

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	SMARTSHARES EXCHANGE TRADED FUNDS	Offer number	OFR10865
Fund name	SMARTSHARES GLOBAL BOND ETF	Fund number	FND1101
Period disclosure applies [dd/mm/yyyy]	30/09/2023		
Asset name	% of fund net assets	Security code	
Mortgage Passthrough TBA	36.83%	US01F0200000	
Treasury Bill 0.00% 28/12/2023	6.45%	US912796ZN24	
Japan Treasury Disc Bill 0.00% 23/10/2023	6.03%	JP1741711P71	
Net Current Assets	6.00%		
Japan Treasury Disc Bill 0.00% 2/10/2023	4.03%	JP1741661P71	
Japan Treasury Disc Bill 0.00% 18/12/2023	3.50%	JP1741821P94	
Fr Sd8329 5.00% 1/06/2053	2.75%	US3132DWHE66	
Japan Treasury Disc Bill 0.00% 30/10/2023	2.67%	JP1741721P79	
Treasury Bill 0.00% 14/12/2023	2.51%	US912797FU69	
Japan Treasury Disc Bill 0.00% 13/11/2023	2.33%	JP1741751P80	
Treasury Bill 0.00% 19/10/2023	2.32%	US912797FB88	
Realkredit Danmark 5.00% 1/10/2053	2.32%	DK0004624038	
Jyske Realkredit A/S 1.00% 1/10/2023	1.75%	DK0009406829	
ANZ NZD Current Account	1.28%		
SWPCOM2Y3 CCP BUY CDS EUR 201233 ITRAXX MAIN40 10Y ICE	1.15%	DUSWPCOM2Y3	
Us Treasury N/B 1.875% 15/02/2041	1.13%	US912810SW99	
MORGAN STANLEY USD	1.07%		
Japan (2 Year Issue) 0.005% 1/10/2024	1.07%	JP1024411NA0	
Israel Fixed Bond 1.50% 30/11/2023	1.03%	IL0011550683	
Tsy Infl Ix N/B 0.25% 15/01/2025	0.99%	US912828H458	
Japan Govt Cpi Linked 0.10% 10/03/2028	0.92%	JP1120231J51	
Us Treasury N/B 1.375% 15/11/2040	0.91%	US912810ST60	
Tsy Infl Ix N/B 0.125% 15/04/2025	0.90%	US912828ZJ22	
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SC	0.89%	DUSWU01H5P9	
Japan (2 Year Issue) 0.005% 1/04/2024	0.88%	JP1024351N46	
Fn By0737 5.00% 1/05/2053	0.87%	US3140NGZB99	
Tsy Infl Ix N/B 0.50% 15/01/2028	0.83%	US9128283R96	
Japan (2 Year Issue) 0.005% 1/03/2024	0.78%	JP1024341N31	
Tsy Infl Ix N/B 1.125% 15/01/2033	0.68%	US91282CGK18	
MORGAN STANLEY CAD	0.67%		
Deutsche Bank Ny 6.119% 14/07/2026	0.65%	US25160PAJ66	
Dlr Kredit A/S 1.00% 1/10/2023	0.65%	DK0006345301	
Deutsche Bank Ny 3.961% 26/11/2025	0.64%	US251526CB33	
France (Govt Of) 0.75% 25/05/2052	0.60%	FR0013480613	
Tsy Infl Ix N/B 1.625% 15/10/2027	0.59%	US91282CFR79	
Fn Ma5009 5.00% 1/05/2053	0.56%	US31418ER771	
Fn Ma4876 6.00% 1/12/2052	0.55%	US31418EM236	
FUTURE MARGINS-USD	0.55%		
Japan Treasury Disc Bill 0.00% 25/12/2023	0.54%	JP1741841P90	
AT AND T INC 190324 0.00 CB	0.53%	US0020A2CK62	
Societe Generale 2.797% 19/01/2028	0.52%	US83368RBH49	
Sumitomo Mitsui Banking 2.44% 18/06/2024	0.50%	XS2008801370	
Japan Treasury Disc Bill 0.00% 6/11/2023	0.49%	JP1741731P85	
Bonos Y Oblig Del Estado 3.45% 30/07/2066	0.48%	ES00000128E2	
Realkredit Danmark 1.00% 1/01/2024	0.47%	DK0004620200	
Nykredit Realkredit As 1.00% 1/10/2050	0.47%	DK0009522815	
G2 Ma8488 4.00% 20/12/2052	0.45%	US36179XND48	
Japan (30 Year Issue) 0.70% 20/06/2051	0.45%	JP1300711M79	
RMAC PLC SERIES 3 CLASS A 150247 ABS	0.44%	XS2666572693	
Tsy Infl Ix N/B 0.125% 15/07/2031	0.42%	US91282CCM10	
Nykredit Realkredit As 1.50% 1/10/2053	0.42%	DK0009527616	
Aareal Bank Ag 0.625% 14/02/2025	0.41%	XS2297684842	
BARCLAYS USD MARGIN	0.40%		
Japan (2 Year Issue) 0.005% 1/05/2024	0.39%	JP1024361N51	
Hsbc Holdings Plc 2.251% 22/11/2027	0.39%	US404280CX53	
Us Treasury N/B 1.625% 15/11/2050	0.38%	US912810SS87	
Tpmt 2019-4 A1 2.90% 25/10/2059	0.38%	US89178BAA26	
Australian Government 4.50% 21/04/2033	0.38%	AU000XCLWAG2	
Japan (30 Year Issue) 0.50% 20/03/2049	0.38%	JP1300621K47	
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051	0.37%	US17329PAY88	
Morgan Stanley 2.103% 8/05/2026	0.37%	XS2446386356	
Jyske Realkredit A/S 1.00% 1/10/2050	0.37%	DK0009397069	
Santander Uk Group Hldgs 7.482% 29/08/2029	0.36%	XS2673526401	
Jyske Realkredit A/S 1.00% 1/10/2050	0.36%	DK0009397739	
Us Treasury N/B 2.875% 15/05/2052	0.36%	US912810TG31	
Sumitomo Mitsui Finl Grp 5.52% 13/01/2028	0.36%	US86562MCR97	
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR	0.36%	DUSWU01D6C6	

Treasury Bill 0.00% 16/11/2023	0.36%	US912797FK87
Treasury Bill 0.00% 24/11/2023	0.36%	US912797FL60
Saudi International Bond 4.75% 18/01/2028	0.36%	XS2577134401
Treasury Bill 0.00% 16/01/2024	0.36%	US912797HZ39
Nstr 2007-A M1 5.704% 25/03/2037	0.35%	US63860HAE99
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.	0.35%	DUSWU01JJ13
Nykredit Realkredit As 1.00% 1/04/2024	0.35%	DK0009540395
Verus 2023-5 A1 6.476% 25/06/2068	0.35%	US924934AA00
Jyske Realkredit A/S 1.00% 1/10/2024	0.34%	DK0009411829
Amsi 2005-R5 M5 6.409% 25/07/2035	0.34%	US030725E687
Tsy Infl Ix N/B 0.125% 15/01/2032	0.34%	US91282CDX65
Verus 2023-4 A1 5.811% 25/05/2068	0.33%	US92539TAA16
Stra 2021-2X A 6.121% 20/07/2060	0.33%	XS2272275590
SWU01PIO0 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.33%	DUSWU01PIO0
France (Govt Of) 2.00% 25/05/2048	0.32%	FR0013257524
Mfra 2023-Nqm2 A1 4.40% 25/03/2068	0.32%	US55285WAA71
Japan (20 Year Issue) 1.20% 20/09/2035	0.31%	JP1201541F90
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.31%	XS1899009705
Japan (30 Year Issue) 0.80% 20/03/2046	0.29%	JP1300501G30
United Kingdom Gilt 0.625% 22/10/2050	0.29%	GB00BMBL1F74
Santander Uk Group Hldgs 6.534% 10/01/2029	0.29%	US80281LAT26
Japan Treasury Disc Bill 0.00% 16/10/2023	0.29%	JP1741691P75
Japan Treasury Disc Bill 0.00% 10/10/2023	0.29%	JP1741681P77
Lcda 2023-Ell A2 5.048% 1/12/2034	0.29%	US54627RAS94
Stwd 2021-Hts A 6.499% 15/04/2034	0.29%	US78486DAA81
Stwd 2021-Lih A 6.307% 15/11/2036	0.29%	US78486EAA64
Sreit 2021-Ind A 6.148% 15/10/2038	0.29%	US78473JAA07
Ubs Group Ag 4.55% 17/04/2026	0.28%	US902613BB36
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.28%	XS2225211650
Fn Cb7220 5.50% 1/09/2053	0.28%	US3140QTAW95
Standard Chartered Plc 2.678% 29/06/2032	0.28%	XS2358287824
Citigroup Inc 3.29% 17/03/2026	0.28%	US172967NL16
Korea Housing Finance Co 4.475% 6/04/2026	0.27%	AU3CB0298396
Romania 2.125% 7/03/2028	0.27%	XS2434895558
Nhel 2006-1 A2D 5.974% 25/05/2036	0.27%	US669884AE80
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.27%	US05401AAR23
Cmlti 2006-Wfh4 M2 5.869% 25/11/2036	0.27%	US17309SAF74
Pclf 2021-1 A 6.323% 15/10/2025	0.27%	XS2322825097
Nordea Kredit Realkredit 1.00% 1/04/2024	0.27%	DK0002042779
Development Bk Of Japan 0.50% 27/08/2025	0.26%	XS2216812318
Obx 2023-Nqm1 A1 6.12% 25/11/2062	0.26%	US670855AA38
Nyo 2021-1290 A 6.544% 15/11/2038	0.26%	US62955HAA59
Gaci First Investment 4.875% 14/02/2035	0.26%	XS2585988061
Ubs Group Ag 7.75% 1/03/2029	0.26%	CH1214797172
Ontario Teachers' Financ 1.85% 3/05/2032	0.26%	XS2475513953
Unicredit Spa 7.83% 4/12/2023	0.26%	XS1917910884
National Bk Hungary Bill 0.00% 5/10/2023	0.26%	HU0000625751
Jyske Realkredit A/S 1.00% 1/01/2024	0.26%	DK0009408361
Jyske Realkredit A/S 1.00% 1/04/2024	0.26%	DK0009391104
Tommi 4 A 4.552% 18/07/2033	0.25%	XS2607339236
Gsamp 2006-He3 A2D 5.934% 25/05/2046	0.25%	US36244KAE55
Twin 2021-1 A 6.07% 12/03/2055	0.24%	XS2305355310
Realkredit Danmark 1.00% 1/04/2024	0.23%	DK0009295149
Amco Spa 4.625% 6/02/2027	0.23%	XS2583211201
Goldman Sachs Group Inc 4.722% 7/02/2025	0.23%	XS2441551970
Nomura Holdings Inc 2.679% 16/07/2030	0.23%	US65535HAS85
Stra 2021-1 A 6.071% 25/09/2051	0.23%	XS2295993724
MORGAN STANLEY EUR	0.23%	
Gnr 2016-H11 F 6.243% 20/05/2066	0.23%	US38375UXM79
Intesa Sanpaolo Spa 8.248% 21/11/2033	0.23%	US46115HBV87
Fn Ca8607 2.50% 1/01/2051	0.23%	US3140QGR581
Bank Of America Corp 1.949% 27/10/2026	0.22%	XS2462324232
Barclays Plc 2.894% 24/11/2032	0.22%	US06738EBV65
EUR OAT 2312 FUT	0.22%	DE000C7PB934
SWU01XDS9 CCP SHORT IRS MS EUR 200354 PFXD 2.75 RFLT 6E	0.22%	DUSWU01XDS9
SWPCOM330 CCP SELL CDS USD 201228 CDX.NA.IG.41 1% MS	0.22%	DUSWPCOM330
CROWN CASTLE INC 021123 0.00 CP	0.22%	US22823QY211
Natwest Group Plc 5.516% 30/09/2028	0.22%	US639057AF59
Agence Francaise Develop 1.125% 2/03/2037	0.22%	FR0014008SA9
Ubs Group Ag 9.016% 15/11/2033	0.22%	US225401BB38
Kookmin Bank 0.052% 15/07/2025	0.21%	XS2199348231
Stra 2020-1 A 6.12% 12/03/2052	0.21%	XS2215921748

Wbht 2019-Wbm A 6.499% 15/12/2033	0.21%	US93065PAA93
Talnt 2019-1A A 2.56% 25/11/2031	0.21%	US89231XAA90
Brueg 2021-1X A 4.616% 22/05/2031	0.21%	XS2346732113
Bx 2021-21M A 6.178% 15/10/2036	0.21%	US05609CAA53
Csf 2021-1 A 6.17% 17/06/2058	0.21%	XS2306577342
Arrow Electronics Inc 3.25% 8/09/2024	0.21%	US042735BG47
Hungary 6.25% 22/09/2032	0.21%	XS2574267261
Hsbc Holdings Plc 5.21% 11/08/2028	0.21%	US404280DG12
American Tower Corp 2.95% 15/01/2025	0.21%	US03027XAV29
Ctp Nv 0.50% 21/06/2025	0.21%	XS2356029541
Haleon Uk Capital Plc 3.125% 24/03/2025	0.21%	US36264NAB01
Amsi 2005-R11 M3 6.184% 25/01/2036	0.21%	US03072SV368
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.21%	IT0005386922
Gaci First Investment 4.75% 14/02/2030	0.21%	XS2585987683
Saudi International Bond 4.875% 18/07/2033	0.21%	US80413TBD00
Jpmorgan Chase & Co 2.595% 24/02/2026	0.21%	US46647PCV67
Standard Chartered Plc 1.822% 23/11/2025	0.21%	US853254CE80
Hsbc Holdings Plc 4.583% 19/06/2029	0.20%	US404280BT50
SWU01US59 CCP SHORT IRS MS USD 130525 PFXD 3.15 RFLT SO	0.20%	DUSWU01US59
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.20%	US606822BS23
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.20%	XS2200138639
Verus 2023-Inv1 A1 5.999% 25/02/2068	0.20%	US92539FAA12
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.20%	XS2240511076
Cbre Gi Open End Fund 0.50% 27/01/2028	0.19%	XS2286044024
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.19%	US36263TAB89
Ascendas Reit 0.75% 23/06/2028	0.19%	XS2349343090
Csmc 2017-Chop A 6.194% 15/07/2032	0.19%	US12651QAA76
Csf 2021-2 A 6.00% 17/06/2058	0.19%	XS2355523296
Us Treasury N/B 0.625% 30/11/2027	0.18%	US91282CAY75
Us Treasury N/B 0.375% 30/09/2027	0.18%	US91282CAL54
Ubs Group Ag 6.537% 12/08/2033	0.18%	US225401AZ15
Ace 2005-He5 M4 6.334% 25/08/2035	0.18%	US004421RH88
Israel Fixed Bond 2.00% 31/03/2027	0.18%	IL0011393449
Credit Suisse New York 3.70% 21/02/2025	0.18%	US22550L2H39
MORGAN STANLEY AUD	0.17%	
Dbgs 2019-1735 A 3.843% 10/04/2037	0.17%	US23307EAA91
Lwmc 2021-FI1 A 5.969% 15/05/2051	0.17%	XS2336172452
Smb 2022-B A1B 6.77% 16/02/2055	0.17%	US83206NAB38
Japan Fin Org Municipal 0.625% 2/09/2025	0.17%	XS2224639802
Deutsche Bank Ny 3.729% 14/01/2032	0.16%	US251526CF47
Trini 2021-1X A 6.07% 15/07/2059	0.16%	XS2318720864
United Kingdom Gilt 1.25% 31/07/2051	0.16%	GB00BLH38158
SWU01O3D3 CCP SHORT IRS MS USD 210628 RFLT SOFRA PFXD	0.16%	DUSWU01O3D3
EURO BOBL 2312 FUT	0.16%	DE000C7PB922
Bank Of America Corp 4.808% 24/08/2025	0.15%	XS2345784057
Goldman Sachs Group Inc 4.214% 30/04/2024	0.15%	XS2338355105
Republic Of Poland 3.875% 14/02/2033	0.15%	XS2586944659
Republic Of Serbia 1.65% 3/03/2033	0.15%	XS2308620793
SWU01VAN7 CCP SHORT IRS MS USD 201253 PFXD 3.25 RFLT SC	0.15%	DUSWU01VAN7
Ksa Sukuk Ltd 5.268% 25/10/2028	0.15%	XS2548889406
Gnr 2016-H14 Fa 6.243% 20/06/2066	0.15%	US38376RVV58
Australian Government 1.00% 21/12/2030	0.15%	AU0000087454
State Of Israel 3.80% 13/05/2060	0.15%	XS2167193015
Tsy Infl Ix N/B 3.875% 15/04/2029	0.15%	US912810FH69
Fn Ma4413 2.00% 1/09/2051	0.15%	US31418D3X83
Goldman Sachs Group Inc 3.00% 15/03/2024	0.14%	US38141GZP26
Societe Generale 6.691% 10/01/2034	0.14%	US83368RBS04
Us Treasury N/B 2.875% 30/04/2025	0.14%	US9128284M90
Development Bk Of Japan 1.875% 2/10/2024	0.14%	XS2053914524
SWU01VAA5 CCP SHORT IRS MS USD 201228 PFXD 3.75 RFLT SC	0.14%	DUSWU01VAA5
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0.14%	US161175AZ73
Logicor Financing Sarl 0.625% 17/11/2025	0.14%	XS2431318711
Plrs 2021-1 A 5.988% 23/12/2058	0.14%	XS2363111399
Deutsche Bank Ag 1.625% 20/01/2027	0.14%	DE000DL19U23
Ubs Group Ag 1.00% 24/06/2027	0.14%	CH0483180946
Logicor Financing Sarl 3.25% 13/11/2028	0.14%	XS1909057645
Tsy Infl Ix N/B 0.625% 15/07/2032	0.13%	US91282CE205
Republic Of Peru 5.94% 12/02/2029	0.13%	USP78024AE96
Elat 2007-1 A1 6.534% 25/05/2037	0.13%	US288542AA12
Australian Government 2.50% 21/05/2030	0.13%	AU0000013740
Australian Government 0.50% 21/09/2026	0.13%	AU0000106411
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0.12%	US64828XAA19

Sumitomo Mitsui Banking 0.409% 7/11/2029	0.12%	XS2066652897
SWU01O3A9 CCP SHORT IRS MS USD 210625 PFXD 3.75 PFLT 3C	0.12%	DUSWU01O3A9
Saudi International Bond 5.00% 18/01/2053	0.12%	XS2577136109
Nrzt 2019-RpI3 A1 2.75% 25/07/2059	0.12%	US64830NAA90
Gaci First Investment 5.125% 14/02/2053	0.12%	XS2585988145
Aroundtown Sa 0.375% 15/04/2027	0.12%	XS2421195848
Nmrr 2018-1R 3A1 6.334% 25/03/2037	0.12%	US65541JAC18
Cmlti 2007-Sh1 A 5.834% 25/11/2046	0.11%	US17312WAA45
Deutsche Bank Ag 1.375% 17/02/2032	0.11%	DE000DL19VU0
Hsbc Holdings Plc 2.804% 24/05/2032	0.11%	US404280CT42
Fn Bv3101 2.00% 1/03/2052	0.11%	US3140MGNT45
Nykredit Realkredit As 1.50% 1/10/2053	0.11%	DK0009528424
Dpf 2021-1 A 4.364% 28/07/2058	0.11%	XS2294367672
Fr Ra6652 2.50% 1/01/2052	0.11%	US3133KNL927
Romania 2.00% 14/04/2033	0.11%	XS2331735253
MORGAN STANLEY NZD	0.11%	
Lgate 2008-W1X A1 6.014% 1/01/2061	0.10%	XS0353588386
Mirav 2020-1 A 4.634% 26/05/2065	0.10%	XS2244804154
Charter Comm Opt Llc/Cap 4.80% 1/03/2050	0.10%	US161175BT05
Svhe 2005-Opt3 M1 6.139% 25/11/2035	0.10%	US83611MGU62
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.10%	US00774MAV72
Ga Global Funding Trust 2.25% 6/01/2027	0.10%	US36143L2G95
Fn Bk8661 4.00% 1/07/2048	0.10%	US3140HNTT96
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD (0.10%	DUSWU01E105
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.09%	US00774MAW55
Romania 2.875% 13/04/2042	0.09%	XS2364200514
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD	0.09%	DUSWU016KP6
Italy Gov'T Int Bond 6.00% 4/08/2028	0.09%	XS0089572316
SWU01XEQ2 CCP LONG OIS MS GBP 200334 RFXD 4.5 PFLT SON	0.09%	DUSWU01XEQ2
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.09%	DUSWU00Y1H5
Fg G08747 3.00% 1/02/2047	0.08%	US3128MIJZM58
SWU01LBE8 CCP SHORT IRS MS CAD 150328 PFXD 3.25 RFLT 3CI	0.08%	DUSWU01LBE8
SWU01LBF5 CCP SHORT IRS MS CAD 150333 PFXD 3.25 RFLT 3CI	0.08%	DUSWU01LBF5
Caixabank Sa 1.75% 24/10/2023	0.08%	XS1897489578
Bank Of America Corp 4.934% 22/09/2026	0.08%	XS2387929834
Nova Kreditna Banka Mari 1.875% 27/01/2025	0.08%	XS2430442868
Banca Monte Dei Paschi S 6.75% 5/09/2027	0.08%	XS2676882900
Romania 6.375% 18/09/2033	0.08%	XS2689948078
SWU01V9Z2 CCP SHORT OIS MS CAD 201233 PFXD 3.25 RFLT 1C	0.07%	DUSWU01V9Z2
Republic Of Poland 5.50% 16/11/2027	0.07%	US857524AD47
MS CHF CCP	0.07%	
Goldman Sachs Group Inc 6.036% 24/01/2025	0.07%	US38141GZJ65
Banco De Credito Del Per 4.65% 17/09/2024	0.07%	US05971V2B09
Republic Of Poland 4.25% 14/02/2043	0.07%	XS2586944147
Deutsche Bank Ag 1.375% 3/09/2026	0.07%	DE000DL19VP0
Wells Fargo & Company 3.908% 25/04/2026	0.07%	US95000U2X04
Fn Bf0463 3.00% 1/03/2060	0.07%	US3140FXQR67
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.07%	XS1794675931
Transurban Finance Co 4.125% 2/02/2026	0.07%	US89400PAE34
Tng23 2023-1 A2 5.169% 1/04/2041	0.07%	US88258MAB19
SWU01VA64 CCP SHORT IRS MS USD 201225 PFXD 4.25 RFLT 3C	0.07%	DUSWU01VA64
Republic Of Poland 4.875% 4/10/2033	0.07%	US731011AV42
Tp Icap Finance Plc 2.625% 18/11/2028	0.07%	XS2409096349
Korea Housing Finance Co 0.01% 29/06/2026	0.07%	XS2355599353
SWPCOLPD6 CCP SELL CDS USD 200628 CDX IG40 5Y ICE 1% MS	0.07%	DUSWPCOLPD6
3 MONTH SOFR 2412 F	0.07%	GB00F7B6VM05
Republic Of Poland 5.50% 4/04/2053	0.07%	US731011AW25
Us Treasury N/B 3.50% 15/02/2033	0.07%	US91282CGM73
Organon & Co/Org 2.875% 30/04/2028	0.07%	XS2332250708
New Zealand Government 1.50% 15/05/2031	0.07%	NZGOVDT531C0
Corebridge Financial Inc 3.85% 5/04/2029	0.07%	US21871XAF69
Golden St Tobacco-A1 2.158% 1/06/2026	0.07%	US38122NC593
Marvell Technology Inc 1.65% 15/04/2026	0.07%	US573874AC88
Us Treasury N/B 4.00% 15/11/2052	0.07%	US912810TL26
Csfb 2004-Cf2 2M1 6.784% 25/05/2044	0.07%	US22541SE209
Canadian Government Rrb 1.50% 1/12/2044	0.07%	CA135087ZH04
AUD 10YR 2312 BOND F	0.06%	DU000XT23126
Romania 3.75% 7/02/2034	0.06%	XS2434895806
Australian Government 1.75% 21/06/2051	0.06%	AU0000097495
SWU01NXR1 CCP SHORT IRS MS USD 210633 PFXD 3 RFLT SOFR	0.06%	DUSWU01NXR1
Deutsche Bank Ag 1.75% 19/11/2030	0.06%	DE000DL19VS4
Jpmcc 2019-FI12 A 6.832% 15/12/2031	0.06%	US46651QAA58

317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0.06%	DU317U750I55
Fn Az7355 3.50% 1/11/2045	0.06%	US3140E0E507
SWU01OF08 CCP SHORT IRS MS USD 151132 PFXD 3.10623 RFL	0.06%	DUSWU01OF08
Rmacs 2006-Ns4X A3A 5.509% 12/06/2044	0.06%	XS0277409446
Nhel 2005-4 M1 6.094% 25/01/2036	0.05%	US66987WDE49
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.05%	US161175BS22
Romania 1.375% 2/12/2029	0.05%	XS2262211076
Slm Student Loan Tr 03-7 4.395% 15/12/2033	0.05%	XS0172692914
Romania 2.00% 14/04/2033	0.05%	XS2330503694
Broadcom Inc 3.187% 15/11/2036	0.05%	US11135FBQ37
Fn Bn8219 3.50% 1/06/2049	0.05%	US3140JRDZ17
Alba 2005-1 A3 5.53% 25/11/2042	0.05%	XS0235712006
Fr Qd5748 2.00% 1/02/2052	0.05%	US3133B3L540
Fn Fm9147 3.50% 1/05/2051	0.05%	US3140XDEV42
Nordea Kredit Realkredit 1.50% 1/10/2053	0.05%	DK0002050368
SWU01QFN3 CCP SHORT IRS MS USD 310325 PFXD 4.15859 RFL	0.05%	DUSWU01QFN3
Jyske Realkredit A/S 1.50% 1/10/2053	0.05%	DK0009403727
Fr Ra5502 3.00% 1/06/2051	0.05%	US3133KMD95
Domi 2019-1 A 4.695% 15/06/2051	0.05%	XS1991327500
Realkredit Danmark 1.00% 1/10/2050	0.05%	DK0004612454
SWU01OCP6 CCP SHORT IRS MS USD 151132 PFXD 3.1741 RFLT	0.05%	DUSWU01OCP6
Ontario Teachers' Financ 0.90% 20/05/2041	0.05%	XS2344384842
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.05%	DUSWU01BQX2
Republic Of Serbia 2.05% 23/09/2036	0.05%	XS2388562139
Tpmt 2019-Hy2 A1 6.434% 25/05/2058	0.05%	US89177HAA05
Wamu 2007-Oa3 2A1A 5.386% 25/04/2047	0.05%	US93364AAC62
Pchlt 2005-1 M4 6.784% 25/01/2035	0.04%	US71085PBN24
SWU01P4F4 CCP SHORT IRS MS USD 310824 PFXD 1.249 RFLT S	0.04%	DUSWU01P4F4
SWU01OK69 CCP SHORT IRS MS USD 151132 PFXD 3.06966 RFL	0.04%	DUSWU01OK69
EURO SCHATZ 2312 FU	0.04%	DE000C7PB900
Fn Br1297 2.50% 1/02/2051	0.04%	US3140KYNP56
SWU01P4T4 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT SO	0.04%	DUSWU01P4T4
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0.04%	US161175CG74
United Kingdom Gilt 1.50% 31/07/2053	0.04%	GB00BM8Z2V59
Fn Bv3083 2.00% 1/02/2052	0.04%	US3140MGM995
SWU01NRY3 CCP SHORT IRS MS EUR 150333 PFXD 3% RFLT 6EU	0.04%	DUSWU01NRY3
SWU01XO57 SHORT IRS GS MYR 200928 RFLT 3KLIB PFXD 3.5	0.04%	DUSWU01XO57
Republic Of Peru 3.23% 28/07/2121	0.04%	US715638DR09
Esail 2007-3X A3A 6.289% 13/06/2045	0.04%	XS0308666493
317U39LA5 SWPTION USD 200624 PUT STRIKE 4.75 NOM	0.04%	DU317U39LA59
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD	0.04%	DUSWU017449
Australian Government 1.25% 21/05/2032	0.04%	AU0000075681
US 30Y BOND 2312 FUT	0.03%	DU00USB23122
Ghm 2007-1 A2B 3.997% 18/03/2039	0.03%	XS0288627507
FUTURES MARGIN-GBP	0.03%	
SWPCOM355 CCP BUY CDS USD 201233 CDX.NA.IG.41 1% MS	0.03%	DUSWPCOM355
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD	0.03%	DUSWU016X72
MORGAN STANLEY JPY	0.03%	
Bcap 2011-Rr5 12A1 4.534% 26/03/2037	0.03%	US05534AAN19
Fn Az2940 3.50% 1/09/2045	0.02%	US3138YUHS38
United Kingdom Gilt 1.75% 22/01/2049	0.02%	GB00BFWFPP71
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0.02%	ES0000012H58
France (Govt Of) 0.50% 25/05/2072	0.02%	FR0014001NN8
Romania 2.75% 14/04/2041	0.02%	XS2330514899
MORGAN STANLEY MXCCP	0.02%	
Cwl 2007-12 1A1 6.174% 25/08/2047	0.02%	US126697AA90
Fhr 4579 Fd 5.001% 15/01/2038	0.02%	US3137BPPH69
US ULT 10YR 2312 F	0.02%	DU00UXY23124
SWU01XDM2 CCP SHORT IRS MS EUR 200326 RFLT 6EUBO PFXC	0.02%	DUSWU01XDM2
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0.02%	DUSWU01HIX8
Fn Bx6634 6.00% 1/01/2053	0.02%	US3140NBLQ28
LONG GILT 2312 FUT	0.02%	GB00KHKV5079
Mhl 2005-4 A1 5.994% 25/10/2035	0.02%	US61913PAZ53
3 MONTH SOFR 2409 F	0.02%	DU00SFR24093
Gecms 1997-He4 A6 7.17% 25/12/2028	0.02%	US36157NFL38
Bonos De Tesoreria 6.15% 12/08/2032	0.02%	PEP01000C5E9
317U3E1A6 SWPTION USD 150724 PUT STRIKE 4.75 BAA	0.02%	DU317U3E1A61
Fhlt 2005-D 2A4 6.114% 25/11/2035	0.02%	US35729PME78
Fn Fm1843 3.50% 1/11/2034	0.02%	US3140X5BM48
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.01%	DUCCS0079R87
MORGAN STANLEY SEK	0.01%	
SWU01OBZ5 CCP SHORT IRS MS USD 151132 PFXD 3.17275%RF	0.01%	DUSWU01OBZ5

10 YR JGB TSE 2312 F	0.01%	DU00JTX23127
SWU01USE0 CCP SHORT IRS MS USD 150524 PFXD 3.2 RFLT SOF	0.01%	DUSWU01USE0
Wamu 2005-Ar6 2A1A 5.894% 25/04/2045	0.01%	US92922FJ251
SWU01XEP4 CCP LONG OIS MS GBP 200329 RFXD 5 PFLT SONIA	0.01%	DUSWU01XEP4
MORGAN STANLEY CZK	0.01%	
SWU01WME2 CCP SHORT OIS BARC SGD 200928 RFLT SORAD PI	0.01%	DUSWU01WME2
SWPCOLPP9 CCP BUY CDS USD 200633 CDX.NA.IG.40 1% MS	0.01%	DUSWPCOLPP9
Gsmc 2015-5R 1C 3.604% 26/04/2037	0.01%	US36251QAC69
US 5YR NOTE 2312 FUT	0.01%	DU00USV23120
FUTURES MARGIN-CAD	0.01%	
Nordea Kredit Realkredit 1.00% 1/10/2050	0.01%	DK0002044718
EURO BTP 2312 FUT	0.01%	DE000C7PB9W9
Wamu 2006-Ar10 2A1 4.216% 25/09/2036	0.01%	US93363EAF25
SWU01X939 CCP SHORT IRS MS USD 300825 PFXD 4.228 RFLT S	0.01%	DUSWU01X939
Fr Zt1702 4.00% 1/01/2049	0.01%	US3132AD3K27
Jpmac 2006-Wmc3 A1Ss 5.694% 25/08/2036	0.01%	US46629KAA79
Jyske Realkredit A/S 1.50% 1/10/2053	0.01%	DK0009403644
Realkredit Danmark 1.50% 1/10/2053	0.01%	DK0004619467
NOMURA SEC INT COLL	0.01%	
SWU01XP80 IRS GS MYR 200933 PFXD 3.75 RFLT 3KLIB	0.01%	DUSWU01XP80
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.01%	DU317U164I55
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.01%	DUCCS1122366
Fn Bk9241 4.00% 1/08/2048	0.00%	US3140HPHT72
SWU01XERO CCP LONG OIS MS GBP 200354 RFXD 4.25 PFLT SOI	0.00%	DUSWU01XERO
BARC SGD CCP	0.00%	
317U44AA7 SWPTION USD 260324 PUT STRIKE 5.5 MS	0.00%	DU317U44AA71
SWU01LQE2 CCP LONG IRS BARC CNY 211227 RFXD 2.5 PFLT CN	0.00%	DUSWU01LQE2
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0.00%	DUSWU01BQV6
SWU01PDX5 CCP SHORT OIS MS JPY 200953 PFXD 1.2 RFLT TON	0.00%	DUSWU01PDX5
Sasc 2006-Eq1A A1 5.569% 25/07/2036	0.00%	US86360RAA14
Nykredit Realkredit As 1.00% 1/10/2053	0.00%	DK0009527293
317U43UA7 SWPTION USD 260324 PUT STRIKE 5.5 WELLS	0.00%	DU317U43UA78
317U43TA9 SWPTION USD 260324 PUT STRIKE 5.5 GS	0.00%	DU317U43TA97
AUS 3YR 2312 BOND FU	0.00%	DU000YT23124
SWU01VAB3 CCP SHORT IRS MS USD 201230 PFXD 3.5 RFLT SOF	0.00%	DUSWU01VAB3
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0.00%	DU317U391O78
Gnr 2017-121 Pe 3.00% 20/07/2046	0.00%	US38380TV370
31750MINO OC USD/MXN 081223 PUT STRIKE 17.15 BNP	0.00%	DU31750MIN04
Tmts 2003-6He A1 6.374% 25/11/2033	0.00%	US881561CE22
SWU01PDZ0 CCP SHORT OIS MS JPY 200933 RFLT TONAR PFXD I	0.00%	DUSWU01PDZ0
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00%	DU3175SQ6536
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOI	0.00%	DU317U479O24
SWU01VAF4 CCPSHORT IRS MS USD 201233 PFXD 3.5 RFLTSOFR	0.00%	DUSWU01VAF4
Treasury Bill 0.00% 12/10/2023	0.00%	US912797FA06
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
SWPCOJG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00%	DUSWPCOJG41
SWPCOJFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00%	DUSWPCOJFV2
Fnr 2006-48 Tf 5.829% 25/06/2036	0.00%	US31395NLE57
Fhr 4579 Sd 0.00% 15/01/2038	0.00%	US3137BPS836
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOI	0.00%	DU317U474O78
SWPCOJFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BAR	0.00%	DUSWPCOJFW0
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0.00%	DU317U461O24
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0.00%	DU317U00KA89
3 MONTH SOFR 2406 F	0.00%	GB00H46M2H29
3 MONTH SOFR 2312 F	0.00%	DU00SFR23129
MS SGD CCP	0.00%	
Nykredit Realkredit As 1.00% 1/10/2050	0.00%	DK0009524431
MORGANS ZAR CCP	0.00%	
MS NOK CC	0.00%	
SWU01WAJ4 CCP LONG IRS BARC CNY 200928 RFXD 2.5 PFLT CP	0.00%	DUSWU01WAJ4
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0.00%	DU317U0LFA83
317U3VZA1 SWPTION EUR 051023 CALL STRIKE 3.07 JPM	0.00%	DU317U3VZA19
317U3WVA3 SWPTION EUR 091023 CALL STRIKE 3.1 GS	0.00%	DU317U3WVA38
317U3XFA9 SWPTION EUR 121023 CALL STRIKE 3.08 BARC	0.00%	DU317U3XFA94
317U3YFA7 SWPTION EUR 161023 CALL STRIKE 3.1 BNP	0.00%	DU317U3YFA77
CME 3M SOFR 98.00 C	0.00%	DU0SOF312C23
317U3XIA6 SWPTION USD 121023 CALL STRIKE 3.48 JPM	0.00%	DU317U3XIA67
317U3X5A0 SWPTION USD 101023 CALL STRIKE 3.75 GS	0.00%	DU317U3X5A00
317U3Y7A6 SWPTION USD 131023 CALL STRIKE 3.47 JPM	0.00%	DU317U3Y7A63
SWU01Q355 CCP SHORT OIS MS JPY 140928 PFXD 0.55 RFLT TO	0.00%	DUSWU01Q355
317U3WUA4 SWPTION EUR 091023 PUT STRIKE 3.4 GS	0.00%	DU317U3WUA47
317U3YGA6 SWPTION EUR 161023 PUT STRIKE 3.4 BNP	0.00%	DU317U3YGA68

317U3XEA0 SWPTION EUR 121023 PUT STRIKE 3.38 BARC	0.00%	DU317U3XEA04
31750MIO8 OC USD/MXN 081223 PUT STRIKE 16.6 BNP	0.00%	DU31750MIO86
SWU01UUU1 CCP LONG IRS MS EUR 170524 RFXD 2.1 PFLT 3EU	0.00%	DUSWU01UUU1
31750MIM2 OC USD/MXN 111023 CALL STIKE 18.2 BNP	0.00%	DU31750MIM21
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0.00%	DU317U00LA70
317U46003 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0.00%	DU317U460033
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0.00%	DU317U05MA58
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0.00%	DU317U09NA61
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0.00%	DU317U04EA75
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0.00%	DU317U06EA24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0.00%	DUSWU018819
SWU01RMD5 CCP LONG IRS MS EUR 030524 RFXD 2.25 PFLT 3E	0.00%	DUSWU01RMD5
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0.00%	DU317U0BIA74
SWU01RKM7 CCP LONG IRS MS EUR 280424 RFXD 2.25 PFLT 3E1	0.00%	DUSWU01RKM7
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAI	0.00%	DU317U07UA23
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0.00%	DU317U0E3A73
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
SWU01X8H9 CCP LONG IRS MS USD 300833 RFXD 3.9 PFLT SOFF	0.00%	DUSWU01X8H9
SWU01RID0 CCP LONG IRS MS EUR 260424 RFXD 2.25 PFLT 3EU	0.00%	DUSWU01RID0
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0.00%	DU317U0LEA92
317U47704 FWD SWPTION USD 080424 PUT STRIKE 2.835 NOM	0.00%	DU317U477042
SWU01X8G1 CCP LONG IRS MS USD 300833 RFXD 3.8 PFLT SOF	0.00%	DUSWU01X8G1
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0.00%	DU317U05OA31
SWU01WVQ4 CCP LONG IRS MS USD 070833 RFXD 3.735 PFLT S	0.00%	DUSWU01WVQ4
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0.00%	DU317U05QA13
SWU01X2Q5 CCP LONG IRS MS USD 230833 RFXD 3.76 PFLT SOI	0.00%	DUSWU01X2Q5
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0.00%	DU317U0ATA72
SWU01W0V8 CCP LONG IRS MS USD 120733 RFXD 3.75 PFLT SO	0.00%	DUSWU01W0V8
US 10YR NOTE 2312 F	0.00%	DU00USX23126
SWU01UU98 CCP LONG IRS MS EUR 160524 RFXD 2.1 PFLT 3EUI	0.00%	DUSWU01UU98
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0.00%	DU317U0DJA22
CME 3M SOFR 96.50 P	0.00%	DU0SOF312P28
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0.00%	DU317U0FJA79
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0.00%	DU317U0JXA36
EUR BUND 2312 FUT	0.00%	DE000C7PB9Y5
317U47803 FWD SWPTION USD 080424 PUT STRIKE 2.785 NOM	0.00%	DU317U478033
317U3W0A7 SWPTION EUR 051023 PUT STRIKE 3.37 JPM	0.00%	DU317U3W0A72
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0.00%	DUSWU01L6J3
SWU01P8A1 CCP LONG IRS MS USD 020330 RFXD 3.525 PFLT SC	0.00%	DUSWU01P8A1
SWU01WQM0 CCP LONG IRS MS USD 310330 RFXD3.84919 PFL	0.00%	DUSWU01WQM0
SWU01W034 CCP LONG IRS BARC THB 200926 RFXD 2.5 PFLT TI	0.00%	DUSWU01W034
SWU01QQB7 CCP LONG IRS MS EUR 060424 RFXD 2.1 PFLT 3EU	0.00%	DUSWU01QQB7
317U3XHA7 SWPTION USD 121023 PUT STRIKE 3.88 JPM	-0.01%	DU317U3XHA76
SWPCOM2T4 BUY CDS USD 201224 PHILIPPINES AS BP BOA 1% F	-0.01%	DUSWPCOM2T4
317U3X4A1 SWPTION USD 101023 PUT STRIKE 4.15 GOLDMAN	-0.01%	DU317U3X4A19
317U3Y6A7 SWPTION USD 131023 PUT STRIKE 3.87 JPM	-0.01%	DU317U3Y6A72
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	-0.01%	DU317U02PA90
FUTURES MARGIN-JPY	-0.01%	
SWU01X954 CCP LONG OIS MS CAD 300825 RFXD 4.6 PFLT 1CDI	-0.01%	DUSWU01X954
3 MONTH SOFR 2506 F	-0.01%	GB00HB9ZR833
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S	-0.01%	DUSWU01JR06
317U38802 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	-0.01%	DU317U388024
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	-0.01%	DUSWU00SF83
SWU01QPZ5 CCP LONG IRS MS EUR 050424 RFXD 2.1 PFLT 3EUE	-0.01%	DUSWU01QPZ5
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BF	-0.01%	DUSWU01EBV6
SWU01J5I1 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	-0.01%	DUSWU01J5I1
SWU01XV59 CCP LONG OIS BARC SGD 200928 RFXD 3 PFLT SOR	-0.01%	DUSWU01XV59
317U3E2A5 SWPTION USD 150724 PUT STRIKE 5.25 BAA	-0.01%	DU317U3E2A52
SWU01WXU4 CCP LONG IRS MS USD 301127 RFXD 4.19316 PFL	-0.01%	DUSWU01WXU4
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	-0.01%	DUCCS1122366
SWU01XEO7 CCP SHORT OIS MS GBP 200326 PFXD 5.5 RFLT SOI	-0.01%	DUSWU01XEO7
CAN 10YR BND 2312 FU	-0.01%	DU00CGX23129
SWU01WOF7 CCP LONG IRS MS USD 310330 RFXD 3.9512 PFLT	-0.01%	DUSWU01WOF7
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	-0.01%	DUCCS0079R87
SWU01RA14 CCP LONG IRS MS EUR 130424 RFXD 2.1 PFLT 3EUE	-0.01%	DUSWU01RA14
SWU01OYI8 CCP LONG IRS MS USD 220230 RFXD 3.47 PFLT SOF	-0.01%	DUSWU01OYI8
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3M	-0.01%	DUSWU00SMW2
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT S	-0.01%	DUSWU01GDB3
SWU01MDZ7 CCP LONG IRS MS USD 300629 RFXD 3.89765 PFLT	-0.01%	DUSWU01MDZ7
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S/	-0.01%	DUSWU01G5H9
SWU01P0B7 CCP LONG IRS MS NZD 200325 RFXD 4.75 PFLT 3ZB	-0.01%	DUSWU01P0B7
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	-0.01%	DUSWU01IVA1

SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	-0.02%	DUSWU01HX03
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	-0.02%	DUSWU01IOA9
3 MONTH SOFR 2509 F	-0.02%	GB00HBD02M38
SWU01VYN1 CCP LONG IRS MS USD 101053 RFXD 3.291 PFLT SC	-0.02%	DUSWU01VYN1
317U39MA4 SWPTION USD 200624 PUT STRIKE 5.25 NOM	-0.02%	DU317U39MA41
US ULTRA BOND 2312 F	-0.02%	DU00USU23122
SWU01VVU8 CCP LONG IRS MS USD 031053 RFXD 3.24 PFLT SOI	-0.02%	DUSWU01VVU8
SWU01PIM4 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT SOF	-0.02%	DUSWU01PIM4
SWU01VW60 CCP LONG IRS MS USD 051053 RFXD 3.203 PFLT S	-0.02%	DUSWU01VW60
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1W	-0.02%	DUSWU013KR9
SWU01VUZ8 CCP LONG IRS MS USD 031053 RFXD 3.1647 PFLT S	-0.02%	DUSWU01VUZ8
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SARC	-0.02%	DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT S	-0.02%	DUSWU01GAD2
SWU01O3K7 CCP LONG IRS MS USD 210653 RFXD 2.75 PFLT SOF	-0.02%	DUSWU01O3K7
SWU01VLO3 CCP LONG IRS MS USD 220630 RFXD 3.5 PFLT SOFF	-0.02%	DUSWU01VLO3
SWU01XHO4 CCP LONG IRS MS USD 130933 RFXD 3.95 PFLT SOI	-0.02%	DUSWU01XHO4
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAI	-0.02%	DUSWU01E2J3
SWU01XLH4 CCP LONG IRS MS AUD 201233 RFXD 4.75 PFLT 6BF	-0.03%	DUSWU01XLH4
3 MONTH SOFR 2403 F	-0.03%	GB00H46M2G12
SWU01LZT9 CCP LONG IRS MS USD 300629 RFXD 3.45389 PFLT S	-0.03%	DUSWU01LZT9
STANDARD CHARTERED C	-0.03%	
SWU01WQI9 CCP LONG IRS MS USD 310330 RFXD 3.857 PFLT SC	-0.03%	DUSWU01WQI9
SWU01NRX5 CCP LONG IRS MS EUR 190327 RFXD 3% PFLT 6EUE	-0.03%	DUSWU01NRX5
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	-0.03%	DUSWU01HY44
SWU01P2O7 CCP LONG IRS MS NZD 200325 RFXD 5 PFLT 3ZBSW	-0.03%	DUSWU01P2O7
TORONTO DOMINION COL	-0.04%	
JP MORGAN COLAT	-0.04%	
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUI	-0.04%	DUSWU01IQW9
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TOI	-0.04%	DUSWU01E188
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	-0.04%	DUSWU01JYH1
Futures Margin - AUD	-0.04%	
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT SC	-0.04%	DUSWU01GUK4
SWU01OC19 CCP LONG IRS MS USD 300929 RFXD 3.22475 PFLT	-0.04%	DUSWU01OC19
SWU01WMD4 CCP LONG IRS BARC KRW 200933 RFXD 3.5 PFLT	-0.05%	DUSWU01WMD4
SWU01WRL1 CCP LONG IRS MS USD 301127 RFXD 3.98104 PFLT	-0.05%	DUSWU01WRL1
SWU01LGV5 CCP LONG IRS MS AUD 150333 RFXD 4.25 PFLT 6BF	-0.05%	DUSWU01LGV5
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	-0.05%	DUSWU01LBR9
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	-0.05%	DUSWU01I841
SWU01POA3 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT SC	-0.05%	DUSWU01POA3
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT S	-0.05%	DUSWU00WS56
SWU01VEZ6 CCP LONG IRS BARC KRW 200928 RFXD 3.5 PFLT 3K	-0.06%	DUSWU01VEZ6
SWU01POW1 CCP LONG IRS MS USD 230253 RFXD 3.08 PFLT SO	-0.06%	DUSWU01POW1
SWU01OEA7 CCP LONG IRS MS USD 300929 RFXD 3.16312 PFLT	-0.07%	DUSWU01OEA7
SWU01PII3 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT SOFR	-0.07%	DUSWU01PII3
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BBS	-0.07%	DUSWU01L4K2
BOA COLLATERAL	-0.07%	
SWU01PIG7 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT SO	-0.08%	DUSWU01PIG7
SWU01OT52 CCP LONG OIS MS CAD 210633 RFXD 3.25 PFLT 1CI	-0.09%	DUSWU01OT52
SWU01XDNO CCP LONG IRS MS EUR 200329 RFXD 3.25 PFLT 6EL	-0.09%	DUSWU01XDNO
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	-0.09%	DUSWU01HI00
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	-0.10%	DU317U749I91
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.10%	DU317U173X14
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.12%	DUSWU01E2C8
SWU01H5I5 CCP LONG IRS MS USD 150624 RFXD 1.75 PFLT SOF	-0.13%	DUSWU01H5I5
SWU01UQ93 CCP LONG IRS MS AUD 210633 RFXD 4 PFLT 6BBS	-0.16%	DUSWU01UQ93
MORGAN STANLEY GBP	-0.16%	
SWU01H629 CCP LONG IRS MS USD 150652 RFXD 1.75 PFLT SOF	-0.18%	DUSWU01H629
SWU01US75 CCP LONG OIS MS CAD 130525 RFXD 3.5 PFLT 1CDI	-0.19%	DUSWU01US75
SWU01PIW2 CCP LONG IRS MS USD 151251 RFXD 2 PFLT SOFRA	-0.20%	DUSWU01PIW2
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-0.26%	DUSWU00Y1I3
SWU01PIS1 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT SOFR	-0.28%	DUSWU01PIS1
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-0.28%	DUSWU00UG12
FUTURES MARGIN-EURO	-0.30%	
SWU01P4P2 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT SOFR	-0.37%	DUSWU01P4P2
CITIBANK COLAT	-0.41%	
SWU01XDO8 CCP LONG IRS MS EUR 200334 RFXD 3 PFLT 6EUBI	-0.49%	DUSWU01XDO8
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.77%	DUSWU01D6D4
BARCLAYS COLLATERAL	-0.89%	
HSBC COLLATERAL	-1.03%	
SWPCOM2Y3 CCP BUY CDS EUR 201233 ITRAXXEUROPE S40 V1 :	-1.13%	DUSWPCOM2Y3
Outstanding settlements	-43.86%	