

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	SUPERLIFE INVEST	Offer number
Fund name	BONDS FUND	Fund number
Period disclosure applies [dd/mm/yyyy]	31/03/2024	
Asset name	% of fund net	Security code
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)	1.85%	
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%	US22550L2H39
JPMORGAN CHASE & CO 2.595% 24/02/2026	0.31%	US46647PCV67
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% XS2345784057
BANK OF AMERICA CORP 4.922% 22/09/2026	0.11% XS2387929834
CASH COLLATERAL ISDA AZD USD	1.21%
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	1.21%
CASH COLLATERAL FUT MSC USD	0.74%
CASH COLLATERAL ICE MSC USD	0.64%
CASH COLLATERAL ISDA NGF USD	0.03%
U S TREASURY REV REPO	-2.06%
U S TREASURY REV REPO	-1.24%
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% EYZ2QJ3Z39M5
AES CORPORATION DIR	0.00%
AT&T INC DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
OVINTIV INC DIR	0.00%
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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%	
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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 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%	
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%	EZG1MXP5KL27
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%
LINCOLN NATIONAL CORPORATION DIR	0.00%
METLIFE INC DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
NATIONAL RURAL UTILITIES COOPERATIVE 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%
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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%
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GENERAL MILLS INC DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
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TOLL BROTHERS FINANCE CORP 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%

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%
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BEST BUY CO INC DIR	0.00%
BAXTER INTERNATIONAL INC DIR	0.00%
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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%
ALLSTATE CORP DIR	0.00%
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DELL INC DIR	0.00%
WALMART INC DIR	0.00%
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RYDER SYSTEM INC DIR	0.00%
TYSON FOODS INC DIR	0.00%
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FEDEX CORPORATION DIR	0.00%
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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%
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%
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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%	EZZ6XH4SS4K6
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%	EZ8RDQLH3623
FIN FUT UK GILT ICE 06/26/24	-0.02%	GB00KKWBC053
ABN AMRO BANK NV 6.575% 13/10/2026	0.33%	US00084DBC39
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-I	0.24%	US004421RH88
REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 6.00%	0.14%	XS0089572316
MEXICAN BONOS 7.50% 3/06/2027	0.12%	MX0MGO0000D8
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUS	0.15%	US00774MAV72
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUS	0.14%	US00774MAW55
FANNIE MAE OR FREDDIE MAC 2.00%	-0.01%	US01F0204481
FANNIE MAE OR FREDDIE MAC 2.00%	-0.02%	US01F0206460
FANNIE MAE OR FREDDIE MAC 2.00%	0.02%	US01F0206536
FANNIE MAE OR FREDDIE MAC 2.50%	0.02%	US01F0226427

FANNIE MAE OR FREDDIE MAC 2.50%	0.00%	US01F0226591
FANNIE MAE OR FREDDIE MAC 3.00%	0.00%	US01F0306450
FANNIE MAE OR FREDDIE MAC 3.00%	0.01%	US01F0306526
FANNIE MAE OR FREDDIE MAC 3.50%	0.00%	US01F0326417
FANNIE MAE OR FREDDIE MAC 3.50%	0.01%	US01F0326581
FANNIE MAE OR FREDDIE MAC 4.00%	-0.02%	US01F0406441
FANNIE MAE OR FREDDIE MAC 4.00%	0.00%	US01F0406516
FANNIE MAE OR FREDDIE MAC 4.50%	0.01%	US01F0426407
FANNIE MAE OR FREDDIE MAC 5.00%	0.04%	US01F0506430
FANNIE MAE OR FREDDIE MAC 5.00%	0.00%	US01F0506505
FANNIE MAE OR FREDDIE MAC 5.50%	0.01%	US01F0526495
FANNIE MAE OR FREDDIE MAC 5.50%	0.00%	US01F0526560
FANNIE MAE OR FREDDIE MAC 6.00%	0.00%	US01F0606420
FANNIE MAE OR FREDDIE MAC 6.00%	0.00%	US01F0606594
FANNIE MAE OR FREDDIE MAC 6.50%	0.00%	US01F0626485
FANNIE MAE OR FREDDIE MAC 6.50%	0.00%	US01F0626550
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-	0.50%	US03072SE687
AMERIQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-	0.29%	US03072SV368
ARROW ELECTRONICS INC 3.25% 8/09/2024	0.31%	US042735BG47
ATHENE GLOBAL FUNDING 5.684% 23/02/2026	0.21%	US04685A3S83
AVOLON HOLDINGS FUNDING LTD 2.528% 18/11/2027	0.41%	US05401AAR23
BCAP LLC 2011-RR5-I TRUST 4.516% 26/03/2037	0.03%	US05534AAN19
BX COMMERCIAL MORTGAGE TRUST 2021-21M 6.165% 15/10/20	0.28%	US05609CAA53
BANCO DE CREDITO DEL PERU S.A. 4.65% 17/09/2024	0.11%	US05971V2B09
PROVINCE OF BRITISH COLUMBIA CANADA 4.15% 18/06/2034	0.31%	CA110709AK82
BROADCOM INC 3.187% 15/11/2036	0.08%	US11135FBQ37
CSMC TRUST 2017-CHOP 6.194% 15/07/2032	0.14%	US12651QAA76
CWABS INC ASSET-BACKED CERTIFICATES SERIES 2007-12 6.17:	0.03%	US126697AA90
CANADIAN GOVERNMENT REAL RETURN BOND 1.50% 1/12/204	0.10%	CA135087ZH04
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMI	0.11%	US161175AZ73
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMI	0.08%	US161175BS22
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMI	0.08%	US161175BT05
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMI	0.06%	US161175CG74
CHILE GOVERNMENT INTERNATIONAL BOND 4.85% 22/01/2029	0.21%	US168863EB04
CITIGROUP MORTGAGE LOAN TRUST INC 5.866% 25/11/2036	0.35%	US17309SAF74
CITIGROUP MORTGAGE LOAN TRUST 2007-SHL1 5.831% 25/11/2	0.15%	US17312WAA45
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.10%	US21871XAF69
GINNIE MAE 3.00%	0.00%	US21H0306413
GINNIE MAE 3.00%	0.00%	US21H0306587
GINNIE MAE 4.00%	0.01%	US21H0406403
UBS GROUP AG 9.016% 15/11/2033	0.33%	US225401BB38
CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP 6.:	0.09%	US22541SE209
DBGS 2019-1735 MORTGAGE TRUST 3.843% 10/04/2037	0.28%	US23307EAA91
ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV 2.8:	0.11%	XS2332250708
DANSKE BANK A/S 5.705% 1/03/2030	0.32%	US23636BBH15
DEUTSCHE BANK AG/NEW YORK NY 3.961% 26/11/2025	0.58%	US251526CB33

ELLINGTON LOAN ACQUISITION TRUST 2007-1 6.531% 25/05/203	0.17%	US288542AA12
GREAT HALL MORTGAGES NO 1 PLC 4.058% 18/03/2039	0.03%	XS0288627507
FREDDIE MAC GOLD POOL 3.00% 1/02/2047	0.12%	US3128MJZM58
FREDDIE MAC POOL 4.00% 1/01/2049	0.01%	US3132AD3K27
FREDDIE MAC POOL 6.50% 1/01/2054	16.60%	US3132DWKJ17
FREDDIE MAC POOL 2.00% 1/02/2052	0.08%	US3133B3L540
FREDDIE MAC POOL 3.00% 1/06/2051	0.07%	US3133KMDF95
FREDDIE MAC POOL 2.50% 1/01/2052	0.16%	US3133KNL927
FREDDIE MAC REMICS 5.784% 15/01/2038	0.03%	US3137BPPH69
FREDDIE MAC REMICS 0.172% 15/01/2038	0.00%	US3137BPS836
FANNIE MAE POOL 3.50% 1/09/2045	0.04%	US3138YUHS38
FANNIE MAE REMICS 5.845% 25/06/2036	0.00%	US31395NLE57
FANNIE MAE POOL 3.50% 1/11/2045	0.08%	US3140E0E507
FANNIE MAE POOL 3.00% 1/03/2060	0.10%	US3140FXQR67
FANNIE MAE POOL 4.00% 1/07/2048	0.14%	US3140HNTT96
FANNIE MAE POOL 4.00% 1/08/2048	0.01%	US3140HPHT72
FANNIE MAE POOL 3.50% 1/06/2049	0.08%	US3140JRDZ17
FANNIE MAE POOL 2.50% 1/02/2051	0.06%	US3140KYNP56
FANNIE MAE POOL 2.00% 1/02/2052	0.06%	US3140MGM995
FANNIE MAE POOL 2.00% 1/03/2052	0.17%	US3140MGNT45
FANNIE MAE POOL 6.00% 1/01/2053	0.03%	US3140NBLQ28
FANNIE MAE POOL 5.00% 1/05/2053	1.13%	US3140NGZB99
FANNIE MAE POOL 2.50% 1/01/2051	0.33%	US3140QGR581
FANNIE MAE POOL 5.50% 1/09/2053	0.40%	US3140QTAW95
FANNIE MAE POOL 3.50% 1/11/2034	0.02%	US3140X5BM48
FANNIE MAE POOL 3.50% 1/05/2051	0.08%	US3140XDEV42
FANNIE MAE POOL 2.00% 1/09/2051	0.21%	US31418D3X83
FANNIE MAE POOL 6.00% 1/12/2052	0.79%	US31418EM236
OTC EPUT FRTR 0.75% 05/52 @ 97 BPS	0.13%	
IRO EUR 25Y P 0.45100 L 05/23/25 BPS	-0.11%	
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%	EZXN4RXCWYW3
IRO EUR 5Y P 2.77000 L 04/12/24 GLM	0.00%	EZX2PSB2Z6B6
IRO EUR 5Y C 2.43000 L 04/12/24 GLM	0.00%	EZHBP6ZW3HJ8
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%	EZ2LK91CJ6C3
IRO EUR 5Y P 2.86000 L 04/22/24 JPM	0.00%	EZ7599D6T5H8

IRO EUR 10Y C 2.48000 L 04/25/24 JPM	0.00%	EZ02RN9KTCM0
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%	US345397A860
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.26%	US345397D831
FREMONT HOME LOAN TRUST 2005-D 6.111% 25/11/2035	0.01%	US35729PME78
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.14%	US36143L2G95
GE MORTGAGE SERVICES LLC 7.17% 25/12/2028	0.02%	US36157NFL38
GSAMP TRUST 2006-HE3 5.931% 25/05/2046	0.34%	US36244KAE55
GOLDEN STATE TOBACCO SECURITIZATION CORP 2.158% 1/06/2	0.10%	US38122NC593
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 6.237% 20/0	0.29%	US38375UXM79
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 6.237% 20/0	0.20%	US38376RVW58
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 3.00% 20/0	0.00%	US38380TV370
HSBC HOLDINGS PLC 4.583% 19/06/2029	0.31%	US404280BT50
HSBC HOLDINGS PLC 2.251% 22/11/2027	0.39%	US404280CX53
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.32%	US404280DG12
INTESA SANPAOLO SPA 8.248% 21/11/2033	0.36%	US46115HBV87
JP MORGAN MORTGAGE ACQUISITION TRUST 2006-WMC3 5.691	0.01%	US46629KAA79
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.09%	US46647PCC86
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUS	0.08%	US46651QAA58
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.32%	US53944YAX13
RMAC SECURITIES NO 1 PLC 5.519% 12/06/2044	0.08%	XS0277409446
LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL FACILITIES &	0.43%	US54627RAS94
MFA 2023-NQM2 TRUST 4.40% 25/03/2068	0.45%	US55285WAA71
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.10%	US573874AC88
MITSUBISHI UFJ FINANCIAL GROUP INC 1.412% 17/07/2025	0.30%	US606822BS23
MORTGAGEIT TRUST 2005-4 5.991% 25/10/2035	0.02%	US61913PAZ53
NYO COMMERCIAL MORTGAGE TRUST 2021-1290 6.53% 15/11/2	0.41%	US62955HAA59
NATIONSTAR HOME EQUITY LOAN TRUST 2007-A 5.701% 25/03/20	0.48%	US63860HAE99
NATWEST GROUP PLC 5.516% 30/09/2028	0.32%	US639057AF59
NATWEST GROUP PLC 5.778% 1/03/2035	0.21%	US639057AN83
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-RPL1 2.75% 25	0.17%	US64828XAA19
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019-RPL3 2.75% 25	0.16%	US64830NAA90
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.18%	US65535HAS85
NOMURA RESECURITIZATION TRUST 2018-1R 6.331% 25/03/203	0.16%	US65541JAC18
NOVASTAR MORTGAGE FUNDING TRUST SERIES 2005-4 6.091% 2	0.06%	US66987WDE49
NOVASTAR MORTGAGE FUNDING TRUST SERIES 2006-1 5.971% 2	0.39%	US669884AE80
OBX 2023-NQM1 TRUST 6.12% 25/11/2062	0.36%	US670855AA38
PROVINCE OF ONTARIO CANADA 3.65% 2/06/2033	0.08%	CA68333ZAY30
PROVINCE OF ONTARIO CANADA 4.15% 2/06/2034	0.31%	CA68333ZBC01
PEOPLE'S CHOICE HOME LOAN SECURITIES TRUST SERIES 2005-	0.05%	US71085PBN24
PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2	0.06%	US715638DR09
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.5	0.11%	US731011AW25

PROVINCE OF QUEBEC CANADA 3.60% 1/09/2033	0.22%	CA74814ZFS70
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.32%	US74977RDT86
SLM STUDENT LOAN TRUST 2003-7 4.49% 15/12/2033	0.07%	XS0172692914
SREIT TRUST 2021-IND 6.135% 15/10/2038	0.42%	US78473JAA07
STWD 2021-HTS MORTGAGE TRUST 6.535% 15/04/2034	0.33%	US78486DAA81
STWD 2021-LIH MORTGAGE TRUST 6.293% 15/11/2036	0.42%	US78486EAA64
SANTANDER UK GROUP HOLDINGS PLC 6.534% 10/01/2029	0.22%	US80281LAT26
SMB PRIVATE EDUCATION LOAN TRUST 2022-B 6.78% 16/02/2051	0.21%	US83206NAB38
SOCIETE GENERALE SA 2.797% 19/01/2028	0.39%	US83368RBH49
SOCIETE GENERALE SA 6.691% 10/01/2034	0.22%	US83368RBS04
SOUNDVIEW HOME LOAN TRUST 2005-OPT3 6.136% 25/11/2035	0.11%	US83611MGU62
STANDARD CHARTERED PLC 1.822% 23/11/2025	0.31%	US853254CE80
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.5%	0.11%	US857524AD47
STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST	0.00%	US86360RAA14
SUMITOMO MITSUI FINANCIAL GROUP INC 5.52% 13/01/2028	0.22%	US86562MCR97
TERWIN MORTGAGE TRUST SERIES TMTS 2003-6HE 6.371% 25/11/2035	0.00%	US881561CE22
TEXAS NATURAL GAS SECURITIZATION FINANCE CORP 5.169% 1/11/2035	0.11%	US88258MAB19
TOWD POINT MORTGAGE TRUST 2019-HY2 6.431% 25/05/2058	0.06%	US89177HAA05
TOWD POINT MORTGAGE TRUST 2019-4 2.90% 25/10/2059	0.51%	US89178BAA26
TOYOTA AUTO LOAN EXTENDED NOTE TRUST 2019-1 2.56% 25/11/2035	0.31%	US89231XAA90
TRANSURBAN FINANCE CO PTY LTD 4.125% 2/02/2026	0.10%	US89400PAE34
UBS GROUP AG 4.55% 17/04/2026	0.42%	US902613BB36
STIF FUND (ILS)	0.00%	
STIF FUND (CNH)	0.00%	
UNITED STATES TREASURY INFLATION INDEXED BONDS 3.875% 15/11/2030	0.22%	US912810FH69
UNITED STATES TREASURY NOTE/BOND 1.625% 15/11/2050	0.48%	US912810SS87
UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	1.02%	US912810ST60
UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	1.47%	US912810SW99
UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2052	0.56%	US912810TG31
UNITED STATES TREASURY NOTE/BOND 4.75% 15/11/2053	1.03%	US912810TV08
UNITED STATES TREASURY NOTE/BOND 4.75% 15/11/2043	0.67%	US912810TW80
UNITED STATES TREASURY NOTE/BOND 4.25% 15/02/2054	0.55%	US912810TX63
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.50% 15/11/2030	0.75%	US9128283R96
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.25% 15/11/2030	1.48%	US912828H458
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/11/2030	1.34%	US912828ZJ22
UNITED STATES TREASURY NOTE/BOND 0.625% 30/11/2027	0.28%	US91282CAY75
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/11/2030	0.64%	US91282CCM10
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.625% 15/11/2030	0.20%	US91282CEZ05
UNITED STATES TREASURY INFLATION INDEXED BONDS 1.625% 15/11/2030	0.87%	US91282CFR79
UNITED STATES TREASURY INFLATION INDEXED BONDS 1.125% 15/11/2030	0.36%	US91282CGK18
UNITED STATES TREASURY NOTE/BOND 4.50% 15/11/2033	2.07%	US91282CJJ18
UNITED STATES TREASURY NOTE/BOND 4.00% 15/02/2034	1.24%	US91282CJZ59
STIF FUND (CZK)	0.00%	
VERUS SECURITIZATION TRUST 2023-5 6.476% 25/06/2068	0.45%	US924934AA00
VERUS SECURITIZATION TRUST 2023-INV1 5.999% 25/02/2068	0.26%	US92539FAA12
VERUS SECURITIZATION TRUST 2023-4 5.811% 25/05/2068	0.44%	US92539TAA16

WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-	0.02%	US92922FJ251
WAIKIKI BEACH HOTEL TRUST 2019-WBM 6.668% 15/12/2033	0.31%	US93065PAA93
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-	0.01%	US93363EAF25
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-	0.06%	US93364AAC62
STIF FUND (HUF)	0.00%	
WELLS FARGO & CO 3.908% 25/04/2026	0.10%	US95000U2X04
WELLS FARGO & CO 5.389% 24/04/2034	0.11%	US95000U3D31
WELLS FARGO & CO 5.198% 23/01/2030	0.11%	US95000U3J01
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%	IL0011393449
FRENCH REPUBLIC GOVERNMENT BOND OAT 2.00% 25/05/2048	0.19%	FR0013257524
PERU GOVERNMENT BOND 6.15% 12/08/2032	0.03%	PEP01000C5E9
FAIRFAX FINANCIAL HOLDINGS LTD 2.75% 29/03/2028	0.11%	XS1794675931
JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2028	0.80%	JP1120231J51
AUSTRALIA GOVERNMENT BOND 2.50% 21/05/2030	0.19%	AU0000013740
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00% 1/04/2024	0.40%	DK0002042779
UNITED KINGDOM GILT 1.75% 22/01/2049	0.04%	GB00BFWFPP71
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.22%	XS1909057645
PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.94% 12/02/2025	0.17%	USP78024AE96
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.44%	DK0009397069
REALKREDIT DANMARK A/S 1.00% 1/10/2050	0.00%	DK0004612454
NYKREDIT REALKREDIT AS 1.00% 1/10/2050	0.00%	DK0009522815
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.23%	DK0009397739
NYKREDIT REALKREDIT AS 1.00% 1/10/2050	0.00%	DK0009524431
NYKREDIT REALKREDIT AS 1.50% 1/10/2052	0.00%	DK0009527616
NYKREDIT REALKREDIT AS 1.50% 1/10/2052	0.00%	DK0009528424
AUSTRALIA GOVERNMENT BOND 1.00% 21/12/2030	0.23%	AU0000087454
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.01%	DK0009403644
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.00%	DK0009403727
UNITED KINGDOM GILT 0.625% 22/10/2050	0.50%	GB00BMBL1F74
KOOKMIN BANK 0.052% 15/07/2025	0.32%	XS2199348231
TOKYO METROPOLITAN GOVERNMENT 0.75% 16/07/2025	0.30%	XS2200138639
AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	0.10%	AU0000097495
DEUTSCHE BANK AG 1.75% 19/11/2030	0.10%	DE000DL19VS4
ROMANIAN GOVERNMENT INTERNATIONAL BOND 1.375% 2/12/2025	0.09%	XS2262211076
FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	0.05%	FR0014001NN8
CBRE GLOBAL INVESTORS OPEN-ENDED FUNDS SCA SICAV-SIF-	0.30%	XS2286044024
SPAIN GOVERNMENT BOND 1.45% 31/10/2071	0.04%	ES0000012H58
ITALY BUONI POLIENNALI DEL TESORO 0.00% 1/04/2026	0.21%	IT0005437147
SERBIA INTERNATIONAL BOND 1.65% 3/03/2033	0.17%	XS2308620793
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50% 1/10/2053	0.08%	DK0002050368
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.75% 14/04/2025	0.04%	XS2330514899

ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.00% 14/04/2024	0.18%	XS2331735253
NEXI SPA 2.125% 30/04/2029	0.10%	XS2332590475
UNITED KINGDOM GILT 1.25% 31/07/2051	0.27%	GB00BLH38158
REALKREDIT DANMARK A/S 1.50% 1/10/2053	0.01%	DK0004619467
ONTARIO TEACHERS' FINANCE TRUST 0.90% 20/05/2041	0.08%	XS2344384842
CAPITALAND ASCENDAS REIT 0.75% 23/06/2028	0.30%	XS2349343090
CTP NV 0.50% 21/06/2025	0.22%	XS2356029541
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.26%	XS2358287824
KOREA HOUSING FINANCE CORP 0.01% 29/06/2026	0.11%	XS2355599353
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2051	0.51%	JP1300711M79
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.875% 13/04/2024	0.08%	XS2364200514
SERBIA INTERNATIONAL BOND 2.05% 23/09/2036	0.08%	XS2388562139
UNITED KINGDOM GILT 1.50% 31/07/2053	0.07%	GB00BM8Z2V59
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.12%	XS2409096349
AROUNDTOWN SA 0.375% 15/04/2027	0.10%	XS2421195848
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.125% 7/03/2024	0.10%	XS2434895558
ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.75% 7/02/2024	0.10%	XS2434895806
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 1.125% 2/03/2024	0.35%	FR0014008SA9
JAPAN GOVERNMENT TWO YEAR BOND 0.005% 1/04/2024	1.25%	JP1024351N46
BANK OF AMERICA CORP 1.949% 27/10/2026	0.33%	XS2462324232
ONTARIO TEACHERS' FINANCE TRUST 1.85% 3/05/2032	0.42%	XS2475513953
JAPAN GOVERNMENT TWO YEAR BOND 0.005% 1/05/2024	0.55%	JP1024361N51
MORGAN STANLEY 2.103% 8/05/2026	0.11%	XS2446386356
REALKREDIT DANMARK A/S 5.00% 1/10/2053	2.86%	DK0004624038
DEUTSCHE BANK AG 5.00% 5/09/2030	0.12%	DE000A30VT06
NYKREDIT REALKREDIT AS 1.00% 1/04/2024	0.52%	DK0009540395
JAPAN GOVERNMENT TWO YEAR BOND 0.005% 1/10/2024	1.11%	JP1024411NA0
KSA SUKUK LTD 5.268% 25/10/2028	0.22%	XS2548889406
EUROSAIL-UK 2007-3BL PLC 6.299% 13/06/2045	0.05%	XS0308666493
TWIN BRIDGES 2021-1 PLC 6.079% 12/03/2055	0.35%	XS2305355310
ALBA 2005-1 PLC 5.537% 25/11/2042	0.07%	XS0235712006
LUDGATE FUNDING PLC 5.95% 1/01/2061	0.14%	XS0353588386
FIN FUT CAN 10YR BOND MSE 06/19/24	0.00%	
DUTCH PROPERTY FINANCE 2021-1 BV 4.514% 28/07/2058	0.15%	XS2294367672
STRATTON MORTGAGE FUNDING 2020-1 PLC 6.129% 12/03/2051	0.29%	XS2215921748
DOMI 2019-1 BV 4.79% 15/06/2051	0.05%	XS1991327500
MIRAVET SARL - COMPARTMENT 2020-1 4.795% 26/05/2065	0.14%	XS2244804154
CANADA SQUARE FUNDING 2021-1 PLC 6.18% 17/06/2058	0.31%	XS2306577342
TRINITY SQUARE 2021-1 PLC 6.508% 15/07/2059	0.21%	XS2318720864
LONDON WALL MORTGAGE CAPITAL PLC 5.975% 15/05/2051	0.24%	XS2336172452
BRUEGEL 2021 DAC 4.743% 22/05/2031	0.32%	XS2346732113
CANADA SQUARE FUNDING 2021-2 PLC 6.01% 17/06/2058	0.26%	XS2355523296
POLARIS 2021-1 PLC 6.00% 23/12/2058	0.17%	XS2363111399
LT AUTORAHOITUS IV DAC 4.545% 18/07/2033	0.29%	XS2607339236
RMAC NO 3 PLC 6.425% 15/02/2047	0.60%	XS2666572693
FIN FUT EURO-SCHATZ 2YR EUX 06/06/24	0.00%	DE000C75XMW4

MEXICAN BONOS 8.50% 31/05/2029	0.13%	MX0MGO0000H9
MEXICAN BONOS 7.75% 29/05/2031	0.02%	MX0MGO0000P2
SBERBANK OF RUSSIA VIA SB CAPITAL SA 5.25% 23/05/2023	0.02%	XS0935311240
SINGAPORE GOVERNMENT BOND 3.375% 1/09/2033	0.04%	SG3261987691
REALKREDIT DANMARK A/S 1.00% 1/01/2025	0.30%	DK0009296469
REALKREDIT DANMARK A/S 1.00% 1/04/2024	0.35%	DK0009295149
FIN FUT EURIBOR ICE (WHT) 03/17/25	0.00%	GB00F7B19G51
FIN FUT EURIBOR ICE (WHT) 09/16/24	0.00%	GB00H3PJD87
FIN FUT US 5YR CBT 06/28/24	0.00%	
FIN FUT EUX EURO-BTP 06/06/24	0.00%	DE000C75XMS2
FIN FUT 10YR JGB OSE 06/13/24	0.00%	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	0.42%	JP1300501G30
SPAIN GOVERNMENT BOND 3.45% 30/07/2066	0.65%	ES00000128E2
JYSKE REALKREDIT A/S 1.00% 1/04/2024	0.38%	DK0009391104
SINGAPORE GOVERNMENT BOND 2.25% 1/08/2036	0.10%	SG31A9000002
FIN FUT EURO-OAT EUX 10YR 06/06/24	-0.01%	DE000C75XMZ7
FIN FUT EURO-BOBL 5Y EUX 06/06/24	-0.01%	DE000C75XMV6
FIN FUT EUR-BUND 10YR EUX 06/06/24	0.00%	DE000C75XMU8
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%	EZJLTHXHN8C8
ITALY GOVT SW SP BRC	0.00%	EZJLTHXHN8C8
ITALY GOVT SW SP BRC	0.00%	EZJLTHXHN8C8
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%	EZCZKDZJR1D7
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%	EZNFWSRPCGC7
IRS SEK 0.50000 06/19/19-5Y LCH	0.00%	EZX1W21NLVQ9
IRS AUD 1.25000 06/17/20-10Y LCH	0.00%	EZJF3LW0LY52
IRS MXN 4.87000 07/13/20-5Y* CME	0.00%	
IRS EUR 0.06350 11/17/22-30Y LCH	0.00%	EZT0MVWZS082
IRS EUR 0.00000 03/17/21-15Y LCH	0.00%	EZMP2SWG58P9
IRS EUR 0.05400 05/27/25-25Y LCH	0.00%	EZH2FS7Q5L00
RFR JPY MUTK/0.00000 12/15/21-5Y LCH	0.00%	EZVLTM2VFZL3
RFR USD SOFR/1.00000 06/15/22-5Y LCH	0.01%	EZV1KR773RK9

RFR USD SOFR/1.00000 06/15/22-7Y LCH	-0.01%	EZZYRLDWJ296
RFR JPY MUT+5.89/0.4000 06/19/19-20Y LCH	0.00%	EZQ480X1BKK3
RFR JPY MUT+5.89/0.0350 11/29/19-10Y LCH	0.00%	EZ678V7XXRQ6
RFR JPY MUT+5.89/0.0000 03/17/21-10Y LCH	0.00%	EZ7T76P1VPM1
IRS AUD 1.75000 03/16/22-5Y LCH	0.00%	EZ3HH9WDL11
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH	0.00%	EZJNXVZCLMR9
RFR CHF SRFON3/0.28250 02/14/22-5Y LCH	0.00%	EZY36ZKZKWT0
RFR CHF SRFON3/0.30000 02/15/22-5Y LCH	0.00%	EZ7KMN96Z9V3
RFR CHF SRFON3/0.34250 05/16/22-5Y LCH	0.00%	EZJF6HKHRR47
RFR USD SOFR/1.75000 06/15/22-2Y LCH	0.00%	EZSDN74HDBJ2
RFR USD SOFR/1.75000 06/15/22-5Y LCH	0.01%	EZV1KR773RK9
RFR JPY MUTK/0.8000 06/15/22-30Y LCH	0.00%	EZX8CM5S6GQ7
IRS EUR 0.70000 04/11/22-5Y LCH	0.00%	EZ6BGQTD7N97
IRS EUR 0.65000 04/12/22-5Y LCH	0.00%	EZK8JY48Z0W2
IRS NZD 3.75000 06/15/22-5Y LCH	0.00%	EZPZW7HG4XV7
IRS EUR 0.65000 05/11/22-5Y LCH	0.00%	EZZK02967WL5
IRS EUR 1.00000 05/13/22-5Y LCH	0.00%	EZ92JDJRCJM9
IRS EUR 1.00000 05/18/22-5Y LCH	0.00%	EZW7R5MWPBW2
IRS NZD 4.00000 06/14/23-1Y (WHT) LCH	0.00%	EZY6D9SGYNZ0
RFR USD SOFR/2.96478 10/05/22-4Y* LCH	0.01%	EZ7QL17Z85G6
RFR USD SOFR/3.48590 10/05/22-2Y* LCH	0.00%	
IRS EUR 2.25000 09/21/22-15Y LCH	0.00%	EZ21W4C32WT2
IRS AUD 4.25000 03/15/23-10Y LCH	0.01%	EZCBY2KKRPM2
IRS EUR 3.00000 03/19/25-2Y LCH	0.01%	EZQV7K5PS5J2
IRS EUR 3.00000 03/15/28-5Y LCH	-0.01%	EZJW664VCTM0
RFR USD SOFR/3.75000 06/21/23-2Y LCH	0.00%	EZT7WRY43HJ4
RFR USD SOFR/3.17275 03/31/23-10Y* LCH	0.00%	EZXV5914PBG0
RFR USD SOFR/3.10623 03/31/23-10Y* LCH	0.00%	EZXV5914PBG0
RFR USD SOFR/3.06966 03/31/23-10Y* LCH	0.00%	EZXV5914PBG0
OIS CAD CAONREPO/3.2500 06/21/23-10Y LCH	0.00%	EZMNXPNK80P0
IRS NZD 4.75000 03/20/24-1Y (WHT) LCH	0.00%	EZTJ2CQYQH84
IRS NZD 5.00000 03/20/24-1Y (WHT) LCH	0.00%	EZTJ2CQYQH84
RFR USD SF+26.161/1.249 08/31/21-3Y LCH	0.00%	EZ1PGZ9JB7N4
RFR JPY MUTK/0.85000 09/20/23-10Y LCH	0.00%	EZYXF2DMR9L8
RFR USD SOFR/4.15859 06/01/23-2Y* LCH	0.00%	EZ168NQL9BP8
IRS EUR 2.10000 04/05/23-1Y (WHT) LCH	0.00%	EZJXRN061KT4
IRS EUR 2.10000 04/06/23-1Y (WHT) LCH	0.00%	EZYKDQYFXWL9
IRS EUR 2.10000 04/13/23-1Y (WHT) LCH	0.00%	EZJRZ6QZKZ46
IRS EUR 2.25000 04/26/23-1Y (WHT) LCH	0.00%	EZ0VCQHLW639
IRS EUR 2.25000 04/28/23-1Y (WHT) LCH	0.00%	EZW0V518KTW4
IRS EUR 2.25000 05/03/23-1Y (WHT) LCH	0.00%	EZL0Z2V66S46
IRS AUD 4.00000 06/21/23-10Y LCH	0.01%	EZZJRF7QNT72
RFR USD SOFR/3.15000 05/13/24-1Y LCH	0.00%	EZ48X0BCBWH4
OIS CAD CAONREPO/3.50000 05/10/24-1Y LCH	0.00%	EZFJV7Y0JSJ4
RFR USD SOFR/3.20000 05/13/24-1Y LCH	0.00%	EZ48X0BCBWH4
IRS EUR 2.10000 05/16/23-1Y (WHT) LCH	0.00%	EZ87DPRPJWQ2

IRS EUR 2.10000 05/17/23-1Y (WHT) LCH	0.00%	EZ2YF7THGW84
OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH	0.00%	EZZ735MN3P23
RFR USD SOFR/4.25000 12/20/23-2Y LCH	0.00%	EZHW4HV45JL8
RFR USD SOFR/3.50000 12/20/23-10Y LCH	-0.01%	EZVDQJRGPL49
RFR USD SOFR/3.25000 12/20/23-30Y LCH	0.00%	EZG0TR609791
RFR USD SOFR/3.95120 09/01/23-7Y* LCH	0.00%	EZ4KS7MWQMK6
RFR USD SOFR/3.85700 09/01/23-7Y* LCH	0.00%	EZ4KS7MWQMK6
RFR USD SOFR/4.22800 08/30/24-1Y LCH	0.00%	EZ6M654N9J19
OIS CAD CAONREPO/4.60000 08/30/24-1Y LCH	0.00%	EZ78TJQZD0W3
OIS CAD CAONREPO/3.7500 12/20/23-10Y LCH	0.00%	EZZ735MN3P23
IRS MYR P 3.75000 09/20/23-10Y GST	0.00%	EZ14D1ZR6JH9
IRS EUR 3.37000 10/09/23-5Y LCH	0.00%	EZRZF28144K6
RFR USD SOFR/2.99250 10/13/23-1Y LCH	0.00%	
RFR USD SOFR/2.92000 10/17/23-1Y LCH	0.00%	EZFZH3TY72S8
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%	EZCLPLYPD3V5
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%	EZ6PGW61KCK9
IRS EUR 3.14800 11/20/23-10Y LCH	0.00%	EZFSL7MM3148
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%	EZ8P1PTN5FB7
OIS CAD CAONREPO/3.5000 03/28/24-8Y* LCH	0.00%	EZ2K381MVCR2
RFR USD SOFR/3.65000 12/05/23-1Y LCH	0.00%	
IRS MYR P 3.50000 03/20/24-5Y GST	0.02%	EZ9GQK0KFMW9
RFR USD SOFR/3.75000 12/11/23-1Y LCH	0.00%	
RFR USD SOFR/4.25000 03/20/24-10Y LCH	0.00%	EZZB4JJY36K2
RFR USD SOFR/4.00000 03/20/24-30Y LCH	0.00%	EZTKY02919J5
OIS CAD CAONREPO/3.50000 06/19/24-5Y LCH	0.00%	EZL4D4JXH977
RFR USD SOFR/4.00000 06/20/24-2Y LCH	0.01%	EZLT7C402SV5
RFR USD SOFR/3.75000 06/20/24-5Y LCH	-0.01%	EZV8HF0BSL50
RFR USD SOFR/3.75000 06/20/24-10Y LCH	0.00%	EZGRPXJJW957
OIS CAD CAONREPO/3.50000 12/18/24-1Y LCH	0.00%	EZR6L74C9XZ4
RFR USD SOFR/3.50000 12/18/24-1Y LCH	0.00%	EZ8P5C2P54C9
RFR GBP SONIO/3.00000 06/17/25-2Y LCH	0.00%	EZVWNFFJHZX4
RFR GBP SONIO/3.00000 06/17/25-10Y LCH	0.00%	EZ7PCW86B6J0
RFR USD SOFR/3.69116 03/01/24-4Y* LCH	0.00%	EZGDJLZ2QTN5
RFR USD SOFR/3.66213 03/01/24-4Y* LCH	0.00%	EZGDJLZ2QTN5

RFR USD SOFR/2.31000 01/16/24-1Y LCH	0.00%	
RFR USD SOFR/2.18000 01/16/24-10Y LCH	0.00%	EZ28CZJF6989
OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH	0.00%	
RFR USD SOFR/3.70000 02/20/24-25Y LCH	0.00%	EZM735YRNV1
OIS CAD CAONREPO/1.9000 12/18/19-10Y LCH	0.00%	
OIS CAD CAONREPO/1.5000 06/17/20-10Y LCH	0.00%	EZJJP30691R5
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%	EZ1TCMZJ4T81
RFR USD SOFR/3.72500 02/07/24-10Y LCH	0.00%	EZ1TCMZJ4T81
RFR USD SOFR/3.86000 02/21/24-10Y LCH	0.00%	EZXT61D5Z3M4
IRS EUR 3.00000 09/18/24-2Y LCH	0.00%	EZVHBNDTF526
IRS EUR 2.75000 09/18/24-10Y LCH	0.07%	EZLFH85FTJ66
IRS EUR 2.50000 09/18/24-30Y LCH	-0.05%	EZCL6YVWVZ3M4
RFR GBP SONIO/4.25000 09/18/24-2Y LCH	0.00%	EZ1H3PCYF0R5
RFR GBP SONIO/3.75000 09/18/24-10Y LCH	0.04%	EZBDFGQJW116
RFR GBP SONIO/4.00000 09/18/24-5Y LCH	0.01%	EZ4XLG9B1MH2
IRS EUR 2.75000 09/18/24-5Y LCH	0.02%	EZMM95C13292
OIS SGD SIBSORA/2.75000 09/18/24-5Y LCH	0.00%	EZ42BVP7VWH1
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%	EZ4QWQSI7TP3
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%	EZ4S6JW0HN62
OIS CAD CAONREPO/3.500 03/28/24-10Y* LCH	0.00%	EZ3LMT4BL4X7
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%	JP1201541F90
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%	DE000A3829D0
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.125% 22/05/2030	0.11%	XS2769894135
CREDIT AGRICOLE HOME LOAN SFH SA 3.00% 1/12/2030	0.11%	FR001400OCT6
TSB BANK PLC 3.319% 5/03/2029	0.11%	XS2774411016
UBS SWITZERLAND AG 3.304% 5/03/2029	0.23%	CH1331113469

EXPORT DEVELOPMENT CANADA 7.13% 11/03/2029	0.18%	XS2779802078
TORONTO-DOMINION BANK/THE 3.191% 16/02/2029	0.34%	XS2782117464
TORONTO-DOMINION BANK/THE 4.279% 16/02/2027	0.23%	XS2782117118
BANK GOSPODARSTWA KRAJOWEGO 4.00% 13/03/2032	0.11%	XS2778272471
SANTANDER UK PLC 3.00% 12/03/2029	0.11%	XS2786381207
CAISSE DE REFINANCEMENT DE L'HABITAT SA 2.875% 25/03/203	0.11%	FR001400OUR2
BARCLAYS PLC 5.851% 21/03/2035	0.13%	XS2790094523
DE VOLKSBANK NV 3.00% 26/03/2031	0.11%	XS2791994309
UBS GROUP AG 4.125% 9/06/2033	0.23%	CH1305916897
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.23%	XS2745344601
SCHAEFFLER AG 4.75% 14/08/2029	0.12%	DE000A3823S1
FRENCH REPUBLIC GOVERNMENT BOND OAT 3.00% 25/06/2049	0.11%	FR001400NEF3
MEXICO GOVERNMENT INTERNATIONAL BOND 4.49% 25/05/2033	0.12%	XS2754067242
GACI FIRST INVESTMENT CO 5.00% 29/01/2029	0.21%	XS2755904526
GACI FIRST INVESTMENT CO 5.25% 29/01/2034	0.21%	XS2755904799
QNB FINANCE LTD 4.875% 30/01/2029	0.21%	XS2756976218
BELFIUS BANK SA 2.875% 12/02/2031	0.11%	BE0390105683
ING GROEP NV 4.00% 12/02/2035	0.23%	XS2764264789
BNP PARIBAS SA 4.095% 13/02/2034	0.23%	FR001400NV51
ING BELGIUM SA 3.00% 15/02/2031	0.23%	BE0390110733
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.23%	XS2768185030
JAPAN GOVERNMENT TWO YEAR BOND 0.10% 1/01/2026	0.42%	JP1024561Q15
JAPAN GOVERNMENT TWENTY YEAR BOND 1.50% 20/09/2043	0.63%	JP1201861PA6
ISRAEL GOVERNMENT INTERNATIONAL BOND 5.00% 30/10/2026	1.30%	XS2711443932
SANDOZ FINANCE BV 3.97% 17/04/2027	0.18%	XS2715297672
MEXICAN BONOS 8.50% 1/03/2029	0.12%	MX0MGO0001F1
SANTANDER UK GROUP HOLDINGS PLC 7.482% 29/08/2029	0.29%	XS2673526401
BANCA MONTE DEI PASCHI DI SIENA SPA 6.75% 5/09/2027	0.12%	XS2676882900
ROMANIAN GOVERNMENT INTERNATIONAL BOND 6.375% 18/09	0.13%	XS2689948078
ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	0.23%	IT0005556011
MALAYSIA GOVERNMENT BOND 3.519% 20/04/2028	0.70%	MYBMI2300024
KOREA HOUSING FINANCE CORP 4.475% 6/04/2026	0.41%	AU3CB0298396
HUNGARY GOVERNMENT INTERNATIONAL BOND 6.25% 22/09/2	0.33%	XS2574267261
SPAIN GOVERNMENT BOND 2.80% 31/05/2026	0.12%	ES0000012L29
SAUDI GOVERNMENT INTERNATIONAL BOND 4.75% 18/01/2028	0.21%	XS2577134401
AMCO - ASSET MANAGEMENT CO SPA 4.625% 6/02/2027	0.35%	XS2583211201
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.8	0.12%	XS2586944659
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.2	0.12%	XS2586944147
GACI FIRST INVESTMENT CO 4.75% 14/02/2030	0.31%	XS2585987683
GACI FIRST INVESTMENT CO 4.875% 14/02/2035	0.40%	XS2585988061
GACI FIRST INVESTMENT CO 5.125% 14/02/2053	0.18%	XS2585988145
JYSKE REALKREDIT A/S 1.00% 1/10/2024	0.51%	DK0009411829
DEVELOPMENT BANK OF JAPAN INC 0.50% 27/08/2025	0.39%	XS2216812318
JAPAN FINANCE ORGANIZATION FOR MUNICIPALITIES 0.625% 2/	0.25%	XS2224639802
SUMITOMO MITSUI BANKING CORP 0.01% 10/09/2025	0.43%	XS2225211650
SUMITOMO MITSUI TRUST BANK LTD 0.01% 15/10/2027	0.30%	XS2240511076

FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	0.95%	FR0013480613
SUMITOMO MITSUI BANKING CORP 0.409% 7/11/2029	0.19%	XS2066652897
NEW ZEALAND GOVERNMENT BOND 1.50% 15/05/2031	0.10%	NZGOVDT531C0
DEVELOPMENT BANK OF JAPAN INC 1.875% 2/10/2024	0.21%	XS2053914524
BANCA MONTE DEI PASCHI DI SIENA SPA 0.875% 8/10/2026	0.32%	IT0005386922
JAPAN GOVERNMENT THIRTY YEAR BOND 0.50% 20/03/2049	0.32%	JP1300621K47
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00% 1/10/2050	0.00%	DK0002044718
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	0.00%	
ORO FWD USD 1Y C 2.69700 L 04/02/24 GLM	0.00%	
OPTION FWD PREMIUM	0.00%	
ORO FWD USD 1Y P 2.72100 L 04/08/24 GLM	0.00%	EZTB173P5MD1
OPTION FWD PREMIUM	0.00%	
ORO FWD USD 1Y C 2.72100 L 04/08/24 GLM	0.00%	EZ0X3JB7HJM0
OPTION FWD PREMIUM	0.00%	
ORO FWD USD 1Y C 2.83500 L 04/08/24 NGF	0.00%	EZ0X3JB7HJM0
OPTION FWD PREMIUM	0.00%	
ORO FWD USD 1Y P 2.83500 L 04/08/24 NGF	0.00%	EZTB173P5MD1
OPTION FWD PREMIUM	0.00%	
ORO FWD USD 1Y P 2.78500 L 04/08/24 NGF	-0.01%	EZTB173P5MD1
OPTION FWD PREMIUM	0.00%	
ORO FWD USD 1Y C 2.78500 L 04/08/24 NGF	0.00%	EZ0X3JB7HJM0
OPTION FWD PREMIUM	0.00%	
AUSTRALIAN DOLLARS	0.00%	EZVWQ4W9XSF9
AUD - USD (UNDERLYING)	0.00%	
AUSTRALIAN DOLLARS	0.00%	EZW14NSLPFB2
AUD - USD (UNDERLYING)	0.00%	
BRAZILIAN REAL-NDP	0.01%	EZVP7W5CPGM5
BRL - USD (UNDERLYING)	0.00%	
BRAZILIAN REAL-NDP	-0.02%	EZ5SD6T7LVS4
BRL - USD (UNDERLYING)	0.00%	
CANADIAN DOLLAR	0.02%	EZ4F3TXXNBB7
CAD - USD (UNDERLYING)	0.00%	
CANADIAN DOLLAR	-0.01%	EZF11Z4SL2K1
CAD - USD (UNDERLYING)	0.00%	
SWISS FRANCS	0.02%	EZV9RTC7DJH7
CHF - USD (UNDERLYING)	0.00%	
SWISS FRANCS	0.00%	EZG0M6TSSQS1
CHF - USD (UNDERLYING)	0.00%	
CHINESE - YUAN RENMINBI (CNH)	0.01%	EZ06Z69905B1
CNH - USD (UNDERLYING)	0.00%	
CHINESE - YUAN RENMINBI (CNH)	0.00%	EZ3BDHK22714
CNH - USD (UNDERLYING)	0.00%	
CHINESE - YUAN RENMINBI (CNH)	0.01%	EZJGVBW593H4

CNH - USD (UNDERLYING)	0.00%	
CHINESE - YUAN RENMINBI (CNH)	0.00%	EZ872TXW03D5
CNH - USD (UNDERLYING)	0.00%	
CHINESE - YUAN RENMINBI (CNH)	0.00%	EZ6YQQ8PPRN3
CNH - USD (UNDERLYING)	0.00%	
DANISH KRONER	0.03%	EZVCT3XZFF74
DKK - USD (UNDERLYING)	0.00%	
DANISH KRONER	0.00%	EZ2GXHH9D111
DKK - USD (UNDERLYING)	0.00%	
DANISH KRONER	0.02%	EZNKKRW7YPN2
DKK - USD (UNDERLYING)	0.00%	
DANISH KRONER	0.00%	EZ8T5MSY1RM7
DKK - USD (UNDERLYING)	0.00%	
DANISH KRONER	0.00%	EZ3KJBRV4VJ5
DKK - USD (UNDERLYING)	0.00%	
EUROPEAN MONETARY UNION EURO	0.02%	EZ77G37XNL82
EUR - USD (UNDERLYING)	0.00%	
EUROPEAN MONETARY UNION EURO	0.00%	EZ93CF9H0WK8
EUR - USD (UNDERLYING)	0.00%	
EUROPEAN MONETARY UNION EURO	0.03%	EZ8NK489JDJ6
EUR - USD (UNDERLYING)	0.00%	
BRITISH POUND STERLING	0.01%	EZC9V6NSGFN2
GBP - USD (UNDERLYING)	0.00%	
BRITISH POUND STERLING	0.00%	EZ5BHWLH0ZW7
GBP - USD (UNDERLYING)	0.00%	
BRITISH POUND STERLING	0.01%	EZSB94D68TS8
GBP - USD (UNDERLYING)	0.00%	
INDONESIAN RUPIAH-NDF	0.00%	
IDR - USD (UNDERLYING)	0.00%	
INDONESIAN RUPIAH-NDF	-0.01%	EZ15005QJQ82
IDR - USD (UNDERLYING)	0.00%	
ISRAELI SHEKEL	0.00%	EZ3S94574953
ILS - USD (UNDERLYING)	0.00%	
ISRAELI SHEKEL	0.00%	
ILS - USD (UNDERLYING)	0.00%	
INDIAN RUPEE-INR-NDF	0.00%	EZ6HCG5N7164
INR - USD (UNDERLYING)	0.00%	
JAPANESE YEN	0.30%	EZ9LX2N3NJ35
JPY - USD (UNDERLYING)	0.00%	
JAPANESE YEN	-0.31%	EZ1VMS41ZTW3
JPY - USD (UNDERLYING)	0.00%	
JAPANESE YEN	0.44%	EZ1LX6JS2HT8
JPY - USD (UNDERLYING)	0.00%	
JAPANESE YEN	0.04%	EZ10LHL370N1
JPY - USD (UNDERLYING)	0.00%	
JAPANESE YEN	0.12%	EZW9JH36KC84

JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	-0.01% EZHH3HF4QBY9
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.02% EZZS2QQ79XT0
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.01% EZ5L4QWSP534
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.26% EZ4C1TS2TLY4
JPY - USD (UNDERLYING)	0.00%
JAPANESE YEN	0.01% EZ8CP1XS2F49
JPY - USD (UNDERLYING)	0.00%
SOUTH KOREA WON-NDF	0.00% EZ42Z0XKVK6
KRW - USD (UNDERLYING)	0.00%
SOUTH KOREA WON-NDF	0.04% EZ70X6HQK9C8
KRW - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.00% EZ80HCJ1B9P2
MXN - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.00% EZHHCTXS9FH0
MXN - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.00% EZB5B59MXX9
MXN - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.01% EZCWH5ZS7GG8
MXN - USD (UNDERLYING)	0.00%
MEXICAN NUEVO PESO	0.00% EZN1N131QB05
MXN - USD (UNDERLYING)	0.00%
MALAYSIAN RINGGIT-NDF	0.01% EZ889KXMPCP1
MYR - USD (UNDERLYING)	0.00%
NORWEGIAN KRONER	0.00% EZ19WQ7VD7C6
NOK - USD (UNDERLYING)	0.00%
NORWEGIAN KRONER	0.00% EZ5WQPF6JKH7
NOK - USD (UNDERLYING)	0.00%
NEW ZEALAND DOLLAR	-1.68% EZ7GVXMNYNH1
NZD - USD (UNDERLYING)	0.00%
NEW ZEALAND DOLLAR	0.00% EZ995KRCSYP7
NZD - USD (UNDERLYING)	0.00%
NEW ZEALAND DOLLAR	-0.46% EZCC14YK0XS7
NZD - USD (UNDERLYING)	0.00%
PERUVIAN SOL-NDF	0.00% EZ359V28W8Z6
PEN - USD (UNDERLYING)	0.00%
POLISH ZLOTY	0.01% EZ7QW9X3S9M4
PLN - USD (UNDERLYING)	0.00%
SWEDISH KRONER	0.01% EZ55NSZ70ZY8
SEK - USD (UNDERLYING)	0.00%
SWEDISH KRONER	0.01% EZGZQMJG1BS5
SEK - USD (UNDERLYING)	0.00%
SINGAPORE DOLLARS	0.00% EZ9MNN23NHG6

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%	EZB63K7PLBN7
OIS THB THORON/2.25000 09/18/24-5Y LCH	0.00%	EZTCFS78BC98
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%	EZ4WMGFV7101
THB - USD (UNDERLYING)	0.00%	
THAILAND BAHT	0.00%	EZW250FGSVS7
THB - USD (UNDERLYING)	0.00%	
TAIWANESE DOLLAR-NDF	-0.01%	EZ8GYCJ23K54
TWD - USD (UNDERLYING)	0.00%	
TAIWANESE DOLLAR-NDF	0.05%	EZ3LTS3VFDK2
TWD - USD (UNDERLYING)	0.00%	
ZAR - USD (UNDERLYING)	0.00%	
SOUTH AFRICAN RAND	-0.01%	EZ9WN3XR3588
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%
BORGLWARNER 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%	EZC1BMVWF723
APACHE CORPORATION DIR	0.00%	
AVNET INC DIR	0.00%	
FIRSTENERGY CORP DIR	0.00%	
FREEMPORT-MCMORAN INC DIR	0.00%	
MDC HOLDINGS INC DIR	0.00%	
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%	
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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%
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DANAHER CORPORATION DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
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WALT DISNEY COMPANY DIR	0.00%
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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%
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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%
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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% EZ19PW28B9H5
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%
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HOME DEPOT INC DIR	0.00%
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LOWE`S COMPANIES INC DIR	0.00%
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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%
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GENERAL MOTORS COMPANY DIR	0.00%
ORACLE CORPORATION DIR	0.00%
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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%
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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 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%
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% EZVY7N1H63K5
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 KGA (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% EZ9THHB3D1M2
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%
CCS AUD R SF+26.161/AUD3MBBSW+42.2 MYC	0.02%
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%
DUAL CCY LIAB ADJ US	0.00%
DUAL CCY LIAB ADJ US	0.00%
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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