | 7.5 | 9/27/73 | 240,000 | 235,836 | 0.076% |
| Banco Nacional de Comercio Exterior SNC/Cayman Islands | 2.72 | 8/11/31 | 300,000 | 282,518 | 0.091% |
| Banco Nacional de Panama | 2.5 | 8/11/30 | 310,000 | 257,358 | 0.083% |
| Bank Central Asia | | | 432,000 | 221,739 | 0.071% |
| Bank of America | | | 13,125 | 547,706 | 0.176% |
| Battery Future Acquisition | | | 36,700 | 2,202 | 0.001% |
| Bausch + Lomb | 7.67 | 5/10/27 | 1,395,390 | 1,389,557 | 0.448% |
| BAYVIEW FINANCING TRUST 2024-2F A PP | 7.11 | 11/1/29 | 90,510 | 90,510 | 0.029% |
| Bayview Opportunity Master Fund VII 2024-CAR1 | 6.39 | 12/26/31 | 156,433 | 157,797 | 0.051% |
| BBCMS 2019-BWAY Mortgage Trust | 7.36 | 11/15/34 | 130,000 | 652 | 0.000% |
| BBCMS Trust 2015-SRCH | 4.96 | 8/10/35 | 100,000 | 91,767 | 0.030% |
| BBVA Mexico SA Institucion de Banca Multiple Grupo Financiero BBVA Mexico/TX | 5.13 | 1/18/33 | 310,000 | 294,898 | 0.095% |
| BBVA Mexico SA Institucion de Banca Multiple Grupo Financiero BBVA Mexico/TX | 8.13 | 1/8/39 | 455,000 | 463,985 | 0.149% |
| Bell Telephone Co of Canada or Bell Canada | 7 | 9/15/55 | 200,000 | 200,952 | 0.065% |
| Benteler International | 10.5 | 5/15/28 | 295,000 | 310,614 | 0.100% |
| Be Semiconductor Industries | | | 2,801 | 288,103 | 0.093% |
| Bicara therapeutics | | | 2,206 | 28,744 | 0.009% |
| Blackbird Capital Aircraft Lease Securitization Ltd 2016-1 | 4.21 | 12/16/41 | 159,677 | 159,380 | 0.051% |
| BlackLine | 0 | 3/15/26 | 300,000 | 286,385 | 0.092% |
| Block | 0 | 5/1/26 | 433,000 | 411,304 | 0.132% |
| Block | | | 6,987 | 379,604 | 0.122% |
| Blue Owl Asset Leasing Trust 2024-1 | 8 | 12/15/31 | 250,000 | 252,459 | 0.081% |
| BMW International Investment BV | 5.5 | 6/6/26 | 100,000 | 129,966 | 0.042% |
| Bnp Paribas | 3.38 | 1/23/26 | 100,000 | 127,525 | 0.041% |
| Boeing | | | 4,884 | 292,210 | 0.094% |
| Boeing | | | 2,630 | 448,547 | 0.144% |
| Bona Fide Investment Holdings | | | 38 | 51,813 | 0.017% |
| Bona Fide Investment Holdings LLC | | | 30 | 31,874 | 0.010% |
| Bonos de la Tesoreria de la Republica en pesos | 6 | 4/1/33 | 665,000,000 | 707,251 | 0.228% |
| Bonos de la Tesoreria de la Republica en pesos | 4.7 | 9/1/30 | 295,000,000 | 295,059 | 0.095% |
| Boost Newco Borrower | 7.5 | 1/15/31 | 200,000 | 207,750 | 0.067% |
| Brandywine Operating Partnership | 8.88 | 4/12/29 | 200,000 | 208,748 | 0.067% |
| Brazilian Government International Bond | 6 | 10/20/33 | 345,000 | 336,367 | 0.108% |
| Brazilian Government International Bond | 6.13 | 3/15/34 | 230,000 | 224,163 | 0.072% |
| Brazil Notas do Tesouro Nacional Serie F | 10 | 1/1/29 | 18,817,000 | 2,869,123 | 0.924% |
| Brazil Notas do Tesouro Nacional Serie F | 10 | 1/1/31 | 5,560,000 | 798,170 | 0.257% |
| BRC | | | 801 | 1,674 | 0.001% |
| Broadcom | | | 2,511 | 420,417 | 0.135% |
| BSREP Commercial Mortgage Trust 2021-DC | 5.98 | 8/15/38 | 38,345 | 31,827 | 0.010% |
| BX Trust 2021-VIEW | 8.36 | 6/15/36 | 160,000 | 151,473 | 0.049% |
| Cable One | 0 | 3/15/26 | 500,000 | 475,496 | 0.153% |
| CAMB Commercial Mortgage Trust 2019-LIFE | 6.77 | 12/15/37 | 100,000 | 99,813 | 0.032% |
| Cantor Commercial Real Estate Lending 2019-CF1 | 4.12 | 5/15/52 | 125,000 | 15,224 | 0.005% |
| Cantor Commercial Real Estate Lending 2019-CF1 | 4.66 | 5/15/52 | 80,000 | 1,600 | 0.001% |
| Capital One Financial | 6.31 | 6/8/29 | 95,000 | 98,919 | 0.032% |
| Capital One Financial | 6.38 | 6/8/34 | 95,000 | 99,211 | 0.032% |
| Capitalworks Emerging Markets Acquisition | | | 36,400 | 364 | 0.000% |
| Cargo Aircraft Management | 4.75 | 2/1/28 | 800,000 | 799,000 | 0.257% |
| Carnival | 7.63 | 3/1/26 | 1,500,000 | 1,500,000 | 0.483% |
| Carpenter Technology | 7.63 | 3/15/30 | 355,000 | 365,650 | 0.118% |
| Carvana | | | 1,279 | 267,413 | 0.086% |
| Carvana Auto Receivables Trust 2021-N3 | 1.02 | 6/12/28 | 10,506 | 10,097 | 0.003% |
| CCO Holdings LLC / CCO Holdings Capital | 4.25 | 1/15/34 | 410,000 | 337,225 | 0.109% |
| CD&R Firefly Bidco | 9.95 | 4/30/29 | 116,250 | 149,591 | 0.048% |
| CD&R FIREFLY BIDCO PLC BANKDEBT | 6.81 | 4/30/29 | 215,000 | 230,212 | 0.074% |
| CEC Entertainment | 6.75 | 5/1/26 | 110,000 | 108,075 | 0.035% |
| ChampionX | 7.17 | 6/7/29 | 1,487,425 | 1,484,822 | 0.478% |
| Charles Schwab | | | 13,840 | 1,083,395 | 0.349% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 3.7 | 4/1/51 | 30,000 | 18,852 | 0.006% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 3.9 | 6/1/52 | 653,000 | 422,486 | 0.136% |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.91 | 7/23/25 | 13,000 | 12,999 | 0.004% |
| Chile Electricity Lux Mpc II Sarl | 5.58 | 10/20/35 | 290,000 | 290,174 | 0.093% |
| Chimerix | | | 39,026 | 332,111 | 0.107% |
| Chobani Holdco II | 8.75 | 10/1/29 | 345,000 | 373,463 | 0.120% |
| Chromalloy | 8.06 | 3/27/31 | 471,438 | 469,377 | 0.151% |

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|---|-------|----------|---------------|-----------|--------|
| CHS/Community Health Systems | 10.88 | 1/15/32 | 35,000 | 34,388 | 0.011% |
| Chugai Pharmaceutical | | | 14,000 | 636,525 | 0.205% |
| Citigroup | | | 10,333 | 733,540 | 0.236% |
| Cloud Software | 8.47 | 3/24/31 | 244,388 | 241,770 | 0.078% |
| Cloud Software | 8.25 | 6/30/32 | 352,000 | 356,840 | 0.115% |
| Cloud Software | 9 | 9/30/29 | 300,000 | 298,875 | 0.096% |
| CME Group | | | 2,537 | 673,041 | 0.217% |
| CMG Media | 8.88 | 6/18/29 | 100,000 | 86,250 | 0.028% |
| CMG Media | 7.9 | 6/18/29 | 663,324 | 620,593 | 0.200% |
| Coca-Cola Icecek | 50.5 | 4/28/25 | 1,270,000 | 33,131 | 0.011% |
| Cologix Canadian Issuer | 4.94 | 1/25/52 | 305,000 | 207,620 | 0.067% |
| Colombia Government International Bond | 7.5 | 2/2/34 | 285,000 | 282,635 | 0.091% |
| Colombia Government International Bond | 3.25 | 4/22/32 | 795,000 | 619,583 | 0.200% |
| Colombia Government International Bond | 4.13 | 5/15/51 | 505,000 | 287,661 | 0.093% |
| Colombian TES | 13.25 | 2/9/33 | 808,400,000 | 203,907 | 0.066% |
| Colombian TES | 7 | 3/26/31 | 2,554,100,000 | 491,124 | 0.158% |
| Colombian TES | 7 | 6/30/32 | 1,600,000,000 | 293,882 | 0.095% |
| Colorado Health Facilities Authority | 4.48 | 12/1/40 | 250,000 | 217,628 | 0.070% |
| Comision Federal de Electricidad | 5.7 | 1/24/30 | 700,000 | 685,545 | 0.221% |
| Comision Federal de Electricidad | 3.35 | 2/9/31 | 350,000 | 298,344 | 0.096% |
| Commonwealth of Puerto Rico | 0 | 11/1/43 | 1,077,683 | 674,899 | 0.217% |
| Comstock Resources | 6.75 | 3/1/29 | 241,000 | 234,373 | 0.075% |
| Connecticut Avenue Securities Trust 2022-R06 | 7.09 | 5/25/42 | 38,602 | 39,415 | 0.013% |
| ConnectWise | 8.06 | 9/29/28 | 580,500 | 579,414 | 0.187% |
| ConocoPhillips | | | 5,403 | 567,423 | 0.183% |
| Constellation Energy | | | 1,032 | 208,082 | 0.067% |
| Constellation Energy Generation | 3.25 | 6/1/25 | 54,000 | 53,859 | 0.017% |
| Constellation Software Inc/Canada | | | 12 | 0 | 0.000% |
| Copart | | | 5,307 | 300,323 | 0.097% |
| Corp Nacional del Cobre de Chile | 3.15 | 1/15/51 | 480,000 | 297,758 | 0.096% |
| Costa Rica Government International Bond | 6.55 | 4/3/34 | 280,000 | 287,595 | 0.093% |
| Country Garden Holdings | 3.13 | 10/22/25 | 300,000 | 30,018 | 0.010% |
| Crescent Energy Finance | 7.38 | 1/15/33 | 195,000 | 187,931 | 0.061% |
| Crown Finance US | 9.57 | 10/30/31 | 199,500 | 198,217 | 0.064% |
| CSC Holdings | 8.82 | 1/18/28 | 322,532 | 311,379 | 0.100% |
| CSC Holdings | 9 | 4/15/27 | 279,514 | 262,243 | 0.084% |
| Csn Resources | 5.88 | 4/8/32 | 385,000 | 312,652 | 0.101% |
| C&W Senior Finance | 9 | 1/15/33 | 240,000 | 236,444 | 0.076% |
| Cyber-Ark Software | | | 135 | 45,630 | 0.015% |
| Czech Republic Government Bond | 3 | 3/3/33 | 14,950,000 | 598,606 | 0.193% |
| Deere | | | 1,186 | 556,649 | 0.179% |
| Delta Topco | 9.51 | 12/2/30 | 435,000 | 434,047 | 0.140% |
| Deutsche Bank | 4.79 | 4/30/73 | 400,000 | 399,000 | 0.129% |
| Deutsche Bundesrepublik Inflation Linked Bond | 0.1 | 4/15/26 | 1,243,224 | 1,338,483 | 0.431% |
| Diamondback Energy | | | 1,059 | 169,313 | 0.055% |
| DIAMOND SPORTS GROUP LLC | | | 464 | 8,149 | 0.003% |
| Directv Financing | 9.55 | 8/2/27 | 524,844 | 524,917 | 0.169% |
| DISH DBS | 5.25 | 12/1/26 | 546,000 | 500,955 | 0.161% |
| DISH DBS | 7.75 | 7/1/26 | 210,000 | 181,125 | 0.058% |
| DISH Network | 11.75 | 11/15/27 | 380,000 | 399,000 | 0.129% |
| DLLAD 2023-1 | 5.19 | 4/20/26 | 2,843 | 2,843 | 0.001% |
| Dominican Republic International Bond | 10.75 | 6/1/36 | 8,000,000 | 131,987 | 0.043% |
| Eagle Broadband Investments | 7.56 | 11/12/27 | 397,922 | 396,100 | 0.128% |
| Ecopetrol | 8.88 | 1/13/33 | 362,000 | 373,846 | 0.120% |
| Ecopetrol | 8.38 | 1/19/36 | 280,000 | 272,994 | 0.088% |
| Ecopetrol | 7.75 | 2/1/32 | 290,000 | 284,867 | 0.092% |
| Ecuador Government International Bond | 5.5 | 7/31/35 | 330,000 | 162,135 | 0.052% |
| Edelman Financial Engines Center | 9.57 | 10/6/28 | 805,000 | 803,793 | 0.259% |
| Egypt Government International Bond | 5.88 | 2/16/31 | 350,000 | 288,295 | 0.093% |
| Egypt Government International Bond | 8.63 | 2/4/30 | 610,000 | 591,049 | 0.190% |
| Egypt Government International Bond | 9.45 | 2/4/33 | 200,000 | 189,005 | 0.061% |
| Elara Hgv Timeshare Issuer 2019 | 3.45 | 1/25/34 | 27,467 | 26,909 | 0.009% |
| Elara Hgv Timeshare Issuer 2023 | 10.1 | 2/25/38 | 122,536 | 127,414 | 0.041% |
| Eli Lilly | | | 1,444 | 1,192,614 | 0.384% |
| Ellucian Holdings | 9.07 | 11/22/32 | 395,000 | 400,265 | 0.129% |
| El Salvador Government International Bond | 9.25 | 4/17/30 | 410,000 | 428,032 | 0.138% |
| El Salvador Government International Bond | 0.25 | 4/17/30 | 150,000 | 3,729 | 0.001% |
| El Salvador Government International Bond | 9.25 | 4/17/30 | 615,000 | 642,048 | 0.207% |

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|--|-------|----------|------------|-----------|--------|
| Empresa de los Ferrocarriles del Estado | 3.07 | 8/18/50 | 300,000 | 182,249 | 0.059% |
| Engineered Machinery Holdings | 11.06 | 5/21/29 | 145,000 | 144,939 | 0.047% |
| Engineered Machinery Holdings | 10.56 | 5/21/29 | 465,000 | 464,712 | 0.150% |
| Equifax | | | 1,147 | 279,363 | 0.090% |
| Eskom Holdings SOC | 4.31 | 7/23/27 | 300,000 | 287,617 | 0.093% |
| European Bank for Reconstruction & development | 6.3 | 10/26/27 | 16,200,000 | 187,821 | 0.061% |
| Everi Holdings | 5 | 7/15/29 | 600,000 | 598,500 | 0.193% |
| Everi Holdings | 6.94 | 8/3/28 | 965,547 | 965,035 | 0.311% |
| EW Scripps | 7 | 5/1/26 | 299,208 | 297,291 | 0.096% |
| ExxonMobil | | | 4,708 | 559,922 | 0.180% |
| Fannie Mae Interest Strip | 5.5 | 11/25/53 | 91,856 | 20,949 | 0.007% |
| Fannie Mae Interest Strip | 5.5 | 11/25/54 | 98,831 | 23,356 | 0.008% |
| Fannie Mae Interest Strip | 2 | 2/25/51 | 149,996 | 19,599 | 0.006% |
| Fannie Mae Interest Strip | 2.5 | 3/25/51 | 87,127 | 14,014 | 0.005% |
| Fannie Mae Interest Strip | 2 | 3/25/52 | 95,822 | 12,709 | 0.004% |
| Fannie Mae Interest Strip | 2 | 4/25/52 | 452,999 | 57,826 | 0.019% |
| Fannie Mae Interest Strip | 5 | 8/25/54 | 643,682 | 155,752 | 0.050% |
| Fannie Mae Interest Strip | 5.5 | 8/25/54 | 429,391 | 104,675 | 0.034% |
| Fannie Mae Interest Strip | 2 | 9/25/51 | 181,606 | 24,704 | 0.008% |
| Fannie Mae Interest Strip | 5.5 | 9/25/53 | 389,458 | 95,320 | 0.031% |
| Fannie Mae REMICS | 2.5 | 10/25/50 | 68,658 | 11,713 | 0.004% |
| Fannie Mae REMICS | 2.5 | 12/25/50 | 493,781 | 78,641 | 0.025% |
| Fannie Mae REMICS | 2.5 | 12/25/50 | 138,694 | 19,169 | 0.006% |
| Fannie Mae REMICS | 2.5 | 5/25/47 | 532,294 | 71,415 | 0.023% |
| Fannie Mae REMICS | 2 | 5/25/51 | 2,003,722 | 263,812 | 0.085% |
| Fannie Mae REMICS | 2.5 | 8/25/49 | 84,730 | 13,679 | 0.004% |
| Ferrellgas LP / Ferrellgas Finance | 5.38 | 4/1/26 | 900,000 | 888,750 | 0.286% |
| FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple | 7.25 | 1/31/41 | 288,333 | 285,666 | 0.092% |
| Finance of America HECM Buyout 2024-HB1 | 6 | 10/1/34 | 275,000 | 202,874 | 0.065% |
| First Eagle Holdings | 6.93 | 2/2/27 | 400,000 | 399,832 | 0.129% |
| Fleet US Bidco | 7.06 | 2/10/31 | 96,417 | 96,056 | 0.031% |
| Flowco Holdings | | | 1,917 | 49,171 | 0.016% |
| FPT | | | 500 | 2,368 | 0.001% |
| Freddie Mac REMICS | 2 | 10/25/50 | 206,169 | 28,128 | 0.009% |
| Freddie Mac REMICS | 5 | 10/25/54 | 147,082 | 33,708 | 0.011% |
| Freddie Mac REMICS | 2 | 2/25/51 | 257,250 | 34,065 | 0.011% |
| Freddie Mac REMICS | 2.5 | 4/25/51 | 397,377 | 63,662 | 0.021% |
| Freddie Mac REMICS | 5 | 7/25/48 | 122,507 | 20,972 | 0.007% |
| Freddie Mac STACR REMIC Trust 2022-DNA2 | 5.64 | 2/25/42 | 47,079 | 47,093 | 0.015% |
| Freddie Mac Strips | 5.5 | 11/25/53 | 181,028 | 42,316 | 0.014% |
| Freddie Mac Strips | 2 | 1/25/51 | 119,278 | 15,401 | 0.005% |
| Freddie Mac Strips | 2 | 2/15/52 | 369,287 | 50,379 | 0.016% |
| Freddie Mac Strips | 5 | 5/25/53 | 119,096 | 28,681 | 0.009% |
| Freddie Mac Strips | 2 | 6/15/52 | 224,803 | 28,851 | 0.009% |
| Freddie Mac Strips | 5 | 8/25/54 | 239,726 | 56,967 | 0.018% |
| Freeport-McMoRan | | | 5,206 | 197,099 | 0.063% |
| Frontier Communications Holdings | 6 | 1/15/30 | 400,000 | 399,500 | 0.129% |
| Frontier Communications Holdings | 6.79 | 7/1/31 | 997,500 | 995,006 | 0.321% |
| Frontier Issuer | 11.16 | 6/20/54 | 320,360 | 359,736 | 0.116% |
| Frontier Issuer | 11.5 | 8/20/53 | 990,586 | 1,048,366 | 0.338% |
| FS Luxembourg Sarl | 8.88 | 2/12/31 | 230,000 | 236,208 | 0.076% |
| FS Luxembourg Sarl | 8.88 | 2/12/31 | 250,000 | 256,748 | 0.083% |
| GCT Semiconductor Holding | | | 24,750 | 1,792 | 0.001% |
| GE | | | 1,356 | 271,403 | 0.087% |
| General Motors Financial | 6.05 | 10/10/25 | 49,000 | 49,280 | 0.016% |
| Geopark | 5.5 | 1/17/27 | 300,000 | 294,041 | 0.095% |
| Globo Comunicacao E Participacoes | 5.5 | 1/14/32 | 310,000 | 288,681 | 0.093% |
| Goto Foods Funding | 7.21 | 7/30/52 | 243,750 | 246,729 | 0.079% |
| Government National Mortgage Association | 2 | 11/20/50 | 266,165 | 35,339 | 0.011% |
| Government National Mortgage Association | 2.5 | 11/20/51 | 543,603 | 80,169 | 0.026% |
| Government National Mortgage Association | 2.5 | 11/20/51 | 202,500 | 30,212 | 0.010% |
| Government National Mortgage Association | 2 | 12/20/50 | 135,997 | 16,775 | 0.005% |
| Government National Mortgage Association | 2 | 12/20/50 | 145,354 | 17,768 | 0.006% |
| Government National Mortgage Association | 2.5 | 2/20/51 | 588,968 | 86,092 | 0.028% |
| Government National Mortgage Association | 2 | 3/20/51 | 107,117 | 14,318 | 0.005% |
| Government National Mortgage Association | 2.5 | 8/20/49 | 295,389 | 32,036 | 0.010% |
| Government National Mortgage Association | 3 | 8/20/50 | 376,390 | 64,847 | 0.021% |
| Government National Mortgage Association | 3 | 8/20/51 | 393,008 | 63,822 | 0.021% |

| | | | | | |
|--|-------|----------|---------------|-----------|--------|
| GPD | 10.13 | 4/1/26 | 200,000 | 183,500 | 0.059% |
| Graham Packaging | 7.1 | 8/4/27 | 1,000,000 | 998,080 | 0.321% |
| Gray Media | 5.38 | 11/15/31 | 425,000 | 259,250 | 0.084% |
| Gray Media | 9.56 | 6/4/29 | 54,750 | 52,868 | 0.017% |
| Greensaif Pipelines Bidco Sarl | 5.85 | 2/23/36 | 200,000 | 202,724 | 0.065% |
| Greensaif Pipelines Bidco Sarl | 6.13 | 2/23/38 | 275,000 | 282,750 | 0.091% |
| Guatemala Government Bond | 3.7 | 10/7/33 | 350,000 | 292,381 | 0.094% |
| Guatemala Government Bond | 4.9 | 6/1/30 | 300,000 | 289,137 | 0.093% |
| Hardee s Funding | 3.98 | 12/20/50 | 76,600 | 72,913 | 0.023% |
| Hardee s Funding | 7.25 | 3/20/54 | 326,700 | 335,694 | 0.108% |
| Hardee s Funding | 2.87 | 6/20/51 | 283,938 | 257,319 | 0.083% |
| HDFC Bank | 3.7 | 2/25/74 | 310,000 | 296,875 | 0.096% |
| H&E Equipment Services | 3.88 | 12/15/28 | 1,400,000 | 1,394,750 | 0.449% |
| Helix Acquisition Corp II | | | 35,386 | 399,862 | 0.129% |
| Hewlett Packard Enterprise | 4.55 | 10/15/29 | 687,000 | 679,633 | 0.219% |
| Hilcorp Energy I Lp / Hilcorp Finance | 6 | 4/15/30 | 63,000 | 59,693 | 0.019% |
| Hoa Phat Group | | | 2,000 | 2,094 | 0.001% |
| HTA Group Ltd/Mauritius | 7.5 | 6/4/29 | 310,000 | 315,061 | 0.101% |
| HubSpot | | | 547 | 312,496 | 0.101% |
| Hungary Government Bond | 3 | 10/27/38 | 144,000,000 | 246,528 | 0.079% |
| Hungary Government International Bond | 5.5 | 6/16/34 | 290,000 | 281,075 | 0.091% |
| Huntington Bank Auto Credit-Linked Notes Series 2024-1 | 7.49 | 5/20/32 | 168,811 | 170,369 | 0.055% |
| H World | 3 | 5/1/26 | 135,000 | 149,730 | 0.048% |
| Hyundai Capital America | 5.5 | 3/30/26 | 70,000 | 70,588 | 0.023% |
| Icahn Enterprises LP / Icahn Enterprises Finance | 9 | 6/15/30 | 386,000 | 364,770 | 0.117% |
| ICICI Bank | | | 24,830 | 391,699 | 0.126% |
| Icon Parent | 10.1 | 9/11/32 | 400,000 | 399,500 | 0.129% |
| IDEXX Laboratories | | | 630 | 264,569 | 0.085% |
| Immunocore Holdings | 2.5 | 2/1/30 | 19,000 | 15,891 | 0.005% |
| India Government Bond | 6.45 | 10/7/29 | 12,680,000 | 148,574 | 0.048% |
| India Government Bond | 7.18 | 8/14/33 | 31,000,000 | 375,809 | 0.121% |
| Indonesia Treasury Bond | 7 | 9/15/30 | 2,044,000,000 | 123,904 | 0.040% |
| Infineon Technologies | | | 16,500 | 541,742 | 0.175% |
| Infinite Bidco | 11.55 | 3/2/29 | 400,000 | 344,752 | 0.111% |
| ING Groep | | | 13,293 | 258,321 | 0.083% |
| Insulet | 0.38 | 9/1/26 | 818,000 | 1,036,332 | 0.334% |
| International Bank for Reconstruction & development | 0.63 | 4/22/25 | 390,000 | 389,099 | 0.125% |
| International Bank for Reconstruction & development | 6.85 | 4/24/28 | 29,000,000 | 340,973 | 0.110% |
| Intra-Cellular Therapies | | | 22,106 | 2,916,224 | 0.939% |
| Intuitive Surgical | | | 455 | 225,348 | 0.073% |
| Ivory Coast Government International Bond | 7.63 | 1/30/33 | 205,000 | 199,708 | 0.064% |
| Ivory Coast Government International Bond | 6.38 | 3/3/28 | 310,000 | 311,880 | 0.100% |
| Ivory Coast Government International Bond | 8.08 | 4/1/36 | 600,000 | 575,868 | 0.185% |
| Javelin Buyer | 7.56 | 10/7/31 | 110,000 | 109,368 | 0.035% |
| Javelin Buyer | 9.56 | 10/7/32 | 55,000 | 54,485 | 0.018% |
| JPMorgan Chase Bank NA - CACLN | 1.01 | 2/26/29 | 3,627 | 3,614 | 0.001% |
| JPMorgan Chase Bank NA - CACLN | 2.1 | 2/26/29 | 7,389 | 7,368 | 0.002% |
| Jscb Agrobank | 9.25 | 10/2/29 | 250,000 | 260,572 | 0.084% |
| Kaisa Group Holdings | 11.95 | 10/22/25 | 1,515,000 | 64,388 | 0.021% |
| Kardium Inc | 0 | 12/31/26 | 700 | 760 | 0.000% |
| Kaseya | 9.32 | 3/21/33 | 417,735 | 417,735 | 0.135% |
| Kaspi.KZ JSC | 6.25 | 3/26/30 | 300,000 | 297,379 | 0.096% |
| KazMunayGas National Co JSC | 3.5 | 4/14/33 | 280,000 | 237,372 | 0.076% |
| Kenvue | | | 33,780 | 810,044 | 0.261% |
| Kingston Airport Revenue Finance | 6.75 | 12/15/36 | 200,000 | 201,685 | 0.065% |
| Kobold Metals, Inc. PP | | | 1,032 | 87,671 | 0.028% |
| Kosmos Energy | 8.75 | 10/1/31 | 300,000 | 279,002 | 0.090% |
| Kosmos Energy | 7.13 | 4/4/26 | 400,000 | 394,410 | 0.127% |
| Kotak Mahindra Bank | | | 18,689 | 474,744 | 0.153% |
| Krakatau Posco PT | 6.38 | 6/11/29 | 300,000 | 304,029 | 0.098% |
| Kreditanstalt fuer Wiederaufbau | 2 | 5/2/25 | 306,000 | 305,296 | 0.098% |
| Kreditanstalt fuer Wiederaufbau | 1.13 | 7/4/25 | 63,000 | 80,604 | 0.026% |
| LCPR Senior Secured Financing DAC | 6.75 | 10/15/27 | 335,000 | 281,400 | 0.091% |
| Level 3 Financing | 11 | 11/15/29 | 23,655 | 26,316 | 0.008% |
| Level 3 Financing | 10.75 | 12/15/30 | 56,305 | 62,217 | 0.020% |
| Liberty Broadband | | | 11,967 | 1,017,793 | 0.328% |
| Live Nation Entertainment | 6.17 | 10/19/26 | 1,989,474 | 1,983,267 | 0.639% |
| Live Nation Entertainment | 6.5 | 5/15/27 | 500,000 | 505,000 | 0.163% |

T. Rowe Price Multi-Strategy Total Return Fund
(Unaudited)

03/31/2025

| | | | | | |
|---|-------|----------|------------|-----------|--------|
| Lloyds Bank | 7.63 | 4/22/25 | 26,000 | 33,600 | 0.011% |
| London Stock Exchange | | | 5,652 | 836,047 | 0.269% |
| Longfor Group Holdings | 3.85 | 1/13/32 | 200,000 | 142,985 | 0.046% |
| LTI Holdings | 8.55 | 7/30/29 | 888,463 | 884,945 | 0.285% |
| Main Street Sports | 0 | 1/3/28 | 10,282 | 9,331 | 0.003% |
| Malaysia Government Bond | 4.46 | 3/31/53 | 1,475,000 | 349,481 | 0.113% |
| Malaysia Government Bond | 4.92 | 7/6/48 | 510,000 | 129,343 | 0.042% |
| Mallinckrodt | 14.84 | 11/14/28 | 1,500,000 | 1,552,770 | 0.500% |
| Mallinckrodt International Finance SA / Mallinckrodt CB | 14.75 | 11/14/28 | 183,868 | 192,372 | 0.062% |
| MasterCard | | | 1,020 | 559,082 | 0.180% |
| Match Group Financeco 2 | 0.88 | 6/15/26 | 600,000 | 575,773 | 0.185% |
| Match Group Holdings II | 4.63 | 6/1/28 | 200,000 | 191,250 | 0.062% |
| MediaTek | | | 5,000 | 209,322 | 0.067% |
| Meituan | | | 10,890 | 218,072 | 0.070% |
| MercadoLibre | | | 233 | 454,553 | 0.146% |
| MERCURY DATA CTR BIDCO TL BANKDEBT | 9.06 | 9/5/29 | 485,000 | 482,575 | 0.155% |
| Metalsa Sapi de Cv | 3.75 | 5/4/31 | 150,000 | 118,683 | 0.038% |
| Meta Platforms | | | 2,142 | 1,234,563 | 0.398% |
| Metsera | | | 4,764 | 129,676 | 0.042% |
| Mexican Bonos | 7.75 | 11/23/34 | 12,500,000 | 550,322 | 0.177% |
| Mexican Bonos | 7.5 | 5/26/33 | 24,030,000 | 1,059,266 | 0.341% |
| Mexican Bonos | 7.75 | 5/29/31 | 3,125,000 | 143,844 | 0.046% |
| Mexico Government International Bond | 4.88 | 5/19/33 | 320,000 | 294,227 | 0.095% |
| MFB Magyar Fejlesztési Bank Zrt | 6.5 | 6/29/28 | 230,000 | 237,344 | 0.076% |
| MH Sub I | 8.57 | 5/3/28 | 118,146 | 111,723 | 0.036% |
| MIC Glen | 7.81 | 7/21/28 | 438,526 | 438,618 | 0.141% |
| Michigan Tobacco Settlement Finance Authority | 0 | 6/1/46 | 30,000 | 4,025 | 0.001% |
| Microsoft | | | 3,377 | 1,267,692 | 0.408% |
| Mitsubishi Heavy Industries | | | 13,800 | 233,107 | 0.075% |
| Mitsubishi UFJ Financial | | | 20,800 | 279,716 | 0.090% |
| Mixue | | | 1,100 | 59,550 | 0.019% |
| Montenegro Government International Bond | 7.25 | 3/12/31 | 600,000 | 615,767 | 0.198% |
| Morocco Government International Bond | 3 | 12/15/32 | 700,000 | 581,186 | 0.187% |
| NatWest Markets | 6.63 | 6/22/26 | 100,000 | 131,742 | 0.042% |
| Navient | 6.75 | 6/25/25 | 11,000 | 11,000 | 0.004% |
| Navoi Mining & Metallurgical Combinat | 6.95 | 10/17/31 | 200,000 | 199,645 | 0.064% |
| NCB Tier 1 Sukuk | 3.5 | 7/26/73 | 225,000 | 218,110 | 0.070% |
| NCL | 5.88 | 3/15/26 | 47,000 | 46,883 | 0.015% |
| Neptune Bidco US | 9.39 | 4/11/29 | 234,818 | 201,722 | 0.065% |
| Neptune Bidco US | 9.29 | 4/15/29 | 716,000 | 617,550 | 0.199% |
| Netflix | | | 495 | 461,602 | 0.149% |
| New Zealand Government Bond | 2.75 | 5/15/51 | 1,636,000 | 606,165 | 0.195% |
| New Zealand Government Bond | 5 | 5/15/54 | 778,000 | 428,093 | 0.138% |
| Nexstar Media | 5.63 | 7/15/27 | 200,000 | 196,500 | 0.063% |
| Nexstar Media | 6.94 | 9/18/26 | 2,641,715 | 2,638,254 | 0.850% |
| NextEra Energy | | | 2,776 | 196,791 | 0.063% |
| NGL Energy Operating LLC / NGL Energy Finance | 8.13 | 2/15/29 | 109,000 | 109,818 | 0.035% |
| Nigeria Government International Bond | 8.75 | 1/21/31 | 300,000 | 286,652 | 0.092% |
| Nintendo | | | 6,800 | 459,730 | 0.148% |
| NVIDIA | | | 7,546 | 817,835 | 0.263% |
| Oceanview Mortgage Loan Trust 2020-1 | 3.28 | 5/28/50 | 115,000 | 99,362 | 0.032% |
| Octane Receivables Trust 2021-2 | 2.53 | 5/21/29 | 320,000 | 313,145 | 0.101% |
| Octane Receivables Trust 2021-2 | 1.21 | 9/20/28 | 1,901 | 1,896 | 0.001% |
| Octane Receivables Trust 2023-1 | 5.87 | 5/21/29 | 20,633 | 20,705 | 0.007% |
| Octane Receivables Trust 2023-1 | 9.25 | 8/20/30 | 295,000 | 308,699 | 0.099% |
| Oryx Funding | 5.8 | 2/3/31 | 300,000 | 302,655 | 0.097% |
| OTP Bank Nyrt | 8.75 | 5/15/33 | 250,000 | 265,447 | 0.086% |
| Ovintiv | 5.65 | 5/15/25 | 51,000 | 51,020 | 0.016% |
| Palantir Technologies | | | 1,110 | 93,684 | 0.030% |
| Panama Government International Bond | 3.16 | 1/23/30 | 250,000 | 218,623 | 0.070% |
| Panama Government International Bond | 2.25 | 9/29/32 | 230,000 | 168,221 | 0.054% |
| Paraguay Government International Bond | 2.74 | 1/29/33 | 570,000 | 472,701 | 0.152% |
| Peloton Interactive | 0 | 2/15/26 | 300,000 | 283,544 | 0.091% |
| Peloton Interactive | 9.81 | 5/30/29 | 198,998 | 200,655 | 0.065% |
| PennyMac Financial Services | 5.38 | 10/15/25 | 1,500,000 | 1,492,500 | 0.481% |
| Perception Capital Corp IV | | | 24,850 | 1,011 | 0.000% |
| Peruvian Government International Bond | 6.15 | 8/12/32 | 1,050,000 | 288,028 | 0.093% |
| Petroleos Mexicanos | 6.5 | 1/23/29 | 135,000 | 127,036 | 0.041% |

T. Rowe Price Multi-Strategy Total Return Fund
(Unaudited)

03/31/2025

| | | | | | |
|--|------|----------|------------|-----------|--------|
| Philippine Government International Bond | 6.25 | 1/14/36 | 36,000,000 | 622,531 | 0.201% |
| Port of Beaumont Navigation District | 10 | 7/1/26 | 365,000 | 374,932 | 0.121% |
| PRADA | | | 41,300 | 287,443 | 0.093% |
| Primo Brands | 6.55 | 3/31/28 | 1,001,866 | 996,957 | 0.321% |
| Primo Water Holdings Inc / Triton Water Holdings | 6.25 | 4/1/29 | 400,000 | 398,000 | 0.128% |
| Profoundbio Escrow Fund Payment PP | | | 94 | 90 | 0.000% |
| Profoundbio Expense Fund Payment PP | | | 0 | 0 | 0.000% |
| Project Alpha Intermediate Holding | 9.59 | 11/22/32 | 405,000 | 402,133 | 0.130% |
| Puerto Rico Electric Power Authority | 5.95 | 7/1/30 | 45,000 | 24,975 | 0.008% |
| Puerto Rico Electric Power Authority | 6.05 | 7/1/32 | 370,000 | 205,350 | 0.066% |
| Quikrete Holdings | 6.38 | 3/1/32 | 445,000 | 446,113 | 0.144% |
| Radiate Holdco | 7.69 | 9/25/26 | 564,176 | 481,744 | 0.155% |
| Radius Recycling | | | 29,000 | 837,520 | 0.270% |
| Raizen Fuels Finance | 5.7 | 1/17/35 | 200,000 | 190,180 | 0.061% |
| Raizen Fuels Finance | 6.7 | 2/25/37 | 290,000 | 290,486 | 0.094% |
| Raizen Fuels Finance | 6.45 | 3/5/34 | 220,000 | 222,444 | 0.072% |
| Rakuten Bank | | | 4,300 | 185,009 | 0.060% |
| Rambus | | | 3,900 | 201,923 | 0.065% |
| Rapid7 | 0.25 | 3/15/27 | 300,000 | 275,066 | 0.089% |
| RealPage | 7.56 | 4/24/28 | 400,000 | 399,556 | 0.129% |
| Recruit Holdings | | | 2,200 | 112,648 | 0.036% |
| Redfin | | | 90,478 | 833,302 | 0.268% |
| Reliance | | | 993 | 286,729 | 0.092% |
| Repligen | | | 4,071 | 517,994 | 0.167% |
| Republic of Azerbaijan International Bond | 3.5 | 9/1/32 | 340,000 | 298,630 | 0.096% |
| Republic of Poland Government Bond | 6 | 10/25/33 | 1,880,000 | 495,859 | 0.160% |
| Republic of Poland Government Bond | 5 | 10/25/34 | 2,300,000 | 562,188 | 0.181% |
| Republic of South Africa Government Bond | 8.88 | 2/28/35 | 17,150,000 | 834,927 | 0.269% |
| Republic of South Africa Government International Bond | 5.88 | 4/20/32 | 310,000 | 295,092 | 0.095% |
| Republic of Uzbekistan International Bond | 3.7 | 11/25/30 | 300,000 | 254,645 | 0.082% |
| Revolution Medicines | | | 2,200 | 84 | 0.000% |
| RFS OPCO | 9.05 | 4/4/31 | 208,950 | 206,861 | 0.067% |
| Rheinmetall | | | 197 | 280,684 | 0.090% |
| Richemont | | | 2,380 | 411,439 | 0.133% |
| Rivian Automotive | 4.63 | 3/15/29 | 38,000 | 37,226 | 0.012% |
| Rivian Holdings Llc/Rivian Llc/Rivian Automotive | 10.5 | 10/15/26 | 1,375,000 | 1,378,438 | 0.444% |
| Rogers Communications | 7.13 | 4/15/55 | 80,000 | 79,700 | 0.026% |
| Rolls-Royce | 3.63 | 10/14/25 | 900,000 | 892,023 | 0.287% |
| Romanian Government International Bond | 3 | 2/14/31 | 250,000 | 209,387 | 0.067% |
| Saks Global Enterprises | 11 | 12/15/29 | 400,000 | 322,000 | 0.104% |
| Samarco Mineracao | 9 | 6/30/31 | 272,601 | 264,112 | 0.085% |
| Santander Bank Auto Credit-Linked Notes Series 2022 | 8.2 | 12/15/32 | 26,466 | 26,608 | 0.009% |
| Santander Bank Auto Credit-Linked Notes Series 2022 | 5.28 | 5/15/32 | 7,426 | 7,426 | 0.002% |
| Santander Bank Auto Credit-Linked Notes Series 2023 | 8.41 | 12/15/33 | 189,503 | 190,764 | 0.061% |
| Santander Holdings USA | 6.12 | 5/31/27 | 150,000 | 151,752 | 0.049% |
| SAP | | | 1,383 | 365,115 | 0.118% |
| Sartorius | | | 2,454 | 566,216 | 0.182% |
| Sea, ADR | | | 203 | 26,489 | 0.009% |
| SEB Funding | 7.39 | 4/30/54 | 485,000 | 497,478 | 0.160% |
| Serbia International Bond | 2.13 | 12/1/30 | 265,000 | 218,896 | 0.071% |
| Serbia International Bond | 6.25 | 5/26/28 | 300,000 | 306,992 | 0.099% |
| Serbia Treasury Bonds | 4.5 | 8/20/32 | 41,050,000 | 369,966 | 0.119% |
| ServiceNow | | | 183 | 145,694 | 0.047% |
| Service Properties Trust | 5.25 | 2/15/26 | 400,000 | 398,000 | 0.128% |
| Service Properties Trust | 4.38 | 2/15/30 | 100,000 | 77,125 | 0.025% |
| Service Properties Trust | 8.88 | 6/15/32 | 100,000 | 98,625 | 0.032% |
| ServiceTitan | | | 328 | 31,196 | 0.010% |
| Sherwin-Williams | | | 920 | 321,255 | 0.103% |
| Shimao Group Holdings | 3.45 | 1/11/31 | 200,000 | 11,196 | 0.004% |
| Shopify | | | 2,977 | 284,244 | 0.092% |
| Shriram Finance | 6.15 | 4/3/28 | 230,000 | 228,324 | 0.074% |
| Shutterfly Finance | 9.75 | 10/1/27 | 36,006 | 36,141 | 0.012% |
| Sierra Timeshare 2021-1 Receivables Funding | 3.17 | 11/20/37 | 97,073 | 94,663 | 0.030% |
| Sionna Therapeutics | | | 16 | 167 | 0.000% |
| Sirius XM Radio | 5 | 8/1/27 | 53,000 | 51,543 | 0.017% |
| SK Hynix | | | 4,509 | 583,950 | 0.188% |
| Sobha Sukuk | 8.75 | 7/17/28 | 245,000 | 251,390 | 0.081% |
| Societe Generale | | | 5,879 | 262,848 | 0.085% |

T. Rowe Price Multi-Strategy Total Return Fund
(Unaudited)

03/31/2025

| | | | | | |
|---|------|----------|------------|------------|---------|
| Sonova | | | 1,535 | 445,016 | 0.143% |
| South Bow Canadian Infrastructure Holdings | 7.63 | 3/1/55 | 300,000 | 303,000 | 0.098% |
| Southern | 1.88 | 9/15/81 | 230,000 | 235,404 | 0.076% |
| Spirit AeroSystems | 8.79 | 1/15/27 | 988,347 | 987,932 | 0.318% |
| Spotify USA | 0 | 3/15/26 | 204,000 | 243,215 | 0.078% |
| Sprint | 7.63 | 3/1/26 | 49,000 | 49,674 | 0.016% |
| Sri Lanka Government International Bond | 3.1 | 1/15/30 | 181,281 | 161,113 | 0.052% |
| Sri Lanka Government International Bond | 3.6 | 2/15/38 | 236,217 | 186,907 | 0.060% |
| Sri Lanka Government International Bond | 3.35 | 3/15/33 | 231,636 | 182,992 | 0.059% |
| Sri Lanka Government International Bond | 4 | 4/15/28 | 230,780 | 217,510 | 0.070% |
| Sri Lanka Government International Bond | 3.6 | 5/15/36 | 58,084 | 45,523 | 0.015% |
| Sri Lanka Government International Bond | 3.6 | 6/15/35 | 240,100 | 163,868 | 0.053% |
| Stagwell Global | 5.63 | 8/15/29 | 168,000 | 159,600 | 0.051% |
| Standard Chartered | | | 18,204 | 267,747 | 0.086% |
| Starbucks | | | 4,616 | 452,783 | 0.146% |
| Stonepeak 2021-1 ABS | 3.82 | 2/28/33 | 153,614 | 146,293 | 0.047% |
| Structure Therapeutics, ADR | | | 1,282 | 22,191 | 0.007% |
| Suriname Government International Bond | 9 | 12/31/50 | 551,000 | 584,611 | 0.188% |
| Suriname Government International Bond | 7.95 | 7/15/33 | 1,037,199 | 990,525 | 0.319% |
| Synopsys | 5.15 | 4/1/35 | 45,000 | 45,155 | 0.015% |
| Synopsys | 5.7 | 4/1/55 | 95,000 | 94,088 | 0.030% |
| Synopsys | | | 860 | 368,811 | 0.119% |
| Taiwan Semiconductor Manufacturing | | | 26,000 | 712,597 | 0.230% |
| Tav Havalimanlari Holding | 8.5 | 12/7/28 | 230,000 | 235,950 | 0.076% |
| TEGNA | 4.75 | 3/15/26 | 1,000,000 | 986,250 | 0.318% |
| Tencent Holdings | | | 8,600 | 549,362 | 0.177% |
| Tenet Healthcare | 6.25 | 2/1/27 | 2,400,000 | 2,394,000 | 0.771% |
| Tesla | | | 470 | 121,805 | 0.039% |
| Thailand Government Bond | 1.25 | 3/12/28 | 26,743,087 | 772,585 | 0.249% |
| Thailand Government Bond | 3.6 | 6/17/67 | 6,200,000 | 212,555 | 0.068% |
| Third Arc Bio Inc | | | 600 | 0 | 0.000% |
| Times China Holdings | 6.75 | 7/8/25 | 200,000 | 7,500 | 0.002% |
| Time Warner Cable | 6.55 | 5/1/37 | 19,000 | 18,815 | 0.006% |
| Time Warner Cable | 6.75 | 6/15/39 | 46,000 | 45,818 | 0.015% |
| TK Elevator Holdco GmbH | 7.63 | 7/15/28 | 1,000,000 | 1,000,000 | 0.322% |
| TK Elevator US Newco | 5.25 | 7/15/27 | 600,000 | 586,500 | 0.189% |
| Tobacco Settlement Finance Authority | 0 | 6/1/47 | 500,000 | 47,015 | 0.015% |
| Tobacco Settlement Finance Authority | 4.88 | 6/1/49 | 100,000 | 92,612 | 0.030% |
| Tobacco Settlement Financing Corp/VA | 6.71 | 6/1/46 | 275,000 | 226,595 | 0.073% |
| Toronto-Dominion Bank | 8.13 | 10/31/82 | 200,000 | 207,875 | 0.067% |
| Townsquare Media | 9.32 | 2/19/30 | 340,000 | 318,750 | 0.103% |
| TPIC SPV I | 7.13 | 11/28/44 | 49,536 | 49,536 | 0.016% |
| Tradeweb Markets | | | 1,511 | 224,323 | 0.072% |
| TransDigm | 5.5 | 11/15/27 | 1,200,000 | 1,183,500 | 0.381% |
| TransDigm | 7.05 | 3/22/30 | 1,485,000 | 1,481,926 | 0.477% |
| Transnet SOC | 8.25 | 2/6/28 | 235,000 | 239,556 | 0.077% |
| Transocean | 8.75 | 2/15/30 | 584,000 | 604,440 | 0.195% |
| Trinidad & Tobago Government International Bond | 4.5 | 6/26/30 | 310,000 | 286,518 | 0.092% |
| Triumph | 9 | 3/15/28 | 600,000 | 630,000 | 0.203% |
| Trivium Packaging Finance BV | 5.5 | 8/15/26 | 500,000 | 493,901 | 0.159% |
| TRK 2022-INV1 Trust | 2.58 | 2/25/57 | 123,780 | 114,663 | 0.037% |
| TRP Government Reserve | 4.39 | | 97,468,234 | 97,468,234 | 31.396% |
| Turkcell Iletisim Hizmetleri | 7.45 | 1/24/30 | 570,000 | 575,808 | 0.185% |
| Turkiye Government International Bond | 7.13 | 2/12/32 | 300,000 | 295,342 | 0.095% |
| TX Trust 2024-HOU | 7.56 | 6/15/39 | 100,000 | 100,180 | 0.032% |
| UniCredit | | | 3,757 | 209,126 | 0.067% |
| Unilever | | | 18,813 | 1,119,446 | 0.361% |
| United Airlines | 4.38 | 4/15/26 | 375,000 | 369,224 | 0.119% |
| United Rentals North America | 6 | 12/15/29 | 1,000,000 | 1,011,250 | 0.326% |
| United Wholesale Mortgage | 5.5 | 11/15/25 | 300,000 | 298,125 | 0.096% |
| Uruguay Government International Bond | 8.25 | 5/21/31 | 5,850,000 | 130,791 | 0.042% |
| US Airways 2013-1 Class A Pass Through Trust | 3.95 | 5/15/27 | 33,312 | 33,035 | 0.011% |
| USD Collateral (CIBC) | | | 270,000 | 270,000 | 0.087% |
| USD Collateral (Wells Fargo) | | | 270,000 | 270,000 | 0.087% |
| USD Futures IM Collateral (Goldman Sachs) | | | 3,783,797 | 3,783,797 | 1.219% |
| USD Initial Margin MSCO | | | 1,865,838 | 1,865,838 | 0.601% |
| USD Variation Margin MSCO | | | 194,652 | 194,652 | 0.063% |
| US Renal Care | 7.05 | 6/28/28 | 170,307 | 158,314 | 0.051% |

| | | | | | |
|--|-------|----------|-----------|--------------------|--------|
| U.S. Steel | 5 | 11/1/26 | 239,000 | 760,668 | 0.245% |
| U.S. Treasury Bill | 4.93 | 4/17/25 | 173,000 | 172,673 | 0.056% |
| U.S. Treasury Bill | 4.23 | 4/3/25 | 1,000,000 | 999,764 | 0.322% |
| U.S. Treasury Bill | 4.32 | 5/1/25 | 1,000,000 | 996,475 | 0.321% |
| U.S. Treasury Bill | 4.19 | 5/22/25 | 1,695,000 | 1,684,855 | 0.543% |
| U.S. Treasury Bill | 4.2 | 6/12/25 | 1,000,000 | 991,610 | 0.319% |
| U.S. Treasury Bill | 4.67 | 7/10/25 | 1,000,000 | 988,333 | 0.318% |
| U.S. Treasury Bill | 4.16 | 7/24/25 | 1,000,000 | 986,795 | 0.318% |
| U.S. Treasury Bill | 4.21 | 8/14/25 | 1,000,000 | 984,419 | 0.317% |
| U.S. Treasury Bill | 4.09 | 9/18/25 | 1,000,000 | 980,663 | 0.316% |
| U.S. Treasury Bonds | 6.88 | 8/15/25 | 2,800,000 | 2,823,625 | 0.910% |
| U.S. Treasury Inflation Indexed Bonds | 0.13 | 4/15/25 | 1,457,064 | 1,457,064 | 0.469% |
| U.S. Treasury Inflation Indexed Bonds | 0.13 | 4/15/26 | 435,985 | 432,852 | 0.139% |
| U.S. Treasury Notes | 4.25 | 5/31/25 | 1,090,000 | 1,089,830 | 0.351% |
| U.S. Treasury Notes | 4.63 | 6/30/25 | 990,000 | 990,619 | 0.319% |
| U.S. Treasury Notes | 3 | 7/15/25 | 1,180,000 | 1,175,391 | 0.379% |
| U.S. Treasury Notes | 3.5 | 9/15/25 | 1,725,000 | 1,719,340 | 0.554% |
| Vast Solar Pty | | | 25,200 | 771 | 0.000% |
| Venture Global LNG | 9 | 3/30/74 | 605,000 | 572,481 | 0.184% |
| Vertiv | 6.07 | 3/2/27 | 1,990,000 | 1,983,891 | 0.639% |
| Verus Securitization Trust 2021-2 | 2.19 | 2/25/66 | 175,000 | 142,841 | 0.046% |
| Verus Securitization Trust 2022-1 | 2.72 | 1/25/67 | 163,490 | 150,731 | 0.049% |
| Vistra | 7 | 6/15/73 | 82,000 | 82,820 | 0.027% |
| Vivo Energy Investments BV | 5.13 | 9/24/27 | 240,000 | 234,948 | 0.076% |
| Vmed O2 UK Financing I | 7.75 | 4/15/32 | 310,000 | 309,647 | 0.100% |
| Volato | | | 36,400 | 1,693 | 0.001% |
| Walgreens Boots Alliance | 5.83 | 11/17/26 | 600,000 | 593,628 | 0.191% |
| Walgreens Boots Alliance | 3.45 | 6/1/26 | 600,000 | 585,000 | 0.188% |
| Western Digital | 4.75 | 2/15/26 | 804,000 | 795,960 | 0.256% |
| Wolfspeed | 1.88 | 12/1/29 | 620,000 | 139,081 | 0.045% |
| XCEL Energy | | | 6,800 | 481,372 | 0.155% |
| Ypf | 9.5 | 1/17/31 | 195,000 | 203,985 | 0.066% |
| Zambia Government International Bond | 0.5 | 12/31/53 | 235,000 | 143,818 | 0.046% |
| ZF North America Capital | 4.75 | 4/29/25 | 150,000 | 148,875 | 0.048% |
| Zhongsheng Group Holdings | 5.98 | 1/30/28 | 285,000 | 283,871 | 0.091% |
| Ziplay Fiber Issuer | 11.17 | 4/20/54 | 1,500,000 | 1,609,526 | 0.518% |
| ZTO Express Cayman | 1.5 | 9/1/27 | 180,000 | 181,735 | 0.059% |
| Miscellaneous Securities ‡ | | | | 996,716 | |
| Total Investments in Securities | | | | 308,468,793 | |

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

| Forwards Contracts | Currency Bought | Receive | Currency Sold | Deliver | Settlement | Unrealized G/L | % of Net Assets |
|-------------------------|-----------------|------------|---------------|-------------|------------|----------------|-----------------|
| CITIBANK NA | KZT | 20,363,000 | USD | 39,935 | 04/11/2025 | 313 | 0.000% |
| BANK OF AMERICA SEC INC | USD | 23,154 | IDR | 377,521,175 | 04/11/2025 | 370 | 0.000% |
| GOLDMAN SACHS & CO | USD | 46,441 | IDR | 755,042,516 | 04/11/2025 | 873 | 0.000% |
| CITIBANK NA | KES | 5,297,000 | USD | 40,159 | 04/11/2025 | 758 | 0.000% |
| CITIBANK NA | ZMW | 783,000 | USD | 26,730 | 07/17/2025 | 694 | 0.000% |
| UBS INVESTMENT BANK | USD | 59,238 | IDR | 962,680,927 | 04/11/2025 | 1,140 | 0.000% |
| GOLDMAN SACHS & CO | USD | 384,355 | INR | 33,320,123 | 04/11/2025 | (5,139) | -0.002% |
| CITIBANK NA | USD | 156,965 | RSD | 17,934,222 | 04/17/2025 | (8,142) | -0.003% |
| JP MORGAN | USD | 11,816 | CZK | 290,794 | 04/17/2025 | (758) | 0.000% |
| GOLDMAN SACHS & CO | USD | 149,779 | NZD | 266,638 | 04/24/2025 | (1,317) | 0.000% |
| UBS INVESTMENT BANK | USD | 712,404 | NZD | 1,266,427 | 04/24/2025 | (5,245) | -0.002% |
| STATE STREET | USD | 30,902 | NZD | 55,046 | 04/24/2025 | (291) | 0.000% |
| STATE STREET | CAD | 20,000 | USD | 13,949 | 04/25/2025 | (36) | 0.000% |
| CITIBANK NA | ILS | 483,000 | USD | 134,698 | 04/17/2025 | (5,046) | -0.002% |
| STATE STREET | USD | 38,484 | NZD | 68,500 | 04/24/2025 | (333) | 0.000% |
| STATE STREET | USD | 558,005 | JPY | 86,150,830 | 04/25/2025 | (19,698) | -0.006% |
| GOLDMAN SACHS & CO | USD | 63,398 | NZD | 111,390 | 04/24/2025 | 276 | 0.000% |
| STATE STREET | USD | 615,643 | MXN | 12,780,875 | 04/16/2025 | (7,808) | -0.003% |
| STATE STREET | USD | 277,782 | MXN | 5,718,454 | 04/16/2025 | (1,164) | 0.000% |
| STATE STREET | USD | 335,998 | MXN | 6,937,212 | 04/16/2025 | (2,400) | -0.001% |
| STATE STREET | USD | 18,969 | NZD | 33,473 | 04/24/2025 | 1 | 0.000% |
| STATE STREET | USD | 24,952 | NZD | 43,650 | 04/24/2025 | 217 | 0.000% |
| UBS INVESTMENT BANK | USD | 402,081 | CLP | 397,995,690 | 05/09/2025 | (15,920) | -0.005% |
| DEUTSCHE BANK AG | UAH | 1,102,000 | USD | 25,574 | 05/09/2025 | 882 | 0.000% |
| CITIBANK NA | UAH | 1,135,000 | USD | 26,092 | 05/09/2025 | 1,158 | 0.000% |
| CITIBANK NA | UAH | 589,000 | USD | 13,356 | 06/06/2025 | 731 | 0.000% |
| STATE STREET | PLN | 1,087,000 | USD | 267,306 | 05/16/2025 | 12,525 | 0.004% |

| | | | | | | | |
|----------------------------------|-----|----------------|-----|---------------|------------|-----------|---------|
| DEUTSCHE BANK AG | USD | 400,552 | INR | 34,844,000 | 04/11/2025 | (6,755) | -0.002% |
| GOLDMAN SACHS & CO | JPY | 41,960,000 | USD | 276,691 | 04/25/2025 | 4,668 | 0.002% |
| CITIBANK NA | USD | 197,954 | RSD | 22,153,425 | 05/16/2025 | (5,622) | -0.002% |
| BANK OF AMERICA SEC INC | USD | 230,027 | MYR | 1,017,676 | 06/09/2025 | 84 | 0.000% |
| ROYAL BANK OF CANADA | USD | 504,427 | GBP | 400,718 | 05/23/2025 | (12,767) | -0.004% |
| STANDARD CHARTERED GLOBAL MARKET | USD | 1,083,574 | EUR | 1,030,256 | 05/23/2025 | (32,642) | -0.011% |
| BANK OF AMERICA SEC INC | USD | 45,993 | COP | 191,147,472 | 06/06/2025 | 810 | 0.000% |
| BANK OF AMERICA SEC INC | USD | 253,528 | MYR | 1,124,529 | 06/09/2025 | (559) | 0.000% |
| Wells Fargo | USD | 267,385 | BRL | 1,554,201 | 06/03/2025 | (374) | 0.000% |
| GOLDMAN SACHS & CO | USD | 978,523 | THB | 32,838,263 | 06/06/2025 | 5,879 | 0.002% |
| ROYAL BANK OF CANADA | USD | 52,355 | COP | 216,633,801 | 06/06/2025 | 1,148 | 0.000% |
| SOCIETE GENERAL | USD | 352,678 | BRL | 2,051,545 | 06/03/2025 | (764) | 0.000% |
| STATE STREET | INR | 876,712 | USD | 10,078 | 04/11/2025 | 170 | 0.000% |
| ROYAL BANK OF CANADA | USD | 52,532 | COP | 216,633,801 | 06/06/2025 | 1,324 | 0.000% |
| SOCIETE GENERAL | USD | 358,858 | BRL | 2,082,630 | 06/03/2025 | 60 | 0.000% |
| BANK OF AMERICA SEC INC | USD | 51,496 | COP | 214,467,463 | 06/06/2025 | 800 | 0.000% |
| JP MORGAN | RSD | 923,117 | USD | 8,236 | 05/16/2025 | 247 | 0.000% |
| Wells Fargo | USD | 356,688 | BRL | 2,082,630 | 06/03/2025 | (2,109) | -0.001% |
| BANK OF AMERICA SEC INC | USD | 52,093 | COP | 217,716,970 | 06/06/2025 | 629 | 0.000% |
| CITIBANK NA | USD | 10,815 | RSD | 1,211,000 | 04/17/2025 | (333) | 0.000% |
| CITIBANK NA | NGN | 90,223,000 | USD | 56,389 | 08/27/2025 | (2,503) | -0.001% |
| GOLDMAN SACHS & CO | USD | 74,507 | BRL | 441,000 | 06/03/2025 | (1,469) | 0.000% |
| UBS INVESTMENT BANK | USD | 40,356 | MXN | 833,000 | 04/16/2025 | (278) | 0.000% |
| BANK OF AMERICA SEC INC | USD | 51,928 | COP | 217,716,970 | 06/06/2025 | 464 | 0.000% |
| HSBC SECURITIES INC | USD | 403,749 | PHP | 23,476,000 | 06/05/2025 | (5,863) | -0.002% |
| CITIBANK NA | EGP | 2,889,000 | USD | 52,139 | 09/11/2025 | 830 | 0.000% |
| STATE STREET | MXN | 2,439,587 | USD | 119,048 | 04/16/2025 | (45) | 0.000% |
| STATE STREET | MXN | 3,640,886 | USD | 175,918 | 04/16/2025 | 1,688 | 0.001% |
| UBS INVESTMENT BANK | MXN | 6,019,374 | USD | 293,483 | 04/16/2025 | 142 | 0.000% |
| UBS INVESTMENT BANK | EGP | 1,496,400 | USD | 27,001 | 09/11/2025 | 435 | 0.000% |
| BNP SECURITIES LONDON | USD | 281,251 | PLN | 1,087,000 | 05/16/2025 | 1,442 | 0.000% |
| GOLDMAN SACHS & CO | USD | 479,496 | EUR | 439,000 | 05/23/2025 | 3,868 | 0.001% |
| STATE STREET | JPY | 14,621,631 | USD | 98,601 | 04/25/2025 | (551) | 0.000% |
| STATE STREET | JPY | 36,401,674 | USD | 245,618 | 04/25/2025 | (1,514) | 0.000% |
| STATE STREET | JPY | 30,759,775 | USD | 207,394 | 04/25/2025 | (1,124) | 0.000% |
| GOLDMAN SACHS & CO | EGP | 2,842,000 | USD | 52,724 | 09/11/2025 | (731) | 0.000% |
| GOLDMAN SACHS & CO | USD | 125,788 | IDR | 2,095,244,618 | 07/11/2025 | (164) | 0.000% |
| GOLDMAN SACHS & CO | IDR | 2,095,244,618 | USD | 126,387 | 04/11/2025 | 63 | 0.000% |
| GOLDMAN SACHS & CO | USD | 778,687 | INR | 67,287,411 | 07/11/2025 | (2,948) | -0.001% |
| GOLDMAN SACHS & CO | INR | 67,287,411 | USD | 783,642 | 04/11/2025 | 2,913 | 0.001% |
| STATE STREET | USD | 13,911 | CAD | 20,000 | 04/25/2025 | (2) | 0.000% |
| STATE STREET | USD | 21,610 | MXN | 443,000 | 04/16/2025 | 0 | 0.000% |
| STATE STREET | JPY | 2,992,000 | USD | 20,062 | 04/25/2025 | 1 | 0.000% |
| Wells Fargo | BRL | 16,448,500 | USD | 2,865,642 | 04/02/2025 | 6,129 | 0.002% |
| DEUTSCHE BANK AG | INR | 870,889,949 | USD | 10,017,138 | 04/03/2025 | 171,014 | 0.055% |
| GOLDMAN SACHS & CO | USD | 2,805,601 | TWD | 91,723,517 | 04/02/2025 | 43,053 | 0.014% |
| SOCIETE GENERAL | BRL | 16,448,500 | USD | 2,851,583 | 04/02/2025 | 20,188 | 0.007% |
| BANK OF AMERICA SEC INC | USD | 5,852,870 | MYR | 25,809,400 | 04/03/2025 | 36,419 | 0.012% |
| DEUTSCHE BANK AG | USD | 5,584,900 | KRW | 7,969,819,300 | 04/02/2025 | 172,459 | 0.056% |
| GOLDMAN SACHS & CO | IDR | 39,541,545,000 | USD | 2,425,118 | 04/09/2025 | (38,460) | -0.012% |
| HSBC SECURITIES INC | USD | 3,671,217 | THB | 122,909,405 | 04/02/2025 | 48,243 | 0.016% |
| SOCIETE GENERAL | USD | 1,222,000 | CLP | 1,147,336,045 | 04/02/2025 | 16,784 | 0.005% |
| STANDARD CHARTERED GLOBAL MARKET | COP | 21,488,560,760 | USD | 5,183,900 | 04/02/2025 | (58,387) | -0.019% |
| STANDARD CHARTERED GLOBAL MARKET | PEN | 5,645,000 | USD | 1,532,510 | 04/02/2025 | 8,892 | 0.003% |
| GOLDMAN SACHS & CO | PHP | 175,892,000 | USD | 3,036,233 | 04/02/2025 | 37,459 | 0.012% |
| BARCLAYS BANK | TRY | 219,387,200 | USD | 5,841,392 | 04/03/2025 | (70,788) | -0.023% |
| CIBC WORLD MARKETS | USD | 5,290,645 | CZK | 127,336,600 | 04/02/2025 | (213,625) | -0.069% |
| DEUTSCHE BANK AG | USD | 10,807,191 | CNH | 78,695,600 | 04/02/2025 | (23,621) | -0.008% |
| DEUTSCHE BANK AG | HUF | 436,890,645 | USD | 1,131,932 | 04/02/2025 | 38,962 | 0.013% |
| DEUTSCHE BANK AG | NZD | 1,364,500 | USD | 767,765 | 04/02/2025 | 5,021 | 0.002% |
| GOLDMAN SACHS & CO | USD | 331,434 | ILS | 1,190,516 | 04/02/2025 | 12,000 | 0.004% |
| HSBC SECURITIES INC | USD | 242,186 | NOK | 2,728,000 | 04/02/2025 | (16,769) | -0.005% |
| HSBC SECURITIES INC | ZAR | 54,592,100 | USD | 2,943,462 | 04/02/2025 | 24,807 | 0.008% |
| JP MORGAN | PLN | 6,044,800 | USD | 1,509,691 | 04/02/2025 | 49,051 | 0.016% |
| MORGAN STANLEY | USD | 1,271,392 | SEK | 13,642,000 | 04/02/2025 | (86,683) | -0.028% |
| ROYAL BANK OF CANADA | EUR | 1,511,500 | USD | 1,574,279 | 04/02/2025 | 58,451 | 0.019% |
| STANDARD CHARTERED GLOBAL MARKET | CAD | 1,569,500 | USD | 1,090,916 | 04/01/2025 | (418) | 0.000% |
| STATE STREET | USD | 4,216,387 | CHF | 3,790,420 | 04/02/2025 | (67,784) | -0.022% |

| | | | | | | | |
|----------------------------------|-----|----------------|-----|----------------|------------|----------|---------|
| STATE STREET | USD | 379,099 | GBP | 301,000 | 04/02/2025 | (9,418) | -0.003% |
| STATE STREET | AUD | 79,740 | USD | 49,680 | 04/02/2025 | 10 | 0.000% |
| STATE STREET | MXN | 63,682,000 | USD | 3,106,399 | 04/02/2025 | 6,379 | 0.002% |
| Wells Fargo | USD | 3,930,470 | JPY | 584,911,000 | 04/02/2025 | 19,069 | 0.006% |
| Wells Fargo | USD | 10,791,808 | SGD | 14,532,410 | 04/02/2025 | (20,193) | -0.007% |
| STATE STREET | USD | 572,473 | EUR | 531,000 | 04/02/2025 | (1,116) | 0.000% |
| STATE STREET | USD | 603,534 | MXN | 12,364,000 | 04/02/2025 | (819) | 0.000% |
| STATE STREET | USD | 854,723 | TRY | 31,944,000 | 04/03/2025 | 14,476 | 0.005% |
| STATE STREET | CLP | 827,458,000 | USD | 888,021 | 04/02/2025 | (18,820) | -0.006% |
| STATE STREET | CZK | 17,814,000 | USD | 767,911 | 04/02/2025 | 2,120 | 0.001% |
| STATE STREET | JPY | 355,917,000 | USD | 2,402,860 | 04/02/2025 | (22,782) | -0.007% |
| STATE STREET | PEN | 2,088,000 | USD | 571,429 | 04/02/2025 | (1,287) | 0.000% |
| STATE STREET | PLN | 3,002,000 | USD | 777,183 | 04/02/2025 | (3,073) | -0.001% |
| BNP SECURITIES LONDON | USD | 995,110 | MXN | 20,232,000 | 04/02/2025 | 6,169 | 0.002% |
| DEUTSCHE BANK AG | CNH | 30,140,000 | USD | 4,167,427 | 04/02/2025 | (19,283) | -0.006% |
| GOLDMAN SACHS & CO | THB | 37,493,000 | USD | 1,114,748 | 04/02/2025 | (9,575) | -0.003% |
| HSBC SECURITIES INC | USD | 1,071,161 | INR | 93,310,000 | 04/03/2025 | (20,429) | -0.007% |
| JP MORGAN | USD | 920,079 | PLN | 3,560,000 | 04/02/2025 | 2,081 | 0.001% |
| JP MORGAN | USD | 1,878,426 | TRY | 70,024,000 | 04/03/2025 | 36,531 | 0.012% |
| JP MORGAN | CHF | 1,480,000 | USD | 1,681,230 | 04/02/2025 | (8,441) | -0.003% |
| JP MORGAN | CZK | 43,333,000 | USD | 1,870,761 | 04/02/2025 | 2,357 | 0.001% |
| JP MORGAN | SGD | 5,641,000 | USD | 4,240,179 | 04/02/2025 | (43,319) | -0.014% |
| JP MORGAN | USD | 1,307,089 | ZAR | 23,761,000 | 04/02/2025 | 15,162 | 0.005% |
| SOCIETE GENERAL | USD | 2,204,218 | BRL | 12,760,000 | 04/02/2025 | (23,571) | -0.008% |
| BANK OF AMERICA SEC INC | MYR | 10,037,000 | USD | 2,268,249 | 04/03/2025 | (6,293) | -0.002% |
| BARCLAYS BANK | TWD | 33,311,000 | USD | 1,014,188 | 04/02/2025 | (10,920) | -0.004% |
| BNP SECURITIES LONDON | USD | 1,303,735 | PHP | 74,880,000 | 04/02/2025 | (4,784) | -0.002% |
| DEUTSCHE BANK AG | USD | 904,291 | IDR | 14,797,362,000 | 04/09/2025 | 11,142 | 0.004% |
| DEUTSCHE BANK AG | USD | 3,370,890 | INR | 294,095,000 | 04/03/2025 | (69,590) | -0.022% |
| JP MORGAN | USD | 813,064 | PEN | 2,975,000 | 04/02/2025 | 722 | 0.000% |
| ROYAL BANK OF CANADA | USD | 2,005,287 | COP | 8,262,080,000 | 04/02/2025 | 34,592 | 0.011% |
| STATE STREET | KRW | 2,757,627,000 | USD | 1,908,433 | 04/02/2025 | (35,682) | -0.011% |
| HSBC SECURITIES INC | USD | 867,636 | ILS | 3,173,000 | 04/02/2025 | 16,270 | 0.005% |
| HSBC SECURITIES INC | JPY | 123,408,000 | USD | 825,865 | 04/02/2025 | (614) | 0.000% |
| JP MORGAN | CZK | 43,973,000 | USD | 1,917,809 | 04/02/2025 | (17,026) | -0.005% |
| TORONTO DOMINION | USD | 646,441 | BRL | 3,688,000 | 04/02/2025 | 2,547 | 0.001% |
| BARCLAYS BANK | USD | 1,424,176 | TRY | 56,376,000 | 04/03/2025 | (58,726) | -0.019% |
| DEUTSCHE BANK AG | USD | 1,492,007 | IDR | 24,744,183,000 | 04/09/2025 | (1,520) | 0.000% |
| DEUTSCHE BANK AG | IDR | 24,744,183,000 | USD | 1,489,895 | 05/05/2025 | 1,230 | 0.000% |
| BANK OF AMERICA SEC INC | USD | 3,558,112 | MYR | 15,772,400 | 05/05/2025 | (1,124) | 0.000% |
| BANK OF AMERICA SEC INC | MYR | 15,772,400 | USD | 3,553,943 | 04/03/2025 | 552 | 0.000% |
| BARCLAYS BANK | USD | 5,636,337 | INR | 483,484,949 | 04/03/2025 | (19,728) | -0.006% |
| BARCLAYS BANK | INR | 483,484,949 | USD | 5,622,147 | 05/05/2025 | 17,338 | 0.006% |
| MORGAN STANLEY | AUD | 1,392,000 | USD | 877,613 | 04/02/2025 | (10,188) | -0.003% |
| CITIBANK NA | USD | 1,769,379 | TWD | 58,412,517 | 05/05/2025 | 4,828 | 0.002% |
| CITIBANK NA | TWD | 58,412,517 | USD | 1,765,796 | 04/02/2025 | (6,515) | -0.002% |
| DEUTSCHE BANK AG | USD | 3,567,673 | KRW | 5,212,192,300 | 05/07/2025 | 20,975 | 0.007% |
| DEUTSCHE BANK AG | KRW | 5,212,192,300 | USD | 3,561,141 | 04/02/2025 | (21,451) | -0.007% |
| HSBC SECURITIES INC | USD | 2,521,317 | THB | 85,416,405 | 05/06/2025 | (2,839) | -0.001% |
| HSBC SECURITIES INC | THB | 85,416,405 | USD | 2,517,898 | 04/02/2025 | (96) | 0.000% |
| JP MORGAN | USD | 2,878,885 | BRL | 16,449,000 | 04/02/2025 | 7,027 | 0.002% |
| JP MORGAN | USD | 348,660 | CLP | 319,878,045 | 05/05/2025 | 12,690 | 0.004% |
| JP MORGAN | BRL | 16,449,000 | USD | 2,862,807 | 05/05/2025 | (10,516) | -0.003% |
| JP MORGAN | CLP | 319,878,045 | USD | 348,728 | 04/02/2025 | (12,713) | -0.004% |
| STANDARD CHARTERED GLOBAL MARKET | USD | 1,309,301 | PEN | 4,758,000 | 04/02/2025 | 10,100 | 0.003% |
| STANDARD CHARTERED GLOBAL MARKET | PEN | 4,758,000 | USD | 1,308,401 | 05/05/2025 | (10,313) | -0.003% |
| TORONTO DOMINION | USD | 3,199,439 | COP | 13,226,480,760 | 04/02/2025 | 44,621 | 0.014% |
| TORONTO DOMINION | COP | 13,226,480,760 | USD | 3,186,490 | 05/05/2025 | (46,607) | -0.015% |
| UBS INVESTMENT BANK | USD | 1,751,795 | PHP | 101,012,000 | 04/02/2025 | (13,378) | -0.004% |
| UBS INVESTMENT BANK | PHP | 101,012,000 | USD | 1,750,596 | 05/05/2025 | 13,162 | 0.004% |
| DEUTSCHE BANK AG | IDR | 14,797,362,000 | USD | 893,237 | 04/09/2025 | (88) | 0.000% |
| DEUTSCHE BANK AG | IDR | 24,744,183,000 | USD | 1,493,673 | 04/09/2025 | (147) | 0.000% |
| GOLDMAN SACHS & CO | USD | 2,386,910 | IDR | 39,541,545,000 | 04/09/2025 | 234 | 0.000% |
| BARCLAYS BANK | USD | 1,598,617 | TRY | 61,043,200 | 04/03/2025 | (7,049) | -0.002% |
| BARCLAYS BANK | INR | 483,484,949 | USD | 5,649,416 | 04/03/2025 | 6,649 | 0.002% |
| BARCLAYS BANK | TRY | 61,043,200 | USD | 1,535,871 | 05/05/2025 | (2,431) | -0.001% |
| DEUTSCHE BANK AG | USD | 10,176,159 | INR | 870,889,949 | 04/03/2025 | (11,976) | -0.004% |
| DEUTSCHE BANK AG | INR | 294,095,000 | USD | 3,436,436 | 04/03/2025 | 4,045 | 0.001% |

| | | | | | | | |
|----------------------------------|-----|----------------|-----|----------------|------------|----------|---------|
| HSBC SECURITIES INC | INR | 93,310,000 | USD | 1,090,307 | 04/03/2025 | 1,283 | 0.000% |
| Wells Fargo | USD | 6,648,330 | SGD | 8,891,410 | 05/05/2025 | 20,426 | 0.007% |
| Wells Fargo | SGD | 8,891,410 | USD | 6,636,866 | 04/02/2025 | (21,726) | -0.007% |
| BANK OF NEW YORK MELLON INC | USD | 1,363,814 | SEK | 13,642,000 | 05/05/2025 | 2,846 | 0.001% |
| BANK OF NEW YORK MELLON INC | SEK | 13,642,000 | USD | 1,361,090 | 04/02/2025 | (3,015) | -0.001% |
| BARCLAYS BANK | USD | 1,003,192 | TWD | 33,311,000 | 04/02/2025 | (76) | 0.000% |
| BNP SECURITIES LONDON | PHP | 74,880,000 | USD | 1,307,126 | 04/02/2025 | 1,393 | 0.000% |
| CIBC WORLD MARKETS | USD | 1,179,900 | ILS | 4,363,516 | 05/06/2025 | 8,017 | 0.003% |
| CIBC WORLD MARKETS | ILS | 4,363,516 | USD | 1,178,978 | 04/02/2025 | (8,177) | -0.003% |
| CITIBANK NA | USD | 1,759,148 | TWD | 58,412,517 | 04/02/2025 | (132) | 0.000% |
| DEUTSCHE BANK AG | USD | 6,709,128 | CNH | 48,555,600 | 05/07/2025 | 7,870 | 0.003% |
| DEUTSCHE BANK AG | USD | 3,544,262 | KRW | 5,212,192,300 | 04/02/2025 | 4,573 | 0.001% |
| DEUTSCHE BANK AG | USD | 779,198 | NZD | 1,364,500 | 04/02/2025 | 6,412 | 0.002% |
| DEUTSCHE BANK AG | USD | 1,424,810 | PLN | 5,486,800 | 04/02/2025 | 9,957 | 0.003% |
| DEUTSCHE BANK AG | CNH | 48,555,600 | USD | 6,692,958 | 04/02/2025 | (10,289) | -0.003% |
| DEUTSCHE BANK AG | KRW | 7,969,819,300 | USD | 5,419,434 | 04/02/2025 | (6,993) | -0.002% |
| DEUTSCHE BANK AG | NZD | 1,364,500 | USD | 779,756 | 05/02/2025 | (6,367) | -0.002% |
| DEUTSCHE BANK AG | PLN | 5,486,800 | USD | 1,423,053 | 05/05/2025 | (10,076) | -0.003% |
| GOLDMAN SACHS & CO | USD | 1,524,779 | MXN | 31,086,000 | 04/02/2025 | 5,294 | 0.002% |
| GOLDMAN SACHS & CO | USD | 3,070,419 | PHP | 175,892,000 | 04/02/2025 | (3,273) | -0.001% |
| GOLDMAN SACHS & CO | MXN | 31,086,000 | USD | 1,518,012 | 05/05/2025 | (5,790) | -0.002% |
| GOLDMAN SACHS & CO | TWD | 91,723,517 | USD | 2,762,341 | 04/02/2025 | 208 | 0.000% |
| HSBC SECURITIES INC | USD | 389,362 | GBP | 301,000 | 05/02/2025 | 872 | 0.000% |
| HSBC SECURITIES INC | GBP | 301,000 | USD | 389,374 | 04/02/2025 | (856) | 0.000% |
| JP MORGAN | USD | 335,629 | CLP | 319,878,045 | 04/02/2025 | (386) | 0.000% |
| JP MORGAN | BRL | 16,449,000 | USD | 2,864,582 | 04/02/2025 | 7,277 | 0.002% |
| JP MORGAN | PEN | 2,975,000 | USD | 810,031 | 04/02/2025 | 2,311 | 0.001% |
| MORGAN STANLEY | USD | 967,742 | CZK | 22,216,600 | 05/05/2025 | 6,724 | 0.002% |
| MORGAN STANLEY | USD | 1,178,365 | HUF | 436,890,645 | 04/02/2025 | 7,470 | 0.002% |
| MORGAN STANLEY | CZK | 22,216,600 | USD | 967,074 | 04/02/2025 | (6,737) | -0.002% |
| MORGAN STANLEY | HUF | 436,890,645 | USD | 1,176,317 | 05/06/2025 | (7,753) | -0.002% |
| ROYAL BANK OF CANADA | USD | 1,059,136 | EUR | 980,500 | 04/02/2025 | (5) | 0.000% |
| ROYAL BANK OF CANADA | COP | 8,262,080,000 | USD | 1,971,015 | 04/02/2025 | (320) | 0.000% |
| ROYAL BANK OF CANADA | EUR | 980,500 | USD | 1,061,048 | 05/05/2025 | 132 | 0.000% |
| SOCIETE GENERAL | USD | 2,864,494 | BRL | 16,448,500 | 04/02/2025 | (7,277) | -0.002% |
| SOCIETE GENERAL | BRL | 12,760,000 | USD | 2,222,145 | 04/02/2025 | 5,645 | 0.002% |
| SOCIETE GENERAL | CLP | 1,147,336,045 | USD | 1,203,832 | 04/02/2025 | 1,385 | 0.000% |
| STANDARD CHARTERED GLOBAL MARKET | USD | 1,090,499 | CAD | 1,569,500 | 04/01/2025 | (0) | 0.000% |
| STANDARD CHARTERED GLOBAL MARKET | USD | 5,126,345 | COP | 21,488,560,760 | 04/02/2025 | 831 | 0.000% |
| STANDARD CHARTERED GLOBAL MARKET | USD | 1,537,016 | PEN | 5,645,000 | 04/02/2025 | (4,386) | -0.001% |
| STANDARD CHARTERED GLOBAL MARKET | CAD | 1,569,500 | USD | 1,092,118 | 05/01/2025 | 45 | 0.000% |
| STANDARD CHARTERED GLOBAL MARKET | PEN | 4,758,000 | USD | 1,295,505 | 04/02/2025 | 3,697 | 0.001% |
| STATE STREET | USD | 868,203 | CLP | 827,458,000 | 04/02/2025 | (999) | 0.000% |
| STATE STREET | USD | 1,875,171 | KRW | 2,757,627,000 | 04/02/2025 | 2,420 | 0.001% |
| STATE STREET | USD | 568,519 | PEN | 2,088,000 | 04/02/2025 | (1,622) | -0.001% |
| TORONTO DOMINION | BRL | 3,688,000 | USD | 642,263 | 04/02/2025 | 1,632 | 0.001% |
| TORONTO DOMINION | COP | 13,226,480,760 | USD | 3,155,330 | 04/02/2025 | (512) | 0.000% |
| TORONTO DOMINION | ZAR | 30,831,100 | USD | 1,682,991 | 05/05/2025 | (11,344) | -0.004% |
| TORONTO DOMINION | USD | 1,687,417 | ZAR | 30,831,100 | 04/02/2025 | 11,076 | 0.004% |
| UBS INVESTMENT BANK | PHP | 101,012,000 | USD | 1,763,293 | 04/02/2025 | 1,880 | 0.001% |
| Wells Fargo | USD | 925,872 | AUD | 1,471,740 | 04/02/2025 | 8,757 | 0.003% |
| Wells Fargo | USD | 2,864,494 | BRL | 16,448,500 | 04/02/2025 | (7,277) | -0.002% |
| Wells Fargo | USD | 2,638,090 | CHF | 2,310,420 | 05/05/2025 | 15,727 | 0.005% |
| Wells Fargo | USD | 710,398 | JPY | 105,586,000 | 05/02/2025 | 1,778 | 0.001% |
| Wells Fargo | USD | 258,499 | NOK | 2,728,000 | 05/05/2025 | (459) | 0.000% |
| Wells Fargo | AUD | 1,471,740 | USD | 926,087 | 05/02/2025 | (8,734) | -0.003% |
| Wells Fargo | CHF | 2,310,420 | USD | 2,627,687 | 04/02/2025 | (16,305) | -0.005% |
| Wells Fargo | JPY | 105,586,000 | USD | 708,013 | 04/02/2025 | (1,941) | -0.001% |
| Wells Fargo | NOK | 2,728,000 | USD | 258,492 | 04/02/2025 | 463 | 0.000% |
| CIBC WORLD MARKETS | CAD | 510,000 | USD | 357,231 | 04/25/2025 | (2,448) | -0.001% |
| STATE STREET | USD | 234,312 | CAD | 335,949 | 04/25/2025 | 609 | 0.000% |
| TORONTO DOMINION | USD | 328,163 | CAD | 470,000 | 04/25/2025 | 1,208 | 0.000% |
| TORONTO DOMINION | TRY | 6,350,000 | USD | 165,959 | 04/18/2025 | (2,674) | -0.001% |
| GOLDMAN SACHS & CO | JPY | 8,905,880 | USD | 58,092 | 04/25/2025 | 1,624 | 0.001% |
| JP MORGAN | JPY | 8,905,879 | USD | 58,086 | 04/25/2025 | 1,629 | 0.001% |
| MORGAN STANLEY | JPY | 10,017,956 | USD | 65,355 | 04/25/2025 | 1,818 | 0.001% |
| ROYAL BANK OF CANADA | JPY | 10,687,055 | USD | 69,712 | 04/25/2025 | 1,947 | 0.001% |
| TORONTO DOMINION | CAD | 480,000 | USD | 328,411 | 04/25/2025 | 5,493 | 0.002% |

| | | | | | | | |
|----------------------------------|-----|---------------|-----|---------------|------------|----------|---------|
| Wells Fargo | JPY | 12,468,230 | USD | 81,340 | 04/25/2025 | 2,262 | 0.001% |
| SOCIETE GENERAL | JPY | 101,835,000 | USD | 671,022 | 04/25/2025 | 11,822 | 0.004% |
| TORONTO DOMINION | AUD | 530,000 | USD | 333,084 | 04/24/2025 | (2,751) | -0.001% |
| DEUTSCHE BANK AG | JPY | 53,390,496 | USD | 354,585 | 04/25/2025 | 3,427 | 0.001% |
| DEUTSCHE BANK AG | JPY | 44,224,504 | USD | 293,460 | 04/25/2025 | 3,089 | 0.001% |
| Wells Fargo | JPY | 53,180,000 | USD | 352,241 | 04/25/2025 | 4,357 | 0.001% |
| ROYAL BANK OF CANADA | USD | 90,623 | GBP | 71,992 | 05/23/2025 | (2,294) | -0.001% |
| STATE STREET | EUR | 423,795 | USD | 444,978 | 05/23/2025 | 14,135 | 0.005% |
| Wells Fargo | USD | 316,018 | BRL | 1,836,887 | 06/03/2025 | (442) | 0.000% |
| SOCIETE GENERAL | USD | 416,825 | BRL | 2,424,691 | 06/03/2025 | (903) | 0.000% |
| SOCIETE GENERAL | USD | 424,128 | BRL | 2,461,429 | 06/03/2025 | 71 | 0.000% |
| CITIBANK NA | CAD | 470,000 | USD | 330,878 | 04/25/2025 | (3,919) | -0.001% |
| MORGAN STANLEY | EUR | 330,000 | USD | 346,836 | 05/23/2025 | 10,667 | 0.003% |
| Wells Fargo | USD | 421,564 | BRL | 2,461,429 | 06/03/2025 | (2,493) | -0.001% |
| CIBC WORLD MARKETS | USD | 666,176 | CAD | 950,000 | 04/25/2025 | 5,310 | 0.002% |
| DEUTSCHE BANK AG | EUR | 315,000 | USD | 332,258 | 05/23/2025 | 8,998 | 0.003% |
| DEUTSCHE BANK AG | JPY | 44,225,000 | USD | 298,708 | 04/25/2025 | (2,142) | -0.001% |
| HSBC SECURITIES INC | USD | 335,625 | AUD | 530,000 | 04/24/2025 | 5,293 | 0.002% |
| HSBC SECURITIES INC | JPY | 51,040,000 | USD | 342,326 | 04/25/2025 | (66) | 0.000% |
| BANK OF NEW YORK MELLON INC | USD | 1,338,167 | EUR | 1,280,000 | 05/23/2025 | (48,632) | -0.016% |
| BARCLAYS BANK | GBP | 209,506 | USD | 263,636 | 05/23/2025 | 6,767 | 0.002% |
| BARCLAYS BANK | GBP | 237,494 | USD | 298,907 | 05/23/2025 | 7,619 | 0.002% |
| GOLDMAN SACHS & CO | JPY | 51,495,000 | USD | 343,804 | 04/25/2025 | 1,502 | 0.000% |
| TORONTO DOMINION | USD | 680,319 | GBP | 535,000 | 05/23/2025 | (10,187) | -0.003% |
| BARCLAYS BANK | EUR | 139,620 | USD | 151,626 | 05/23/2025 | (356) | 0.000% |
| STATE STREET | EUR | 71,280 | USD | 77,418 | 05/23/2025 | (190) | 0.000% |
| Wells Fargo | EUR | 89,100 | USD | 96,767 | 05/23/2025 | (232) | 0.000% |
| DEUTSCHE BANK AG | EUR | 310,000 | USD | 337,744 | 05/23/2025 | (1,873) | -0.001% |
| DEUTSCHE BANK AG | GBP | 260,000 | USD | 335,802 | 05/23/2025 | (229) | 0.000% |
| HSBC SECURITIES INC | USD | 705,772 | JPY | 103,295,000 | 04/25/2025 | 13,105 | 0.004% |
| HSBC SECURITIES INC | USD | 685,472 | JPY | 100,570,000 | 04/25/2025 | 11,078 | 0.004% |
| CITIBANK NA | USD | 999,054 | JPY | 147,855,000 | 04/25/2025 | 7,580 | 0.002% |
| GOLDMAN SACHS & CO | USD | 464,128 | EUR | 425,000 | 05/23/2025 | 3,667 | 0.001% |
| HSBC SECURITIES INC | JPY | 49,695,000 | USD | 336,449 | 04/25/2025 | (3,200) | -0.001% |
| TORONTO DOMINION | JPY | 50,435,000 | USD | 340,776 | 04/25/2025 | (2,566) | -0.001% |
| GOLDMAN SACHS & CO | USD | 313,691 | JPY | 46,815,000 | 04/25/2025 | (237) | 0.000% |
| DEUTSCHE BANK AG | USD | 341,141 | JPY | 51,135,000 | 04/25/2025 | (1,756) | -0.001% |
| UBS INVESTMENT BANK | EUR | 300,000 | USD | 324,592 | 05/23/2025 | 437 | 0.000% |
| HSBC SECURITIES INC | USD | 670,857 | JPY | 100,835,000 | 04/25/2025 | (5,314) | -0.002% |
| STANDARD CHARTERED GLOBAL MARKET | EUR | 157,174 | USD | 170,185 | 05/23/2025 | 103 | 0.000% |
| TORONTO DOMINION | EUR | 167,826 | USD | 181,715 | 05/23/2025 | 114 | 0.000% |
| BARCLAYS BANK | TRY | 13,144,000 | USD | 285,429 | 07/14/2025 | 22,291 | 0.007% |
| BARCLAYS BANK | TRY | 13,165,000 | USD | 286,555 | 07/14/2025 | 21,566 | 0.007% |
| BANK OF AMERICA SEC INC | IDR | 862,610,849 | USD | 52,905 | 04/11/2025 | (846) | 0.000% |
| Wells Fargo | USD | 84,139 | PEN | 316,800 | 04/11/2025 | (2,345) | -0.001% |
| GOLDMAN SACHS & CO | IDR | 1,725,222,077 | USD | 106,114 | 04/11/2025 | (1,996) | -0.001% |
| Wells Fargo | USD | 118,891 | PEN | 448,800 | 04/11/2025 | (3,629) | -0.001% |
| ROYAL BANK OF CANADA | USD | 117,394 | PEN | 444,312 | 04/11/2025 | (3,900) | -0.001% |
| UBS INVESTMENT BANK | IDR | 2,199,662,074 | USD | 135,355 | 04/11/2025 | (2,606) | -0.001% |
| JP MORGAN | HUF | 101,829,790 | USD | 252,568 | 04/17/2025 | 20,114 | 0.006% |
| JP MORGAN | ZAR | 5,033,000 | USD | 263,172 | 04/17/2025 | 10,147 | 0.003% |
| Wells Fargo | USD | 239,192 | PEN | 902,088 | 04/11/2025 | (7,072) | -0.002% |
| SOCIETE GENERAL | KZT | 145,120,000 | USD | 268,057 | 04/11/2025 | 18,823 | 0.006% |
| JP MORGAN | USD | 300,585 | CZK | 7,397,520 | 04/17/2025 | (19,282) | -0.006% |
| ROYAL BANK OF CANADA | USD | 255,434 | IDR | 4,210,413,000 | 04/11/2025 | 1,332 | 0.000% |
| Wells Fargo | USD | 424,002 | MXN | 8,944,492 | 04/16/2025 | (12,310) | -0.004% |
| DEUTSCHE BANK AG | CZK | 7,397,520 | USD | 307,709 | 04/17/2025 | 12,155 | 0.004% |
| HSBC SECURITIES INC | USD | 283,364 | INR | 24,944,000 | 04/11/2025 | (8,217) | -0.003% |
| BANK OF AMERICA SEC INC | MYR | 2,143,558 | USD | 484,513 | 06/09/2025 | (177) | 0.000% |
| BANK OF AMERICA SEC INC | USD | 47,477 | COP | 197,312,652 | 06/06/2025 | 836 | 0.000% |
| BANK OF AMERICA SEC INC | MYR | 2,368,625 | USD | 534,012 | 06/09/2025 | 1,175 | 0.000% |
| Wells Fargo | BRL | 154,153 | USD | 26,520 | 06/03/2025 | 38 | 0.000% |
| GOLDMAN SACHS & CO | THB | 29,822,000 | USD | 888,644 | 06/06/2025 | (5,313) | -0.002% |
| ROYAL BANK OF CANADA | USD | 54,044 | COP | 223,621,005 | 06/06/2025 | 1,185 | 0.000% |
| SOCIETE GENERAL | BRL | 203,482 | USD | 34,980 | 06/03/2025 | 77 | 0.000% |
| ROYAL BANK OF CANADA | USD | 54,226 | COP | 223,621,005 | 06/06/2025 | 1,367 | 0.000% |
| SOCIETE GENERAL | BRL | 206,565 | USD | 35,593 | 06/03/2025 | (6) | 0.000% |
| BANK OF AMERICA SEC INC | USD | 53,157 | COP | 221,384,795 | 06/06/2025 | 826 | 0.000% |

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|----------------------------------|-----|---------------|-----|---------------|------------|---------|---------|
| JP MORGAN | EGP | 4,400,000 | USD | 82,785 | 06/11/2025 | 1,095 | 0.000% |
| Wells Fargo | BRL | 206,565 | USD | 35,378 | 06/03/2025 | 212 | 0.000% |
| BANK OF AMERICA SEC INC | USD | 53,773 | COP | 224,739,111 | 06/06/2025 | 649 | 0.000% |
| BANK OF AMERICA SEC INC | USD | 53,602 | COP | 224,739,111 | 06/06/2025 | 479 | 0.000% |
| STANDARD CHARTERED GLOBAL MARKET | PEN | 1,036,000 | USD | 280,957 | 04/11/2025 | 1,864 | 0.001% |
| ROYAL BANK OF CANADA | IDR | 4,265,009,000 | USD | 259,149 | 04/11/2025 | (1,754) | -0.001% |
| HSBC SECURITIES INC | USD | 217,078 | PHP | 12,622,000 | 06/05/2025 | (3,152) | -0.001% |
| CITIBANK NA | EGP | 4,935,000 | USD | 89,063 | 09/11/2025 | 1,418 | 0.000% |
| HSBC SECURITIES INC | USD | 293,185 | IDR | 4,842,091,000 | 04/11/2025 | 961 | 0.000% |
| HSBC SECURITIES INC | USD | 301,389 | CLP | 286,214,000 | 05/09/2025 | 789 | 0.000% |
| TORONTO DOMINION | ZAR | 761,031 | USD | 40,930 | 04/17/2025 | 397 | 0.000% |
| CIBC WORLD MARKETS | USD | 175,332 | CZK | 4,009,000 | 04/17/2025 | 1,984 | 0.001% |
| HSBC SECURITIES INC | USD | 312,711 | HUF | 115,120,000 | 04/17/2025 | 4,460 | 0.001% |
| UBS INVESTMENT BANK | USD | 321,649 | PLN | 1,240,000 | 05/16/2025 | 2,455 | 0.001% |
| UBS INVESTMENT BANK | USD | 291,527 | THB | 9,823,000 | 06/06/2025 | 577 | 0.000% |
| JP MORGAN | CZK | 433,755 | USD | 18,806 | 04/17/2025 | (50) | 0.000% |
| CIBC WORLD MARKETS | USD | 317,227 | ZAR | 5,794,031 | 04/17/2025 | 2,595 | 0.001% |
| GOLDMAN SACHS & CO | EGP | 5,191,000 | USD | 96,302 | 09/11/2025 | (1,335) | 0.000% |
| Wells Fargo | MXN | 4,836,000 | USD | 240,603 | 04/16/2025 | (4,713) | -0.002% |
| GOLDMAN SACHS & CO | USD | 288,666 | INR | 24,944,000 | 07/11/2025 | (1,093) | 0.000% |
| GOLDMAN SACHS & CO | INR | 24,944,000 | USD | 290,503 | 04/11/2025 | 1,080 | 0.000% |
| TORONTO DOMINION | USD | 596,598 | CLP | 556,447,000 | 05/09/2025 | 12,182 | 0.004% |

Total Forward Currency Exchange Contracts

(102,043)

| Options | Strike Price(\$) | Exercise Date | Shares/Par | Value (\$) | % of Net Assets |
|--|------------------|---------------|-------------|------------|-----------------|
| ACI 04/17/2025 C 21 OTC | 21.00 | 4/17/2025 | 91 | 12,058 | 0.004% |
| CDX HY S43 PAY 105 05/21/2025 | 105.00 | 5/21/2025 | (1,360,000) | (16,048) | (0.005%) |
| CDX HY S43 PAY 106 05/21/2025 | 106.00 | 5/21/2025 | (1,350,000) | (23,095) | (0.007%) |
| FXO USD CALL/CNH PUT 8 01/06/2026 | 8.00 | 1/6/2026 | 1,337,000 | 2,031 | 0.001% |
| FXO USD CALL/SAR PUT 3.7675 10/13/2025 | 3.77 | 10/13/2025 | 730,000 | 1,576 | 0.001% |
| FXO USD PUT/JPY CALL 136 09/04/2025 | 136.00 | 9/4/2025 | 2,444,000 | 14,394 | 0.005% |
| FXO USD PUT/JPY CALL 145.37 09/04/2025 | 145.37 | 9/4/2025 | (815,000) | (16,651) | (0.005%) |
| FXO USD PUT/KRW CALL 1414.4 06/03/2025 | 1,414.40 | 6/3/2025 | 1,485,000 | 3,831 | 0.001% |
| HYG 04/17/2025 C 79 OTC | 79.00 | 4/17/2025 | (466) | (12,349) | (0.004%) |
| HYG 04/17/2025 C 79 OTC | 79.00 | 4/17/2025 | (462) | (12,243) | (0.004%) |
| HYG 04/17/2025 P 79 OTC | 79.00 | 4/17/2025 | (466) | (32,620) | (0.011%) |
| HYG 04/17/2025 P 79 OTC | 79.00 | 4/17/2025 | (462) | (32,340) | (0.010%) |
| ITCI 08/15/2025 P 110 OTC | 110.00 | 4/17/2025 | 158 | 790 | 0.000% |
| ITCI 12/19/2025 C 135 OTC | 135.00 | 4/17/2025 | (79) | (198) | 0.000% |
| ITRX EUR S42 PAY 57.5 06/18/2025 | 57.50 | 6/18/2025 | (2,630,000) | (10,365) | (0.003%) |
| NDX 05/16/2025 C 20400 OTC | 20,400.00 | 5/16/2025 | 4 | 75,640 | 0.024% |
| NDX 07/18/2025 P 19000 OTC | 19,000.00 | 7/18/2025 | 1 | 73,620 | 0.024% |
| NDX 07/18/2025 P 22000 OTC | 22,000.00 | 7/18/2025 | (1) | (255,495) | (0.082%) |
| RDUS 10/17/2025 P 22.5 OTC | 22.50 | 10/17/2025 | 145 | 11,600 | 0.004% |
| RDUS 10/17/2025 P 22.5 OTC | 22.50 | 10/17/2025 | 145 | 11,600 | 0.004% |
| SPX 04/17/2025 C 5580 OTC | 5,580.00 | 4/17/2025 | 1 | 11,415 | 0.004% |
| SPX 04/17/2025 C 5725 OTC | 5,725.00 | 4/17/2025 | (3) | (13,935) | (0.004%) |
| SPX 04/17/2025 P 5150 OTC | 5,150.00 | 4/17/2025 | (83) | (94,620) | (0.030%) |
| SPX 08/15/2025 P 5350 OTC | 5,350.00 | 8/15/2025 | 29 | 406,290 | 0.131% |
| USD IRS OPT 1Y/10Y 4.39 3/20/26 PAY | 4.39 | 3/20/2026 | 5,714,000 | 77,910 | 0.025% |
| USD IRS OPT 1Y/10Y 4.39 3/20/26 PAY | 4.39 | 3/20/2026 | 5,198,000 | 70,874 | 0.023% |
| USD IRS OPT 1Y2M/5Y 2 12/8/25 REC | 2.00 | 12/8/2025 | 100,000 | 127 | 0.000% |
| USD IRS OPT 1Y2M/5Y 2.25 12/8/25 REC | 2.25 | 12/8/2025 | 100,000 | 190 | 0.000% |
| USD IRS OPT 1Y/2Y 2.75 12/11/25 REC | 2.75 | 12/11/2025 | 6,600,000 | 16,784 | 0.005% |
| USD IRS OPT 1Y/2Y 3 12/12/25 REC | 3.00 | 12/12/2025 | 25,100,000 | 90,281 | 0.029% |
| USD IRS OPT 1Y/2Y 3 12/19/25 REC | 3.00 | 12/19/2025 | 6,590,000 | 24,305 | 0.008% |
| USD IRS OPT 2Y/5Y 2 12/8/25 REC | 2.00 | 12/8/2025 | 2,500,000 | 3,195 | 0.001% |
| USD IRS OPT 2Y/5Y 2.25 12/8/25 REC | 2.25 | 12/8/2025 | 2,500,000 | 4,782 | 0.002% |
| USD IRS OPT 2Y/5Y 3 5/4/26 REC | 3.00 | 5/4/2026 | 2,550,000 | 23,453 | 0.008% |
| USD IRS OPT 6M/30Y 5.25 7/10/25 PAY | 5.25 | 7/10/2025 | 2,810,000 | 667 | 0.000% |
| USD IRS OPT 6M/30Y 5.25 7/10/25 PAY | 5.25 | 7/10/2025 | 2,560,000 | 608 | 0.000% |
| USD IRS OPT 9/30Y 4.5 12/26/25 PAY | 4.50 | 12/26/2025 | 1,358,000 | 20,448 | 0.007% |
| USD IRS OPT 9M/30Y 4.5 12/26/25 PAY | 4.50 | 12/26/2025 | 1,361,000 | 20,494 | 0.007% |

Total Options

459,005

| Swap Contracts | Notional Amount | Market Value | % of Net Assets |
|--|-----------------|--------------|-----------------|
| ARCELORMITTAL CDS 12/20/2025 | 345,000 | 12,881 | 0.004% |
| TRS BOX 2Y 01/20/2026 | 15 | (2) | 0.000% |
| TRS IDCC 2Y 01/20/2026 | 2 | (26) | 0.000% |
| TRS ALSN 2Y 01/20/2026 | 3 | (1) | 0.000% |
| TRS INSM 2Y 01/20/2026 | 2,040 | (3,019) | (0.001%) |
| TRS CHTR 2Y 01/20/2026 | 129 | 1,864 | 0.001% |
| TRS CSGP 2Y 01/20/2026 | (3,644) | 3,352 | 0.001% |
| TRS NSC 2Y 01/20/2026 | 582 | 1,432 | 0.000% |
| TRS WPM 2Y 01/20/2026 | 3 | 24 | 0.000% |
| TRS GLOB 2Y 01/20/2026 | 4 | (73) | 0.000% |
| TRS IT/JCG 2Y 01/20/2026 | 9,268 | (21,024) | (0.007%) |
| TRS EIX 2Y 01/20/2026 | (12,062) | 482 | 0.000% |
| TRS DE/SIE 2Y 01/20/2026 | 1 | (24) | 0.000% |
| TRS JP/4188 2Y 01/20/2026 | 68,100 | (20,538) | (0.007%) |
| CNY IRS 03/06/2030 PAY FIX | (2,124,000) | 83 | 0.000% |
| TRS AKRO 2Y 01/20/2026 | 12 | (52) | 0.000% |
| ITRX EUR CDSI S42 5Y 12/20/2029 | 6,197,000 | 118,716 | 0.038% |
| TRS WYNN 2Y 01/20/2026 | 9 | (26) | 0.000% |
| TRS MU 2Y 01/20/2026 | 2,612 | (42,367) | (0.014%) |
| TRS CA/FNV 2Y 01/19/2026 | 4,249 | 17,802 | 0.006% |
| TRS RYTM 2Y 01/20/2026 | 4 | 3 | 0.000% |
| TRS FTDR 2Y 01/20/2026 | 19 | 10 | 0.000% |
| TRS JP/8035 2Y 01/20/2026 | 3,900 | (33,321) | (0.011%) |
| TRS CNSH1CNSH/688271 2Y 01/21/2026 | 4,886 | (9,126) | (0.003%) |
| TRS HAL 2Y 01/20/2026 | (10,755) | (1,613) | (0.001%) |
| TRS CH/ZURN 2Y 01/20/2026 | 7 | 65 | 0.000% |
| TRS DECK 2Y 01/20/2026 | 3 | (17) | 0.000% |
| TRS CCCS 2Y 01/20/2026 | 27 | (10) | 0.000% |
| TRS TOL 2Y 01/20/2026 | 14 | (6) | 0.000% |
| TRS EQH 2Y 01/20/2026 | 5 | (1) | 0.000% |
| TRS CNSH1CNSH/688271 2Y 01/21/2026 | 2,296 | (4,288) | (0.001%) |
| TRS G 2Y 01/20/2026 | 17 | 0 | 0.000% |
| TRS IT 2Y 01/20/2026 | (2,149) | 90,172 | 0.029% |
| AVIS BUDGET CAR RENTAL LLC CDS 06/20/202 | 100,000 | 3,979 | 0.001% |
| TRS HUBB 2Y 01/20/2026 | 2 | (26) | 0.000% |
| PETROLEOS MEXICANOS CDS 12/20/2025 | 27,000 | (340) | 0.000% |
| TRS MNDY 2Y 01/20/2026 | 2 | (45) | 0.000% |
| TRS COOP 2Y 01/20/2026 | 17 | 309 | 0.000% |
| TRS JP/8802 2Y 01/20/2026 | 30,500 | 15,501 | 0.005% |
| TRS BRK/B 2Y 01/20/2026 | 1 | 18 | 0.000% |
| TRS JBL 2Y 01/20/2026 | 1 | (2) | 0.000% |
| TRS BRK/B 2Y 01/20/2026 | 2 | 13 | 0.000% |
| TRS SHW 2Y 01/20/2026 | 1,489 | (12,791) | (0.004%) |
| TRS CRUS 2Y 01/20/2026 | 4 | (3) | 0.000% |
| TRS MIRM 2Y 01/20/2026 | 4 | (0) | 0.000% |
| TRS JP/6954 2Y 01/20/2026 | (9,900) | 19,927 | 0.006% |
| TRS EXAS 2Y 01/20/2026 | 1,421 | (2,686) | (0.001%) |
| TRS CA/FNV 2Y 01/19/2026 | 26 | 345 | 0.000% |
| TRS XLP 2Y 01/20/2026 | 3,462 | 3,462 | 0.001% |
| TRS XEL 2Y 01/20/2026 | 11,671 | 9,687 | 0.003% |
| TRS DECK 2Y 01/20/2026 | 2 | (11) | 0.000% |
| TRS ALRM 2Y 01/20/2026 | 13 | (35) | 0.000% |
| TRS NSC 2Y 01/20/2026 | 1,214 | 2,986 | 0.001% |
| TRS REXR 2Y 01/20/2026 | 8 | 1 | 0.000% |
| TRS FR/GLE 2Y 01/20/2026 | 47 | (16) | 0.000% |
| USD IRS 3/10/35 PAY FIX | (1,034,000) | (11,153) | (0.004%) |
| TRS MLI 2Y 01/20/2026 | 4 | (4) | 0.000% |
| TRS TDY 2Y 01/20/2026 | 1 | 0 | 0.000% |
| TRS JP/8630 2Y 01/20/2026 | (10,000) | 8,626 | 0.003% |
| TRS ID/SMGR 2Y 01/21/2026 | 15,100 | 162 | 0.000% |
| TRS GB/PRU 2Y 01/20/2026 | 27,622 | 19,538 | 0.006% |
| TRS IDCC 2Y 01/20/2026 | 3 | (39) | 0.000% |
| TRS NRG 2Y 01/20/2026 | 6 | (4) | 0.000% |
| TRS RARE 2Y 01/20/2026 | 11 | (38) | 0.000% |
| TRS IT/ISP 2Y 01/17/2026 | 150,855 | (15,644) | (0.005%) |
| TRS SITE 2Y 01/20/2026 | 5 | (11) | 0.000% |
| TRS AXTA 2Y 01/20/2026 | 28 | (53) | 0.000% |
| PETROLEOS MEXICANOS CDS 12/20/2025 | 70,000 | (882) | 0.000% |
| TRS MOH 2Y 01/20/2026 | 3 | 40 | 0.000% |
| TRS CMS 2Y 01/20/2026 | 201 | 372 | 0.000% |
| TRS GB/AZN 2Y 01/20/2026 | 3 | (25) | 0.000% |
| TRS SNX 2Y 01/20/2026 | 5 | (123) | 0.000% |
| TRS NDAQ 2Y 01/20/2026 | (7,236) | (21,780) | (0.007%) |
| TRS IONS 2Y 01/20/2026 | 13 | (54) | 0.000% |
| TRS CF 2Y 01/20/2026 | 6 | 3 | 0.000% |
| TRS ORI 2Y 01/20/2026 | 28 | 48 | 0.000% |
| TRS FR/SAN 2Y 01/20/2026 | 2 | (12) | 0.000% |
| TRS NL/ASML 2Y 01/20/2026 | 1 | (36) | 0.000% |
| USD ZCIS 3/27/33 REC CPI | 194,000 | 1,668 | 0.001% |
| TRS JP/7202 2Y 01/20/2026 | (24,300) | (6,662) | (0.002%) |
| TRS SWKS 2Y 01/20/2026 | (7,524) | 44,768 | 0.014% |
| TRS CP 2Y 01/20/2026 | 35 | (144) | 0.000% |
| TRS LAZ 2Y 01/20/2026 | 11 | (27) | 0.000% |
| TRS EXR 2Y 01/20/2026 | (5,884) | (10,944) | (0.004%) |
| TRS RMBS 2Y 01/20/2026 | 3 | (8) | 0.000% |
| TRS FR/URW 2Y 01/20/2026 | (4,890) | (8,240) | (0.003%) |
| TRS DE/BAS 2Y 01/20/2026 | 4,834 | (34,333) | (0.011%) |
| TRS MPWR 2Y 01/20/2026 | 659 | (39,975) | (0.013%) |
| TRS CIEN 2Y 01/20/2026 | 44 | (224) | 0.000% |
| DELTA AIR LINES INC CDS 06/20/2027 | (420,000) | (38,569) | (0.012%) |
| USD ZCIS 12/12/33 REC CPI | 246,000 | 3,107 | 0.001% |
| TRS PTC 2Y 01/20/2026 | 3,206 | (12,311) | (0.004%) |
| TRS SPOT 2Y 01/20/2026 | (346) | (21,033) | (0.007%) |

(Unaudited)

| | | | |
|------------------------------------|------------|-----------|----------|
| TRS POOL 2Y 01/20/2026 | (770) | 6,707 | 0.002% |
| TRS ELS 2Y 01/20/2026 | 6 | (9) | 0.000% |
| TRS JP/3382 2Y 01/20/2026 | 17,000 | 568 | 0.000% |
| TRS JP/8309 2Y 01/20/2026 | 18,100 | (2,179) | (0.001%) |
| TRS TGT 2Y 01/20/2026 | (1,987) | 2,603 | 0.001% |
| TRS CAT 2Y 01/20/2026 | (2,538) | 32,588 | 0.010% |
| TRS FTNT 2Y 01/20/2026 | 25 | 6 | 0.000% |
| TRS FLOC 2Y 01/20/2026 | 6 | 8 | 0.000% |
| EUR IRS 03/17/2030 REC FIX | 1,652,000 | 8,274 | 0.003% |
| TRS DFIN 2Y 01/20/2026 | 9 | (1) | 0.000% |
| TRS DE/IFX 2Y 01/20/2026 | 10,667 | (46,205) | (0.015%) |
| TRS TECH 2Y 01/20/2026 | 5 | (10) | 0.000% |
| TRS PRDO 2Y 01/20/2026 | 23 | 6 | 0.000% |
| TRS BZ 2Y 01/20/2026 | 106 | 187 | 0.000% |
| TRS TTC 2Y 01/20/2026 | 4 | (1) | 0.000% |
| TRS NU 2Y 01/20/2026 | 79 | 9 | 0.000% |
| TRS NJN 2Y 01/20/2026 | (505) | (1,515) | 0.000% |
| TRS GMED 2Y 01/20/2026 | 5 | 5 | 0.000% |
| TRS MMSI 2Y 01/20/2026 | 8 | 40 | 0.000% |
| TRS ALL 2Y 01/20/2026 | 1,417 | (4,294) | (0.001%) |
| TRS FR/TTE 2Y 01/20/2026 | 53 | 121 | 0.000% |
| TRS JP/3186 2Y 01/20/2026 | 100 | (19) | 0.000% |
| TRS GB/NG/ 2Y 01/20/2026 | 18 | 8 | 0.000% |
| TRS CVLT 2Y 01/20/2026 | 5 | (14) | 0.000% |
| TRS JP/9433 2Y 01/20/2026 | 200 | (64) | 0.000% |
| TRS QCOM 2Y 01/20/2026 | 18 | (25) | 0.000% |
| TRS DT 2Y 01/20/2026 | 31 | (100) | 0.000% |
| TRS JP/4507 2Y 01/20/2026 | (38,200) | 4,981 | 0.002% |
| TRS M2WD0IT 2Y 01/20/2026 | (389) | 15,988 | 0.005% |
| TRS DE/MUV2 2Y 01/20/2026 | 1 | (1) | 0.000% |
| TRS UPWK 2Y 01/20/2026 | 68 | (6) | 0.000% |
| TRS SWK 2Y 01/20/2026 | 34 | (159) | 0.000% |
| TRS TSLA 2Y 01/20/2026 | 4 | 148 | 0.000% |
| TRS DPZ 2Y 01/20/2026 | 1 | 10 | 0.000% |
| TRS JP/6645 2Y 01/20/2026 | (9,300) | 31,655 | 0.010% |
| TRS BRK/B 2Y 01/20/2026 | 19 | 674 | 0.000% |
| USD ZCIS 3/31/30 REC CPI | 4,225,000 | 4,492 | 0.001% |
| TRS DE/SAP 2Y 01/20/2026 | 5 | (12) | 0.000% |
| TRS ZBH 2Y 01/20/2026 | 2,652 | 3,686 | 0.001% |
| CDX HY CDSI S41 V2 5Y 12/20/2028 | 2,677,950 | 156,864 | 0.051% |
| TRS M2WD 2Y 01/20/2026 | (152) | 5,346 | 0.002% |
| TRS NO/NHY 2Y 01/20/2026 | (42,779) | 34,436 | 0.011% |
| TRS CROX 2Y 01/20/2026 | 7 | 16 | 0.000% |
| TRS VNM 2Y 01/20/2026 | 25,613 | (7,172) | (0.002%) |
| TRS KEX 2Y 01/20/2026 | 9 | 8 | 0.000% |
| TRS DOCU 2Y 01/20/2026 | 26 | (53) | 0.000% |
| TRS JP/4091 2Y 01/20/2026 | 11,900 | (25,703) | (0.008%) |
| TRS VRTX 2Y 01/20/2026 | 1,663 | (48,127) | (0.016%) |
| TRS EPR 2Y 01/20/2026 | 6 | 4 | 0.000% |
| TRS GLBE 2Y 01/20/2026 | (4,554) | 6,467 | 0.002% |
| TRS AMD 2Y 01/20/2026 | 14 | (26) | 0.000% |
| TRS KRC 2Y 01/20/2026 | 11 | (17) | 0.000% |
| TRS TSM 2Y 01/20/2026 | 1 | (5) | 0.000% |
| TRS FAST 2Y 01/20/2026 | 3,641 | 5,389 | 0.002% |
| TRS CYBR 2Y 01/20/2026 | 1 | (8) | 0.000% |
| TRS ATGE 2Y 01/20/2026 | 2 | 7 | 0.000% |
| TRS UGI 2Y 01/20/2026 | 24 | 1 | 0.000% |
| TRS SUI 2Y 01/20/2026 | 2,276 | (6,760) | (0.002%) |
| TRS SCHW 2Y 01/20/2026 | 2,153 | 1,098 | 0.000% |
| TRS DKS 2Y 01/20/2026 | 1 | 4 | 0.000% |
| CDX HY CDSI S42 5Y 06/20/2029 | (898,000) | (51,753) | (0.017%) |
| TRS AMD 2Y 01/20/2026 | 93 | 568 | 0.000% |
| TRS DHR 2Y 01/20/2026 | 667 | (5,069) | (0.002%) |
| TRS NL/AKZA 2Y 01/20/2026 | 2,972 | (15,281) | (0.005%) |
| TRS ALG 2Y 01/20/2026 | 1 | (10) | 0.000% |
| TRS EVRG 2Y 01/20/2026 | 720 | 943 | 0.000% |
| TRS HBAN 2Y 01/20/2026 | 63 | 7 | 0.000% |
| TRS NRIX 2Y 01/20/2026 | 15 | (31) | 0.000% |
| TRS GILD 2Y 01/20/2026 | 6,221 | (1,306) | 0.000% |
| BRL IRS 01/04/2027 REC FIX | 29,245,000 | (42,741) | (0.014%) |
| TRS TIGO 2Y 01/20/2026 | 30 | 1 | 0.000% |
| TRS INGR 2Y 01/20/2026 | 7 | 14 | 0.000% |
| TRS CRM 2Y 01/20/2026 | 1,316 | (16,305) | (0.005%) |
| TRS PRGO 2Y 01/20/2026 | 10 | (2) | 0.000% |
| TRS EVRG 2Y 01/20/2026 | 27 | 35 | 0.000% |
| USD ZCIS 11/19/25 REC CPI | 265,000 | 2,112 | 0.001% |
| TRS INTU 2Y 01/20/2026 | 1,026 | 12,189 | 0.004% |
| TRS GLW 2Y 01/20/2026 | 160 | 123 | 0.000% |
| TRS CNSZ1CNSZ/300760 2Y 01/21/2026 | 4,800 | (7,493) | (0.002%) |
| TRS IRDM 2Y 01/20/2026 | 14 | (5) | 0.000% |
| TRS MTX 2Y 01/20/2026 | 11 | (51) | 0.000% |
| TRS VERA 2Y 01/20/2026 | 10 | (41) | 0.000% |
| TRS AX 2Y 01/20/2026 | (2,381) | (2,214) | (0.001%) |
| TRS KDP 2Y 01/20/2026 | 92 | 35 | 0.000% |
| TRS SCHW 2Y 01/20/2026 | 1,059 | 540 | 0.000% |
| TRS JP/6098 2Y 01/20/2026 | (8,500) | 21,259 | 0.007% |
| TRS DE/VOW3 2Y 01/20/2026 | 13,258 | (211,097) | (0.068%) |
| TRS MSFT 2Y 01/20/2026 | 13 | (171) | 0.000% |
| TRS VZ 2Y 01/20/2026 | (24,196) | (41,375) | (0.013%) |
| TRS IT/RACE 2Y 01/20/2026 | 918 | (23,105) | (0.007%) |
| TRS KR 2Y 01/20/2026 | (7,270) | (9,451) | (0.003%) |
| TRS DELL 2Y 01/20/2026 | (326) | 2,122 | 0.001% |
| TRS XYZ 2Y 01/20/2026 | 2,053 | (8,869) | (0.003%) |
| TRS JP/6506 2Y 01/20/2026 | 9,800 | (25,689) | (0.008%) |
| TRS AVGO 2Y 01/20/2026 | 4 | (97) | 0.000% |

(Unaudited)

| | | | |
|------------------------------------|--------------|----------|----------|
| TRS TSCO 2Y 01/20/2026 | (11,705) | (23,059) | (0.007%) |
| TRS COLB 2Y 01/20/2026 | 53 | 9 | 0.000% |
| TRS LBRDK 2Y 01/20/2026 | 5 | 14 | 0.000% |
| TRS KR/005930 2Y 01/21/2026 | 591 | (443) | 0.000% |
| TRS NL/ASRNL 2Y 01/20/2026 | 5,392 | 17,590 | 0.006% |
| TRS BK 2Y 01/20/2026 | 6,229 | 9,032 | 0.003% |
| TRS IT/IP 2Y 01/20/2026 | 2,136 | (5,624) | (0.002%) |
| TRS XYZ 2Y 01/20/2026 | 23 | (9) | 0.000% |
| TRS IRON 2Y 01/20/2026 | 6 | (10) | 0.000% |
| TRS ID/SMGR 2Y 01/21/2026 | 4,700 | 50 | 0.000% |
| CDX HY CDSI S43 3Y 12/20/2027 | (810,000) | (38,329) | (0.012%) |
| TRS DDOG 2Y 01/20/2026 | 18 | (44) | 0.000% |
| TRS LSTR 2Y 01/20/2026 | 2 | (0) | 0.000% |
| TRS MKSI 2Y 01/20/2026 | 4 | (32) | 0.000% |
| TRS WFC 2Y 01/20/2026 | 3,886 | 3,692 | 0.001% |
| TRS STNG 2Y 01/20/2026 | 19 | (52) | 0.000% |
| SES SA CDS 06/20/2030 | 642,000 | (53,678) | (0.017%) |
| TRS PENG 2Y 01/20/2026 | 20 | (30) | 0.000% |
| CDX IG CDSI S43 5Y 12/20/2029 | 1,664,000 | 31,468 | 0.010% |
| TRS NOW 2Y 01/20/2026 | 8 | 98 | 0.000% |
| TRS BR/BBAS3 2Y 01/21/2026 | 300 | (17) | 0.000% |
| TRS BBWI 2Y 01/20/2026 | 47 | 4 | 0.000% |
| TRS JP/8802 2Y 01/20/2026 | 7,500 | 3,812 | 0.001% |
| USD ZCIS 6/14/34 REC CPI | 621,000 | 818 | 0.000% |
| TRS NSC 2Y 01/20/2026 | 13 | (29) | 0.000% |
| TRS CENTA 2Y 01/20/2026 | 23 | 5 | 0.000% |
| TRS CA/BMO 2Y 01/19/2026 | (994) | 1,809 | 0.001% |
| TRS IOT 2Y 01/20/2026 | 45 | 192 | 0.000% |
| TRS RDUS 2Y 01/20/2026 | 7,229 | 434 | 0.000% |
| TRS FTI 2Y 01/20/2026 | 8 | 27 | 0.000% |
| TRS M2WD 2Y 01/20/2026 | (100) | 4,183 | 0.001% |
| TRS CA/CP 2Y 01/19/2026 | 7,315 | (33,290) | (0.011%) |
| TRS JP/3549 2Y 01/20/2026 | 12,600 | 12,639 | 0.004% |
| TRS JP/2503 2Y 01/20/2026 | (20,000) | (4,547) | (0.001%) |
| TRS ES/PUIG 2Y 01/20/2026 | 9,400 | (18,785) | (0.006%) |
| TRS JP/7532 2Y 01/20/2026 | (10,200) | 1,432 | 0.000% |
| TRS CA/GLXY 2Y 01/19/2026 | 48 | (94) | 0.000% |
| TRS VNOM 2Y 01/20/2026 | 14 | 20 | 0.000% |
| TRS XYZ 2Y 01/20/2026 | 17 | (7) | 0.000% |
| TRS JP/2229 2Y 01/20/2026 | 11,700 | (8,724) | (0.003%) |
| TRS VOYA 2Y 01/20/2026 | 21 | 7 | 0.000% |
| TRS 715ESC01 2Y 01/20/2026 | 46,583 | (47) | 0.000% |
| TRS MELI 2Y 01/20/2026 | 1 | 6 | 0.000% |
| TRS AVGO 2Y 01/20/2026 | 15 | (422) | 0.000% |
| TRS CUBE 2Y 01/20/2026 | 27 | 16 | 0.000% |
| TRS CSX 2Y 01/20/2026 | 10,734 | (9,661) | (0.003%) |
| TRS EQT 2Y 01/20/2026 | 6,362 | 37,790 | 0.012% |
| CNY IRS 02/18/2030 PAY FIX | (10,260,000) | 2,186 | 0.001% |
| TRS ES/RED 2Y 01/20/2026 | 84,620 | 84,094 | 0.027% |
| TRS STGW 2Y 01/20/2026 | 111 | 3 | 0.000% |
| TRS DINO 2Y 01/20/2026 | 26 | (16) | 0.000% |
| TRS RU25INTR 2Y 01/20/2026 | (73) | 4,866 | 0.002% |
| TRS BE/SYENS 2Y 01/20/2026 | 17 | (112) | 0.000% |
| TRS CA/IFP 2Y 01/19/2026 | 8,183 | 1,421 | 0.000% |
| TRS TPC 2Y 01/20/2026 | 31 | (76) | 0.000% |
| TRS FANG 2Y 01/20/2026 | 2 | 3 | 0.000% |
| TRS DE/FME 2Y 01/20/2026 | (8,407) | (14,258) | (0.005%) |
| TRS GB/DGE 2Y 01/17/2026 | (31,914) | 69,411 | 0.022% |
| TRS DE/FRE 2Y 01/20/2026 | (10,124) | 6,015 | 0.002% |
| TRS DE/SAP 2Y 01/20/2026 | 3 | (7) | 0.000% |
| TRS ZBRA 2Y 01/20/2026 | 4 | (11) | 0.000% |
| TRS ENS 2Y 01/20/2026 | 8 | (44) | 0.000% |
| TRS LRN 2Y 01/20/2026 | 11 | 50 | 0.000% |
| TRS ZBRA 2Y 01/20/2026 | 1 | (3) | 0.000% |
| TRS EXE 2Y 01/20/2026 | 12 | 69 | 0.000% |
| TRS APP 2Y 01/20/2026 | 9 | 242 | 0.000% |
| TRS WDAY 2Y 01/20/2026 | 17 | (161) | 0.000% |
| TRS CRBG 2Y 01/20/2026 | 3,814 | (3,890) | (0.001%) |
| TRS GE 2Y 01/20/2026 | 18 | 145 | 0.000% |
| TRS EQR 2Y 01/20/2026 | 770 | 1,170 | 0.000% |
| TRS JP/9984 2Y 01/20/2026 | 5,700 | (19,058) | (0.006%) |
| USD ZCIS 12/19/25 REC CPI | 252,000 | 2,131 | 0.001% |
| TRS PWR 2Y 01/20/2026 | (931) | 12,308 | 0.004% |
| TRS AU/ASX 2Y 01/20/2026 | 3,447 | 988 | 0.000% |
| TRS G 2Y 01/20/2026 | 6 | 3 | 0.000% |
| PETROLEOS MEXICANOS CDS 06/20/2025 | 55,000 | (199) | 0.000% |
| TRS GB/STAN 2Y 01/20/2026 | 27,806 | (8,614) | (0.003%) |
| TRS CA/GFL 2Y 01/19/2026 | 79 | 109 | 0.000% |
| TRS JP/5233 2Y 01/17/2026 | 23,400 | (626) | 0.000% |
| TRS K 2Y 01/20/2026 | 4,862 | 535 | 0.000% |
| TRS FI/FORTUM 2Y 01/20/2026 | (16,004) | 1,198 | 0.000% |
| TRS TTC 2Y 01/20/2026 | 18 | (8) | 0.000% |
| TRS GB/WISE 2Y 01/20/2026 | 222 | 112 | 0.000% |
| TRS CA/SLF 2Y 01/19/2026 | (9,586) | (11,190) | (0.004%) |
| TRS JP/9433 2Y 01/20/2026 | 800 | (225) | 0.000% |
| TRS CMS 2Y 01/20/2026 | 417 | 771 | 0.000% |
| TRS ID/BMRI 2Y 01/21/2026 | 526,600 | 1,269 | 0.000% |
| TRS ULTA 2Y 01/20/2026 | 4 | 48 | 0.000% |
| TRS SWK 2Y 01/20/2026 | 2 | (9) | 0.000% |
| TRS ETR 2Y 01/20/2026 | 6,321 | 253 | 0.000% |
| SEK IRS 12/10/2029 PAY FIX | (3,229,000) | 6,553 | 0.002% |
| TRS MKSI 2Y 01/20/2026 | 19 | (166) | 0.000% |
| TRS NOW 2Y 01/20/2026 | 1 | 12 | 0.000% |
| TRS FR/TTE 2Y 01/20/2026 | 4 | 9 | 0.000% |
| TRS HXL 2Y 01/20/2026 | 13 | (33) | 0.000% |

T. Rowe Price Multi-Strategy Total Return Fund
(Unaudited)

03/31/2025

| | | | |
|-------------------------------|--------------|-------------|----------|
| TRS SCHW 2Y 01/20/2026 | 3 | 21 | 0.000% |
| CDX HY CDSI S43 5Y 12/20/2029 | (19,863,000) | (1,060,290) | (0.342%) |
| TRS MKSI 2Y 01/20/2026 | 20 | (175) | 0.000% |
| TRS AU/WOR 2Y 01/20/2026 | 35,687 | 222 | 0.000% |
| TRS BR/BBAS3 2Y 01/21/2026 | 100 | (3) | 0.000% |
| TRS CAT 2Y 01/20/2026 | (228) | 2,928 | 0.001% |
| TRS DOCU 2Y 01/20/2026 | 2 | (4) | 0.000% |
| TRS SKWD 2Y 01/20/2026 | 26 | 89 | 0.000% |
| TRS POR 2Y 01/20/2026 | 17 | (3) | 0.000% |
| TRS AXS 2Y 01/20/2026 | 5 | 23 | 0.000% |
| TRS CMS 2Y 01/20/2026 | 1,442 | 2,668 | 0.001% |
| TRS ROK 2Y 01/20/2026 | 1,919 | (6,928) | (0.002%) |
| TRS SNEX 2Y 01/20/2026 | 5 | 4 | 0.000% |
| TRS A 2Y 01/20/2026 | 2,992 | (16,486) | (0.005%) |
| TRS AXS 2Y 01/20/2026 | 19 | 88 | 0.000% |
| TRS JP/4452 2Y 01/20/2026 | (12,600) | 2,359 | 0.001% |
| TRS JP/4523 2Y 01/20/2026 | (13,900) | 15,058 | 0.005% |
| TRS KFY 2Y 01/20/2026 | 14 | 5 | 0.000% |
| TRS FYBR 2Y 01/20/2026 | 45,161 | 4,516 | 0.001% |
| TRS KHC 2Y 01/20/2026 | (12,139) | 21,729 | 0.007% |
| TRS GB/RTO 2Y 01/20/2026 | (84,592) | (12,447) | (0.004%) |
| TRS EEFT 2Y 01/20/2026 | 10 | 18 | 0.000% |
| TRS UNP 2Y 01/20/2026 | (2,297) | 3,721 | 0.001% |
| TRS RDVT 2Y 01/20/2026 | 9 | (9) | 0.000% |
| TRS SSNC 2Y 01/20/2026 | 3 | 4 | 0.000% |
| TRS CH/STMN 2Y 01/20/2026 | (1,642) | 17,167 | 0.006% |
| TRS VNO 2Y 01/20/2026 | 32 | (36) | 0.000% |
| TRS CA/IFP 2Y 01/19/2026 | 17,169 | 2,982 | 0.001% |
| TRS VTRS 2Y 01/20/2026 | 30 | (13) | 0.000% |
| TRS TYL 2Y 01/20/2026 | (449) | (3,062) | (0.001%) |
| TRS APL 2Y 01/20/2026 | 24 | 207 | 0.000% |
| TRS JP/4519 2Y 01/20/2026 | 10,200 | (4,297) | (0.001%) |
| TRS ASGN 2Y 01/20/2026 | 6 | (34) | 0.000% |
| TRS BLKB 2Y 01/20/2026 | 10 | (25) | 0.000% |
| TRS RS 2Y 01/20/2026 | 5 | 47 | 0.000% |
| TRS JP/6914 2Y 01/20/2026 | 24,600 | (823) | 0.000% |
| TRS NFLX 2Y 01/20/2026 | 5 | 329 | 0.000% |
| TRS BAH 2Y 01/20/2026 | 4 | (43) | 0.000% |
| TRS XOM 2Y 01/20/2026 | 2,363 | 12,217 | 0.004% |
| TRS NU 2Y 01/20/2026 | 8,570 | (13,541) | (0.004%) |
| TRS ATMU 2Y 01/20/2026 | 57 | (15) | 0.000% |
| TRS TPR 2Y 01/20/2026 | 4 | (3) | 0.000% |
| TRS STZ 2Y 01/20/2026 | (1,549) | 139 | 0.000% |
| TRS LAMR 2Y 01/20/2026 | 2 | 0 | 0.000% |
| TRS PDD 2Y 01/20/2026 | 19 | 52 | 0.000% |
| TRS FTV 2Y 01/20/2026 | 14,511 | (22,637) | (0.007%) |
| TRS SCI 2Y 01/20/2026 | 22 | 21 | 0.000% |
| TRS CH/NESN 2Y 01/20/2026 | (6,297) | 6,406 | 0.002% |
| TRS NXST 2Y 01/20/2026 | 5 | 26 | 0.000% |
| TRS CNP 2Y 01/20/2026 | (24,579) | (15,731) | (0.005%) |
| TRS JP/8136 2Y 01/20/2026 | 2,300 | 14,181 | 0.005% |
| TRS ELAN 2Y 01/20/2026 | 1 | (0) | 0.000% |
| TRS HSY 2Y 01/20/2026 | (278) | 4,262 | 0.001% |
| TRS NVDA 2Y 01/20/2026 | (7,002) | 78,072 | 0.025% |
| TRS M2WD 2Y 01/20/2026 | (812) | 32,301 | 0.010% |
| TRS TRV 2Y 01/20/2026 | (1,855) | 1,243 | 0.000% |
| EUR ZCIS 4/15/28 REC CPI | 100,000 | (739) | 0.000% |
| TRS JP/8830 2Y 01/20/2026 | 13,500 | (1,174) | 0.000% |
| USD ZCIS 3/27/33 REC CPI | 423,000 | 3,802 | 0.001% |
| TRS DSGX 2Y 01/20/2026 | 16 | 10 | 0.000% |
| TRS FTV 2Y 01/20/2026 | 10 | (5) | 0.000% |
| TRS WAL 2Y 01/20/2026 | 16 | (4) | 0.000% |
| TRS CVNA 2Y 01/20/2026 | 4 | 90 | 0.000% |
| TRS ACM 2Y 01/20/2026 | 3 | (4) | 0.000% |
| TRS ENTG 2Y 01/20/2026 | 2 | (27) | 0.000% |
| TRS FR/SGO 2Y 01/20/2026 | 21 | (188) | 0.000% |
| TRS ESS 2Y 01/20/2026 | 3 | 19 | 0.000% |
| TRS AU/GMG 2Y 01/20/2026 | 11,727 | (16,735) | (0.005%) |
| CMBX BBB- CDSI S15 11/18/2064 | (69,000) | 11,954 | 0.004% |
| TRS RITM 2Y 01/20/2026 | 77 | (25) | 0.000% |
| TRS MIDD 2Y 01/20/2026 | 4 | (21) | 0.000% |
| TRS CA/SU 2Y 01/19/2026 | 7,625 | 10,278 | 0.003% |
| TRS CA/MFC 2Y 01/19/2026 | (15,218) | (19,244) | (0.006%) |
| TRS DECK 2Y 01/20/2026 | 1 | (6) | 0.000% |
| TRS WCC 2Y 01/20/2026 | 4 | (33) | 0.000% |
| TRS VLO 2Y 01/20/2026 | 1,877 | (1,652) | (0.001%) |
| TRS M2WD 2Y 01/20/2026 | (210) | 7,386 | 0.002% |
| TRS LLY 2Y 01/20/2026 | 306 | (1,178) | 0.000% |
| TRS AVGO 2Y 01/20/2026 | 6 | (102) | 0.000% |
| TRS NU 2Y 01/20/2026 | 8,049 | (12,717) | (0.004%) |
| TRS MEDP 2Y 01/20/2026 | 1 | (22) | 0.000% |
| TRS ABBV 2Y 01/20/2026 | 2 | (14) | 0.000% |
| TRS CH/ALC 2Y 01/20/2026 | 3,820 | 18,738 | 0.006% |
| TRS POST 2Y 01/20/2026 | 3 | 7 | 0.000% |
| TRS NTNX 2Y 01/20/2026 | 8 | (10) | 0.000% |
| TRS CRWD 2Y 01/20/2026 | (915) | (40,004) | (0.013%) |
| TRS CHTR 2Y 01/20/2026 | 220 | 3,179 | 0.001% |
| TRS DVA 2Y 01/20/2026 | 2 | 7 | 0.000% |
| TRS NL/HEIA 2Y 01/20/2026 | 923 | (3,450) | (0.001%) |
| TRS GS 2Y 01/20/2026 | (540) | 2,727 | 0.001% |
| TRS JP/6645 2Y 01/20/2026 | (22,500) | 76,585 | 0.025% |
| TRS EXE 2Y 01/20/2026 | 3 | 12 | 0.000% |
| TRS THC 2Y 01/20/2026 | 18 | 117 | 0.000% |
| TRS XME 2Y 01/20/2026 | (5,050) | 10,757 | 0.003% |
| TRS TXN 2Y 01/20/2026 | 3,092 | (897) | 0.000% |

(Unaudited)

| | | | |
|---|-------------|----------|----------|
| TRS BDC 2Y 01/20/2026 | 19 | (51) | 0.000% |
| TRS DGX 2Y 01/20/2026 | 1 | (4) | 0.000% |
| TRS ACAD 2Y 01/20/2026 | 11 | (6) | 0.000% |
| TRS XOM 2Y 01/20/2026 | 50 | 357 | 0.000% |
| TRS DSGX 2Y 01/20/2026 | 2 | 1 | 0.000% |
| TRS FI 2Y 01/20/2026 | 19 | 118 | 0.000% |
| TRS FTV 2Y 01/20/2026 | 2 | (3) | 0.000% |
| TRS ANDE 2Y 01/20/2026 | 6 | (4) | 0.000% |
| TRS AAPL 2Y 01/20/2026 | 22 | (118) | 0.000% |
| TRS JPM 2Y 01/20/2026 | (2,955) | (33,598) | (0.011%) |
| TRS BYD 2Y 01/20/2026 | 15 | (54) | 0.000% |
| TRS AVGO 2Y 01/20/2026 | 109 | (1,855) | (0.001%) |
| TRS BEAM 2Y 01/20/2026 | 13 | (65) | 0.000% |
| TRS PLTK 2Y 01/20/2026 | 47 | 20 | 0.000% |
| TRS JP/9432 2Y 01/20/2026 | (460,600) | 9,548 | 0.003% |
| TRS TNL 2Y 01/20/2026 | 17 | (29) | 0.000% |
| TRS GB/STAN 2Y 01/20/2026 | 219 | (68) | 0.000% |
| TRS UNH 2Y 01/20/2026 | 1 | 44 | 0.000% |
| TRS CRBG 2Y 01/20/2026 | 93 | (95) | 0.000% |
| TRS WMB 2Y 01/20/2026 | 4,705 | 6,446 | 0.002% |
| TRS DYN 2Y 01/20/2026 | 7 | (13) | 0.000% |
| TRS RGEN 2Y 01/20/2026 | 5 | (128) | 0.000% |
| TRS DE/SIE 2Y 01/20/2026 | 16 | (387) | 0.000% |
| TRS PODD 2Y 01/20/2026 | (2,298) | (2,252) | (0.001%) |
| TRS PTC 2Y 01/20/2026 | 9 | (35) | 0.000% |
| TRS TECH 2Y 01/20/2026 | 10 | (40) | 0.000% |
| TRS AFG 2Y 01/20/2026 | 5 | 24 | 0.000% |
| TRS COIN 2Y 01/20/2026 | 3 | (33) | 0.000% |
| TRS NL/MT 2Y 01/20/2026 | (8,281) | 23,909 | 0.008% |
| TRS FR/CAP 2Y 01/20/2026 | 1,472 | (23,453) | (0.008%) |
| TRS STLD 2Y 01/20/2026 | 9 | 1 | 0.000% |
| TRS DNLI 2Y 01/20/2026 | 10 | (18) | 0.000% |
| CDX HY CDSI S44 5Y 06/20/2030 | 8,230,000 | 424,345 | 0.137% |
| TRS M2WD 2Y 01/20/2026 | (4) | 129 | 0.000% |
| TRS JP/9023 2Y 01/20/2026 | (22,500) | 15,121 | 0.005% |
| TRS BRZE 2Y 01/20/2026 | 15 | (1) | 0.000% |
| TRS JP/7201 2Y 01/20/2026 | 91,000 | (32,922) | (0.011%) |
| TRS RVTY 2Y 01/20/2026 | 2 | (15) | 0.000% |
| TRS AMZN 2Y 01/20/2026 | 16 | (68) | 0.000% |
| TRS ARE 2Y 01/20/2026 | 2 | (14) | 0.000% |
| TRS PT/GALP 2Y 01/20/2026 | 148 | 173 | 0.000% |
| TRS RVTY 2Y 01/20/2026 | 15 | (111) | 0.000% |
| TRS SCHW 2Y 01/20/2026 | 54 | 380 | 0.000% |
| TRS JP/7936 2Y 01/20/2026 | 13,700 | (7,970) | (0.003%) |
| TRS TMO 2Y 01/20/2026 | 215 | (4,724) | (0.002%) |
| TRS BBIO 2Y 01/20/2026 | 15 | 23 | 0.000% |
| TRS PTEN 2Y 01/20/2026 | 120 | 43 | 0.000% |
| TRS SE/BOL 2Y 01/20/2026 | 56 | (212) | 0.000% |
| TRS KEY 2Y 01/20/2026 | 33,196 | 6,307 | 0.002% |
| TRS JP/4578 2Y 01/20/2026 | 4,900 | 1,343 | 0.000% |
| TRS DLB 2Y 01/20/2026 | 6 | (11) | 0.000% |
| TRS CBOE 2Y 01/20/2026 | 1,294 | 13,458 | 0.004% |
| TRS FCX 2Y 01/20/2026 | 3,438 | (5,673) | (0.002%) |
| TRS GLBE 2Y 01/20/2026 | (4,554) | 6,467 | 0.002% |
| TRS TMO 2Y 01/20/2026 | 483 | (10,612) | (0.003%) |
| TRS PRGS 2Y 01/20/2026 | 9 | (43) | 0.000% |
| TRS M2WD 2Y 01/20/2026 | (2) | 70 | 0.000% |
| TRS SJM 2Y 01/20/2026 | (3,194) | (20,889) | (0.007%) |
| TRS NL/HEIA 2Y 01/17/2026 | 2,026 | (7,572) | (0.002%) |
| TRS MUSA 2Y 01/20/2026 | 1 | 29 | 0.000% |
| TRS FR/AIR 2Y 01/20/2026 | 2 | (1) | 0.000% |
| USD IRS 3/7/35 PAY FIX | (2,072,000) | (16,455) | (0.005%) |
| TRS CA/GWO 2Y 01/19/2026 | 9,294 | 25,636 | 0.008% |
| TRS SNA 2Y 01/20/2026 | (2,541) | (19,744) | (0.006%) |
| TRS RMBS 2Y 01/20/2026 | 31 | (85) | 0.000% |
| TRS AA 2Y 01/20/2026 | (1,884) | 8,082 | 0.003% |
| TRS EXC 2Y 01/20/2026 | 6,639 | 11,220 | 0.004% |
| TRS PBCRY 2Y 01/20/2026 | 16,009 | (9,125) | (0.003%) |
| TRS BSX 2Y 01/20/2026 | 2,774 | 5,493 | 0.002% |
| TRS SNPS 2Y 01/20/2026 | (423) | 423 | 0.000% |
| USD ZCIS 12/12/33 REC CPI | 266,000 | 2,822 | 0.001% |
| TRS FR/GLE 2Y 01/20/2026 | 10 | (13) | 0.000% |
| TRS PVH 2Y 01/20/2026 | 10 | (7) | 0.000% |
| TRS PLD 2Y 01/20/2026 | 6,161 | (16,327) | (0.005%) |
| TRS OPCH 2Y 01/20/2026 | 17 | 18 | 0.000% |
| TRS MPC 2Y 01/20/2026 | 1,625 | (764) | 0.000% |
| TRS VEEV 2Y 01/20/2026 | 4 | (21) | 0.000% |
| TRS MP 2Y 01/20/2026 | 24 | (55) | 0.000% |
| TRS AU/ASX 2Y 01/20/2026 | 4,517 | 1,295 | 0.000% |
| CDX HY CDST S39 V4 5Y 35-100 12/20/2027 | (521,951) | (62,961) | (0.020%) |
| TRS K 2Y 01/20/2026 | 7,140 | 785 | 0.000% |
| TRS WBS 2Y 01/20/2026 | 41 | 28 | 0.000% |
| TRS XLF 2Y 01/20/2026 | 672 | 484 | 0.000% |
| TRS JP/6506 2Y 01/20/2026 | 6,500 | (17,039) | (0.005%) |
| TRS JP/4755 2Y 01/20/2026 | 20,000 | (7,222) | (0.002%) |
| TRS COR 2Y 01/20/2026 | 9 | 96 | 0.000% |
| TRS DOCS 2Y 01/20/2026 | 8 | (35) | 0.000% |
| TRS SYF 2Y 01/20/2026 | 3,909 | (1,955) | (0.001%) |
| TRS AIT 2Y 01/20/2026 | 5 | (10) | 0.000% |
| GLENCORE INTERNATIONAL CDS 12/20/2026 | (85,000) | (7,176) | (0.002%) |
| TRS LLY 2Y 01/20/2026 | 97 | 112 | 0.000% |
| TRS GB/STAN 2Y 01/20/2026 | 14 | (4) | 0.000% |
| TRS LAMR 2Y 01/20/2026 | 14 | 3 | 0.000% |
| TRS PANW 2Y 01/20/2026 | 1,036 | (14,877) | (0.005%) |
| TRS CH/CFR 2Y 01/20/2026 | 1,568 | (19,583) | (0.006%) |

| | | | |
|-------------------------------|-----------|----------|----------|
| TRS RL 2Y 01/20/2026 | 4 | 3 | 0.000% |
| TRS JP/7201 2Y 01/20/2026 | 800 | (246) | 0.000% |
| TRS CRM 2Y 01/20/2026 | 11 | (50) | 0.000% |
| TRS NL/BESI 2Y 01/20/2026 | 28 | (317) | 0.000% |
| TRS GB/STAN 2Y 01/20/2026 | 470 | (146) | 0.000% |
| TRS JP/6861 2Y 01/20/2026 | 1,000 | (15,915) | (0.005%) |
| TRS CMS 2Y 01/20/2026 | 596 | 1,103 | 0.000% |
| TRS CHTR 2Y 01/20/2026 | 175 | 2,529 | 0.001% |
| TRS BRX 2Y 01/20/2026 | 38 | 23 | 0.000% |
| TRS AEE 2Y 01/20/2026 | 2,933 | (968) | 0.000% |
| TRS CW 2Y 01/20/2026 | 4 | (46) | 0.000% |
| CDX IG CDSI S44 5Y 06/20/2030 | 6,828,000 | 123,294 | 0.040% |
| TRS M2WD 2Y 01/20/2026 | (17,015) | 598,418 | 0.193% |
| TRS EVRG 2Y 01/20/2026 | 590 | 773 | 0.000% |
| TRS BIIB 2Y 01/20/2026 | (1,919) | 4,785 | 0.002% |
| TRS GB/ADM 2Y 01/20/2026 | 4,664 | (11,077) | (0.004%) |
| TRS ALL 2Y 01/20/2026 | 1 | 8 | 0.000% |
| TRS CP 2Y 01/20/2026 | 2 | (8) | 0.000% |
| TRS BPOP 2Y 01/20/2026 | 3 | 6 | 0.000% |
| TRS IOT 2Y 01/20/2026 | 11 | (7) | 0.000% |
| TRS SKWD 2Y 01/20/2026 | 3 | 10 | 0.000% |
| TRS WFRD 2Y 01/20/2026 | 10 | (19) | 0.000% |
| TRS AZEK 2Y 01/20/2026 | 18 | 134 | 0.000% |
| TRS PLNT 2Y 01/20/2026 | 1 | (2) | 0.000% |
| TRS FR/CS 2Y 01/17/2026 | 6,973 | 1,055 | 0.000% |
| OMAN CDS 12/20/2028 | (703,000) | (3,326) | (0.001%) |
| TRS PHIN 2Y 01/20/2026 | 19 | (3) | 0.000% |
| TRS AAPL 2Y 01/20/2026 | 200 | (1,070) | 0.000% |
| TRS MOH 2Y 01/20/2026 | 1 | 13 | 0.000% |
| TRS MDB 2Y 01/20/2026 | (580) | 10,237 | 0.003% |
| TRS CHTR 2Y 01/20/2026 | (1,038) | (14,999) | (0.005%) |
| TRS APH 2Y 01/20/2026 | 10,992 | 19,016 | 0.006% |
| TRS EXC 2Y 01/20/2026 | 11,830 | 19,993 | 0.006% |
| TRS IP 2Y 01/20/2026 | 14 | 25 | 0.000% |
| TRS AMD 2Y 01/20/2026 | 756 | (1,399) | 0.000% |
| TRS NTN 2Y 01/20/2026 | 26 | (34) | 0.000% |
| TRS JP/6723 2Y 01/20/2026 | 27,100 | (57,085) | (0.018%) |
| TRS ORCL 2Y 01/20/2026 | 2,275 | (32,305) | (0.010%) |
| TRS AMAT 2Y 01/20/2026 | 1,562 | (16,151) | (0.005%) |
| TRS WU 2Y 01/20/2026 | 150 | (11) | 0.000% |
| TRS FTI 2Y 01/20/2026 | 10 | 23 | 0.000% |
| USD ZCIS 12/11/25 REC CPI | 532,000 | 4,453 | 0.001% |
| TRS PRTA 2Y 01/20/2026 | 8 | (11) | 0.000% |
| TRS JP/6201 2Y 01/20/2026 | 3,100 | (25,836) | (0.008%) |
| CMBX BBB- CDSI S15 11/18/2064 | (18,000) | 3,119 | 0.001% |
| TRS PHM 2Y 01/20/2026 | 9 | (10) | 0.000% |
| USD ZCIS 1/25/33 REC CPI | 118,000 | 1,710 | 0.001% |
| TRS EHC 2Y 01/20/2026 | 19 | 67 | 0.000% |
| TRS FANG 2Y 01/20/2026 | 13 | 251 | 0.000% |
| TRS FI/STERV 2Y 01/20/2026 | 17,506 | (27,817) | (0.009%) |
| TRS DELL 2Y 01/20/2026 | (1,258) | 8,190 | 0.003% |
| TRS WMT 2Y 01/20/2026 | 5 | (0) | 0.000% |
| TRS NI 2Y 01/20/2026 | (7,405) | (5,406) | (0.002%) |
| TRS VRRM 2Y 01/20/2026 | 35 | 59 | 0.000% |
| TRS JP/9433 2Y 01/20/2026 | 1,400 | (393) | 0.000% |
| TRS MIDD 2Y 01/20/2026 | 3 | (16) | 0.000% |
| TRS DE/CON 2Y 01/20/2026 | 6 | (37) | 0.000% |
| TRS FI/STERV 2Y 01/20/2026 | 54,541 | (86,665) | (0.028%) |
| TRS CB 2Y 01/20/2026 | 1 | 9 | 0.000% |
| TRS MTD 2Y 01/20/2026 | 414 | (46,985) | (0.015%) |
| TRS CPAY 2Y 01/20/2026 | 9 | 13 | 0.000% |
| TRS JP/9434 2Y 01/20/2026 | (317,900) | 9,566 | 0.003% |
| TRS LBRDK 2Y 01/20/2026 | 27,947 | 76,575 | 0.025% |
| TRS GB/ULVR 2Y 01/20/2026 | 69 | (88) | 0.000% |
| TRS JP/4091 2Y 01/20/2026 | 100 | (211) | 0.000% |
| TRS PANW 2Y 01/20/2026 | 1,588 | (22,804) | (0.007%) |
| TRS CHTR 2Y 01/20/2026 | (1,786) | (25,808) | (0.008%) |
| USD IRS 3/10/27 REC FIX | 4,416,000 | 7,493 | 0.002% |
| TRS PEN 2Y 01/20/2026 | 6 | (52) | 0.000% |
| TRS GLOB 2Y 01/20/2026 | 6 | (84) | 0.000% |
| TRS NVDA 2Y 01/20/2026 | 63 | 88 | 0.000% |
| TRS PRAX 2Y 01/20/2026 | 5 | (5) | 0.000% |
| TRS DE/MUV2 2Y 01/20/2026 | 8 | (9) | 0.000% |
| TRS VOYA 2Y 01/20/2026 | 3 | 1 | 0.000% |
| TRS XYZ 2Y 01/20/2026 | 1,401 | (6,052) | (0.002%) |
| TRS DGX 2Y 01/20/2026 | 9 | (39) | 0.000% |
| TRS BAC 2Y 01/20/2026 | 14,635 | 4,244 | 0.001% |
| TRS BLX 2Y 01/20/2026 | 25 | (39) | 0.000% |
| TRS FR/AIR 2Y 01/20/2026 | 18 | (7) | 0.000% |
| TRS TDC 2Y 01/20/2026 | 27 | (22) | 0.000% |
| TRS INTC 2Y 01/20/2026 | 121 | (361) | 0.000% |
| TRS CHTR 2Y 01/20/2026 | 174 | 2,514 | 0.001% |
| TRS STX 2Y 01/20/2026 | 3,054 | (16,980) | (0.005%) |
| TRS SAIA 2Y 01/20/2026 | 459 | (4,255) | (0.001%) |
| TRS JP/4519 2Y 01/20/2026 | 2,600 | (1,095) | 0.000% |
| TRS SWTX 2Y 01/20/2026 | 3 | (17) | 0.000% |
| TRS FR/BNP 2Y 01/20/2026 | 23,768 | (25,674) | (0.008%) |
| TRS JP/9434 2Y 01/20/2026 | (332,900) | 4,949 | 0.002% |
| TRS DOV 2Y 01/20/2026 | 2,516 | (18,316) | (0.006%) |
| TRS ID/SMGR 2Y 01/21/2026 | 20,300 | 217 | 0.000% |
| TRS INSM 2Y 01/20/2026 | 4 | (15) | 0.000% |
| TRS EWBC 2Y 01/20/2026 | 9 | 9 | 0.000% |
| TRS GB/ADM 2Y 01/20/2026 | 28,112 | (66,766) | (0.022%) |
| TRS THC 2Y 01/20/2026 | 14 | 91 | 0.000% |
| TRS ICEBIOT 2Y 01/20/2026 | (95) | 1,941 | 0.001% |

(Unaudited)

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|------------------------------------|-------------|----------|----------|
| TRS JP/6407 2Y 01/20/2026 | 31,600 | (29,795) | (0.010%) |
| TRS ES 2Y 01/20/2026 | (9,029) | (5,508) | (0.002%) |
| TRS F 2Y 01/20/2026 | (32,581) | (3,584) | (0.001%) |
| TRS DT 2Y 01/20/2026 | 4 | (13) | 0.000% |
| TRS PSX 2Y 01/20/2026 | 2,114 | (12,071) | (0.004%) |
| PG&E CORP CDS 12/20/2027 | 235,000 | 23,710 | 0.008% |
| TRS JP/141A 2Y 01/20/2026 | 15,600 | (39,537) | (0.013%) |
| TRS COKE 2Y 01/20/2026 | 1 | 34 | 0.000% |
| TRS RELY 2Y 01/20/2026 | 11 | 14 | 0.000% |
| TRS IT/ISP 2Y 01/20/2026 | 679 | (41) | 0.000% |
| TRS ON 2Y 01/20/2026 | 1,972 | (6,626) | (0.002%) |
| TRS BDC 2Y 01/20/2026 | 2 | (5) | 0.000% |
| TRS PLUS 2Y 01/20/2026 | 11 | (37) | 0.000% |
| TRS FCX 2Y 01/20/2026 | 6,928 | (11,431) | (0.004%) |
| TRS HAFC 2Y 01/20/2026 | 19 | 10 | 0.000% |
| TRS PT/JMT 2Y 01/20/2026 | 10,263 | (2,550) | (0.001%) |
| TRS FLEX 2Y 01/20/2026 | 17 | (37) | 0.000% |
| TRS RS 2Y 01/20/2026 | 1 | 9 | 0.000% |
| TRS TFII 2Y 01/20/2026 | 11 | (64) | 0.000% |
| TRS BMY 2Y 01/20/2026 | (4,809) | (4,809) | (0.002%) |
| TRS MIDD 2Y 01/20/2026 | 4 | (21) | 0.000% |
| TRS CA/GWO 2Y 01/19/2026 | 858 | 2,367 | 0.001% |
| TRS ZBRA 2Y 01/20/2026 | 2 | (5) | 0.000% |
| TRS JP/3099 2Y 01/20/2026 | 21,800 | (11,444) | (0.004%) |
| TRS COLB 2Y 01/20/2026 | 6 | 1 | 0.000% |
| TRS JP/8113 2Y 01/20/2026 | 20,200 | (734) | 0.000% |
| TRS BPOP 2Y 01/20/2026 | 21 | 41 | 0.000% |
| TRS PBH 2Y 01/20/2026 | 8 | 9 | 0.000% |
| TRS AMZN 2Y 01/20/2026 | 1,746 | (7,473) | (0.002%) |
| TRS NL/ADYEN 2Y 01/20/2026 | 5 | (742) | 0.000% |
| TRS TW/2330 2Y 01/21/2026 | 1,000 | (2,931) | (0.001%) |
| TRS SPSIRETR 2Y 01/20/2026 | (23) | (701) | 0.000% |
| TRS NL/PHIA 2Y 01/20/2026 | 8 | (10) | 0.000% |
| TRS DE 2Y 01/20/2026 | 8 | (155) | 0.000% |
| TRS MRVL 2Y 01/20/2026 | 18 | (9) | 0.000% |
| TRS ORCL 2Y 01/20/2026 | 14 | (199) | 0.000% |
| TRS BECN 2Y 01/20/2026 | 5 | 19 | 0.000% |
| TRS CRM 2Y 01/20/2026 | 1 | (5) | 0.000% |
| TRS HK/700 2Y 01/20/2026 | 1,100 | (2,757) | (0.001%) |
| TRS NUVL 2Y 01/20/2026 | 3 | (18) | 0.000% |
| EUR ZCIS 8/15/27 REC CPI | 98,000 | (1,624) | (0.001%) |
| TRS NWE 2Y 01/20/2026 | 15 | 24 | 0.000% |
| TRS CA/IFP 2Y 01/19/2026 | 6,965 | 1,210 | 0.000% |
| TRS IEX 2Y 01/20/2026 | 1 | (4) | 0.000% |
| TRS MELI 2Y 01/20/2026 | 1 | (71) | 0.000% |
| TRS SNPS 2Y 01/20/2026 | 1 | (1) | 0.000% |
| TRS VTRS 2Y 01/20/2026 | 130 | (70) | 0.000% |
| TRS LHX 2Y 01/20/2026 | 16 | (137) | 0.000% |
| TRS PAYO 2Y 01/20/2026 | 207 | 0 | 0.000% |
| USD IRS 2/18/30 REC FIX | 1,892,000 | 38,395 | 0.012% |
| TRS CA/AEM 2Y 01/19/2026 | (8,923) | (33,417) | (0.011%) |
| TRS MLTX 2Y 01/20/2026 | 6 | 2 | 0.000% |
| FI TRS USD PAY IBXLLTR 06/20/25 | (1,665,000) | 13,873 | 0.004% |
| TRS HOOD 2Y 01/20/2026 | 22 | (9) | 0.000% |
| TRS DE/P911 2Y 01/20/2026 | (4,196) | 54,073 | 0.017% |
| TRS BGNE 2Y 01/20/2026 | 566 | 16,703 | 0.005% |
| TRS HWC 2Y 01/20/2026 | 22 | 43 | 0.000% |
| TRS APO 2Y 01/20/2026 | 19 | 208 | 0.000% |
| TRS APLE 2Y 01/20/2026 | 71 | (61) | 0.000% |
| EUR IRS 03/17/2055 PAY FIX | (377,000) | (1,294) | 0.000% |
| TRS ABBV 2Y 01/20/2026 | (870) | 4,307 | 0.001% |
| TRS KR/005930 2Y 01/21/2026 | 2,268 | (1,206) | 0.000% |
| TRS CH/SOON 2Y 01/20/2026 | 1,529 | (34,218) | (0.011%) |
| TRS HSIC 2Y 01/20/2026 | (4,862) | 16,093 | 0.005% |
| TRS CH/SIKA 2Y 01/20/2026 | (1,077) | 5,997 | 0.002% |
| TRS BE/SYENS 2Y 01/20/2026 | 4 | (26) | 0.000% |
| TRS AGCO 2Y 01/20/2026 | 14 | (38) | 0.000% |
| TRS ADI 2Y 01/20/2026 | 2 | (29) | 0.000% |
| TRS GDDY 2Y 01/20/2026 | 1 | 0 | 0.000% |
| CZK IRS 07/19/2028 REC FIX | 1,794,000 | 1,548 | 0.000% |
| TRS TSLA 2Y 01/20/2026 | 9 | 333 | 0.000% |
| TRS WMB 2Y 01/20/2026 | 3,567 | 20,475 | 0.007% |
| TRS ID/SMGR 2Y 01/21/2026 | 543,500 | 8,600 | 0.003% |
| TRS VOX 2Y 01/20/2026 | 1,840 | (5,538) | (0.002%) |
| TRS SWK 2Y 01/20/2026 | 17 | (79) | 0.000% |
| TRS M2WD 2Y 01/20/2026 | (182) | 6,401 | 0.002% |
| TRS JP/7201 2Y 01/20/2026 | 119,600 | (43,268) | (0.014%) |
| TRS DE/CON 2Y 01/20/2026 | 34 | (210) | 0.000% |
| TRS VRSK 2Y 01/20/2026 | 1,094 | (416) | 0.000% |
| TRS LIN 2Y 01/20/2026 | 2,732 | 14,562 | 0.005% |
| TRS VMI 2Y 01/20/2026 | 4 | (167) | 0.000% |
| TRS BAH 2Y 01/20/2026 | 16 | (172) | 0.000% |
| PETROLEOS MEXICANOS CDS 12/20/2025 | 70,000 | (882) | 0.000% |
| TRS BURL 2Y 01/20/2026 | 4 | 17 | 0.000% |
| TRS ICEBIOT 2Y 01/20/2026 | (737) | 15,057 | 0.005% |
| TRS ACIW 2Y 01/20/2026 | 21 | 30 | 0.000% |
| USD IRS 3/31/55 PAY FIX | (500,000) | (11,543) | (0.004%) |
| TRS BHVN 2Y 01/20/2026 | 11 | (62) | 0.000% |
| TRS M2WD0IT 2Y 01/20/2026 | (18) | 740 | 0.000% |
| TRS GB/AV/ 2Y 01/20/2026 | 77,156 | (7,868) | (0.003%) |
| GBP IRS 3/5/55 PAY FIX | (316,000) | 6,710 | 0.002% |
| TRS BKR 2Y 01/20/2026 | 5,500 | 385 | 0.000% |
| TRS ALB 2Y 01/20/2026 | (4,369) | 31,981 | 0.010% |
| TRS CL 2Y 01/20/2026 | 7,481 | (28,428) | (0.009%) |
| TRS BLBD 2Y 01/20/2026 | 17 | (43) | 0.000% |

(Unaudited)

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|---|-----------|----------|----------|
| TRS CA/GWO 2Y 01/19/2026 | 702 | 1,936 | 0.001% |
| TRS AU/IAG 2Y 01/20/2026 | (123,489) | 6,156 | 0.002% |
| TRS JP/7733 2Y 01/20/2026 | (68,000) | 19,553 | 0.006% |
| TRS SE/ESSITYB 2Y 01/17/2026 | 18,559 | (46,189) | (0.015%) |
| TRS 021ESC01 2Y 01/20/2026 | 8,000 | 14,072 | 0.005% |
| TRS HALO 2Y 01/20/2026 | 8 | 7 | 0.000% |
| TRS ATMU 2Y 01/20/2026 | 5 | (1) | 0.000% |
| TRS BABA 2Y 01/20/2026 | 12 | (35) | 0.000% |
| TRS CEG 2Y 01/20/2026 | 8 | (5) | 0.000% |
| TRS AMH 2Y 01/20/2026 | 15 | 27 | 0.000% |
| TRS OFG 2Y 01/20/2026 | 11 | (9) | 0.000% |
| TRS ID/SMGR 2Y 01/21/2026 | 21,000 | 225 | 0.000% |
| TRS CNSZ1CNSZ/300760 2Y 01/21/2026 | 2,000 | (3,122) | (0.001%) |
| TRS M2WD0IT 2Y 01/20/2026 | (32) | 1,315 | 0.000% |
| TRS SEM 2Y 01/20/2026 | 105 | (53) | 0.000% |
| TRS CWEN 2Y 01/20/2026 | 15 | 9 | 0.000% |
| TRS CH/SOON 2Y 01/20/2026 | 161 | (2,220) | (0.001%) |
| TRS NL/PRX 2Y 01/20/2026 | 5,780 | (2,966) | (0.001%) |
| TRS JP/6861 2Y 01/20/2026 | 1,400 | (22,282) | (0.007%) |
| TRS ESAB 2Y 01/20/2026 | 13 | (69) | 0.000% |
| TRS AU/DOW 2Y 01/20/2026 | 79,204 | 987 | 0.000% |
| TRS PNR 2Y 01/20/2026 | (4,669) | (1,447) | 0.000% |
| TRS GLOB 2Y 01/20/2026 | 19 | (265) | 0.000% |
| TRS JP/9843 2Y 01/20/2026 | (2,200) | 736 | 0.000% |
| TRS M2WD 2Y 01/20/2026 | (485) | 17,057 | 0.005% |
| TRS GB/RTO 2Y 01/20/2026 | (61,364) | (9,029) | (0.003%) |
| TRS BBWI 2Y 01/20/2026 | 5 | 0 | 0.000% |
| TRS BAH 2Y 01/20/2026 | 7 | (75) | 0.000% |
| TRS HK/1299 2Y 01/20/2026 | 18,200 | (9,825) | (0.003%) |
| TRS CYTK 2Y 01/20/2026 | 11 | (52) | 0.000% |
| TRS VVX 2Y 01/20/2026 | 17 | (2) | 0.000% |
| TRS STRL 2Y 01/20/2026 | 4 | (29) | 0.000% |
| TRS FCX 2Y 01/20/2026 | 3,526 | (5,818) | (0.002%) |
| TRS TRV 2Y 01/20/2026 | (922) | 618 | 0.000% |
| TRS CA/TD 2Y 01/19/2026 | 33 | 32 | 0.000% |
| TRS ARM 2Y 01/20/2026 | 2,257 | (26,376) | (0.008%) |
| TRS ADBE 2Y 01/20/2026 | 6 | (309) | 0.000% |
| TRS TOL 2Y 01/20/2026 | 2 | (1) | 0.000% |
| TRS CB 2Y 01/20/2026 | 15 | 135 | 0.000% |
| TRS X 2Y 01/20/2026 | (7,479) | (16,080) | (0.005%) |
| TRS ENTG 2Y 01/20/2026 | 45 | (455) | 0.000% |
| TRS SEM 2Y 01/20/2026 | 45 | (23) | 0.000% |
| TRS RNR 2Y 01/20/2026 | 2 | (11) | 0.000% |
| TRS IXBTR 2Y 01/20/2026 | (94) | 2,056 | 0.001% |
| USD ZCIS 12/12/25 REC CPI | 266,000 | 2,235 | 0.001% |
| TRS FBP 2Y 01/20/2026 | 65 | 56 | 0.000% |
| TRS RU25INTR 2Y 01/20/2026 | (2) | 133 | 0.000% |
| TRS UPBD 2Y 01/20/2026 | 8 | (4) | 0.000% |
| TRS BRK/B 2Y 01/20/2026 | 1 | 35 | 0.000% |
| CDX HY CDSI S43 5Y 12/20/2029 | 5,117,000 | 273,146 | 0.088% |
| LAMB WESTON HOLDINGS INC CDS 12/20/2029 | (675,000) | 13,728 | 0.004% |
| TRS WAT 2Y 01/20/2026 | (1,496) | 15,484 | 0.005% |
| TRS MDT 2Y 01/20/2026 | 3,006 | (10,491) | (0.003%) |
| TRS KIE 2Y 01/20/2026 | 4,812 | 2,358 | 0.001% |
| TRS RNR 2Y 01/20/2026 | 12 | (63) | 0.000% |
| TRS AMD 2Y 01/20/2026 | 519 | (960) | 0.000% |
| TRS GE 2Y 01/20/2026 | 2 | 16 | 0.000% |
| TRS ABT 2Y 01/20/2026 | (4,652) | (23,307) | (0.008%) |
| TRS IDCC 2Y 01/20/2026 | 3 | (39) | 0.000% |
| TRS SWK 2Y 01/20/2026 | 4,489 | (44,127) | (0.014%) |
| TRS JP/8035 2Y 01/20/2026 | 1,200 | (17,839) | (0.006%) |
| TRS AU/QBE 2Y 01/20/2026 | (20,807) | (11,151) | (0.004%) |
| TRS UFPT 2Y 01/20/2026 | 3 | (44) | 0.000% |
| TRS NLY 2Y 01/20/2026 | 74 | (113) | 0.000% |
| TRS RS 2Y 01/20/2026 | 2 | 19 | 0.000% |
| TRS BBWI 2Y 01/20/2026 | 58 | 5 | 0.000% |
| TRS PCTY 2Y 01/20/2026 | 5 | (6) | 0.000% |
| USD ZCIS 6/14/34 REC CPI | 649,000 | 1,010 | 0.000% |
| TRS C 2Y 01/20/2026 | 2 | 2 | 0.000% |
| TRS ADI 2Y 01/20/2026 | 27 | (394) | 0.000% |
| TRS SE/SCAB 2Y 01/20/2026 | (42,093) | 51,123 | 0.016% |
| TRS HPE 2Y 01/20/2026 | (1,786) | 732 | 0.000% |
| TRS TXT 2Y 01/20/2026 | 25 | (59) | 0.000% |
| TRS DE/IFX 2Y 01/20/2026 | 153 | (663) | 0.000% |
| TRS AGX 2Y 01/20/2026 | 4 | 41 | 0.000% |
| TRS DEI 2Y 01/20/2026 | 24 | 0 | 0.000% |
| TRS NU 2Y 01/20/2026 | 5,848 | (9,240) | (0.003%) |
| TRS SRRK 2Y 01/20/2026 | 16 | (41) | 0.000% |
| TRS ID/SMGR 2Y 01/21/2026 | 50,200 | 537 | 0.000% |
| TRS CALM 2Y 01/20/2026 | 4 | (3) | 0.000% |
| TRS JP/9142 2Y 01/20/2026 | 16,500 | (9,710) | (0.003%) |
| TRS THC 2Y 01/20/2026 | 7 | 79 | 0.000% |
| TRS CMS 2Y 01/20/2026 | 2,375 | 4,394 | 0.001% |
| TRS TDY 2Y 01/20/2026 | 4 | 2 | 0.000% |
| TRS CNSZ1CNSZ/300760 2Y 01/21/2026 | 1,200 | (1,873) | (0.001%) |
| TRS GB/PSN 2Y 01/20/2026 | 19,533 | 504 | 0.000% |
| TRS SNPS 2Y 01/20/2026 | 373 | (9,198) | (0.003%) |
| TRS META 2Y 01/20/2026 | 1 | (0) | 0.000% |
| TRS DNLI 2Y 01/20/2026 | 13 | (24) | 0.000% |
| TRS ICLR 2Y 01/20/2026 | 6 | (65) | 0.000% |
| TRS COIN 2Y 01/20/2026 | 3 | (5) | 0.000% |
| TRS UBER 2Y 01/20/2026 | (2,883) | (375) | 0.000% |
| TRS JP/3382 2Y 01/20/2026 | 20,700 | 692 | 0.000% |
| TRS FYBR 2Y 01/20/2026 | 11,285 | 1,129 | 0.000% |
| TRS NU 2Y 01/20/2026 | 5,915 | (9,346) | (0.003%) |

(Unaudited)

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|---------------------------------|-------------|-----------|----------|
| TRS EQR 2Y 01/20/2026 | 1,154 | 1,754 | 0.001% |
| TRS OMF 2Y 01/20/2026 | 11 | 3 | 0.000% |
| TRS ICLR 2Y 01/20/2026 | 2 | (20) | 0.000% |
| TRS ESNT 2Y 01/20/2026 | 16 | 46 | 0.000% |
| TRS PTC 2Y 01/20/2026 | 2 | (8) | 0.000% |
| TRS AU/MGR 2Y 01/20/2026 | 560,270 | (3,491) | (0.001%) |
| TRS ARGX 2Y 01/20/2026 | 1 | (22) | 0.000% |
| TRS AU/COH 2Y 01/20/2026 | 2,637 | (3,730) | (0.001%) |
| TRS GDDY 2Y 01/20/2026 | 2,341 | 47 | 0.000% |
| TRS KR/005930 2Y 01/21/2026 | 252 | (134) | 0.000% |
| TRS GB/ULVR 2Y 01/20/2026 | 5 | (6) | 0.000% |
| TRS AGI 2Y 01/20/2026 | 19 | 17 | 0.000% |
| TRS WPM 2Y 01/20/2026 | 53 | 420 | 0.000% |
| TRS NL/PHIA 2Y 01/20/2026 | 10,210 | (16,874) | (0.005%) |
| TRS GB/BARC 2Y 01/17/2026 | 143,992 | (13,103) | (0.004%) |
| TRS GB/TCS 2Y 01/18/2026 | 4,554 | (14,540) | (0.005%) |
| TRS CGNX 2Y 01/20/2026 | 83 | (316) | 0.000% |
| TRS TRGP 2Y 01/20/2026 | 1,362 | (4,917) | (0.002%) |
| TRS MWA 2Y 01/20/2026 | 34 | (82) | 0.000% |
| TRS FR/GLE 2Y 01/20/2026 | 4,199 | (1,451) | 0.000% |
| TRS BLK 2Y 01/20/2026 | (632) | 7,281 | 0.002% |
| TRS PT/GALP 2Y 01/20/2026 | 10 | 12 | 0.000% |
| USD ZCIS 3/31/26 REC CPI | 21,115,000 | 38,071 | 0.012% |
| TRS RRC 2Y 01/20/2026 | 37 | 36 | 0.000% |
| TRS ST 2Y 01/20/2026 | 54 | (187) | 0.000% |
| TRS WAL 2Y 01/20/2026 | 4 | (1) | 0.000% |
| TRS GB/WISE 2Y 01/20/2026 | 17,110 | 6,515 | 0.002% |
| TRS OKE 2Y 01/20/2026 | (9,409) | (7,339) | (0.002%) |
| TRS NXPI 2Y 01/20/2026 | 22 | (413) | 0.000% |
| TRS JP/8354 2Y 01/20/2026 | 14,800 | (6,532) | (0.002%) |
| TRS GLPI 2Y 01/20/2026 | 14 | 5 | 0.000% |
| TRS KBH 2Y 01/20/2026 | 6 | (15) | 0.000% |
| TRS DE/SAP 2Y 01/20/2026 | 961 | (2,388) | (0.001%) |
| TRS NLY 2Y 01/20/2026 | 9 | (14) | 0.000% |
| TRS META 2Y 01/20/2026 | 677 | (19,322) | (0.006%) |
| TRS TER 2Y 01/20/2026 | (2,402) | 18,183 | 0.006% |
| TRS JP/4911 2Y 01/20/2026 | (14,400) | 6,741 | 0.002% |
| TRS FR/GLE 2Y 01/20/2026 | 15 | (5) | 0.000% |
| TRS TTAN 2Y 01/20/2026 | 1 | (3) | 0.000% |
| TRS DE/ALV 2Y 01/20/2026 | 1,884 | (3,867) | (0.001%) |
| TRS ABNB 2Y 01/20/2026 | (1,867) | 13,965 | 0.004% |
| TRS AMG 2Y 01/20/2026 | 6 | 17 | 0.000% |
| TRS EVRG 2Y 01/20/2026 | 10,831 | 14,189 | 0.005% |
| TRS ENTG 2Y 01/20/2026 | 2,028 | (27,013) | (0.009%) |
| TRS GDDY 2Y 01/20/2026 | 10 | 0 | 0.000% |
| TRS EQH 2Y 01/20/2026 | 5 | (2) | 0.000% |
| TRS CRBG 2Y 01/20/2026 | 48 | (49) | 0.000% |
| TRS CVX 2Y 01/20/2026 | 2,422 | 20,757 | 0.007% |
| TRS CA/GFL 2Y 01/19/2026 | 4 | 6 | 0.000% |
| TRS FR/SAN 2Y 01/20/2026 | 36 | (218) | 0.000% |
| CNY IRS 03/06/2030 PAY FIX | (2,085,000) | 109 | 0.000% |
| TRS AU/REA 2Y 01/20/2026 | (1,714) | 23,669 | 0.008% |
| TRS DK/NOVOB 2Y 01/20/2026 | (6,146) | 67,095 | 0.022% |
| TRS JP/7735 2Y 01/20/2026 | (1,500) | 9,278 | 0.003% |
| TRS JP/9022 2Y 01/20/2026 | (51,700) | 61,885 | 0.020% |
| TRS DE/BEI 2Y 01/20/2026 | 13,554 | (208,636) | (0.067%) |
| TRS CTRA 2Y 01/20/2026 | (10,526) | (7,789) | (0.003%) |
| TRS EXAS 2Y 01/20/2026 | 1,306 | (2,468) | (0.001%) |
| EUR ZCIS 8/15/27 REC CPI | 798,000 | (17,413) | (0.006%) |
| TRS AYI 2Y 01/20/2026 | 3 | (12) | 0.000% |
| TRS ROP 2Y 01/20/2026 | 680 | 9,513 | 0.003% |
| TRS IE 2Y 01/20/2026 | 5,225 | (2,874) | (0.001%) |
| TRS CPAY 2Y 01/20/2026 | 1 | 1 | 0.000% |
| TRS STE 2Y 01/20/2026 | 2 | (2) | 0.000% |
| TRS HD 2Y 01/20/2026 | 1,959 | 24,213 | 0.008% |
| TRS BBSI 2Y 01/20/2026 | 22 | 30 | 0.000% |
| TRS SYI 2Y 01/20/2026 | (9,464) | (2,934) | (0.001%) |
| ARCELORMITTAL SA CDS 06/20/2027 | 25,000 | 2,666 | 0.001% |
| TRS XLI 2Y 01/20/2026 | 1,821 | (3,405) | (0.001%) |
| USD ZCIS 12/12/33 REC CPI | 246,000 | 3,056 | 0.001% |
| TRS KVUE 2Y 01/20/2026 | 12 | 1 | 0.000% |
| TRS MTSI 2Y 01/20/2026 | 3 | (30) | 0.000% |
| TRS RS 2Y 01/20/2026 | 12 | 112 | 0.000% |
| TRS GOOG 2Y 01/20/2026 | 23 | (266) | 0.000% |
| TRS MSFT 2Y 01/20/2026 | 100 | (477) | 0.000% |
| TRS NVDA 2Y 01/20/2026 | 20 | 28 | 0.000% |
| TRS FR/SPIE 2Y 01/20/2026 | 4,120 | (4,895) | (0.002%) |
| TRS ST 2Y 01/20/2026 | 7 | (24) | 0.000% |
| TRS LBRT 2Y 01/20/2026 | 33 | 42 | 0.000% |
| TRS FI/STERV 2Y 01/20/2026 | 21,645 | (30,419) | (0.010%) |
| TRS NCLH 2Y 01/20/2026 | 24 | (26) | 0.000% |
| TRS M2WD0IT 2Y 01/20/2026 | (17) | 699 | 0.000% |
| TRS PT/JMT 2Y 01/20/2026 | 6,006 | (1,492) | 0.000% |
| TRS KRMN 2Y 01/20/2026 | 21 | 105 | 0.000% |
| TRS SE/SCAB 2Y 01/20/2026 | (51,935) | 63,076 | 0.020% |
| TRS DE/IFX 2Y 01/20/2026 | 34 | (147) | 0.000% |
| TRS JPM 2Y 01/20/2026 | 30 | 392 | 0.000% |
| TRS CVS 2Y 01/20/2026 | 9,267 | 10,194 | 0.003% |
| TRS WAL 2Y 01/20/2026 | 33 | (8) | 0.000% |
| USD ZCIS 5/31/34 REC CPI | 3,200,000 | (22,756) | (0.007%) |
| TRS WVE 2Y 01/20/2026 | 11 | (23) | 0.000% |
| TRS ADBE 2Y 01/20/2026 | (1,332) | 21,059 | 0.007% |
| TRS ID/SMGR 2Y 01/21/2026 | 159,100 | 1,702 | 0.001% |
| TRS OC 2Y 01/20/2026 | 7 | (16) | 0.000% |
| CZK IRS 10/03/2029 REC FIX | 1,958,000 | (1,608) | (0.001%) |

(Unaudited)

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|------------------------------------|-------------|----------|----------|
| TRS IT/TEN 2Y 01/17/2026 | 16,845 | 5,004 | 0.002% |
| TRS CA/BMO 2Y 01/19/2026 | (2,234) | 4,067 | 0.001% |
| TRS CSV 2Y 01/20/2026 | 24 | 20 | 0.000% |
| TRS KTB 2Y 01/20/2026 | 12 | 10 | 0.000% |
| TRS JP/6098 2Y 01/20/2026 | (15,300) | 38,265 | 0.012% |
| TRS IDXX 2Y 01/20/2026 | 1,402 | (23,175) | (0.007%) |
| TRS FFIV 2Y 01/20/2026 | 3 | (1) | 0.000% |
| TRS GPCR 2Y 01/20/2026 | 1,139 | (5,103) | (0.002%) |
| TRS GAMB 2Y 01/20/2026 | 15 | 4 | 0.000% |
| TRS CYBR 2Y 01/20/2026 | 131 | 588 | 0.000% |
| TRS COP 2Y 01/20/2026 | 7,975 | 96,657 | 0.031% |
| TRS HK/1299 2Y 01/20/2026 | 16,600 | (8,737) | (0.003%) |
| TRS WKC 2Y 01/20/2026 | 28 | (14) | 0.000% |
| TRS UBER 2Y 01/20/2026 | (7,340) | (954) | 0.000% |
| TRS BR/RENT3 2Y 01/21/2026 | 198 | 5 | 0.000% |
| TRS JP/9433 2Y 01/20/2026 | 12,400 | (3,980) | (0.001%) |
| TRS ITCI 2Y 01/20/2026 | 6,313 | 2,967 | 0.001% |
| TRS AU/REA 2Y 01/20/2026 | (3,780) | 52,198 | 0.017% |
| TRS DE/SAP 2Y 01/20/2026 | 45 | (112) | 0.000% |
| TRS DHR 2Y 01/20/2026 | 345 | (2,622) | (0.001%) |
| USD ZCIS 11/15/25 REC CPI | 531,000 | 4,361 | 0.001% |
| TRS RU25INTR 2Y 01/20/2026 | (5) | 333 | 0.000% |
| TRS AT/BG 2Y 01/20/2026 | 5,519 | (31,597) | (0.010%) |
| TRS HK/700 2Y 01/20/2026 | 800 | (2,005) | (0.001%) |
| TRS AU/NST 2Y 01/20/2026 | 33 | 22 | 0.000% |
| TRS ES/SAN 2Y 01/20/2026 | 20,210 | (2,860) | (0.001%) |
| TRS FR/RI 2Y 01/20/2026 | (9,924) | 136,572 | 0.044% |
| USD ZCIS 12/12/33 REC CPI | 246,000 | 3,007 | 0.001% |
| TRS CA/GLXY 2Y 01/19/2026 | 109 | (173) | 0.000% |
| TRS CRNX 2Y 01/20/2026 | 11 | (18) | 0.000% |
| TRS DV 2Y 01/20/2026 | 29 | (52) | 0.000% |
| TRS IDYA 2Y 01/20/2026 | 12 | (33) | 0.000% |
| TRS JP/5838 2Y 01/20/2026 | 7,000 | (16,758) | (0.005%) |
| TRS ZS 2Y 01/20/2026 | 15 | 56 | 0.000% |
| TRS CCL 2Y 01/20/2026 | (11,642) | 15,833 | 0.005% |
| TRS BBWI 2Y 01/20/2026 | 2,564 | 205 | 0.000% |
| TRS CPAY 2Y 01/20/2026 | 6 | 8 | 0.000% |
| TRS CNSH1CNSH/688271 2Y 01/21/2026 | 11,206 | (20,930) | (0.007%) |
| TRS JP/8136 2Y 01/20/2026 | 9,600 | 6,869 | 0.002% |
| TRS SPOT 2Y 01/20/2026 | 435 | (20,632) | (0.007%) |
| TRS KIM 2Y 01/20/2026 | 19 | 10 | 0.000% |
| TRS GDRX 2Y 01/20/2026 | 88 | (4) | 0.000% |
| TRS TPG 2Y 01/20/2026 | 8 | (17) | 0.000% |
| TRS JP/8113 2Y 01/20/2026 | 44,400 | 5,790 | 0.002% |
| TRS CA/FFH 2Y 01/19/2026 | 3 | 241 | 0.000% |
| TRS HOLX 2Y 01/20/2026 | (3,652) | 183 | 0.000% |
| TRS SW 2Y 01/20/2026 | 51 | 95 | 0.000% |
| TRS META 2Y 01/20/2026 | 5 | (108) | 0.000% |
| TRS MRVL 2Y 01/20/2026 | 21 | (86) | 0.000% |
| TRS CA/GWO 2Y 01/19/2026 | 5,250 | 14,482 | 0.005% |
| TRS NI 2Y 01/20/2026 | 15 | 11 | 0.000% |
| TRS JP/6861 2Y 01/20/2026 | 700 | (11,141) | (0.004%) |
| TRS G 2Y 01/20/2026 | 5 | 0 | 0.000% |
| TRS AZO 2Y 01/20/2026 | 1 | 123 | 0.000% |
| TRS ON 2Y 01/20/2026 | 3,738 | (12,560) | (0.004%) |
| TRS ACI 2Y 01/20/2026 | 10,095 | 606 | 0.000% |
| TRS UPS 2Y 01/20/2026 | (3,106) | 25,065 | 0.008% |
| TRS MLI 2Y 01/20/2026 | 13 | (68) | 0.000% |
| TRS CPT 2Y 01/20/2026 | 1 | 2 | 0.000% |
| TRS KEYS 2Y 01/20/2026 | 1,334 | (5,963) | (0.002%) |
| TRS FRT 2Y 01/20/2026 | 2 | (0) | 0.000% |
| TRS JPM 2Y 01/20/2026 | 2 | 26 | 0.000% |
| TRS JP/8316 2Y 01/20/2026 | (11,100) | 7,200 | 0.002% |
| TRS NOMD 2Y 01/20/2026 | 37 | (7) | 0.000% |
| TRS SEM 2Y 01/20/2026 | 19 | 3 | 0.000% |
| TRS DOLE 2Y 01/20/2026 | 58 | 3 | 0.000% |
| TRS BR/RENT3 2Y 01/21/2026 | 73 | 2 | 0.000% |
| TRS RU25INTR 2Y 01/20/2026 | (6) | 400 | 0.000% |
| TRS ABBV 2Y 01/20/2026 | (2,040) | 10,098 | 0.003% |
| TRS WSM 2Y 01/20/2026 | (1,579) | 15,276 | 0.005% |
| CNY IRS 02/19/2030 PAY FIX | (2,336,000) | (997) | 0.000% |
| TRS CMS 2Y 01/20/2026 | 157 | 290 | 0.000% |
| TRS PK 2Y 01/20/2026 | 37 | (39) | 0.000% |
| TRS BPOP 2Y 01/20/2026 | 28 | 54 | 0.000% |
| TRS RNR 2Y 01/20/2026 | 6 | (32) | 0.000% |
| TRS FBP 2Y 01/20/2026 | 15 | 5 | 0.000% |
| TRS JP/9433 2Y 01/20/2026 | 2,000 | (562) | 0.000% |
| TRS GAMB 2Y 01/20/2026 | 30 | 8 | 0.000% |
| TRS LSCC 2Y 01/20/2026 | 90 | (772) | 0.000% |
| TRS ALL 2Y 01/20/2026 | 16 | 133 | 0.000% |
| TRS VLTO 2Y 01/20/2026 | (4,791) | 4,791 | 0.002% |
| BRL IRS 01/04/2027 REC FIX | 15,917,000 | 47,334 | 0.015% |
| TRS BABA 2Y 01/20/2026 | 18 | (6) | 0.000% |
| TRS GB/WISE 2Y 01/20/2026 | 29,568 | 11,259 | 0.004% |
| TRS NFG 2Y 01/20/2026 | 2 | 4 | 0.000% |
| TRS AYI 2Y 01/20/2026 | 1 | (4) | 0.000% |
| TRS NL/ASM 2Y 01/20/2026 | 7 | (57) | 0.000% |
| TRS FI/SAMPO 2Y 01/20/2026 | 14,780 | 798 | 0.000% |
| TRS C 2Y 01/20/2026 | 42 | 44 | 0.000% |
| CNY IRS 02/18/2030 PAY FIX | (2,052,000) | 27 | 0.000% |
| TRS HOOD 2Y 01/20/2026 | 54 | 323 | 0.000% |
| TRS REGN 2Y 01/20/2026 | 342 | (15,113) | (0.005%) |
| TRS SNEX 2Y 01/20/2026 | 27 | 23 | 0.000% |
| TRS BCO 2Y 01/20/2026 | 11 | (4) | 0.000% |
| TRS RPM 2Y 01/20/2026 | 17 | (8) | 0.000% |

(Unaudited)

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| TRS DUOL 2Y 01/20/2026 | 3 | 49 | 0.000% |
| TRS AU/ASX 2Y 01/20/2026 | 8,001 | 2,293 | 0.001% |
| TRS URI 2Y 01/20/2026 | (121) | (3,261) | (0.001%) |
| TRS UFPT 2Y 01/20/2026 | 1 | (15) | 0.000% |
| TRS MDGL 2Y 01/20/2026 | 2 | (22) | 0.000% |
| TRS JBL 2Y 01/20/2026 | 9 | (21) | 0.000% |
| TRS TXT 2Y 01/20/2026 | 3 | (7) | 0.000% |
| TRS GNRC 2Y 01/20/2026 | (2,974) | 17,338 | 0.006% |
| TRS VNO 2Y 01/20/2026 | 7 | (9) | 0.000% |
| TRS BNZIW 2Y 01/20/2026 | 3,646 | 0 | 0.000% |
| TRS JP/7701 2Y 01/20/2026 | (32,100) | 51,439 | 0.017% |
| TRS COR 2Y 01/20/2026 | 3 | 9 | 0.000% |
| TRS ABBV 2Y 01/20/2026 | 27 | (193) | 0.000% |
| TRS DE/DTE 2Y 01/20/2026 | 7,483 | 3,233 | 0.001% |
| TRS FI/SAMPO 2Y 01/20/2026 | 118,715 | 6,412 | 0.002% |
| TRS DIS 2Y 01/20/2026 | (2,498) | 1,649 | 0.001% |
| CDX HY CDSI S38 V5 5Y 06/20/2027 | (880,320) | (46,546) | (0.015%) |
| TRS HUBS 2Y 01/20/2026 | 8 | (122) | 0.000% |
| TRS BAP 2Y 01/20/2026 | 6 | (28) | 0.000% |
| TRS UCTT 2Y 01/20/2026 | 16 | (63) | 0.000% |
| TRS ID/SMGR 2Y 01/21/2026 | 240,300 | 2,570 | 0.001% |
| TRS HON 2Y 01/20/2026 | (1,792) | (2,383) | (0.001%) |
| TRS CCCS 2Y 01/20/2026 | 5 | (2) | 0.000% |
| TRS CMS 2Y 01/20/2026 | 8,085 | 14,957 | 0.005% |
| TRS EXAS 2Y 01/20/2026 | 22 | (42) | 0.000% |
| TRS LOPE 2Y 01/20/2026 | 4 | 14 | 0.000% |
| TRS RBC 2Y 01/20/2026 | 3 | (74) | 0.000% |
| TRS SE/ERICB 2Y 01/20/2026 | 80,545 | (44,422) | (0.014%) |
| TRS CH/SOON 2Y 01/20/2026 | 822 | (11,335) | (0.004%) |
| TRS APG 2Y 01/20/2026 | 6 | (11) | 0.000% |
| TRS PODD 2Y 01/20/2026 | (1,429) | (1,400) | 0.000% |
| TRS FR/DSY 2Y 01/20/2026 | 7,133 | (32,438) | (0.010%) |
| TRS UNH 2Y 01/20/2026 | 11 | 479 | 0.000% |
| TRS MOS 2Y 01/20/2026 | 25 | 12 | 0.000% |
| TRS M2WD 2Y 01/20/2026 | (4) | 141 | 0.000% |
| TRS SNPS 2Y 01/20/2026 | 9 | (9) | 0.000% |
| TRS EVRG 2Y 01/20/2026 | 3 | 4 | 0.000% |
| CNY IRS 02/18/2030 PAY FIX | (2,052,000) | 107 | 0.000% |
| TRS SE/KINVB 2Y 01/20/2026 | 27,216 | (9,618) | (0.003%) |
| TRS NFLX 2Y 01/20/2026 | 484 | (8,465) | (0.003%) |
| TRS KR/000660 2Y 01/21/2026 | 27 | 4 | 0.000% |
| TRS JP/6902 2Y 01/20/2026 | 16,700 | (13,792) | (0.004%) |
| TRS CDNS 2Y 01/20/2026 | 16 | 326 | 0.000% |
| TRS AU/WBC 2Y 01/20/2026 | (8,977) | (9,398) | (0.003%) |
| TRS DK/CARLB 2Y 01/20/2026 | 2,149 | (11,512) | (0.004%) |
| TRS WU 2Y 01/20/2026 | 19 | (1) | 0.000% |
| TRS TTC 2Y 01/20/2026 | 3 | (1) | 0.000% |
| TRS DJSHCPT 2Y 01/20/2026 | (7) | (5,241) | (0.002%) |
| TRS BBWI 2Y 01/20/2026 | 2,699 | (221) | 0.000% |
| AVIS BUDGET CAR RENTAL CDS 12/20/26 | 159,000 | 6,108 | 0.002% |
| TRS PT/GALP 2Y 01/20/2026 | 19,883 | 23,196 | 0.007% |
| TRS PBCRY 2Y 01/20/2026 | 5,833 | (3,325) | (0.001%) |
| TRS CA/RV 2Y 01/19/2026 | (6,053) | (4,500) | (0.001%) |
| TRS CNSZ1CNSZ/000338 2Y 01/21/2026 | 121,200 | 1,370 | 0.000% |
| TRS SW 2Y 01/20/2026 | 3 | 6 | 0.000% |
| TRS LDOS 2Y 01/20/2026 | 10 | (33) | 0.000% |
| TRS FYBR 2Y 01/20/2026 | 11,175 | 1,118 | 0.000% |
| TRS LLY 2Y 01/20/2026 | 173 | 199 | 0.000% |
| TRS SAIA 2Y 01/20/2026 | 2 | (19) | 0.000% |
| TRS PR 2Y 01/20/2026 | 89 | 22 | 0.000% |
| TRS CMS 2Y 01/20/2026 | 1,211 | 2,240 | 0.001% |
| TRS IE 2Y 01/20/2026 | 3,139 | (1,726) | (0.001%) |
| TRS THC 2Y 01/20/2026 | 2 | 13 | 0.000% |
| TRS AXP 2Y 01/20/2026 | (905) | (4,226) | (0.001%) |
| TRS FYBR 2Y 01/20/2026 | 5,625 | 563 | 0.000% |
| TRS KR/005930 2Y 01/21/2026 | 1,460 | (2,223) | (0.001%) |
| TRS COST 2Y 01/20/2026 | (1,032) | (30,103) | (0.010%) |
| TRS FN 2Y 01/20/2026 | 4 | (96) | 0.000% |
| TRS SHOP 2Y 01/20/2026 | 72 | 197 | 0.000% |
| TRS CROX 2Y 01/20/2026 | 3 | 5 | 0.000% |
| USD ZCIS 11/18/25 REC CPI | 265,000 | 2,141 | 0.001% |
| TRS RGA 2Y 01/20/2026 | 4 | 15 | 0.000% |
| TRS NTRA 2Y 01/20/2026 | 1 | (8) | 0.000% |
| TRS AXS 2Y 01/20/2026 | 3 | 16 | 0.000% |
| TRS GB/NG/ 2Y 01/20/2026 | 276 | 117 | 0.000% |
| TRS JP/6273 2Y 01/20/2026 | 700 | (26,588) | (0.009%) |
| TRS AT/EBS 2Y 01/20/2026 | (7,009) | 5,324 | 0.002% |
| TRS ALV 2Y 01/20/2026 | 6 | (8) | 0.000% |
| BRL IRS 01/02/2031 REC FIX | 771,000 | 725 | 0.000% |
| TRS CFLT 2Y 01/20/2026 | 63 | (60) | 0.000% |
| TRS TXRH 2Y 01/20/2026 | 7 | (37) | 0.000% |
| TRS TMUS 2Y 01/20/2026 | 2 | 21 | 0.000% |
| TRS NU 2Y 01/20/2026 | 191 | 23 | 0.000% |
| TRS JP/8136 2Y 01/20/2026 | 4,600 | 28,362 | 0.009% |
| TRS AU/NST 2Y 01/20/2026 | 212 | 139 | 0.000% |
| TRS AGCO 2Y 01/20/2026 | 2 | (5) | 0.000% |
| TRS TECH 2Y 01/20/2026 | 3,708 | (14,647) | (0.005%) |
| TRS AMD 2Y 01/20/2026 | 1,134 | (2,098) | (0.001%) |
| CZK IRS 07/20/2028 REC FIX | 8,787,000 | 6,819 | 0.002% |
| TRS URI 2Y 01/20/2026 | (1,340) | (36,113) | (0.012%) |
| TRS MCRI 2Y 01/20/2026 | 10 | (60) | 0.000% |
| TRS NEM 2Y 01/20/2026 | 7,809 | 5,935 | 0.002% |
| TRS ID/SMGR 2Y 01/21/2026 | 18,700 | 200 | 0.000% |
| TRS JP/6869 2Y 01/20/2026 | 49,600 | (21,725) | (0.007%) |
| TRS ATGE 2Y 01/20/2026 | 10 | 33 | 0.000% |

(Unaudited)

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|------------------------------------|-------------|----------|----------|
| TRS WBS 2Y 01/20/2026 | 5 | 3 | 0.000% |
| TRS NTNX 2Y 01/20/2026 | 3,275 | (4,258) | (0.001%) |
| TRS AMAL 2Y 01/20/2026 | 27 | (26) | 0.000% |
| TRS DOX 2Y 01/20/2026 | 8 | 21 | 0.000% |
| TRS GEN 2Y 01/20/2026 | 11 | (7) | 0.000% |
| TRS FTV 2Y 01/20/2026 | 35 | (61) | 0.000% |
| TRS BPMC 2Y 01/20/2026 | 8 | (29) | 0.000% |
| TRS BFS 2Y 01/20/2026 | 8 | (0) | 0.000% |
| EUR ZCIS 8/15/27 REC CPI | 804,000 | (12,383) | (0.004%) |
| TRS CIEN 2Y 01/20/2026 | 9 | (47) | 0.000% |
| TRS EHC 2Y 01/20/2026 | 2 | 7 | 0.000% |
| TRS ALB 2Y 01/20/2026 | (2,291) | 16,770 | 0.005% |
| TRS HK/700 2Y 01/20/2026 | 600 | (1,504) | 0.000% |
| TRS SCI 2Y 01/20/2026 | 3 | 3 | 0.000% |
| TRS SSNC 2Y 01/20/2026 | 35 | 50 | 0.000% |
| TRS GOOG 2Y 01/20/2026 | 2 | (23) | 0.000% |
| TRS MTCH 2Y 01/20/2026 | (6,928) | 1,108 | 0.000% |
| TRS CXW 2Y 01/20/2026 | 21 | 4 | 0.000% |
| TRS XYL 2Y 01/20/2026 | 2,219 | (8,033) | (0.003%) |
| TRS NL/PHIA 2Y 01/20/2026 | 107 | (139) | 0.000% |
| SEALED AIR CORP CDS 12/20/2029 | (338,000) | 5,630 | 0.002% |
| TRS DE 2Y 01/20/2026 | 1 | (19) | 0.000% |
| TRS PG 2Y 01/20/2026 | 3,366 | 2,222 | 0.001% |
| TRS RDUS 2Y 01/20/2026 | 21,246 | 1,275 | 0.000% |
| TRS CSX 2Y 01/20/2026 | 4,427 | (3,984) | (0.001%) |
| USD ZCIS 11/18/25 REC CPI | 266,000 | 2,149 | 0.001% |
| TRS ATMU 2Y 01/20/2026 | 42 | (11) | 0.000% |
| TRS JP/6273 2Y 01/20/2026 | 1,100 | (41,781) | (0.013%) |
| TRS HWM 2Y 01/20/2026 | 7 | 3 | 0.000% |
| USD ZCIS 12/19/25 REC CPI | 265,000 | 2,242 | 0.001% |
| TRS MU 2Y 01/20/2026 | 2 | (0) | 0.000% |
| TRS JNJ 2Y 01/20/2026 | (2,864) | (8,592) | (0.003%) |
| TRS FCX 2Y 01/20/2026 | 4,305 | (7,103) | (0.002%) |
| TRS EQR 2Y 01/20/2026 | 1,923 | 2,923 | 0.001% |
| TRS XLI 2Y 01/20/2026 | 357 | (668) | 0.000% |
| TRS NOW 2Y 01/20/2026 | 253 | (11,838) | (0.004%) |
| TRS JP/7741 2Y 01/20/2026 | (3,400) | 15,006 | 0.005% |
| TRS CRM 2Y 01/20/2026 | 604 | (7,484) | (0.002%) |
| USD ZCIS 12/12/33 REC CPI | 246,000 | 2,449 | 0.001% |
| USD IRS 3/7/27 REC FIX | 8,843,000 | 16,158 | 0.005% |
| TRS EQH 2Y 01/20/2026 | 33 | (6) | 0.000% |
| TRS NFG 2Y 01/20/2026 | 19 | 41 | 0.000% |
| TRS IXUTR 2Y 01/20/2026 | (70) | (816) | 0.000% |
| TRS TIGO 2Y 01/20/2026 | 7 | 0 | 0.000% |
| TRS JP/8001 2Y 01/20/2026 | 100 | 59 | 0.000% |
| TRS ALG 2Y 01/20/2026 | 3 | (30) | 0.000% |
| TRS ELV 2Y 01/20/2026 | 1 | 8 | 0.000% |
| TRS GLW 2Y 01/20/2026 | 4 | 3 | 0.000% |
| TRS JP/7267 2Y 01/20/2026 | (30,400) | 27,139 | 0.009% |
| TRS EME 2Y 01/20/2026 | 4 | (102) | 0.000% |
| TRS BRC 2Y 01/20/2026 | 10 | (13) | 0.000% |
| TRS CLDX 2Y 01/20/2026 | 16 | (35) | 0.000% |
| TRS JP/4062 2Y 01/20/2026 | 100 | (244) | 0.000% |
| TRS PR 2Y 01/20/2026 | 21 | 1 | 0.000% |
| TRS ELV 2Y 01/20/2026 | 8 | 203 | 0.000% |
| TRS HPE 2Y 01/20/2026 | (7,858) | 3,222 | 0.001% |
| TRS GPOR 2Y 01/20/2026 | 1 | 6 | 0.000% |
| TRS FR/DG 2Y 01/20/2026 | 2,119 | (4,463) | (0.001%) |
| TRS CNSH1CNSH/600031 2Y 01/21/2026 | 94,200 | (17,666) | (0.006%) |
| TRS TPB 2Y 01/20/2026 | 12 | 18 | 0.000% |
| TRS JP/8802 2Y 01/20/2026 | 4,100 | 2,084 | 0.001% |
| TRS IBM 2Y 01/20/2026 | (2,310) | 9,956 | 0.003% |
| TRS WMB 2Y 01/20/2026 | 3,302 | 4,524 | 0.001% |
| TRS JP/4063 2Y 01/20/2026 | 5,900 | (7,970) | (0.003%) |
| TRS NVDA 2Y 01/20/2026 | 67 | (891) | 0.000% |
| TRS OCFC 2Y 01/20/2026 | 48 | (9) | 0.000% |
| TRS EQH 2Y 01/20/2026 | 15 | (3) | 0.000% |
| TRS SLB 2Y 01/20/2026 | 6,013 | 2,225 | 0.001% |
| TRS CRUS 2Y 01/20/2026 | 2 | (1) | 0.000% |
| TRS HOLX 2Y 01/20/2026 | 6 | (0) | 0.000% |
| TRS AA 2Y 01/20/2026 | (2,057) | 8,825 | 0.003% |
| TRS VLO 2Y 01/20/2026 | 17 | 90 | 0.000% |
| TRS MSFT 2Y 01/20/2026 | 7 | (33) | 0.000% |
| SEK IRS 12/09/2034 PAY FIX | (3,314,000) | 16,700 | 0.005% |
| TRS APG 2Y 01/20/2026 | 49 | (86) | 0.000% |
| TRS ID/SMGR 2Y 01/21/2026 | 25,500 | 273 | 0.000% |
| TRS ZBRA 2Y 01/20/2026 | 845 | (12,419) | (0.004%) |
| TRS MX/CTAXTELA 2Y 01/19/2026 | 439,400 | 988 | 0.000% |
| TRS NBIX 2Y 01/20/2026 | 7 | (6) | 0.000% |
| TRS BE/UCB 2Y 01/20/2026 | 1,499 | (35,947) | (0.012%) |
| TRS AGIO 2Y 01/20/2026 | 3 | (8) | 0.000% |
| TRS AT/EBS 2Y 01/20/2026 | (7,469) | 10,327 | 0.003% |
| TRS NCLH 2Y 01/20/2026 | 27 | (29) | 0.000% |
| TRS CA/BAM 2Y 01/19/2026 | (8,238) | (6,869) | (0.002%) |
| TRS JP/7735 2Y 01/20/2026 | (700) | 4,330 | 0.001% |
| TRS MDD 2Y 01/20/2026 | 2 | (5) | 0.000% |
| TRS MANH 2Y 01/20/2026 | 4 | (10) | 0.000% |
| TRS ID/SMGR 2Y 01/21/2026 | 12,400 | 133 | 0.000% |
| TRS KLAC 2Y 01/20/2026 | (358) | 13,779 | 0.004% |
| TRS KRT 2Y 01/20/2026 | 23 | (50) | 0.000% |
| TRS SE/KINVB 2Y 01/20/2026 | 11,167 | (3,946) | (0.001%) |
| TRS CRBG 2Y 01/20/2026 | 11 | (11) | 0.000% |
| TRS JP/6501 2Y 01/20/2026 | (16,500) | 31,115 | 0.010% |
| TRS BR/RENT3 2Y 01/18/2026 | 18,900 | 472 | 0.000% |
| TRS DE/DTG 2Y 01/20/2026 | 4 | (15) | 0.000% |

(Unaudited)

| | | | |
|------------------------------------|-------------|-----------|----------|
| TRS ALSN 2Y 01/20/2026 | 3 | (1) | 0.000% |
| TRS C 2Y 01/20/2026 | 8 | (8) | 0.000% |
| USD IRS 3/31/30 REC FIX | 1,877,000 | 11,927 | 0.004% |
| TRS PODD 2Y 01/20/2026 | (769) | (754) | 0.000% |
| CZK IRS 07/19/2028 REC FIX | 4,394,000 | 3,732 | 0.001% |
| TRS MRNA 2Y 01/20/2026 | (6,303) | 40,087 | 0.013% |
| TRS CME 2Y 01/20/2026 | 1,100 | 1,881 | 0.001% |
| TRS XOM 2Y 01/20/2026 | 2 | 14 | 0.000% |
| TRS CHTR 2Y 01/20/2026 | (6,595) | (95,298) | (0.031%) |
| TRS BKNG 2Y 01/20/2026 | 53 | 2,307 | 0.001% |
| TRS CA/GWO 2Y 01/19/2026 | 2,574 | 7,100 | 0.002% |
| TRS JP/9433 2Y 01/20/2026 | 400 | (112) | 0.000% |
| TRS NVDA 2Y 01/20/2026 | 568 | 795 | 0.000% |
| TRS FSLR 2Y 01/20/2026 | 2 | (13) | 0.000% |
| TRS SRPT 2Y 01/20/2026 | 3 | (113) | 0.000% |
| TRS FI/NESTE 2Y 01/20/2026 | (54,395) | 53,793 | 0.017% |
| TRS MU 2Y 01/20/2026 | 33 | (6) | 0.000% |
| TRS ENTG 2Y 01/20/2026 | 10 | (133) | 0.000% |
| TRS EXAS 2Y 01/20/2026 | 1,714 | (3,239) | (0.001%) |
| TRS SPNS 2Y 01/20/2026 | 18 | (15) | 0.000% |
| TRS AEP 2Y 01/20/2026 | (5,392) | (18,387) | (0.006%) |
| TRS CH/NOVN 2Y 01/20/2026 | (2,310) | 1,984 | 0.001% |
| USD IRS 2/18/55 PAY FIX | (546,000) | (22,729) | (0.007%) |
| TRS GOOG 2Y 01/20/2026 | (1,228) | 12,433 | 0.004% |
| TRS PCVX 2Y 01/20/2026 | 8 | (300) | 0.000% |
| PETROLEOS MEXICANOS CDS 12/20/2025 | 27,000 | (340) | 0.000% |
| TRS TSM 2Y 01/20/2026 | 15 | (70) | 0.000% |
| TRS DHR 2Y 01/20/2026 | 2,100 | (15,960) | (0.005%) |
| TRS JNJ 2Y 01/20/2026 | (2,302) | (6,906) | (0.002%) |
| TRS GB/IMB 2Y 01/20/2026 | 20,224 | 21,667 | 0.007% |
| TRS CMG 2Y 01/20/2026 | 4,550 | 2,548 | 0.001% |
| TRS JP/6981 2Y 01/20/2026 | (42,400) | 94,418 | 0.030% |
| SEK IRS 03/07/2035 PAY FIX | (3,493,000) | 3,879 | 0.001% |
| TRS CAT 2Y 01/20/2026 | (232) | 2,979 | 0.001% |
| TRS USB 2Y 01/20/2026 | (10,860) | (434) | 0.000% |
| TRS JP/7259 2Y 01/20/2026 | (44,000) | 55,169 | 0.018% |
| TRS FUTU 2Y 01/20/2026 | 3 | (12) | 0.000% |
| TRS RVMD 2Y 01/20/2026 | 5 | (19) | 0.000% |
| TRS LPX 2Y 01/20/2026 | 11 | (18) | 0.000% |
| TRS JBHT 2Y 01/20/2026 | 7 | (11) | 0.000% |
| TRS JP/8058 2Y 01/20/2026 | (14,700) | 1,917 | 0.001% |
| TRS LBRDK 2Y 01/20/2026 | 6 | 16 | 0.000% |
| TRS HK/700 2Y 01/20/2026 | 100 | (251) | 0.000% |
| TRS PFBC 2Y 01/20/2026 | 7 | 11 | 0.000% |
| TRS SUI 2Y 01/20/2026 | 8 | (27) | 0.000% |
| TRS BDC 2Y 01/20/2026 | 3 | (5) | 0.000% |
| TRS JP/4578 2Y 01/20/2026 | 11,000 | 3,016 | 0.001% |
| TRS IP 2Y 01/20/2026 | 4,898 | 8,669 | 0.003% |
| TRS JP/6971 2Y 01/20/2026 | 200 | 9 | 0.000% |
| TRS JP/7974 2Y 01/20/2026 | 4,800 | (5,617) | (0.002%) |
| CMBX BBB- CDSI S15 11/18/2064 | (80,000) | 13,860 | 0.004% |
| TRS XLF 2Y 01/20/2026 | 5,363 | 3,861 | 0.001% |
| TRS V 2Y 01/20/2026 | 1,721 | 27,381 | 0.009% |
| TRS AU/WBC 2Y 01/20/2026 | (11,849) | (12,405) | (0.004%) |
| BRL IRS 01/04/2027 REC FIX | 5,000,000 | (66,635) | (0.021%) |
| TRS JP/3382 2Y 01/20/2026 | 200 | 58 | 0.000% |
| TRS WING 2Y 01/20/2026 | 3 | 34 | 0.000% |
| TRS IT/ISP 2Y 01/20/2026 | 46 | (3) | 0.000% |
| TRS REPL 2Y 01/20/2026 | 38 | (77) | 0.000% |
| TRS IMXI 2Y 01/20/2026 | 23 | (10) | 0.000% |
| TRS FUTU 2Y 01/20/2026 | 20 | (74) | 0.000% |
| TRS AVGO 2Y 01/20/2026 | 12 | (204) | 0.000% |
| TRS INSM 2Y 01/20/2026 | 12 | (18) | 0.000% |
| TRS KVUE 2Y 01/20/2026 | 10,982 | 6,260 | 0.002% |
| TRS HSY 2Y 01/20/2026 | (1,208) | 18,519 | 0.006% |
| TRS FITB 2Y 01/20/2026 | 8,448 | 1,774 | 0.001% |
| TRS KYMR 2Y 01/20/2026 | 13 | (93) | 0.000% |
| TRS FTI 2Y 01/20/2026 | 85 | 291 | 0.000% |
| TRS BKNG 2Y 01/20/2026 | 28 | 1,219 | 0.000% |
| TRS DOCU 2Y 01/20/2026 | 12 | (24) | 0.000% |
| TRS RNA 2Y 01/20/2026 | 20 | (86) | 0.000% |
| TRS MNDY 2Y 01/20/2026 | 1,562 | (35,254) | (0.011%) |
| TRS TKR 2Y 01/20/2026 | 9 | (30) | 0.000% |
| TRS VRTS 2Y 01/20/2026 | 3 | (12) | 0.000% |
| TRS TMUS 2Y 01/20/2026 | 19 | 2 | 0.000% |
| TRS DVN 2Y 01/20/2026 | 13,928 | 31,895 | 0.010% |
| TRS TPR 2Y 01/20/2026 | 34 | (28) | 0.000% |
| CDX HY CDSI S41 V2 5Y 12/20/2028 | (2,388,078) | (139,885) | (0.045%) |
| TRS NL/ASML 2Y 01/20/2026 | 14 | (499) | 0.000% |
| TRS CA/FNV 2Y 01/19/2026 | 2 | 27 | 0.000% |
| TRS IT/AMP 2Y 01/20/2026 | (7,297) | 10,050 | 0.003% |
| TRS LRCX 2Y 01/20/2026 | (3,381) | 18,967 | 0.006% |
| TRS FTNT 2Y 01/20/2026 | 2,516 | (1,032) | 0.000% |
| TRS FTI 2Y 01/20/2026 | 73 | 250 | 0.000% |
| TRS BMY 2Y 01/20/2026 | (5,041) | (5,041) | (0.002%) |
| TRS PLNT 2Y 01/20/2026 | 8 | (14) | 0.000% |
| PETROLEOS MEXICANOS CDS 12/20/2025 | 130,000 | (1,637) | (0.001%) |
| TRS PM 2Y 01/20/2026 | 6,097 | 18,413 | 0.006% |
| TRS RPM 2Y 01/20/2026 | 2 | (1) | 0.000% |
| TRS K 2Y 01/20/2026 | 7,155 | 787 | 0.000% |
| TRS IEX 2Y 01/20/2026 | 5 | (18) | 0.000% |
| TRS GOOG 2Y 01/20/2026 | (5,192) | 53,685 | 0.017% |
| USD ZCIS 11/15/25 REC CPI | 527,000 | 4,481 | 0.001% |
| TRS NTRA 2Y 01/20/2026 | 11 | (86) | 0.000% |
| TRS CUBE 2Y 01/20/2026 | 5,529 | 3,373 | 0.001% |

(Unaudited)

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|---------------------------|----------|----------|----------|
| TRS FTI 2Y 01/20/2026 | 12,457 | 42,603 | 0.014% |
| TRS EG 2Y 01/20/2026 | 3 | (5) | 0.000% |
| TRS NL/ASML 2Y 01/20/2026 | 2 | (108) | 0.000% |
| TRS IT/IP 2Y 01/20/2026 | 5,053 | (17,139) | (0.006%) |
| TRS FI 2Y 01/20/2026 | 1 | 6 | 0.000% |
| TRS GEN 2Y 01/20/2026 | 45 | (59) | 0.000% |
| TRS ASND 2Y 01/20/2026 | 3 | (39) | 0.000% |
| TRS META 2Y 01/20/2026 | 1 | (20) | 0.000% |
| TRS GB/BNZL 2Y 01/17/2026 | 13,928 | 719 | 0.000% |
| TRS BBWI 2Y 01/20/2026 | 5,719 | 458 | 0.000% |
| TRS ID/SMGR 2Y 01/21/2026 | 13,700 | 147 | 0.000% |
| TRS JANX 2Y 01/20/2026 | 3 | (14) | 0.000% |
| TRS MCB 2Y 01/20/2026 | 15 | 13 | 0.000% |
| TRS IT/FBK 2Y 01/20/2026 | 22,270 | (12,629) | (0.004%) |
| TRS KDP 2Y 01/20/2026 | 33 | 13 | 0.000% |
| TRS GB/AZN 2Y 01/20/2026 | 39 | (327) | 0.000% |
| TRS JP/4519 2Y 01/20/2026 | 2,900 | (1,222) | 0.000% |
| TRS PRIM 2Y 01/20/2026 | 14 | (101) | 0.000% |
| TRS GPOR 2Y 01/20/2026 | 4 | 25 | 0.000% |
| TRS RARE 2Y 01/20/2026 | 6 | (21) | 0.000% |
| TRS JP/7203 2Y 01/20/2026 | 27,500 | (26,573) | (0.009%) |
| TRS ID/BBRI 2Y 01/21/2026 | 678,000 | 1,739 | 0.001% |
| TRS JP/9433 2Y 01/20/2026 | 400 | (112) | 0.000% |
| TRS SLNO 2Y 01/20/2026 | 4 | 87 | 0.000% |
| TRS RKT 2Y 01/20/2026 | (71,713) | 261,035 | 0.084% |
| TRS SEM 2Y 01/20/2026 | 20 | (10) | 0.000% |
| TRS DE/FRE 2Y 01/20/2026 | (10,344) | (782) | 0.000% |
| TRS FI/UPM 2Y 01/20/2026 | 23,806 | (74,832) | (0.024%) |
| TRS DASH 2Y 01/20/2026 | 13 | 64 | 0.000% |
| TRS GB/SHEL 2Y 01/20/2026 | 24,582 | 47,277 | 0.015% |
| TRS TSLA 2Y 01/20/2026 | (1,078) | (22,800) | (0.007%) |
| TRS TSM 2Y 01/20/2026 | 1,380 | (14,131) | (0.005%) |
| TRS ELS 2Y 01/20/2026 | 5 | (9) | 0.000% |
| USD ZCIS 11/20/25 REC CPI | 265,000 | 2,043 | 0.001% |
| TRS REXR 2Y 01/20/2026 | 32 | (39) | 0.000% |
| TRS DE/DTG 2Y 01/20/2026 | 51 | (185) | 0.000% |
| TRS CRWD 2Y 01/20/2026 | (478) | (20,898) | (0.007%) |
| TRS ATEN 2Y 01/20/2026 | 49 | (69) | 0.000% |
| TRS AAPL 2Y 01/20/2026 | 5 | (27) | 0.000% |
| TRS AU/CBA 2Y 01/20/2026 | (5,275) | (9,171) | (0.003%) |
| TRS ACM 2Y 01/20/2026 | 12 | (34) | 0.000% |
| TRS CW 2Y 01/20/2026 | 1 | (8) | 0.000% |
| TRS WMT 2Y 01/20/2026 | 54 | (2) | 0.000% |
| TRS INDA 2Y 01/20/2026 | (4,887) | (9,969) | (0.003%) |
| TRS STLJ 2Y 01/20/2026 | 2 | 0 | 0.000% |
| TRS REG 2Y 01/20/2026 | 10 | 23 | 0.000% |
| TRS DE/SHL 2Y 01/20/2026 | 9,102 | (31,168) | (0.010%) |
| TRS UMBF 2Y 01/20/2026 | 4 | (3) | 0.000% |
| TRS COIN 2Y 01/20/2026 | 20 | (140) | 0.000% |
| TRS JP/3382 2Y 01/20/2026 | 1,100 | 37 | 0.000% |
| TRS SE 2Y 01/20/2026 | 24 | 76 | 0.000% |
| TRS XNCR 2Y 01/20/2026 | 15 | (35) | 0.000% |
| TRS NTNX 2Y 01/20/2026 | 2 | (3) | 0.000% |
| TRS PAYO 2Y 01/20/2026 | 26 | 0 | 0.000% |
| TRS TTAN 2Y 01/20/2026 | 3 | 31 | 0.000% |
| USD ZCIS 4/11/34 REC CPI | 150,000 | (615) | 0.000% |
| TRS SNPS 2Y 01/20/2026 | 6 | (6) | 0.000% |
| TRS SSNC 2Y 01/20/2026 | 21 | 30 | 0.000% |
| TRS KVUE 2Y 01/20/2026 | 218 | 13 | 0.000% |
| TRS RRC 2Y 01/20/2026 | 9 | 9 | 0.000% |
| TRS JP/8750 2Y 01/20/2026 | (34,800) | 5,118 | 0.002% |
| TRS ALKS 2Y 01/20/2026 | 18 | (24) | 0.000% |
| TRS IE 2Y 01/20/2026 | 644 | (354) | 0.000% |
| TRS NO/EQNR 2Y 01/20/2026 | (34,596) | (57,963) | (0.019%) |
| TRS HRB 2Y 01/20/2026 | 17 | 47 | 0.000% |
| TRS ROK 2Y 01/20/2026 | 905 | (3,267) | (0.001%) |
| TRS DE/VNA 2Y 01/20/2026 | (16,965) | 19,975 | 0.006% |
| TRS JP/9983 2Y 01/20/2026 | (800) | 7,276 | 0.002% |

Total Swap Contracts

(5,015)

Futures Contracts

| | Contracts | Expiration | Contract Value | Unrealized G/L | % of Net Assets |
|--------------------------------|-----------|------------|----------------|----------------|-----------------|
| BJM5 10YR MINI JGB FUT JUN25 | 25 | 6/12/2025 | 2,312,759 | 4,195 | 0.745% |
| CFJ5 CAC40 10 EURO FUT APR25 | (3) | 4/17/2025 | (252,881) | 8,375 | (0.081%) |
| CNM5 CAN 10YR BOND FUT JUN25 | (90) | 6/19/2025 | (7,763,418) | 37,909 | (2.501%) |
| DUM5 EURO-SCHATZ FUT JUN25 | (163) | 6/6/2025 | (18,831,936) | (702,822) | (6.066%) |
| ESM5 S&P500 EMINI FUT JUN25 | (66) | 6/20/2025 | (18,655,725) | 143,363 | (6.009%) |
| FVM5 US 5YR NOTE (CBT) JUN25 | (21) | 6/30/2025 | (2,271,281) | (22,506) | (0.732%) |
| G M5 LONG GILT FUTURE JUN25 | (4) | 6/26/2025 | (473,398) | 1,604 | (0.152%) |
| GXM5 DAX INDEX FUTURE JUN25 | (7) | 6/20/2025 | (4,229,868) | 125,909 | (1.363%) |
| HJ5 HANG SENG IDX FUT APR25 | 7 | 4/29/2025 | 1,041,952 | (13,770) | 0.336% |
| HWAM5 SP500 MIC EMIN FUT JUN25 | (84) | 6/20/2025 | (2,374,365) | 23,322 | (0.765%) |
| IKM5 EURO-BTP FUTURE JUN25 | 40 | 6/6/2025 | 5,077,829 | 141,928 | 1.636% |
| IXCM5 XAV HEALTH CARE JUN25 | 81 | 6/20/2025 | 12,034,980 | 72,859 | 3.877% |
| IXDM5 XAB MATERIALS JUN25 | (7) | 6/20/2025 | (643,580) | (1,406) | (0.207%) |
| IXPM5 XAE ENERGY JUN25 | (24) | 6/20/2025 | (2,370,480) | (77,550) | (0.764%) |
| IXRM5 XAP CONS STAPLES JUN25 | 60 | 6/20/2025 | 4,982,400 | 129,627 | 1.605% |
| IXTM5 XAK TECHNOLOGY JUN25 | (14) | 6/20/2025 | (2,938,180) | 91,933 | (0.946%) |

T. Rowe Price Multi-Strategy Total Return Fund
(Unaudited)

03/31/2025

| | | | | | |
|--------------------------------|-------|-----------|--------------|-----------|----------|
| KAAM5 KOREA 10YR BND FU JUN25 | 6 | 6/17/2025 | 486,112 | (5,549) | 0.157% |
| MESM5 MSCI EMGMKT JUN25 | (15) | 6/20/2025 | (833,100) | 28,224 | (0.268%) |
| OATM5 EURO-OAT FUTURE JUN25 | 22 | 6/6/2025 | 2,915,668 | 59,244 | 0.939% |
| OEM5 EURO-BOBL FUTURE JUN25 | 53 | 6/6/2025 | 6,743,581 | 135,391 | 2.172% |
| PTM5 S&P/TSX 60 IX FUT JUN25 | 10 | 6/19/2025 | 2,081,084 | 17,284 | 0.670% |
| QCJ5 OMXS30 IND FUTURE APR25 | 109 | 4/16/2025 | 2,686,180 | (147,822) | 0.865% |
| RXM5 EURO-BUND FUTURE JUN25 | 87 | 6/6/2025 | 12,107,167 | 248,003 | 3.900% |
| STM5 FTSE/MIB IDX FUT JUN25 | (5) | 6/20/2025 | (1,008,210) | 10,179 | (0.325%) |
| TMIM5 MINI TPX IDX FUT JUN25 | (212) | 6/12/2025 | (3,773,867) | 123,093 | (1.216%) |
| TPM5 TOPIX INDX FUTR JUN25 | 8 | 6/12/2025 | 1,424,101 | (23,396) | 0.459% |
| TUM5 US 2YR NOTE (CBT) JUN25 | (45) | 6/30/2025 | (9,322,734) | (38,736) | (3.003%) |
| TYM5 US 10YR NOTE (CBT) JUN25 | (27) | 6/18/2025 | (3,002,906) | (4,629) | (0.967%) |
| UBM5 EURO-BUXL 30Y BND JUN25 | (40) | 6/6/2025 | (5,153,011) | 15,900 | (1.660%) |
| USM5 US LONG BOND(CBT) JUN25 | 20 | 6/18/2025 | 2,345,625 | (1,310) | 0.756% |
| VGM5 EURO STOXX 50 JUN25 | (169) | 6/20/2025 | (9,472,763) | 286,567 | (3.051%) |
| WNM5 US ULTRA BOND CBT JUN25 | (4) | 6/18/2025 | (489,000) | (6,756) | (0.158%) |
| XARM5 EMINI S&P REESTATE JUN25 | (50) | 6/20/2025 | (2,578,750) | (33,765) | (0.831%) |
| XASM5 S&P EMINI COM SER JUN25 | (4) | 6/20/2025 | (508,750) | 13,993 | (0.164%) |
| XMM5 AUST 10Y BOND FUT JUN25 | 20 | 6/16/2025 | 1,191,214 | (12,854) | 0.384% |
| XPM5 SPI 200 FUTURES JUN25 | 11 | 6/19/2025 | 1,349,852 | (39,885) | 0.435% |
| Z M5 FTSE 100 IDX FUT JUN25 | (107) | 6/20/2025 | (11,866,484) | 38,710 | (3.822%) |

Total Futures Contracts

624,856

NET ASSETS

310,444,806

NET ASSET VALUE PER SHARE

Multi-Strategy Total Return Fund Shares

9.23

(\$16,367,455 / 1,773,014 Shares Outstanding)

Multi-Strategy Total Return Fund - I Class Shares

9.12

(\$293,935,126 / 32,239,738 Shares Outstanding)

| | |
|-------|---|
| ADR | American Depository Receipts |
| ADS | American Depository Shares |
| AR | Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end |
| ARM | Adjustable Rate Mortgage |
| BAN | Bond Anticipation Note |
| CDA | Community Development Administration |
| CLN | Credit Linked Note |
| CMO | Collateralized Mortgage Obligation |
| COP | Certificate of Participation |
| DOT | Department of Transportation |
| EFA | Educational Facility Authority |
| ETC | Equipment Trust Certificate |
| FDR | Fiduciary Depository Receipt |
| FRN | Floating Rate Note |
| GDR | Global Depository Receipts |
| GDS | Global Depository Shares |
| GO | General Obligation |
| HDA | Housing Development Authority |
| HEFA | Health & Education Facility Authority |
| HFA | Health Facility Authority |
| HFC | Housing Finance Corp |
| HFFA | Health Facility Financing Authority |
| HHEFA | Health & Higher Education Facility Authority |
| IDA | Industrial Development Authority/Agency |
| IDB | Industrial Development Bond |
| IDC | Industrial Development Corp |
| IDRB | Industrial Development Revenue Bond |
| IO | Interest Only security for which the fund receives interest on notional principal (par) |
| PCR | Pollution Control Revenue |
| PFA | Public Finance Authority |
| PIK | Payment-in-kind |
| PTC | Pass-Through Certificate |
| RAC | Revenue Anticipation Certificate |
| RAN | Revenue Anticipation Note |
| RAW | Revenue Anticipation Warrant |
| REIT | Real Estate Investment Trust |
| RIB | Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end |
| STEP | Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s) |
| TAN | Tax Anticipation Note |
| TAW | Tax Anticipation Warrant |
| TBA | To Be Announced purchase commitment |
| TDFA | Trade & Deposit Facility Agreement |
| TECP | Tax-Exempt Commercial Paper |
| TRAN | Tax Revenue Anticipation Note |
| VR | Variable Rate; rate shown is effective rate at period end |
| VRDN | Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end |

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

Important Information

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