

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	SMARTSHARES EXCHANGE TRADED FUNDS
Fund name	SMARTSHARES GLOBAL BOND ETF
Period disclosure applies [dd/mm/yyyy]	31/03/2024
Asset name	% of fund net assets
ASR CASH ACCOUNT(CITIBANK)	0.01%
AUD CASH ACCOUNT(BNP PARIBAS)	0.09%
BRL CASH ACCOUNT(ROYAL BANK OF CANADA)	0.00%
CNY CASH ACCOUNT(BNP PARIBAS)	0.00%
CAD CASH ACCOUNT(ROYAL BANK OF CANADA)	0.04%
CHF CASH ACCOUNT(BNP PARIBAS)	0.01%
CZK CASH ACCOUNT(CESKOSLOVENSKA OBCHODNI BANKA)	0.01%
DKK CASH ACCOUNT(NORDEA DANMARK)	0.02%
EUR CASH ACCOUNT(BNP PARIBAS)	0.04%
GBP CASH ACCOUNT(BNP PARIBAS)	0.10%
HKD CASH ACCOUNT(BNP PARIBAS)	0.00%
HUF CASH ACCOUNT(K&H BANK)	0.00%
ILS CASH ACCOUNT(BANK HAPOALIM)	0.00%
INR CASH ACCOUNT(ANZ BANK)	0.00%
JPY CASH ACCOUNT(HSBC BANK)	0.10%
KRW CASH ACCOUNT(HSBC BANK)	0.00%
MXN CASH ACCOUNT(BANCO NACIONAL DE MEXICO)	0.00%
NOK CASH ACCOUNT(NORDEA BANK)	0.00%
NZD CASH ACCOUNT(ANZ BANK)	1.03%
PLN CASH ACCOUNT(BNP PARIBAS)	0.00%
RON CASH ACCOUNT(CITIBANK)	0.00%
RUB CASH ACCOUNT(ROSBANK)	0.00%
SEK CASH ACCOUNT(NORDEA BANK)	0.00%
SGD CASH ACCOUNT(BNP PARIBAS)	0.09%
THB CASH ACCOUNT(HSBC BANK)	0.14%
USD CASH ACCOUNT(BNP PARIBAS)	0.04%
ZAR CASH ACCOUNT(STANDARD BANK)	0.04%
CREDIT SUISSE AG/NEW YORK NY 3.70% 21/02/2025	0.26%
JPMORGAN CHASE & CO 2.595% 24/02/2026	0.31%
STIF FUND (AUD)(BNP PARIBAS)	0.00%
CCSVII (CAD)	0.00%
STIF FUND (DKK)	0.00%
STIF FUND (EUR)(BNP PARIBAS)	0.00%
STIF FUND (JPY)(BNP PARIBAS)	0.00%
STIF FUND (NZD)	0.00%
STIF FUND (NOK)	0.00%
STIF FUND (SEK)	0.00%

STIF FUND (CHF)	0.00%
STIF FUND (GBP)(BNP PARIBAS)	0.00%
STIF FUND (USD)(BNP PARIBAS)	0.00%
BANK OF AMERICA CORP 4.945% 24/08/2025	0.23%
BANK OF AMERICA CORP 4.922% 22/09/2026	0.12%
CASH COLLATERAL ISDA AZD USD	1.22%
CASH COLLATERAL LCH BCY USD	0.22%
CASH COLLATERAL ISDA BOA USD	0.00%
CASH COLLATERAL ISDA BPS USD	0.32%
CASH COLLATERAL ISDA GLM USD	0.01%
CASH COLLATERAL CME MSC USD	0.07%
CASH COLLATERAL LCH MSC USD	1.22%
CASH COLLATERAL FUT MSC USD	0.75%
CASH COLLATERAL ICE MSC USD	0.64%
CASH COLLATERAL ISDA NGF USD	0.03%
U S TREASURY REV REPO	-2.08%
U S TREASURY REV REPO	-1.25%
VM CASH CCP LCH BCY USD	0.03%
VM CASH FUT DOM MSC USD	0.01%
VM CASH FUT FOR MSC AUD	0.01%
VM CASH FUT FOR MSC CAD	0.01%
VM CASH FUT FOR MSC EUR	0.01%
VM CASH FUT FOR MSC GBP	0.00%
VM CASH FUT FOR MSC JPY	0.00%
VM CASH CCP CME MSC USD	0.00%
VM CASH CCP ICE MSC EUR	0.01%
VM CASH CCP ICE MSC USD	0.00%
VM CASH CCP LCH MSC AUD	0.00%
VM CASH CCP LCH MSC CAD	0.00%
VM CASH CCP LCH MSC CHF	0.00%
VM CASH CCP LCH MSC EUR	0.01%
VM CASH CCP LCH MSC GBP	0.00%
VM CASH CCP LCH MSC JPY	0.00%
VM CASH CCP LCH MSC NZD	0.01%
VM CASH CCP LCH MSC SEK	0.00%
VM CASH CCP LCH MSC USD	0.00%
AES CORPORATION DIR	0.00%
AT&T INC DIR	0.00%
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
OVINTIV INC DIR	0.00%
ALLSTATE CORP DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
ALTRIA GROUP INC DIR	0.00%
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%
AMERICAN EXPRESS COMPANY DIR	0.00%

AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
AMGEN INC DIR	0.00%
ARROW ELECTRONICS INC DIR	0.00%
AUTOZONE INC DIR	0.00%
BARRICK GOLD CORPORATION DIR	0.00%
BAXTER INTERNATIONAL INC DIR	0.00%
BERKSHIRE HATHAWAY INC DIR	0.00%
BEST BUY CO INC DIR	0.00%
BLOCK FINANCIAL CORP DIR	0.00%
BOEING CO/THE DIR	0.00%
BORGWARNER INC DIR	0.00%
BOSTON SCIENTIFIC CORPORATION DIR	0.00%
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%
CSX CORPORATION DIR	0.00%
CVS HEALTH CORPORATION DIR	0.00%
CAMPBELL SOUP COMPANY DIR	0.00%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
CAPITAL ONE NA/MCLEAN VA BRANCH DIR	0.00%
CARDINAL HEALTH INC DIR	0.00%
CATERPILLAR INCORPORATED DIR	0.00%
CISCO SYSTEMS INC DIR	0.00%
COMCAST CORPORATION DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
CONOCOPHILLIPS DIR	0.00%
COX COMMUNICATIONS INC DIR	0.00%
DR HORTON INC DIR	0.00%
DXC TECHNOLOGY COMPANY DIR	0.00%
DANAHER CORPORATION DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
DEERE & COMPANY DIR	0.00%
DELL INC DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
DOMINION ENERGY INC DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%
EASTMAN CHEMICAL COMPANY DIR	0.00%
ENBRIDGE INC DIR	0.00%
ENERGY TRANSFER LP DIR	0.00%
EXELON CORPORATION DIR	0.00%
EXPEDIA GROUP INC DIR	0.00%
FEDEX CORPORATION DIR	0.00%
GENERAL ELECTRIC COMPANY DIR	0.00%
GENERAL MILLS INC DIR	0.00%
GENERAL MOTORS COMPANY DIR	0.00%
HCA INC DIR	0.00%

HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%
HESS CORPORATION DIR	0.00%
HOME DEPOT INC DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
HOST HOTELS & RESORTS LP DIR	0.00%
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%
INTERNATIONAL PAPER COMPANY DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
JOHNSON CONTROLS INTERNATIONAL PUBLI DIR	0.00%
KINDER MORGAN INC DIR	0.00%
KROGER CO DIR	0.00%
LENNAR CORPORATION DIR	0.00%
LINCOLN NATIONAL CORPORATION DIR	0.00%
LOCKHEED MARTIN CORPORATION DIR	0.00%
LOEWS CORPORATION DIR	0.00%
LOWE` S COMPANIES INC DIR	0.00%
MARATHON PETROLEUM CORPORATION DIR	0.00%
MARSH & MCLENNAN COMPANIES INC DIR	0.00%
MARRIOTT INTERNATIONAL INC DIR	0.00%
MCDONALDS CORPORATION DIR	0.00%
MCKESSON CORPORATION DIR	0.00%
METLIFE INC DIR	0.00%
MONDELEZ INTERNATIONAL INC DIR	0.00%
MOTOROLA SOLUTIONS INC DIR	0.00%
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%
NEWMONT CORPORATION DIR	0.00%
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%
NORFOLK SOUTHERN CORPORATION DIR	0.00%
NORTHROP GRUMMAN CORPORATION DIR	0.00%
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%
ORACLE CORPORATION DIR	0.00%
PACKAGING CORP OF AMERICA INC DIR	0.00%
PFIZER INC DIR	0.00%
PROCTER & GAMBLE COMPANY DIR	0.00%
PRUDENTIAL FINANCIAL INC DIR	0.00%
PULTEGROUP INC DIR	0.00%
QUEST DIAGNOSTICS INC. DIR	0.00%
RADIAN GROUP INC DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
SEMPRA ENERGY DIR	0.00%
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
SOUTHERN CO DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%

T-MOBILE USA INC DIR	0.00%
TARGA RESOURCES PARTNERS LP / TARGA DIR	0.00%
TARGET CORPORATION DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
TOLL BROTHERS FINANCE CORP DIR	0.00%
TRANSCANADA PIPELINES LIMITED DIR	0.00%
TYSON FOODS INC DIR	0.00%
UNION PACIFIC CORPORATION DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
RTX CORP DIR	0.00%
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%
VALERO ENERGY CORPORATION DIR	0.00%
VERIZON COMMUNICATIONS INC DIR	0.00%
WALMART INC DIR	0.00%
WEYERHAEUSER COMPANY DIR	0.00%
WHIRLPOOL CORPORATION DIR	0.00%
WILLIAMS COS INC DIR	0.00%
CDX IG40 5Y ICE	0.00%
AES CORPORATION DIR	0.00%
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PULTEGROUP INC DIR	0.00%
QUEST DIAGNOSTICS INC. DIR	0.00%
RADIAN GROUP INC DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
SEMPRA DIR	0.00%
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
SOUTHERN CO DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%
T-MOBILE USA INC DIR	0.00%
TARGET CORPORATION DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
TOLL BROTHERS FINANCE CORP DIR	0.00%
TRANSCANADA PIPELINES LIMITED DIR	0.00%
TYSON FOODS INC DIR	0.00%
UNION PACIFIC CORPORATION DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
RTX CORPORATION DIR	0.00%
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WALMART INC DIR	0.00%
WEYERHAEUSER COMPANY DIR	0.00%
WHIRLPOOL CORPORATION DIR	0.00%
WILLIAMS COS INC DIR	0.00%
CDX IG41 5Y ICE	0.00%
COMCAST CORPORATION DIR	0.00%
HCA INC DIR	0.00%

SEMPRA DIR	0.00%
CARDINAL HEALTH INC DIR	0.00%
CISCO SYSTEMS INC DIR	0.00%
BARRICK GOLD CORPORATION DIR	0.00%
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%
DXC TECHNOLOGY COMPANY DIR	0.00%
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COX COMMUNICATIONS INC DIR	0.00%
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BOEING CO/THE DIR	0.00%
WEYERHAEUSER COMPANY DIR	0.00%
AES CORPORATION DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
QUEST DIAGNOSTICS INC. DIR	0.00%
BROADCOM INC DIR	0.00%

KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%
LOEWS CORPORATION DIR	0.00%
WILLIAMS COS INC DIR	0.00%
VALERO ENERGY CORPORATION DIR	0.00%
HESS CORPORATION DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
CSX CORPORATION DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
AUTOZONE INC DIR	0.00%
BEST BUY CO INC DIR	0.00%
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PACKAGING CORP OF AMERICA INC DIR	0.00%
VERIZON COMMUNICATIONS INC DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
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CAPITAL ONE FINANCIAL CORPORATION DIR	0.00%
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AT&T INC DIR	0.00%
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ALTRIA GROUP INC DIR	0.00%
ENERGY TRANSFER LP DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%

WHIRLPOOL CORPORATION DIR	0.00%
MOTOROLA SOLUTIONS INC DIR	0.00%
NEWMONT CORPORATION DIR	0.00%
EXELON CORPORATION DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
PROCTER & GAMBLE COMPANY DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
CVS HEALTH CORPORATION DIR	0.00%
AMGEN INC DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
LENNAR CORPORATION DIR	0.00%
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%
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HOME DEPOT INC DIR	0.00%
BOSTON SCIENTIFIC CORPORATION DIR	0.00%
MARATHON PETROLEUM CORPORATION DIR	0.00%
DOMINION ENERGY INC DIR	0.00%
OMNICOM GROUP INC DIR	0.00%
JOHNSON CONTROLS INTERNATIONAL PLC / DIR	0.00%
ARROW ELECTRONICS INC DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
CDX IG42 5Y ICE	0.00%
AEGON NV DIR	0.00%
AHOLD FINANCE USA LLC DIR	0.00%
BNP PARIBAS DIR	0.00%
SKY LIMITED DIR	0.00%
BRITISH TELECOMMUNICATIONS PLC DIR	0.00%
CNH INDUSTRIAL NV DIR	0.00%
CENTRICA PLC DIR	0.00%
ENEL SPA DIR	0.00%
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%
DIAGEO CAPITAL PLC DIR	0.00%
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%
HSBC HOLDINGS PLC DIR	0.00%
LLOYDS BANKING GROUP PLC DIR	0.00%
ASSICURAZIONI GENERALI SOCIETA PER A DIR	0.00%
KONINKLIJKE KPN NV DIR	0.00%
SOCIETE GENERALE DIR	0.00%
EQUINOR ASA DIR	0.00%
HEINEKEN NV DIR	0.00%
BOUYGUES DIR	0.00%
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%
BMW FINANCE NV DIR	0.00%
BASF SE DIR	0.00%
TELEFONICA EMISIONES SAU DIR	0.00%

IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%
BANCO SANTANDER SA DIR	0.00%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%
E.ON SE DIR	0.00%
STORA ENSO OYJ DIR	0.00%
LEONARDO SPA (AKA: LEONARDO-FINMECCA DIR	0.00%
NESTLE HOLDINGS INC DIR	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%
POSTNL DIR	0.00%
MERCEDES-BENZ GROUP AG DIR	0.00%
NATURGY FINANCE BV (AKA: GAS NATURAL DIR	0.00%
DEUTSCHE BANK AKTIENGESELLSCHAFT DIR	0.00%
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%
BARCLAYS PLC DIR	0.00%
ING GROEP NV DIR	0.00%
STELLANTIS NV DIR	0.00%
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%
DANSKE BANK A/S DIR	0.00%
SODEXO DIR	0.00%
ZURICH INSURANCE COMPANY LTD DIR	0.00%
COMPASS GROUP PLC DIR	0.00%
HOLCIM LTD DIR	0.00%
VINCI DIR	0.00%
AVIVA PLC DIR	0.00%
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%
FORTUM OYJ DIR	0.00%
ANGLO AMERICAN CAPITAL PLC DIR	0.00%
DEUTSCHE TELEKOM AG DIR	0.00%
PERNOD RICARD DIR	0.00%
EDP - ENERGIAS DE PORTUGAL SA DIR	0.00%
BAE SYSTEMS PLC DIR	0.00%
ENI SPA DIR	0.00%
VOLVO TREASURY AB DIR	0.00%
BAYER AKTIENGESELLSCHAFT DIR	0.00%
LOUIS DREYFUS COMPANY FINANCE BV DIR	0.00%
ELECTROLUX AB DIR	0.00%
COMPAGNIE DE SAINT-GOBAIN DIR	0.00%
SUDZUCKER INTERNATIONAL FINANCE BV DIR	0.00%
TESCO PLC DIR	0.00%
COMMERZBANK AG DIR	0.00%
TELIA COMPANY AB DIR	0.00%
TELENOR ASA DIR	0.00%
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%
BAT INTERNATIONAL FINANCE PLC DIR	0.00%
AXA DIR	0.00%

NATWEST GROUP PLC DIR	0.00%
BP CAPITAL MARKETS PLC DIR	0.00%
CARLSBERG BREWERIES A/S DIR	0.00%
VODAFONE GROUP PLC DIR	0.00%
WPP FINANCE SA DIR	0.00%
AKZO NOBEL NV DIR	0.00%
TOTALENERGIES CAPITAL INTERNATIONAL DIR	0.00%
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%
PUBLICIS GROUPE SA DIR	0.00%
SWISS REINSURANCE COMPANY LTD DIR	0.00%
DANONE SA DIR	0.00%
CARREFOUR DIR	0.00%
SMURFIT KAPPA ACQUISITIONS UNLIMITED DIR	0.00%
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%
DSM BV DIR	0.00%
PEARSON FUNDING PLC DIR	0.00%
AIR LIQUIDE FINANCE SA DIR	0.00%
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%
STANDARD CHARTERED PLC DIR	0.00%
IBERDROLA INTERNATIONAL BV DIR	0.00%
BERTELSMANN SE & CO KGA (AKA: BERTEL DIR	0.00%
KERING DIR	0.00%
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%
NEXT GROUP PLC DIR	0.00%
SHELL INTERNATIONAL FINANCE BV DIR	0.00%
AIRBUS SE (AKA: AIRBUS GROUP SE) DIR	0.00%
ASTRAZENECA PLC DIR	0.00%
VIVENDI SE DIR	0.00%
HEIDELBERG MATERIALS AG DIR	0.00%
SOLVAY SA DIR	0.00%
SANOFI DIR	0.00%
LANXESS AG DIR	0.00%
VEOLIA ENVIRONNEMENT SA DIR	0.00%
NATIONAL GRID PLC DIR	0.00%
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%
UBS GROUP AG DIR	0.00%
LVMH MOET HENNESSY LOUIS VUITTON DIR	0.00%
INTESA SANPAOLO SPA DIR	0.00%
SES SA DIR	0.00%
ARCELORMITTAL SA DIR	0.00%
SVENSKA HANDELSBANKEN AB DIR	0.00%
CONTINENTAL AG DIR	0.00%
ITV PLC DIR	0.00%

HENKEL AG & CO KGAA DIR	0.00%
WENDEL DIR	0.00%
KONINKLIJKE PHILIPS NV DIR	0.00%
RENTOKIL INITIAL PLC DIR	0.00%
UNILEVER PLC DIR	0.00%
CDX ITRAXX MAIN40 5Y ICE	0.00%
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%
INTESA SANPAOLO SPA DIR	0.00%
TESCO PLC DIR	0.00%
E.ON SE DIR	0.00%
HOLCIM FINANACE LUXEMBOURG SA DIR	0.00%
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%
BRITISH TELECOMMUNICATIONS PLC DIR	0.00%
COMMERZBANK AG DIR	0.00%
KONINKLIJKE KPN NV DIR	0.00%
PEARSON FUNDING PLC DIR	0.00%
NATIONAL GRID PLC DIR	0.00%
HOCHTIEF AG DIR	0.00%
BERTELSMANN SE & CO KGA (AKA: BERTEL DIR	0.00%
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%
ACCOR DIR	0.00%
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%
BARCLAYS PLC DIR	0.00%
AKZO NOBEL NV DIR	0.00%
NEXT GROUP PLC DIR	0.00%
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%
SES SA DIR	0.00%
CONTINENTAL AG DIR	0.00%
HENKEL AG & CO KGAA DIR	0.00%
BNP PARIBAS DIR	0.00%
TELEFONICA EMISIONES SAU DIR	0.00%
SMURFIT KAPPA ACQUISITIONS UNLIMITED DIR	0.00%
STANDARD CHARTERED PLC DIR	0.00%
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%
ENEL SPA DIR	0.00%
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%
AHOLD FINANCE USA LLC DIR	0.00%
MERCEDES-BENZ GROUP AG DIR	0.00%
BAYER AKTIENGESELLSCHAFT DIR	0.00%
CNH INDUSTRIAL NV DIR	0.00%
DEUTSCHE BANK AKTIENGESELLSCHAFT DIR	0.00%
LLOYDS BANKING GROUP PLC DIR	0.00%
SANOFI DIR	0.00%
DIAGEO CAPITAL PLC DIR	0.00%
LEONARDO SPA (AKA: LEONARDO-FINMECCA DIR	0.00%

SHELL INTERNATIONAL FINANCE BV DIR	0.00%
RENTOKIL INITIAL PLC DIR	0.00%
VODAFONE GROUP PLC DIR	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%
HSBC HOLDINGS PLC DIR	0.00%
ELECTROLUX AB DIR	0.00%
SUDZUCKER INTERNATIONAL FINANCE BV DIR	0.00%
TELIA COMPANY AB DIR	0.00%
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%
CARREFOUR DIR	0.00%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%
STORA ENSO OYJ DIR	0.00%
BOUYGUES DIR	0.00%
LOUIS DREYFUS COMPANY FINANCE BV DIR	0.00%
LVMH MOET HENNESSY LOUIS VUITTON DIR	0.00%
VIVENDI SE DIR	0.00%
EDP - ENERGIAS DE PORTUGAL SA DIR	0.00%
CENTRICA PLC DIR	0.00%
BANCO SANTANDER SA DIR	0.00%
KONINKLIJKE PHILIPS NV DIR	0.00%
VEOLIA ENVIRONNEMENT SA DIR	0.00%
DEUTSCHE TELEKOM AG DIR	0.00%
BASF SE DIR	0.00%
PUBLICIS GROUPE SA DIR	0.00%
UNILEVER PLC DIR	0.00%
POSTNL DIR	0.00%
SVENSKA HANDELSBANKEN AB DIR	0.00%
SWEDBANK AB DIR	0.00%
ING GROEP NV DIR	0.00%
SODEXO SA DIR	0.00%
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%
ANGLO AMERICAN CAPITAL PLC DIR	0.00%
HEINEKEN NV DIR	0.00%
AIRBUS SE (AKA: AIRBUS GROUP SE) DIR	0.00%
BAT INTERNATIONAL FINANCE PLC DIR	0.00%
KERING DIR	0.00%
PERNOD RICARD DIR	0.00%
BP CAPITAL MARKETS PLC DIR	0.00%
WPP FINANCE SA DIR	0.00%
ITV PLC DIR	0.00%
ASSICURAZIONI GENERALI SOCIETA PER A DIR	0.00%
FORTUM OYJ DIR	0.00%
BMW FINANCE NV DIR	0.00%
DANSKE BANK A/S DIR	0.00%
COMPAGNIE DE SAINT-GOBAIN DIR	0.00%

ENI SPA DIR	0.00%
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%
ASTRAZENECA PLC DIR	0.00%
STELLANTIS NV DIR	0.00%
EQUINOR ASA DIR	0.00%
AIR LIQUIDE FINANCE SA DIR	0.00%
SOCIETE GENERALE DIR	0.00%
HEIDELBERG MATERIALS AG DIR	0.00%
DANONE SA DIR	0.00%
IBERDROLA INTERNATIONAL BV DIR	0.00%
WENDEL DIR	0.00%
DSM BV DIR	0.00%
ZURICH INSURANCE COMPANY LTD DIR	0.00%
ARCELORMITTAL SA DIR	0.00%
NATURGY FINANCE BV (AKA: GAS NATURAL DIR	0.00%
AXA DIR	0.00%
NESTLE HOLDINGS INC DIR	0.00%
VINCI SA DIR	0.00%
UNITED UTILITIES PLC DIR	0.00%
COMPASS GROUP PLC DIR	0.00%
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%
AVIVA PLC DIR	0.00%
TOTALENERGIES CAPITAL DIR	0.00%
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%
SWISS REINSURANCE COMPANY LTD DIR	0.00%
NATWEST GROUP PLC DIR	0.00%
VOLVO TREASURY AB DIR	0.00%
SYENSQO SA DIR	0.00%
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%
BAE SYSTEMS PLC DIR	0.00%
CARLSBERG BREWERIES A/S DIR	0.00%
TELENOR ASA DIR	0.00%
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%
UBS GROUP AG DIR	0.00%
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%
CDX ITRAXX MAIN41 5Y ICE	0.00%
FIN FUT UK GILT ICE 06/26/24	-0.02%
ABN AMRO BANK NV 6.575% 13/10/2026	0.33%
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-HE5 6.331%	0.25%
REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 6.00% 4/08/2028	0.14%
MEXICAN BONOS 7.50% 3/06/2027	0.12%
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 2.45% 29	0.15%
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.00% 29	0.15%
FANNIE MAE OR FREDDIE MAC 2.00%	-0.01%
FANNIE MAE OR FREDDIE MAC 2.00%	-0.03%
FANNIE MAE OR FREDDIE MAC 2.00%	0.02%

FANNIE MAE OR FREDDIE MAC 2.50%	0.02%
FANNIE MAE OR FREDDIE MAC 2.50%	0.00%
FANNIE MAE OR FREDDIE MAC 3.00%	0.00%
FANNIE MAE OR FREDDIE MAC 3.00%	0.01%
FANNIE MAE OR FREDDIE MAC 3.50%	0.00%
FANNIE MAE OR FREDDIE MAC 3.50%	0.01%
FANNIE MAE OR FREDDIE MAC 4.00%	-0.02%
FANNIE MAE OR FREDDIE MAC 4.00%	0.00%
FANNIE MAE OR FREDDIE MAC 4.50%	0.01%
FANNIE MAE OR FREDDIE MAC 5.00%	0.04%
FANNIE MAE OR FREDDIE MAC 5.00%	0.00%
FANNIE MAE OR FREDDIE MAC 5.50%	0.01%
FANNIE MAE OR FREDDIE MAC 5.50%	0.00%
FANNIE MAE OR FREDDIE MAC 6.00%	0.00%
FANNIE MAE OR FREDDIE MAC 6.00%	0.00%
FANNIE MAE OR FREDDIE MAC 6.50%	0.00%
FANNIE MAE OR FREDDIE MAC 6.50%	0.00%
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH (0.51%
AMERIQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-THROUGH (0.30%
ARROW ELECTRONICS INC 3.25% 8/09/2024	0.31%
ATHENE GLOBAL FUNDING 5.684% 23/02/2026	0.21%
AVOLON HOLDINGS FUNDING LTD 2.528% 18/11/2027	0.41%
BCAP LLC 2011-RR5-I TRUST 4.516% 26/03/2037	0.03%
BX COMMERCIAL MORTGAGE TRUST 2021-21M 6.165% 15/10/2036	0.28%
BANCO DE CREDITO DEL PERU S.A. 4.65% 17/09/2024	0.11%
PROVINCE OF BRITISH COLUMBIA CANADA 4.15% 18/06/2034	0.32%
BROADCOM INC 3.187% 15/11/2036	0.09%
CSMC TRUST 2017-CHOP 6.194% 15/07/2032	0.15%
CWABS INC ASSET-BACKED CERTIFICATES SERIES 2007-12 6.171% 25/08/20	0.03%
CANADIAN GOVERNMENT REAL RETURN BOND 1.50% 1/12/2044	0.10%
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIO	0.11%
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIO	0.08%
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIO	0.08%
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIO	0.06%
CHILE GOVERNMENT INTERNATIONAL BOND 4.85% 22/01/2029	0.21%
CITIGROUP MORTGAGE LOAN TRUST INC 5.866% 25/11/2036	0.35%
CITIGROUP MORTGAGE LOAN TRUST 2007-SHL1 5.831% 25/11/2046	0.15%
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.10%
GINNIE MAE 3.00%	0.00%
GINNIE MAE 3.00%	0.00%
GINNIE MAE 4.00%	0.01%
UBS GROUP AG 9.016% 15/11/2033	0.33%
CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP 6.781% 25/05	0.09%
DBGS 2019-1735 MORTGAGE TRUST 3.843% 10/04/2037	0.28%
ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV 2.875% 30/04/20	0.11%
DANSKE BANK A/S 5.705% 1/03/2030	0.32%

DEUTSCHE BANK AG/NEW YORK NY 3.961% 26/11/2025	0.58%
ELLINGTON LOAN ACQUISITION TRUST 2007-1 6.531% 25/05/2037	0.18%
GREAT HALL MORTGAGES NO 1 PLC 4.058% 18/03/2039	0.03%
FREDDIE MAC GOLD POOL 3.00% 1/02/2047	0.12%
FREDDIE MAC POOL 4.00% 1/01/2049	0.01%
FREDDIE MAC POOL 6.50% 1/01/2054	16.73%
FREDDIE MAC POOL 2.00% 1/02/2052	0.08%
FREDDIE MAC POOL 3.00% 1/06/2051	0.07%
FREDDIE MAC POOL 2.50% 1/01/2052	0.16%
FREDDIE MAC REMICS 5.784% 15/01/2038	0.03%
FREDDIE MAC REMICS 0.172% 15/01/2038	0.00%
FANNIE MAE POOL 3.50% 1/09/2045	0.04%
FANNIE MAE REMICS 5.845% 25/06/2036	0.00%
FANNIE MAE POOL 3.50% 1/11/2045	0.08%
FANNIE MAE POOL 3.00% 1/03/2060	0.10%
FANNIE MAE POOL 4.00% 1/07/2048	0.14%
FANNIE MAE POOL 4.00% 1/08/2048	0.01%
FANNIE MAE POOL 3.50% 1/06/2049	0.08%
FANNIE MAE POOL 2.50% 1/02/2051	0.06%
FANNIE MAE POOL 2.00% 1/02/2052	0.06%
FANNIE MAE POOL 2.00% 1/03/2052	0.17%
FANNIE MAE POOL 6.00% 1/01/2053	0.03%
FANNIE MAE POOL 5.00% 1/05/2053	1.14%
FANNIE MAE POOL 2.50% 1/01/2051	0.33%
FANNIE MAE POOL 5.50% 1/09/2053	0.41%
FANNIE MAE POOL 3.50% 1/11/2034	0.02%
FANNIE MAE POOL 3.50% 1/05/2051	0.08%
FANNIE MAE POOL 2.00% 1/09/2051	0.22%
FANNIE MAE POOL 6.00% 1/12/2052	0.79%
OTC EPUT FRTR 0.75% 05/52 @ 97 BPS	0.13%
IRO EUR 25Y P 0.45100 L 05/23/25 BPS	-0.12%
ORO USD 1Y P 4.75000 L 06/20/24 NGF	0.02%
ORO USD 1Y P 5.25000 L 06/20/24 NGF	0.00%
ORO USD 1Y P 4.75000 L 07/15/24 BOA	0.01%
ORO USD 1Y P 5.25000 L 07/15/24 BOA	0.00%
ORO USD 10Y P 4.02700 L 04/01/24 MYC	0.00%
ORO USD 10Y P 4.02400 L 04/01/24 MYC	0.00%
ORO USD 10Y C 3.62700 L 04/01/24 MYC	0.00%
ORO USD 10Y C 3.62400 L 04/01/24 MYC	0.00%
IRO EUR 5Y C 2.50000 L 04/08/24 CBK	0.00%
IRO EUR 5Y P 2.85000 L 04/08/24 CBK	0.00%
IRO EUR 5Y P 2.77000 L 04/12/24 GLM	0.00%
IRO EUR 5Y C 2.43000 L 04/12/24 GLM	0.00%
ORO USD 10Y P 3.95000 L 04/12/24 JPM	0.00%
ORO USD 10Y C 3.55000 L 04/12/24 JPM	0.00%
IRO EUR 5Y C 2.56000 L 04/22/24 JPM	0.00%

IRO EUR 5Y P 2.86000 L 04/22/24 JPM	0.00%
IRO EUR 10Y C 2.48000 L 04/25/24 JPM	0.00%
IRO EUR 10Y P 2.77000 L 04/25/24 JPM	0.00%
ORO USD 10Y P 4.09000 L 04/26/24 MYC	0.00%
ORO USD 10Y C 3.69000 L 04/26/24 MYC	0.00%
ORO USD 10Y P 4.09000 L 04/26/24 FAR	0.00%
ORO USD 10Y C 3.69000 L 04/26/24 FAR	0.00%
FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	0.20%
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.27%
FREMONT HOME LOAN TRUST 2005-D 6.111% 25/11/2035	0.01%
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.15%
GE MORTGAGE SERVICES LLC 7.17% 25/12/2028	0.02%
GSAMP TRUST 2006-HE3 5.931% 25/05/2046	0.34%
GOLDEN STATE TOBACCO SECURITIZATION CORP 2.158% 1/06/2026	0.10%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 6.237% 20/05/2066	0.29%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 6.237% 20/06/2066	0.20%
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 3.00% 20/07/2046	0.00%
HSBC HOLDINGS PLC 4.583% 19/06/2029	0.31%
HSBC HOLDINGS PLC 2.251% 22/11/2027	0.39%
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.32%
INTESA SANPAOLO SPA 8.248% 21/11/2033	0.36%
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-WMC3 5.691% 25/08/20	0.01%
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.09%
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2019-FL1	0.08%
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.32%
RMAC SECURITIES NO 1 PLC 5.519% 12/06/2044	0.08%
LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL FACILITIES & COMMUNI	0.43%
MFA 2023-NQM2 TRUST 4.40% 25/03/2068	0.46%
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.10%
MITSUBISHI UFJ FINANCIAL GROUP INC 1.412% 17/07/2025	0.30%
MORTGAGEIT TRUST 2005-4 5.991% 25/10/2035	0.02%
NYO COMMERCIAL MORTGAGE TRUST 2021-1290 6.53% 15/11/2038	0.41%
NATIONSTAR HOME EQUITY LOAN TRUST 2007-A 5.701% 25/03/2037	0.48%
NATWEST GROUP PLC 5.516% 30/09/2028	0.33%
NATWEST GROUP PLC 5.778% 1/03/2035	0.22%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-RPL1 2.75% 25/11/2059	0.17%
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019-RPL3 2.75% 25/07/2059	0.16%
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.18%
NOMURA RESECURITIZATION TRUST 2018-1R 6.331% 25/03/2037	0.16%
NOVASTAR MORTGAGE FUNDING TRUST SERIES 2005-4 6.091% 25/01/2036	0.06%
NOVASTAR MORTGAGE FUNDING TRUST SERIES 2006-1 5.971% 25/05/2036	0.40%
OBX 2023-NQM1 TRUST 6.12% 25/11/2062	0.36%
PROVINCE OF ONTARIO CANADA 3.65% 2/06/2033	0.08%
PROVINCE OF ONTARIO CANADA 4.15% 2/06/2034	0.32%
PEOPLE'S CHOICE HOME LOAN SECURITIES TRUST SERIES 2005-1 6.781% 25	0.05%
PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2121	0.06%

REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.50% 4/04/2026	0.11%
PROVINCE OF QUEBEC CANADA 3.60% 1/09/2033	0.23%
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.32%
SLM STUDENT LOAN TRUST 2003-7 4.49% 15/12/2033	0.07%
SREIT TRUST 2021-IND 6.135% 15/10/2038	0.42%
STWD 2021-HTS MORTGAGE TRUST 6.535% 15/04/2034	0.33%
STWD 2021-LIH MORTGAGE TRUST 6.293% 15/11/2036	0.42%
SANTANDER UK GROUP HOLDINGS PLC 6.534% 10/01/2029	0.22%
SMB PRIVATE EDUCATION LOAN TRUST 2022-B 6.78% 16/02/2055	0.22%
SOCIETE GENERALE SA 2.797% 19/01/2028	0.39%
SOCIETE GENERALE SA 6.691% 10/01/2034	0.23%
SOUNDVIEW HOME LOAN TRUST 2005-OPT3 6.136% 25/11/2035	0.11%
STANDARD CHARTERED PLC 1.822% 23/11/2025	0.31%
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.50% 16/11/2026	0.11%
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-EQ1 5.50% 15/11/2033	0.00%
SUMITOMO MITSUI FINANCIAL GROUP INC 5.52% 13/01/2028	0.22%
TERWIN MORTGAGE TRUST SERIES TMTS 2003-6HE 6.371% 25/11/2033	0.00%
TEXAS NATURAL GAS SECURITIZATION FINANCE CORP 5.169% 1/04/2041	0.11%
TOWD POINT MORTGAGE TRUST 2019-HY2 6.431% 25/05/2058	0.06%
TOWD POINT MORTGAGE TRUST 2019-4 2.90% 25/10/2059	0.52%
TOYOTA AUTO LOAN EXTENDED NOTE TRUST 2019-1 2.56% 25/11/2031	0.32%
TRANSURBAN FINANCE CO PTY LTD 4.125% 2/02/2026	0.10%
UBS GROUP AG 4.55% 17/04/2026	0.43%
STIF FUND (ILS)	0.00%
STIF FUND (CNH)	0.00%
UNITED STATES TREASURY INFLATION INDEXED BONDS 3.875% 15/04/2029	0.22%
UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	0.48%
UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	1.03%
UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	1.48%
UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2052	0.57%
UNITED STATES TREASURY NOTE/BOND 4.75% 15/11/2053	1.03%
UNITED STATES TREASURY NOTE/BOND 4.75% 15/11/2043	0.67%
UNITED STATES TREASURY NOTE/BOND 4.25% 15/02/2054	0.56%
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.50% 15/01/2028	0.75%
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.25% 15/01/2025	1.49%
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/04/2025	1.36%
UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	0.28%
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/07/2031	0.65%
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.625% 15/07/2032	0.20%
UNITED STATES TREASURY INFLATION INDEXED BONDS 1.625% 15/10/2027	0.88%
UNITED STATES TREASURY INFLATION INDEXED BONDS 1.125% 15/01/2033	0.36%
UNITED STATES TREASURY NOTE/BOND 4.50% 15/11/2033	2.09%
UNITED STATES TREASURY NOTE/BOND 4.00% 15/02/2034	1.26%
STIF FUND (CZK)	0.00%
VERUS SECURITIZATION TRUST 2023-5 6.476% 25/06/2068	0.45%
VERUS SECURITIZATION TRUST 2023-INV1 5.999% 25/02/2068	0.27%

VERUS SECURITIZATION TRUST 2023-4 5.811% 25/05/2068	0.44%
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR6 TRUST	0.02%
WAIKIKI BEACH HOTEL TRUST 2019-WBM 6.668% 15/12/2033	0.31%
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR10 TRUS	0.01%
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-OA3 TRUST	0.06%
STIF FUND (HUF)	0.00%
WELLS FARGO & CO 3.908% 25/04/2026	0.11%
WELLS FARGO & CO 5.389% 24/04/2034	0.11%
WELLS FARGO & CO 5.198% 23/01/2030	0.11%
STIF FUND (MXN)	0.00%
STIF FUND (PLN)	0.00%
STIF FUND (SGD)	0.00%
STIF FUND (RUB)	0.00%
STIF FUND (ZAR) (BNP PARIBAS MILAN)	0.00%
ISRAEL GOVERNMENT BOND - FIXED 2.00% 31/03/2027	0.28%
FRENCH REPUBLIC GOVERNMENT BOND OAT 2.00% 25/05/2048	0.19%
PERU GOVERNMENT BOND 6.15% 12/08/2032	0.03%
FAIRFAX FINANCIAL HOLDINGS LTD 2.75% 29/03/2028	0.11%
JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2028	0.81%
AUSTRALIA GOVERNMENT BOND 2.50% 21/05/2030	0.20%
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00% 1/04/2024	0.40%
UNITED KINGDOM GILT 1.75% 22/01/2049	0.04%
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.22%
PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.94% 12/02/2029	0.17%
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.45%
REALKREDIT DANMARK A/S 1.00% 1/10/2050	0.00%
NYKREDIT REALKREDIT AS 1.00% 1/10/2050	0.00%
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.23%
NYKREDIT REALKREDIT AS 1.00% 1/10/2050	0.00%
NYKREDIT REALKREDIT AS 1.50% 1/10/2052	0.00%
NYKREDIT REALKREDIT AS 1.50% 1/10/2052	0.00%
AUSTRALIA GOVERNMENT BOND 1.00% 21/12/2030	0.23%
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.01%
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.00%
UNITED KINGDOM GILT 0.625% 22/10/2050	0.51%
KOOKMIN BANK 0.052% 15/07/2025	0.33%
TOKYO METROPOLITAN GOVERNMENT 0.75% 16/07/2025	0.30%
AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	0.10%
DEUTSCHE BANK AG 1.75% 19/11/2030	0.10%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 1.375% 2/12/2029	0.09%
FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	0.05%
CBRE GLOBAL INVESTORS OPEN-ENDED FUNDS SCA SICAV-SIF-PAN EUROF	0.30%
SPAIN GOVERNMENT BOND 1.45% 31/10/2071	0.04%
ITALY BUONI POLIENNALI DEL TESORO 0.00% 1/04/2026	0.21%
SERBIA INTERNATIONAL BOND 1.65% 3/03/2033	0.17%
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50% 1/10/2053	0.08%

ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.75% 14/04/2041	0.04%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.00% 14/04/2033	0.18%
NEXI SPA 2.125% 30/04/2029	0.10%
UNITED KINGDOM GILT 1.25% 31/07/2051	0.27%
REALKREDIT DANMARK A/S 1.50% 1/10/2053	0.01%
ONTARIO TEACHERS' FINANCE TRUST 0.90% 20/05/2041	0.08%
CAPITALAND ASCENDAS REIT 0.75% 23/06/2028	0.30%
CTP NV 0.50% 21/06/2025	0.22%
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.26%
KOREA HOUSING FINANCE CORP 0.01% 29/06/2026	0.11%
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2051	0.52%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.875% 13/04/2042	0.08%
SERBIA INTERNATIONAL BOND 2.05% 23/09/2036	0.08%
UNITED KINGDOM GILT 1.50% 31/07/2053	0.07%
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.12%
AROUNDTOWN SA 0.375% 15/04/2027	0.10%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.125% 7/03/2028	0.11%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.75% 7/02/2034	0.10%
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 1.125% 2/03/2037	0.35%
JAPAN GOVERNMENT TWO YEAR BOND 0.005% 1/04/2024	1.26%
BANK OF AMERICA CORP 1.949% 27/10/2026	0.34%
ONTARIO TEACHERS' FINANCE TRUST 1.85% 3/05/2032	0.42%
JAPAN GOVERNMENT TWO YEAR BOND 0.005% 1/05/2024	0.56%
MORGAN STANLEY 2.103% 8/05/2026	0.11%
REALKREDIT DANMARK A/S 5.00% 1/10/2053	2.88%
DEUTSCHE BANK AG 5.00% 5/09/2030	0.12%
NYKREDIT REALKREDIT AS 1.00% 1/04/2024	0.53%
JAPAN GOVERNMENT TWO YEAR BOND 0.005% 1/10/2024	1.12%
KSA SUKUK LTD 5.268% 25/10/2028	0.22%
EUROSAIL-UK 2007-3BL PLC 6.299% 13/06/2045	0.05%
TWIN BRIDGES 2021-1 PLC 6.079% 12/03/2055	0.36%
ALBA 2005-1 PLC 5.537% 25/11/2042	0.07%
LUDGATE FUNDING PLC 5.95% 1/01/2061	0.14%
FIN FUT CAN 10YR BOND MSE 06/19/24	0.00%
DUTCH PROPERTY FINANCE 2021-1 BV 4.514% 28/07/2058	0.15%
STRATTON MORTGAGE FUNDING 2020-1 PLC 6.129% 12/03/2052	0.30%
DOMI 2019-1 BV 4.79% 15/06/2051	0.05%
MIRAVET SARL - COMPARTMENT 2020-1 4.795% 26/05/2065	0.14%
CANADA SQUARE FUNDING 2021-1 PLC 6.18% 17/06/2058	0.31%
TRINITY SQUARE 2021-1 PLC 6.508% 15/07/2059	0.22%
LONDON WALL MORTGAGE CAPITAL PLC 5.975% 15/05/2051	0.24%
BRUEGEL 2021 DAC 4.743% 22/05/2031	0.32%
CANADA SQUARE FUNDING 2021-2 PLC 6.01% 17/06/2058	0.26%
POLARIS 2021-1 PLC 6.00% 23/12/2058	0.18%
LT AUTORAHOITUS IV DAC 4.545% 18/07/2033	0.30%
RMAC NO 3 PLC 6.425% 15/02/2047	0.60%

FIN FUT EURO-SCHATZ 2YR EUX 06/06/24	0.00%
MEXICAN BONOS 8.50% 31/05/2029	0.13%
MEXICAN BONOS 7.75% 29/05/2031	0.02%
SBERBANK OF RUSSIA VIA SB CAPITAL SA 5.25% 23/05/2023	0.02%
SINGAPORE GOVERNMENT BOND 3.375% 1/09/2033	0.04%
REALKREDIT DANMARK A/S 1.00% 1/01/2025	0.30%
REALKREDIT DANMARK A/S 1.00% 1/04/2024	0.36%
FIN FUT EURIBOR ICE (WHT) 03/17/25	0.00%
FIN FUT EURIBOR ICE (WHT) 09/16/24	0.00%
FIN FUT US 5YR CBT 06/28/24	0.00%
FIN FUT EUX EURO-BTP 06/06/24	0.00%
FIN FUT 10YR JGB OSE 06/13/24	0.00%
JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	0.42%
SPAIN GOVERNMENT BOND 3.45% 30/07/2066	0.65%
JYSKE REALKREDIT A/S 1.00% 1/04/2024	0.39%
SINGAPORE GOVERNMENT BOND 2.25% 1/08/2036	0.10%
FIN FUT EURO-OAT EUX 10YR 06/06/24	-0.01%
FIN FUT EURO-BOBL 5Y EUX 06/06/24	-0.01%
FIN FUT EUR-BUND 10YR EUX 06/06/24	0.00%
FIN FUT SOFR 90DAY CME (WHT) 06/18/24	0.00%
FIN FUT SOFR 90DAY CME (RED) 06/17/25	0.01%
FIN FUT SOFR 90DAY CME (WHT) 09/17/24	0.00%
FIN FUT SOFR 90DAY CME (RED) 09/16/25	0.00%
FIN FUT SOFR 90DAY CME (WHT) 12/17/24	0.00%
FIN FUT SOFR 90DAY CME (RED) 12/16/25	-0.01%
FIN FUT SOFR 90DAY CME (WHT) 03/18/25	0.01%
ITALY GOVT SW SP BOA	0.00%
ITALY GOVT SW SP BRC	0.00%
ITALY GOVT SW SP BRC	0.00%
PHILIPPINES AS BP BOA	-0.01%
SOUTH KOREA GOVT AS BP MYC	0.00%
SOUTH KOREA GOVT AS BP MYC	-0.01%
SOUTH KOREA GOVT AS BP GST	-0.01%
INDONESIA AS BP GST	-0.01%
PHILIPPINES AS BP CBK	-0.01%
PHILIPPINES AS BP GST	0.00%
SOUTH KOREA GOVT AS BP GST	0.00%
SOUTH KOREA GOVT AS BP MYC	0.00%
IRS CZK 1.91250 01/30/19-10Y CME	0.00%
IRS SEK 0.50000 06/19/19-5Y LCH	0.00%
IRS AUD 1.25000 06/17/20-10Y LCH	0.00%
IRS MXN 4.87000 07/13/20-5Y* CME	0.00%
IRS EUR 0.06350 11/17/22-30Y LCH	0.00%
IRS EUR 0.00000 03/17/21-15Y LCH	0.00%
IRS EUR 0.05400 05/27/25-25Y LCH	0.00%
RFR JPY MUTK/0.00000 12/15/21-5Y LCH	0.00%

RFR USD SOFR/1.00000 06/15/22-5Y LCH	0.01%
RFR USD SOFR/1.00000 06/15/22-7Y LCH	-0.01%
RFR JPY MUT+5.89/0.4000 06/19/19-20Y LCH	0.00%
RFR JPY MUT+5.89/0.0350 11/29/19-10Y LCH	0.00%
RFR JPY MUT+5.89/0.0000 03/17/21-10Y LCH	0.00%
IRS AUD 1.75000 03/16/22-5Y LCH	0.00%
RFR CHF SRFXON3/0.29400 02/10/22-5Y LCH	0.00%
RFR CHF SRFXON3/0.28250 02/14/22-5Y LCH	0.00%
RFR CHF SRFXON3/0.30000 02/15/22-5Y LCH	0.00%
RFR CHF SRFXON3/0.34250 05/16/22-5Y LCH	0.00%
RFR USD SOFR/1.75000 06/15/22-2Y LCH	0.00%
RFR USD SOFR/1.75000 06/15/22-5Y LCH	0.01%
RFR JPY MUTK/0.8000 06/15/22-30Y LCH	0.00%
IRS EUR 0.70000 04/11/22-5Y LCH	0.00%
IRS EUR 0.65000 04/12/22-5Y LCH	0.00%
IRS NZD 3.75000 06/15/22-5Y LCH	0.00%
IRS EUR 0.65000 05/11/22-5Y LCH	0.00%
IRS EUR 1.00000 05/13/22-5Y LCH	0.00%
IRS EUR 1.00000 05/18/22-5Y LCH	0.00%
IRS NZD 4.00000 06/14/23-1Y (WHT) LCH	0.00%
RFR USD SOFR/2.96478 10/05/22-4Y* LCH	0.01%
RFR USD SOFR/3.48590 10/05/22-2Y* LCH	0.00%
IRS EUR 2.25000 09/21/22-15Y LCH	0.00%
IRS AUD 4.25000 03/15/23-10Y LCH	0.01%
IRS EUR 3.00000 03/19/25-2Y LCH	0.01%
IRS EUR 3.00000 03/15/28-5Y LCH	-0.01%
RFR USD SOFR/3.75000 06/21/23-2Y LCH	0.00%
RFR USD SOFR/3.17275 03/31/23-10Y* LCH	0.00%
RFR USD SOFR/3.10623 03/31/23-10Y* LCH	0.00%
RFR USD SOFR/3.06966 03/31/23-10Y* LCH	0.00%
OIS CAD CAONREPO/3.2500 06/21/23-10Y LCH	0.00%
IRS NZD 4.75000 03/20/24-1Y (WHT) LCH	0.00%
IRS NZD 5.00000 03/20/24-1Y (WHT) LCH	0.00%
RFRF USD SF+26.161/1.249 08/31/21-3Y LCH	0.00%
RFR JPY MUTK/0.85000 09/20/23-10Y LCH	0.00%
RFR USD SOFR/4.15859 06/01/23-2Y* LCH	0.00%
IRS EUR 2.10000 04/05/23-1Y (WHT) LCH	0.00%
IRS EUR 2.10000 04/06/23-1Y (WHT) LCH	0.00%
IRS EUR 2.10000 04/13/23-1Y (WHT) LCH	0.00%
IRS EUR 2.25000 04/26/23-1Y (WHT) LCH	0.00%
IRS EUR 2.25000 04/28/23-1Y (WHT) LCH	0.00%
IRS EUR 2.25000 05/03/23-1Y (WHT) LCH	0.00%
IRS AUD 4.00000 06/21/23-10Y LCH	0.01%
RFR USD SOFR/3.15000 05/13/24-1Y LCH	0.00%
OIS CAD CAONREPO/3.50000 05/10/24-1Y LCH	0.00%
RFR USD SOFR/3.20000 05/13/24-1Y LCH	0.00%

IRS EUR 2.10000 05/16/23-1Y (WHT) LCH	0.00%
IRS EUR 2.10000 05/17/23-1Y (WHT) LCH	0.00%
OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH	0.00%
RFR USD SOFR/4.25000 12/20/23-2Y LCH	0.00%
RFR USD SOFR/3.50000 12/20/23-10Y LCH	-0.01%
RFR USD SOFR/3.25000 12/20/23-30Y LCH	0.00%
RFR USD SOFR/3.95120 09/01/23-7Y* LCH	0.00%
RFR USD SOFR/3.85700 09/01/23-7Y* LCH	0.00%
RFR USD SOFR/4.22800 08/30/24-1Y LCH	0.00%
OIS CAD CAONREPO/4.60000 08/30/24-1Y LCH	0.00%
OIS CAD CAONREPO/3.7500 12/20/23-10Y LCH	0.00%
IRS MYR P 3.75000 09/20/23-10Y GST	0.00%
IRS EUR 3.37000 10/09/23-5Y LCH	0.00%
RFR USD SOFR/2.99250 10/13/23-1Y LCH	0.00%
RFR USD SOFR/2.92000 10/17/23-1Y LCH	0.00%
RFR USD SOFR/3.01750 10/24/23-1Y LCH	0.00%
RFR USD SOFR/3.22500 10/25/23-1Y LCH	0.00%
RFR USD SOFR/3.19000 10/25/23-1Y LCH	0.00%
RFR USD SOFR/3.14000 10/25/23-1Y LCH	0.00%
RFR USD SOFR/2.97300 10/27/23-1Y LCH	0.00%
RFR USD SOFR/2.84100 10/31/23-1Y LCH	0.00%
IRS AUD 4.75000 12/20/23-5Y LCH	-0.02%
RFR USD SOFR/3.08750 11/07/23-1Y LCH	0.00%
RFR USD SOFR/3.02000 11/08/23-1Y LCH	0.00%
RFR USD SOFR/2.91000 11/14/23-1Y LCH	0.00%
RFR USD SOFR/2.84500 11/15/23-1Y LCH	0.00%
IRS AUD 4.75000 12/20/23-10Y LCH	0.05%
IRS EUR 3.14800 11/20/23-10Y LCH	0.00%
RFR USD SOFR/3.75000 11/21/23-1Y LCH	0.00%
RFR USD SOFR/3.65000 11/22/23-1Y LCH	0.00%
IRS EUR 3.53565 12/11/23-2Y* LCH	0.00%
OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	0.00%
RFR USD SOFR/3.65000 12/05/23-1Y LCH	0.00%
IRS MYR P 3.50000 03/20/24-5Y GST	0.02%
RFR USD SOFR/3.75000 12/11/23-1Y LCH	0.00%
RFR USD SOFR/4.25000 03/20/24-10Y LCH	0.00%
RFR USD SOFR/4.00000 03/20/24-30Y LCH	0.00%
OIS CAD CAONREPO/3.50000 06/19/24-5Y LCH	0.00%
RFR USD SOFR/4.00000 06/20/24-2Y LCH	0.01%
RFR USD SOFR/3.75000 06/20/24-5Y LCH	-0.01%
RFR USD SOFR/3.75000 06/20/24-10Y LCH	0.00%
OIS CAD CAONREPO/3.50000 12/18/24-1Y LCH	0.00%
RFR USD SOFR/3.50000 12/18/24-1Y LCH	0.00%
RFR GBP SONIO/3.00000 06/17/25-2Y LCH	0.00%
RFR GBP SONIO/3.00000 06/17/25-10Y LCH	0.00%
RFR USD SOFR/3.69116 03/01/24-4Y* LCH	0.00%

RFR USD SOFR/3.66213 03/01/24-4Y* LCH	0.00%
RFR USD SOFR/2.31000 01/16/24-1Y LCH	0.00%
RFR USD SOFR/2.18000 01/16/24-10Y LCH	0.00%
OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH	0.00%
RFR USD SOFR/3.70000 02/20/24-25Y LCH	0.00%
OIS CAD CAONREPO/1.9000 12/18/19-10Y LCH	0.00%
OIS CAD CAONREPO/1.5000 06/17/20-10Y LCH	0.00%
OIS CAD CAONREPO/3.25000 03/15/23-5Y LCH	0.00%
OIS CAD CAONREPO/3.2500 03/15/23-10Y LCH	0.00%
RFR USD SOFR/3.78300 02/07/24-10Y LCH	0.00%
RFR USD SOFR/3.72500 02/07/24-10Y LCH	0.00%
RFR USD SOFR/3.86000 02/21/24-10Y LCH	0.00%
IRS EUR 3.00000 09/18/24-2Y LCH	0.00%
IRS EUR 2.75000 09/18/24-10Y LCH	0.07%
IRS EUR 2.50000 09/18/24-30Y LCH	-0.05%
RFR GBP SONIO/4.25000 09/18/24-2Y LCH	0.00%
RFR GBP SONIO/3.75000 09/18/24-10Y LCH	0.04%
RFR GBP SONIO/4.00000 09/18/24-5Y LCH	0.01%
IRS EUR 2.75000 09/18/24-5Y LCH	0.02%
OIS SGD SIBSORA/2.75000 09/18/24-5Y LCH	0.00%
IRS MXN 8.67300 03/12/24-5Y* CME	0.00%
IRS MXN 8.72500 03/13/24-5Y* CME	0.00%
IRS MXN 8.68000 03/13/24-5Y* CME	0.00%
IRS MXN 9.07260 03/14/24-3Y* CME	0.00%
IRS MXN 8.68100 03/14/24-5Y* CME	0.00%
IRS MXN 9.26000 03/19/24-3Y* CME	0.00%
IRS MXN 8.81000 03/19/24-7Y* CME	0.00%
OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH	0.00%
IRS MXN 8.76000 03/25/24-5Y* CME	0.00%
OIS CAD CAONREPO/3.500 03/28/24-10Y* LCH	0.00%
CBOT ACAL USTN FUT 05/24 @ 111.5	0.00%
CBOT APUT USTN FUT 5/24 @ 108.5	0.00%
FIN FUT US 10YR CBT 06/18/24	0.00%
FIN FUT US 30YR CBT 06/18/24	-0.01%
JAPAN GOVERNMENT TWENTY YEAR BOND 1.20% 20/09/2035	0.38%
FIN FUT US ULTRA 10YR CBT 06/18/24	0.00%
FIN FUT US ULTRA 30YR CBT 06/18/24	0.00%
FIN FUT AUS 10YR BOND SFE 06/17/24	-0.01%
VM CASH CCP LCH BCY SGD	0.03%
VM CASH CCP CME MSC CZK	0.01%
VM CASH CCP CME MSC MXN	0.00%
FIN FUT AUS 3YR BOND SFE 06/17/24	0.00%
DEUTSCHE BANK AG 4.125% 4/04/2030	0.00%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.125% 22/05/2032	0.11%
CREDIT AGRICOLE HOME LOAN SFH SA 3.00% 1/12/2030	0.12%
TSB BANK PLC 3.319% 5/03/2029	0.12%

UBS SWITZERLAND AG 3.304% 5/03/2029	0.23%
EXPORT DEVELOPMENT CANADA 7.13% 11/03/2029	0.18%
TORONTO-DOMINION BANK/THE 3.191% 16/02/2029	0.35%
TORONTO-DOMINION BANK/THE 4.279% 16/02/2027	0.23%
BANK GOSPODARSTWA KRAJOWEGO 4.00% 13/03/2032	0.12%
SANTANDER UK PLC 3.00% 12/03/2029	0.11%
CAISSE DE REFINANCEMENT DE L'HABITAT SA 2.875% 25/03/2031	0.11%
BARCLAYS PLC 5.851% 21/03/2035	0.14%
DE VOLKSBANK NV 3.00% 26/03/2031	0.12%
UBS GROUP AG 4.125% 9/06/2033	0.23%
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.23%
SCHAEFFLER AG 4.75% 14/08/2029	0.12%
FRENCH REPUBLIC GOVERNMENT BOND OAT 3.00% 25/06/2049	0.11%
MEXICO GOVERNMENT INTERNATIONAL BOND 4.49% 25/05/2032	0.12%
GACI FIRST INVESTMENT CO 5.00% 29/01/2029	0.21%
GACI FIRST INVESTMENT CO 5.25% 29/01/2034	0.21%
QNB FINANCE LTD 4.875% 30/01/2029	0.21%
BELFIUS BANK SA 2.875% 12/02/2031	0.11%
ING GROEP NV 4.00% 12/02/2035	0.23%
BNP PARIBAS SA 4.095% 13/02/2034	0.24%
ING BELGIUM SA 3.00% 15/02/2031	0.23%
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.23%
JAPAN GOVERNMENT TWO YEAR BOND 0.10% 1/01/2026	0.42%
JAPAN GOVERNMENT TWENTY YEAR BOND 1.50% 20/09/2043	0.63%
ISRAEL GOVERNMENT INTERNATIONAL BOND 5.00% 30/10/2026	1.31%
SANDOZ FINANCE BV 3.97% 17/04/2027	0.18%
MEXICAN BONOS 8.50% 1/03/2029	0.12%
SANTANDER UK GROUP HOLDINGS PLC 7.482% 29/08/2029	0.30%
BANCA MONTE DEI PASCHI DI SIENA SPA 6.75% 5/09/2027	0.12%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 6.375% 18/09/2033	0.13%
ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	0.23%
MALAYSIA GOVERNMENT BOND 3.519% 20/04/2028	0.71%
KOREA HOUSING FINANCE CORP 4.475% 6/04/2026	0.42%
HUNGARY GOVERNMENT INTERNATIONAL BOND 6.25% 22/09/2032	0.33%
SPAIN GOVERNMENT BOND 2.80% 31/05/2026	0.12%
SAUDI GOVERNMENT INTERNATIONAL BOND 4.75% 18/01/2028	0.21%
AMCO - ASSET MANAGEMENT CO SPA 4.625% 6/02/2027	0.35%
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.875% 14/02	0.12%
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.25% 14/02/	0.12%
GACI FIRST INVESTMENT CO 4.75% 14/02/2030	0.31%
GACI FIRST INVESTMENT CO 4.875% 14/02/2035	0.41%
GACI FIRST INVESTMENT CO 5.125% 14/02/2053	0.19%
JYSKE REALKREDIT A/S 1.00% 1/10/2024	0.52%
DEVELOPMENT BANK OF JAPAN INC 0.50% 27/08/2025	0.40%
JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.625% 2/09/2025	0.25%
SUMITOMO MITSUI BANKING CORP 0.01% 10/09/2025	0.43%

SUMITOMO MITSUI TRUST BANK LTD 0.01% 15/10/2027	0.30%
FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	0.95%
SUMITOMO MITSUI BANKING CORP 0.409% 7/11/2029	0.19%
NEW ZEALAND GOVERNMENT BOND 1.50% 15/05/2031	0.10%
DEVELOPMENT BANK OF JAPAN INC 1.875% 2/10/2024	0.21%
BANCA MONTE DEI PASCHI DI SIENA SPA 0.875% 8/10/2026	0.32%
JAPAN GOVERNMENT THIRTY YEAR BOND 0.50% 20/03/2049	0.32%
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00% 1/10/2050	0.00%
ORO FWD GBP 1Y C 0.82000 L 12/16/24 JPM	0.00%
OPTION FWD PREMIUM	0.01%
ORO FWD USD 1Y P 2.69700 L 04/02/24 GLM	-0.01%
OPTION FWD PREMIUM	0.01%
ORO FWD USD 1Y C 2.69700 L 04/02/24 GLM	0.00%
OPTION FWD PREMIUM	0.01%
ORO FWD USD 1Y P 2.72100 L 04/08/24 GLM	0.00%
OPTION FWD PREMIUM	0.00%
ORO FWD USD 1Y C 2.72100 L 04/08/24 GLM	0.00%
OPTION FWD PREMIUM	0.00%
ORO FWD USD 1Y C 2.83500 L 04/08/24 NGF	0.00%
OPTION FWD PREMIUM	0.00%
ORO FWD USD 1Y P 2.83500 L 04/08/24 NGF	0.00%
OPTION FWD PREMIUM	0.00%
ORO FWD USD 1Y P 2.78500 L 04/08/24 NGF	-0.01%
OPTION FWD PREMIUM	0.00%
ORO FWD USD 1Y C 2.78500 L 04/08/24 NGF	0.00%
OPTION FWD PREMIUM	0.00%
AUSTRALIAN DOLLARS	0.00%
AUD - USD (UNDERLYING)	0.00%
AUSTRALIAN DOLLARS	0.00%
AUD - USD (UNDERLYING)	0.00%
BRAZILIAN REAL-NDF	0.01%
BRL - USD (UNDERLYING)	0.00%
BRAZILIAN REAL-NDF	-0.02%
BRL - USD (UNDERLYING)	0.00%
CANADIAN DOLLAR	0.02%
CAD - USD (UNDERLYING)	0.00%
CANADIAN DOLLAR	-0.01%
CAD - USD (UNDERLYING)	0.00%
SWISS FRANCS	0.02%
CHF - USD (UNDERLYING)	0.00%
SWISS FRANCS	0.00%
CHF - USD (UNDERLYING)	0.00%
CHINESE - YUAN RENMINBI (CNH)	0.01%
CNH - USD (UNDERLYING)	0.00%
CHINESE - YUAN RENMINBI (CNH)	0.00%
CNH - USD (UNDERLYING)	0.00%

CHINESE - YUAN RENMINBI (CNH)	0.01%
CNH - USD (UNDERLYING)	0.00%
CHINESE - YUAN RENMINBI (CNH)	0.00%
CNH - USD (UNDERLYING)	0.00%
CHINESE - YUAN RENMINBI (CNH)	0.00%
CNH - USD (UNDERLYING)	0.00%
DANISH KRONER	0.03%
DKK - USD (UNDERLYING)	0.00%
DANISH KRONER	0.00%
DKK - USD (UNDERLYING)	0.00%
DANISH KRONER	0.02%
DKK - USD (UNDERLYING)	0.00%
DANISH KRONER	0.00%
DKK - USD (UNDERLYING)	0.00%
DANISH KRONER	0.00%
DKK - USD (UNDERLYING)	0.00%
EUROPEAN MONETARY UNION EURO	0.02%
EUR - USD (UNDERLYING)	0.00%
EUROPEAN MONETARY UNION EURO	0.00%
EUR - USD (UNDERLYING)	0.00%
EUROPEAN MONETARY UNION EURO	0.03%
EUR - USD (UNDERLYING)	0.00%
BRITISH POUND STERLING	0.01%
GBP - USD (UNDERLYING)	0.00%
BRITISH POUND STERLING	0.00%
GBP - USD (UNDERLYING)	0.00%
BRITISH POUND STERLING	0.01%
GBP - USD (UNDERLYING)	0.00%
INDONESIAN RUPIAH-NDF	0.00%
IDR - USD (UNDERLYING)	0.00%
INDONESIAN RUPIAH-NDF	-0.01%
IDR - USD (UNDERLYING)	0.00%
ISRAELI SHEKEL	0.00%
ILS - USD (UNDERLYING)	0.00%
ISRAELI SHEKEL	0.00%
ILS - USD (UNDERLYING)	0.00%
INDIAN RUPEE-INR-NDF	0.00%
INR - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.30%
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	-0.31%
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.44%
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.04%
JPY - USD (UNDERLYING)	0.00%

JAPANESE YEN	0.12%
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	-0.01%
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.02%
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.01%
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.26%
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.01%
JPY - USD (UNDERLYING)	0.00%
SOUTH KOREA WON-NDF	0.00%
KRW - USD (UNDERLYING)	0.00%
SOUTH KOREA WON-NDF	0.04%
KRW - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.00%
MXN - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.00%
MXN - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.00%
MXN - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.01%
MXN - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.00%
MXN - USD (UNDERLYING)	0.00%
MALAYSIAN RINGGIT-NDF	0.01%
MYR - USD (UNDERLYING)	0.00%
NORWEGIAN KRONER	0.00%
NOK - USD (UNDERLYING)	0.00%
NORWEGIAN KRONER	0.00%
NOK - USD (UNDERLYING)	0.00%
NEW ZEALAND DOLLAR	-1.69%
NZD - USD (UNDERLYING)	0.00%
NEW ZEALAND DOLLAR	0.00%
NZD - USD (UNDERLYING)	0.00%
NEW ZEALAND DOLLAR	-0.46%
NZD - USD (UNDERLYING)	0.00%
PERUVIAN SOL-NDF	0.00%
PEN - USD (UNDERLYING)	0.00%
POLISH ZLOTY	0.01%
PLN - USD (UNDERLYING)	0.00%
SWEDISH KRONER	0.01%
SEK - USD (UNDERLYING)	0.00%
SWEDISH KRONER	0.01%
SEK - USD (UNDERLYING)	0.00%

SINGAPORE DOLLARS	0.00%
SGD - USD (UNDERLYING)	0.00%
CURRENCY ADJUSTMENT USD	0.00%
STRAT DUMMY AUD - USD	0.00%
CURRENCY ADJUSTMENT USD	0.00%
STRAT DUMMY CHF - USD	0.00%
CURRENCY ADJUSTMENT USD	0.00%
STRAT DUMMY NZD - USD	0.00%
IRS CNY 2.25000 09/18/24-5Y LCH	0.00%
OIS THB THORON/2.25000 09/18/24-5Y LCH	0.00%
IRS KRW 3.25000 09/18/24-5Y LCH	0.00%
IRS KRW 3.25000 09/18/24-10Y LCH	0.00%
THAILAND BAHT	0.01%
THB - USD (UNDERLYING)	0.00%
THAILAND BAHT	0.00%
THB - USD (UNDERLYING)	0.00%
TAIWANESE DOLLAR-NDF	-0.01%
TWD - USD (UNDERLYING)	0.00%
TAIWANESE DOLLAR-NDF	0.05%
TWD - USD (UNDERLYING)	0.00%
ZAR - USD (UNDERLYING)	0.00%
SOUTH AFRICAN RAND	-0.01%
AVNET INC DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
MDC HOLDINGS INC DIR	0.00%
PARAMOUNT GLOBAL DIR	0.00%
AES CORPORATION DIR	0.00%
AT&T INC DIR	0.00%
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
OVINTIV INC DIR	0.00%
ALLSTATE CORP DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
ALTRIA GROUP INC DIR	0.00%
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%
AMERICAN EXPRESS COMPANY DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
AMGEN INC DIR	0.00%
ARROW ELECTRONICS INC DIR	0.00%
AUTOZONE INC DIR	0.00%
AVNET INC DIR	0.00%
BARRICK GOLD CORPORATION DIR	0.00%
BAXTER INTERNATIONAL INC DIR	0.00%
BERKSHIRE HATHAWAY INC DIR	0.00%
BEST BUY CO INC DIR	0.00%

BLOCK FINANCIAL CORP DIR	0.00%
BOEING CO/THE DIR	0.00%
BORGWARNER INC DIR	0.00%
BOSTON SCIENTIFIC CORPORATION DIR	0.00%
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%
CSX CORPORATION DIR	0.00%
CVS HEALTH CORPORATION DIR	0.00%
CAMPBELL SOUP COMPANY DIR	0.00%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
CAPITAL ONE NA/MCLEAN VA BRANCH DIR	0.00%
CARDINAL HEALTH INC DIR	0.00%
CATERPILLAR INCORPORATED DIR	0.00%
CISCO SYSTEMS INC DIR	0.00%
COMCAST CORPORATION DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
CONOCOPHILLIPS DIR	0.00%
COX COMMUNICATIONS INC DIR	0.00%
DR HORTON INC DIR	0.00%
DXC TECHNOLOGY COMPANY DIR	0.00%
DANAHER CORPORATION DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
DEERE & COMPANY DIR	0.00%
DELL INC DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
DOMINION ENERGY INC DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%
EASTMAN CHEMICAL COMPANY DIR	0.00%
ENBRIDGE INC DIR	0.00%
ENERGY TRANSFER LP DIR	0.00%
EXELON CORPORATION DIR	0.00%
EXPEDIA GROUP INC DIR	0.00%
FEDEX CORPORATION DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
GENERAL ELECTRIC COMPANY DIR	0.00%
GENERAL MILLS INC DIR	0.00%
GENERAL MOTORS COMPANY DIR	0.00%
HCA INC DIR	0.00%
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%
HESS CORPORATION DIR	0.00%
HOME DEPOT INC DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%

HOST HOTELS & RESORTS LP DIR	0.00%
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%
INTERNATIONAL PAPER COMPANY DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
JOHNSON CONTROLS INTERNATIONAL PUBLI DIR	0.00%
KINDER MORGAN INC DIR	0.00%
KROGER CO DIR	0.00%
LENNAR CORPORATION DIR	0.00%
LINCOLN NATIONAL CORPORATION DIR	0.00%
LOCKHEED MARTIN CORPORATION DIR	0.00%
LOEWS CORPORATION DIR	0.00%
LOWE`S COMPANIES INC DIR	0.00%
MDC HOLDINGS INC DIR	0.00%
MARATHON PETROLEUM CORPORATION DIR	0.00%
MARSH & MCLENNAN COMPANIES INC DIR	0.00%
MARRIOTT INTERNATIONAL INC DIR	0.00%
MCDONALDS CORPORATION DIR	0.00%
MCKESSON CORPORATION DIR	0.00%
METLIFE INC DIR	0.00%
MONDELEZ INTERNATIONAL INC DIR	0.00%
MOTOROLA SOLUTIONS INC DIR	0.00%
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%
NEWMONT CORPORATION DIR	0.00%
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%
NORFOLK SOUTHERN CORPORATION DIR	0.00%
NORTHROP GRUMMAN CORPORATION DIR	0.00%
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%
ORACLE CORPORATION DIR	0.00%
PACKAGING CORP OF AMERICA INC DIR	0.00%
PFIZER INC DIR	0.00%
PROCTER & GAMBLE COMPANY DIR	0.00%
PRUDENTIAL FINANCIAL INC DIR	0.00%
PULTEGROUP INC DIR	0.00%
QUEST DIAGNOSTICS INC. DIR	0.00%
RADIAN GROUP INC DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
SEMPRA ENERGY DIR	0.00%
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
SOUTHERN CO DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%
T-MOBILE USA INC DIR	0.00%
TARGA RESOURCES PARTNERS LP / TARGA DIR	0.00%
TARGET CORPORATION DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
TOLL BROTHERS FINANCE CORP DIR	0.00%

TRANSCANADA PIPELINES LIMITED DIR	0.00%
TYSON FOODS INC DIR	0.00%
UNION PACIFIC CORPORATION DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
RTX CORP DIR	0.00%
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%
VALERO ENERGY CORPORATION DIR	0.00%
VERIZON COMMUNICATIONS INC DIR	0.00%
PARAMOUNT GLOBAL DIR	0.00%
WALMART INC DIR	0.00%
WEYERHAEUSER COMPANY DIR	0.00%
WHIRLPOOL CORPORATION DIR	0.00%
WILLIAMS COS INC DIR	0.00%
CDX IG40 10Y ICE	0.00%
APACHE CORPORATION DIR	0.00%
AVNET INC DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
FREEMONT-MCMORAN INC DIR	0.00%
MDC HOLDINGS INC DIR	0.00%
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%
PARAMOUNT GLOBAL DIR	0.00%
AES CORPORATION DIR	0.00%
AT&T INC DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
OVINTIV INC DIR	0.00%
ALLSTATE CORP DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
ALTRIA GROUP INC DIR	0.00%
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%
AMERICAN EXPRESS COMPANY DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
AMGEN INC DIR	0.00%
APACHE CORPORATION DIR	0.00%
ARROW ELECTRONICS INC DIR	0.00%
AUTOZONE INC DIR	0.00%
AVNET INC DIR	0.00%
BARRICK GOLD CORPORATION DIR	0.00%
BAXTER INTERNATIONAL INC DIR	0.00%
BERKSHIRE HATHAWAY INC DIR	0.00%
BEST BUY CO INC DIR	0.00%
BLOCK FINANCIAL CORP DIR	0.00%
BOEING CO/THE DIR	0.00%
BORGWARNER INC DIR	0.00%
BOSTON SCIENTIFIC CORPORATION DIR	0.00%
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%
CSX CORPORATION DIR	0.00%

CVS HEALTH CORPORATION DIR	0.00%
CAMPBELL SOUP COMPANY DIR	0.00%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
CAPITAL ONE NA/MCLEAN VA BRANCH DIR	0.00%
CARDINAL HEALTH INC DIR	0.00%
CATERPILLAR INCORPORATED DIR	0.00%
CISCO SYSTEMS INC DIR	0.00%
COMCAST CORPORATION DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
CONOCOPHILLIPS DIR	0.00%
COX COMMUNICATIONS INC DIR	0.00%
DR HORTON INC DIR	0.00%
DXC TECHNOLOGY COMPANY DIR	0.00%
DANAHER CORPORATION DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
DEERE & COMPANY DIR	0.00%
DELL INC DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
DOMINION ENERGY INC DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%
EASTMAN CHEMICAL COMPANY DIR	0.00%
ENBRIDGE INC DIR	0.00%
ENERGY TRANSFER LP DIR	0.00%
EXELON CORPORATION DIR	0.00%
EXPEDIA GROUP INC DIR	0.00%
FEDEX CORPORATION DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
GENERAL ELECTRIC COMPANY DIR	0.00%
GENERAL MILLS INC DIR	0.00%
GENERAL MOTORS COMPANY DIR	0.00%
HCA INC DIR	0.00%
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%
HESS CORPORATION DIR	0.00%
HOME DEPOT INC DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
HOST HOTELS & RESORTS LP DIR	0.00%
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%
INTERNATIONAL PAPER COMPANY DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
JOHNSON CONTROLS INTERNATIONAL PUBLI DIR	0.00%
KINDER MORGAN INC DIR	0.00%

KROGER CO DIR	0.00%
LENNAR CORPORATION DIR	0.00%
LINCOLN NATIONAL CORPORATION DIR	0.00%
LOCKHEED MARTIN CORPORATION DIR	0.00%
LOEWS CORPORATION DIR	0.00%
LOWE`S COMPANIES INC DIR	0.00%
MDC HOLDINGS INC DIR	0.00%
MARATHON PETROLEUM CORPORATION DIR	0.00%
MARRIOTT INTERNATIONAL INC DIR	0.00%
MCDONALDS CORPORATION DIR	0.00%
MCKESSON CORPORATION DIR	0.00%
METLIFE INC DIR	0.00%
MONDELEZ INTERNATIONAL INC DIR	0.00%
MOTOROLA SOLUTIONS INC DIR	0.00%
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%
NETFLIX INC DIR	0.00%
NEWMONT CORPORATION DIR	0.00%
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%
NORFOLK SOUTHERN CORPORATION DIR	0.00%
NORTHROP GRUMMAN CORPORATION DIR	0.00%
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%
ORACLE CORPORATION DIR	0.00%
PACKAGING CORP OF AMERICA INC DIR	0.00%
PFIZER INC DIR	0.00%
PROCTER & GAMBLE COMPANY DIR	0.00%
PRUDENTIAL FINANCIAL INC DIR	0.00%
PULTEGROUP INC DIR	0.00%
QUEST DIAGNOSTICS INC. DIR	0.00%
RADIAN GROUP INC DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
SEMPRA DIR	0.00%
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
SOUTHERN CO DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%
T-MOBILE USA INC DIR	0.00%
TARGET CORPORATION DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
TOLL BROTHERS FINANCE CORP DIR	0.00%
TRANSCANADA PIPELINES LIMITED DIR	0.00%
TYSON FOODS INC DIR	0.00%
UNION PACIFIC CORPORATION DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
RTX CORPORATION DIR	0.00%
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%

VALERO ENERGY CORPORATION DIR	0.00%
VERIZON COMMUNICATIONS INC DIR	0.00%
PARAMOUNT GLOBAL DIR	0.00%
WALMART INC DIR	0.00%
WEYERHAEUSER COMPANY DIR	0.00%
WHIRLPOOL CORPORATION DIR	0.00%
WILLIAMS COS INC DIR	0.00%
CDX IG41 10Y ICE	0.00%
PARAMOUNT GLOBAL DIR	0.00%
APACHE CORPORATION DIR	0.00%
AVNET INC DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
MDC HOLDINGS INC DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
FORD MOTOR COMPANY DIR	0.00%
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%
METLIFE INC DIR	0.00%
HOME DEPOT INC DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
RADIAN GROUP INC DIR	0.00%
LOWE`S COMPANIES INC DIR	0.00%
GENERAL ELECTRIC COMPANY DIR	0.00%
INTERNATIONAL PAPER COMPANY DIR	0.00%
OVINTIV INC DIR	0.00%
BLOCK FINANCIAL CORP DIR	0.00%
TYSON FOODS INC DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
BOSTON SCIENTIFIC CORPORATION DIR	0.00%
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%
UNION PACIFIC CORPORATION DIR	0.00%
FEDEX CORPORATION DIR	0.00%
DR HORTON INC DIR	0.00%
AMERICAN EXPRESS COMPANY DIR	0.00%
GENERAL MOTORS COMPANY DIR	0.00%
ORACLE CORPORATION DIR	0.00%
PRUDENTIAL FINANCIAL INC DIR	0.00%
PACKAGING CORP OF AMERICA INC DIR	0.00%
MARATHON PETROLEUM CORPORATION DIR	0.00%
VERIZON COMMUNICATIONS INC DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
CAPITAL ONE FINANCIAL CORPORATION DIR	0.00%
KINDER MORGAN INC DIR	0.00%
AT&T INC DIR	0.00%
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%
EASTMAN CHEMICAL COMPANY DIR	0.00%

ALTRIA GROUP INC DIR	0.00%
ENERGY TRANSFER LP DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
DOMINION ENERGY INC DIR	0.00%
WHIRLPOOL CORPORATION DIR	0.00%
MOTOROLA SOLUTIONS INC DIR	0.00%
EXELON CORPORATION DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
PROCTER & GAMBLE COMPANY DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
CVS HEALTH CORPORATION DIR	0.00%
AMGEN INC DIR	0.00%
OMNICOM GROUP INC DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
LENNAR CORPORATION DIR	0.00%
COX COMMUNICATIONS INC DIR	0.00%
LOCKHEED MARTIN CORPORATION DIR	0.00%
SOUTHERN CO DIR	0.00%
T-MOBILE USA INC DIR	0.00%
DEERE & COMPANY DIR	0.00%
TRANSCANADA PIPELINES LIMITED DIR	0.00%
NETFLIX INC DIR	0.00%
GENERAL MILLS INC DIR	0.00%
FORD MOTOR COMPANY DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
PFIZER INC DIR	0.00%
CATERPILLAR INCORPORATED DIR	0.00%
CAMPBELL SOUP COMPANY DIR	0.00%
TARGET CORPORATION DIR	0.00%
RTX CORPORATION DIR	0.00%
ENBRIDGE INC DIR	0.00%
MCKESSON CORPORATION DIR	0.00%
NORFOLK SOUTHERN CORPORATION DIR	0.00%
MONDELEZ INTERNATIONAL INC DIR	0.00%
EXPEDIA GROUP INC DIR	0.00%
JOHNSON CONTROLS INTERNATIONAL PLC / DIR	0.00%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%
BOEING CO/THE DIR	0.00%
WEYERHAEUSER COMPANY DIR	0.00%
AES CORPORATION DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
QUEST DIAGNOSTICS INC. DIR	0.00%
BROADCOM INC DIR	0.00%
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%

AVNET INC DIR	0.00%
ARROW ELECTRONICS INC DIR	0.00%
LOEWS CORPORATION DIR	0.00%
VALERO ENERGY CORPORATION DIR	0.00%
HESS CORPORATION DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
CSX CORPORATION DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
BEST BUY CO INC DIR	0.00%
BAXTER INTERNATIONAL INC DIR	0.00%
NORTHROP GRUMMAN CORPORATION DIR	0.00%
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%
HOST HOTELS & RESORTS LP DIR	0.00%
KROGER CO DIR	0.00%
MARRIOTT INTERNATIONAL INC DIR	0.00%
BERKSHIRE HATHAWAY INC DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
MDC HOLDINGS INC DIR	0.00%
ALLSTATE CORP DIR	0.00%
DELL INC DIR	0.00%
WALMART INC DIR	0.00%
MCDONALDS CORPORATION DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
COMCAST CORPORATION DIR	0.00%
HCA INC DIR	0.00%
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%
PARAMOUNT GLOBAL DIR	0.00%
SEMPRA DIR	0.00%
CARDINAL HEALTH INC DIR	0.00%
CISCO SYSTEMS INC DIR	0.00%
BARRICK GOLD CORPORATION DIR	0.00%
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%
DXC TECHNOLOGY COMPANY DIR	0.00%
LINCOLN NATIONAL CORPORATION DIR	0.00%
BORGWARNER INC DIR	0.00%
NEWMONT CORPORATION DIR	0.00%
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%
PULTEGROUP INC DIR	0.00%
TOLL BROTHERS FINANCE CORP DIR	0.00%
WILLIAMS COS INC DIR	0.00%
AUTOZONE INC DIR	0.00%
DANAHER CORPORATION DIR	0.00%
APACHE CORPORATION DIR	0.00%

NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
CDX IG42 10Y ICE	0.00%
PRUDENTIAL FUNDING (ASIA) PLC DIR	0.00%
UNICREDIT SPA DIR	0.00%
AUCHAN HOLDING (AKA: GROUPE AUCHAN S DIR	0.00%
STMICROELECTRONICS NV DIR	0.00%
ALSTOM DIR	0.00%
AEGON NV DIR	0.00%
AHOLD FINANCE USA LLC DIR	0.00%
BNP PARIBAS DIR	0.00%
SKY LIMITED DIR	0.00%
BRITISH TELECOMMUNICATIONS PLC DIR	0.00%
CNH INDUSTRIAL NV DIR	0.00%
CENTRICA PLC DIR	0.00%
ENEL SPA DIR	0.00%
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%
DIAGEO CAPITAL PLC DIR	0.00%
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%
HSBC HOLDINGS PLC DIR	0.00%
LLOYDS BANKING GROUP PLC DIR	0.00%
ASSICURAZIONI GENERALI SOCIETA PER A DIR	0.00%
PRUDENTIAL FUNDING (ASIA) PLC DIR	0.00%
KONINKLIJKE KPN NV DIR	0.00%
SOCIETE GENERALE DIR	0.00%
EQUINOR ASA DIR	0.00%
HEINEKEN NV DIR	0.00%
BOUYGUES DIR	0.00%
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%
BMW FINANCE NV DIR	0.00%
BASF SE DIR	0.00%
TELEFONICA EMISIONES SAU DIR	0.00%
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%
BANCO SANTANDER SA DIR	0.00%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%
E.ON SE DIR	0.00%
STORA ENSO OYJ DIR	0.00%
LEONARDO SPA (AKA: LEONARDO-FINMECCA DIR	0.00%
NESTLE HOLDINGS INC DIR	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%
POSTNL DIR	0.00%
MERCEDES-BENZ GROUP AG DIR	0.00%
NATURGY FINANCE BV (AKA: GAS NATURAL DIR	0.00%
DEUTSCHE BANK AKTIENGESELLSCHAFT DIR	0.00%
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%

UNICREDIT SPA DIR	0.00%
BARCLAYS PLC DIR	0.00%
ING GROEP NV DIR	0.00%
STELLANTIS NV DIR	0.00%
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%
DANSKE BANK A/S DIR	0.00%
SODEXO DIR	0.00%
ZURICH INSURANCE COMPANY LTD DIR	0.00%
COMPASS GROUP PLC DIR	0.00%
HOLCIM LTD DIR	0.00%
VINCI DIR	0.00%
AVIVA PLC DIR	0.00%
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%
FORTUM OYJ DIR	0.00%
ANGLO AMERICAN CAPITAL PLC DIR	0.00%
DEUTSCHE TELEKOM AG DIR	0.00%
PERNOD RICARD DIR	0.00%
EDP - ENERGIAS DE PORTUGAL SA DIR	0.00%
BAE SYSTEMS PLC DIR	0.00%
AUCHAN HOLDING (AKA: GROUPE AUCHAN S DIR	0.00%
ENI SPA DIR	0.00%
VOLVO TREASURY AB DIR	0.00%
BAYER AKTIENGESELLSCHAFT DIR	0.00%
STMICROELECTRONICS NV DIR	0.00%
LOUIS DREYFUS COMPANY FINANCE BV DIR	0.00%
ELECTROLUX AB DIR	0.00%
COMPAGNIE DE SAINT-GOBAIN DIR	0.00%
SUDZUCKER INTERNATIONAL FINANCE BV DIR	0.00%
TESCO PLC DIR	0.00%
COMMERZBANK AG DIR	0.00%
TELIA COMPANY AB DIR	0.00%
TELENOR ASA DIR	0.00%
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%
BAT INTERNATIONAL FINANCE PLC DIR	0.00%
AXA DIR	0.00%
NATWEST GROUP PLC DIR	0.00%
BP CAPITAL MARKETS PLC DIR	0.00%
CARLSBERG BREWERIES A/S DIR	0.00%
VODAFONE GROUP PLC DIR	0.00%
WPP FINANCE SA DIR	0.00%
AKZO NOBEL NV DIR	0.00%
TOTALENERGIES CAPITAL INTERNATIONAL DIR	0.00%
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%
PUBLICIS GROUPE SA DIR	0.00%
SWISS REINSURANCE COMPANY LTD DIR	0.00%
DANONE SA DIR	0.00%

CARREFOUR DIR	0.00%
SMURFIT KAPPA ACQUISITIONS UNLIMITED DIR	0.00%
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%
DSM BV DIR	0.00%
PEARSON FUNDING PLC DIR	0.00%
AIR LIQUIDE FINANCE SA DIR	0.00%
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%
STANDARD CHARTERED PLC DIR	0.00%
IBERDROLA INTERNATIONAL BV DIR	0.00%
BERTELSMANN SE & CO KGaA (AKA: BERTEL DIR	0.00%
KERING DIR	0.00%
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%
NEXT GROUP PLC DIR	0.00%
SHELL INTERNATIONAL FINANCE BV DIR	0.00%
AIRBUS SE (AKA: AIRBUS GROUP SE) DIR	0.00%
ASTRAZENECA PLC DIR	0.00%
VIVENDI SE DIR	0.00%
HEIDELBERG MATERIALS AG DIR	0.00%
SOLVAY SA DIR	0.00%
SANOFI DIR	0.00%
LANXESS AG DIR	0.00%
VEOLIA ENVIRONNEMENT SA DIR	0.00%
NATIONAL GRID PLC DIR	0.00%
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%
UBS GROUP AG DIR	0.00%
LVMH MOET HENNESSY LOUIS VUITTON DIR	0.00%
ALSTOM DIR	0.00%
INTESA SANPAOLO SPA DIR	0.00%
SES SA DIR	0.00%
ARCELORMITTAL SA DIR	0.00%
SVENSKA HANDELSBANKEN AB DIR	0.00%
CONTINENTAL AG DIR	0.00%
ITV PLC DIR	0.00%
HENKEL AG & CO KGaA DIR	0.00%
WENDEL DIR	0.00%
KONINKLIJKE PHILIPS NV DIR	0.00%
RENTOKIL INITIAL PLC DIR	0.00%
UNILEVER PLC DIR	0.00%
CDX ITRAXX MAIN40 10Y ICE	0.00%
STMICROELECTRONICS NV DIR	0.00%
PRUDENTIAL FUNDING (ASIA) PLC DIR	0.00%
UNICREDIT SPA DIR	0.00%
DEUTSCHE LUFTHANSA AG DIR	0.00%

COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%
INTESA SANPAOLO SPA DIR	0.00%
TESCO PLC DIR	0.00%
E.ON SE DIR	0.00%
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%
BRITISH TELECOMMUNICATIONS PLC DIR	0.00%
COMMERZBANK AG DIR	0.00%
KONINKLIJKE KPN NV DIR	0.00%
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%
PEARSON FUNDING PLC DIR	0.00%
NATIONAL GRID PLC DIR	0.00%
HOCHTIEF AG DIR	0.00%
BERTELSMANN SE & CO KGaA (AKA: BERTEL DIR	0.00%
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%
BARCLAYS PLC DIR	0.00%
STMICROELECTRONICS NV DIR	0.00%
AKZO NOBEL NV DIR	0.00%
SWISS REINSURANCE COMPANY LTD DIR	0.00%
NEXT GROUP PLC DIR	0.00%
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%
SES SA DIR	0.00%
CONTINENTAL AG DIR	0.00%
HENKEL AG & CO KGaA DIR	0.00%
BNP PARIBAS DIR	0.00%
SMURFIT KAPPA ACQUISITIONS UNLIMITED DIR	0.00%
STANDARD CHARTERED PLC DIR	0.00%
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%
NATWEST GROUP PLC DIR	0.00%
ENEL SPA DIR	0.00%
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%
VOLVO TREASURY AB DIR	0.00%
AHOLD FINANCE USA LLC DIR	0.00%
MERCEDES-BENZ GROUP AG DIR	0.00%
BAYER AKTIENGESELLSCHAFT DIR	0.00%
DEUTSCHE BANK AKTIENGESELLSCHAFT DIR	0.00%
LLOYDS BANKING GROUP PLC DIR	0.00%
AIRBUS SE (AKA: AIRBUS GROUP SE) DIR	0.00%
BAT INTERNATIONAL FINANCE PLC DIR	0.00%
KERING DIR	0.00%
PERNOD RICARD DIR	0.00%
BP CAPITAL MARKETS PLC DIR	0.00%
TELENOR ASA DIR	0.00%
WPP FINANCE SA DIR	0.00%
ITV PLC DIR	0.00%

ASSICURAZIONI GENERALI SOCIETA PER A DIR	0.00%
FORTUM OYJ DIR	0.00%
BMW FINANCE NV DIR	0.00%
DANSKE BANK A/S DIR	0.00%
ENI SPA DIR	0.00%
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%
ASTRAZENECA PLC DIR	0.00%
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%
STELLANTIS NV DIR	0.00%
EQUINOR ASA DIR	0.00%
AIR LIQUIDE FINANCE SA DIR	0.00%
SOCIETE GENERALE DIR	0.00%
HEIDELBERG MATERIALS AG DIR	0.00%
DANONE SA DIR	0.00%
WENDEL DIR	0.00%
DSM BV DIR	0.00%
ZURICH INSURANCE COMPANY LTD DIR	0.00%
ARCELORMITTAL SA DIR	0.00%
UBS GROUP AG DIR	0.00%
NATURGY FINANCE BV (AKA: GAS NATURAL DIR	0.00%
AXA DIR	0.00%
NESTLE HOLDINGS INC DIR	0.00%
VINCI SA DIR	0.00%
UNITED UTILITIES PLC DIR	0.00%
COMPASS GROUP PLC DIR	0.00%
AVIVA PLC DIR	0.00%
TOTALENERGIES CAPITAL DIR	0.00%
DIAGEO CAPITAL PLC DIR	0.00%
LEONARDO SPA (AKA: LEONARDO-FINMECCA DIR	0.00%
PRUDENTIAL FUNDING (ASIA) PLC DIR	0.00%
SYENSQO SA DIR	0.00%
SHELL INTERNATIONAL FINANCE BV DIR	0.00%
RENTOKIL INITIAL PLC DIR	0.00%
VODAFONE GROUP PLC DIR	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%
HSBC HOLDINGS PLC DIR	0.00%
ELECTROLUX AB DIR	0.00%
SUDZUCKER INTERNATIONAL FINANCE BV DIR	0.00%
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%
CARREFOUR DIR	0.00%
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%
STORA ENSO OYJ DIR	0.00%
LVMH MOET HENNESSY LOUIS VUITTON DIR	0.00%
VIVENDI SE DIR	0.00%

CENTRICA PLC DIR	0.00%
BAE SYSTEMS PLC DIR	0.00%
BANCO SANTANDER SA DIR	0.00%
KONINKLIJKE PHILIPS NV DIR	0.00%
VEOLIA ENVIRONNEMENT SA DIR	0.00%
DEUTSCHE TELEKOM AG DIR	0.00%
BASF SE DIR	0.00%
PUBLICIS GROUPE SA DIR	0.00%
POSTNL DIR	0.00%
SVENSKA HANDELSBANKEN AB DIR	0.00%
SWEDBANK AB DIR	0.00%
CARLSBERG BREWERIES A/S DIR	0.00%
ING GROEP NV DIR	0.00%
UNICREDIT SPA DIR	0.00%
DEUTSCHE LUFTHANSA AG DIR	0.00%
SODEXO SA DIR	0.00%
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%
ANGLO AMERICAN CAPITAL PLC DIR	0.00%
HOLCIM FINANACE LUXEMBOURG SA DIR	0.00%
ACCOR DIR	0.00%
TELEFONICA EMISIONES SAU DIR	0.00%
CNH INDUSTRIAL NV DIR	0.00%
SANOFI DIR	0.00%
TELIA COMPANY AB DIR	0.00%
EDP - ENERGIAS DE PORTUGAL SA DIR	0.00%
UNILEVER PLC DIR	0.00%
HEINEKEN NV DIR	0.00%
COMPAGNIE DE SAINT-GOBAIN DIR	0.00%
IBERDROLA INTERNATIONAL BV DIR	0.00%
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%
CDX ITRAXX MAIN41 10Y ICE	0.00%
BOUYGUES DIR	0.00%
LOUIS DREYFUS COMPANY FINANCE BV DIR	0.00%
CCS AUD R SF+26.161/AUD3MBBSW+29.75 MYC	0.00%
CCS USD P SF+26.161/AUD3MBBSW+29.75 MYC	0.00%
CCS USD P SF+26.161/AUD3MBBSW+42.2 MYC	-0.02%
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CCS AUD R SF+26.161/AUD3MBBSW+29 AZD	0.01%
CCS USD P SF+26.161/AUD3MBBSW+29 AZD	-0.01%
CS AT1 CLAIMS US225401AL29	0.02%
DUAL CCY LIAB ADJ US	0.00%
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DUAL CCY LIAB ADJ US	0.00%
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%

ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%
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ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%
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ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%

Offer number OFR10865

Fund number FND1101

Security code

US22550L2H39
US46647PCV67

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