

	1	2	3	4
Offer name	SMARTSHARES EXCHANGE TRADED FUNDS	Offer number	OFR10865	
Fund name	FND1101	Fund number	FND1101	
Period disclosure applies [dd/mm/yyyy]	30/09/2022			
Asset name	% of fund net assets	Security code		
Mortgage Passthrough TBA		6.27% US01F0200000		
Japan Treasury Disc Bill 0.00% 19/12/2022		5.03% JP1741091N99		
Japan Treasury Disc Bill 0.00% 11/10/2022		4.97% JP1740931N79		
Japan Treasury Disc Bill 0.00% 17/10/2022		4.44% JP1740941N77		
MORGAN STANLEY EUR		3.14%		
JP MORGAN COLAT		3.05%		
Japan Treasury Disc Bill 0.00% 6/01/2023		2.96% JP1741101N97		
MORGAN STANLEY COLAT		2.63%		
Japan (5 Year Issue) 0.005% 20/06/2027		2.59% JP1051531N75		
Japan Treasury Disc Bill 0.00% 7/11/2022		1.89% JP1740991N84		
Us Treasury N/B 1.875% 15/02/2041		1.66% US912810SW99		
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75% RFLTS		1.60% DUSWU01H515		
Tsy Infl Ix N/B 0.50% 15/01/2028		1.54% US9128283R96		
Japan Treasury Disc Bill 0.00% 31/10/2022		1.54% JP1740981N86		
ANZ NZD Current Account		1.43%		
BNP USD COLL ACCT		1.37%		
Japan Treasury Disc Bill 0.00% 21/11/2022		1.30% JP1741031N84		
Us Treasury N/B 1.375% 15/11/2040		1.30% US912810ST60		
European Union Bill 0.00% 7/10/2022		1.25% EU000A3K4DF3		
FUTURE MARGINS-USD		1.12%		
MORGAN STANLEY GBP		1.10%		
Us Treasury N/B 2.875% 30/04/2025		0.84% US9128284M90		
Israel Makam Bill 0.00% 3/05/2023		0.83% IL0082305181		
WELLS FORGO NA		0.79%		
Us Treasury N/B 1.625% 15/11/2050		0.76% US912810SS87		
Israel Makam Bill 0.00% 2/11/2022		0.74% IL0082211116		
SWU01H5P9 CCP SHORT IRS MS USD 150627 PFXD 1.75 RFLT SO		0.61% DUSWU01H5P9		
Sumitomo Mitsui Banking 2.44% 18/06/2024		0.58% XS2008801370		
China Government Bond 3.81% 14/09/2050		0.58% CND10003N750		
SWU01H652 CCP SHORT IRS MS USD 150632 PFXD 1.75 RFLT SO		0.58% DUSWU01H652		
Deutsche Bank Ny 3.961% 26/11/2025		0.57% US251526CB33		
Japan Govt Cpi Linked 0.10% 10/03/2028		0.57% JP1120231J51		
France (Govt Of) 0.75% 25/05/2052		0.57% FR0013480613		
Tpmt 2019-4 A1 2.90% 25/10/2059		0.54% US89178BAA26		
Japan (30 Year Issue) 0.50% 20/03/2049		0.53% JP1300621K47		
Barclays Bank Plc 7.625% 21/11/2022		0.53% US06740L8C27		
Israel Makam Bill 0.00% 8/02/2023		0.52% IL0088302265		
Deutsche Bank Ny 3.30% 16/11/2022		0.52% US251526BL24		
MORGAN STANLEY USD		0.52%		
Nykredit Realkredit As 1.00% 1/10/2050		0.51% DK0009522815		
SWU01KFX4 CCP SHORT IRS MS USD 300429 RFLTSOFRA PFXD2.		0.51% DUSWU01KFX4		
Treasury Bill 0.00% 8/12/2022		0.51% US912796X611		
SWU01FS37 CCP SHORT IRS MS USD 211223 PFXD 1.32 RFLT SO		0.50% DUSWU01FS37		
Nykredit Realkredit As 1.00% 1/10/2053		0.50% DK0009527293		
Santander Uk Group Hldgs 4.75% 15/09/2025		0.49% US80281LAA35		
Cmlti 2021-Inv1 A3A 2.50% 25/05/2051		0.49% US17329PAY88		
Csmc 2017-Chop A 3.568% 15/07/2032		0.48% US12651QAA76		
Nykredit Realkredit As 1.50% 1/10/2053		0.48% DK0009527616		
Aareal Bank Ag 0.625% 14/02/2025		0.47% XS2297684842		
Bonos Y Oblig Del Estado 3.45% 30/07/2066		0.47% ES00000128E2		
MS CHF CCP		0.46%		
Japan (20 Year Issue) 1.20% 20/09/2035		0.46% JP1201541F90		
Hsbc Holdings Plc 2.251% 22/11/2027		0.44% US404280CX53		
Stra 2021-2X A 2.588% 20/07/2060		0.44% XS2272275590		
France (Govt Of) 2.00% 25/05/2048		0.41% FR0013257524		
Jpmorgan Chase & Co 4.323% 26/04/2028		0.41% US46647PDA12		
SWU0DG651 CCP SHORT IRS MS USD 151226 PFXD 1.25 RFLT 3L		0.41% DUSWU0DG651		
Treasury Bill 0.00% 15/12/2022		0.41% US912796X793		
Nstr 2007-A M1 3.354% 25/03/2037		0.41% US63860HAE99		
Amsi 2005-R5 M5 4.059% 25/07/2035		0.41% US03072SE687		
Jyske Realkredit A/S 1.00% 1/10/2050		0.41% DK0009397069		
Oracle Corp 2.875% 25/03/2031		0.40% US68389XCE31		
SWU01H7M4 CCP SHORT IRS MS USD 041123 PFXD 1.27 RFLT 3I		0.40% DUSWU01H7M4		
Morgan Stanley 2.103% 8/05/2026		0.40% XS2446386356		
SWU01JJ13 CCP SHORT IRS MS USD 301126 RFLT SOFRA PFXD2.		0.40% DUSWU01JJ13		
SWU01CD06 CCP SHORT IRS MS EUR 210952 PFXD 0.5 RFLT 6EU		0.39% DUSWU01CD06		
Cmlti 2006-Wfh4 M2 3.519% 25/11/2036		0.39% US17309SAF74		

Jyske Realkredit A/S 1.00% 1/10/2050	0.39% DK0009397739
MORGAN STANLEY CAD	0.38%
Japan (30 Year Issue) 0.80% 20/03/2046	0.38% JP1300501G30
Province Of Quebec 3.50% 1/12/2022	0.38% CA74814ZEL37
SWU01KBG5 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0.37% DUSWU01KBG5
LONG GILT 2212 FUT	0.37% GB00K0SMMS05
Royal Bank Of Canada 1.05% 14/09/2026	0.37% USC7976PAC08
SWU01IOV9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KSD	0.35% DUSWU01IOV9
GOLDMAN SACHS COLLAT	0.35%
Ubs Ag 5.125% 15/05/2024	0.34% CH0244100266
Nationwide Bldg Society 1.70% 13/02/2023	0.34% US638602BR23
Nationwide Bldg Society 3.766% 8/03/2024	0.34% US63861VAA52
US ULT 10YR 2212 F	0.34% DU00UXY22126
Stwd 2021-Hts A 3.868% 15/04/2034	0.33% US78486DAA81
Twin 2021-1 A 2.951% 12/03/2055	0.33% XS2305355310
Boston Properties Lp 3.20% 15/01/2025	0.33% US10112RAZ73
Stwd 2021-Lih A 3.676% 15/11/2036	0.33% US78486EAA64
Sumitomo Mitsui Banking 0.55% 6/11/2023	0.33% XS1899009705
Bx 2021-21M A 3.548% 15/10/2036	0.33% US05609CAA53
Sreit 2021-Ind A 3.518% 15/10/2038	0.33% US78473JAA07
Csf 2021-1 A 3.094% 17/06/2058	0.33% XS2306577342
Japan (30 Year Issue) 0.70% 20/06/2051	0.33% JP1300711M79
Citigroup Inc 3.29% 17/03/2026	0.32% US172967NL16
Credit Suisse Group Ag 4.55% 17/04/2026	0.32% US225433AR25
Gsamp 2006-He3 A2D 3.584% 25/05/2046	0.32% US36244KAE55
Nyo 2021-1290 A 3.913% 15/11/2038	0.32% US62955HAA59
Nhel 2006-1 A2D 3.624% 25/05/2036	0.32% US669884AE80
SWU01D6C6 CCP SHORT IRS MS USD 150627 PFXD 1 RFLT SOFR	0.32% DUSWU01D6C6
Standard Chartered Plc 2.678% 29/06/2032	0.31% XS2358287824
BANK OF NOVA SCOTIA 311022 0.00 CB	0.31% CA06414PXY29
BANK OF NOVA SCOTIA 041122 0.00 CB	0.31% CA06414PY478
Unicredit Spa 7.83% 4/12/2023	0.31% XS1917910884
Republic Of Peru 5.94% 12/02/2029	0.31% USP78024AE96
Gnr 2016-H11 F 3.157% 20/05/2066	0.31% US38375UXM79
Sumitomo Mitsui Banking 0.01% 10/09/2025	0.31% XS2225211650
Development Bk Of Japan 0.50% 27/08/2025	0.30% XS2216812318
Ing Groep Nv 1.25% 16/02/2027	0.30% XS2443920249
Fn Ca8607 2.50% 1/01/2051	0.30% US3140QGR581
Stra 2021-1 A 3.028% 25/09/2051	0.30% XS2295993724
Australian Government 4.50% 21/04/2033	0.30% AU000XCLWAG2
Avolon Holdings Fndg Ltd 2.528% 18/11/2027	0.30% US05401AAR23
Bnp Paribas 2.591% 20/01/2028	0.29% US09659W2T04
Ontario Teachers' Financ 1.85% 3/05/2032	0.29% XS2475513953
Pclf 2021-1 A 2.723% 15/10/2025	0.28% XS2322825097
Fsq 2020-2X A 3.423% 16/06/2070	0.27% XS2190195649
Stra 2020-1 A 3.001% 12/03/2052	0.27% XS2215921748
EURO BOBL 2212 FUT	0.27% DE000C6R0460
Nomura Holdings Inc 2.679% 16/07/2030	0.27% US65535HAS85
SWU017RJ1 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD	0.26% DUSWU017RJ1
Republic Of Peru 6.35% 12/08/2028	0.26% US715638BV39
Abu Dhabi Govt Int'L 2.50% 11/10/2022	0.26% XS1696908471
EUR OAT 2212 FUT	0.26% DE000C6R05A8
Csf 2021-2 A 2.924% 17/06/2058	0.26% XS2355523296
SWU01H652 CCP LONG IRS MS USD 150632 RFXD 1.75 PFLT SOF	0.26% DUSWU01H652
Sydney Airport Finance 3.90% 22/03/2023	0.26% US87124VAD10
Gsmbs 2021-Gr3 A2 2.50% 25/04/2052	0.25% US36263TAB89
Plrs 2021-1 A 2.884% 23/12/2058	0.25% XS2363111399
China Government Bond 3.72% 12/04/2051	0.25% CND100045MS9
Agence Francaise Develop 1.125% 2/03/2037	0.25% FR001400CQM6
SWU01H7U6 CCP SHORT IRS MS USD 210424 PFXD 1.85 RFLT SC	0.25% DUSWU01H7U6
Amsi 2005-R11 M3 3.834% 25/01/2036	0.25% US03072SV368
Nykredit Realkredit As 0.309% 1/10/2022	0.25% DK0009515603
Wbht 2019-Wbm A 3.868% 15/12/2033	0.25% US93065PAA93
Goldman Sachs Group Inc 1.269% 7/02/2025	0.25% XS2441551970
HSBC BANK CANADA 311022 0.00 CB	0.25% CA40428PXY55
CANADIAN IMPERIAL BANK OF COMMERCE 011122 0.00 CB	0.25% CA136072YA72
Amco Spa 1.50% 17/07/2023	0.25% XS2206380573
CANADIAN IMPERIAL BANK OF COMMERCE 021122 0.00 CB	0.25% CA136072Y256
CANADIAN IMPERIAL BANK OF COMMERCE 071122 0.00 CB	0.25% CA136072Y744
ROYAL BK OF CANADA 091122 0.00 CB	0.25% CA780088Y954
Arrow Electronics Inc 3.25% 8/09/2024	0.25% US042735BG47
Talnt 2019-1A A 2.56% 25/11/2031	0.25% US89231XAA90

American Tower Corp 2.95% 15/01/2025	0.25% US03027XAV29
Ace 2005-He5 M4 3.984% 25/08/2035	0.24% US004421RH88
Natwest Group Plc 5.516% 30/09/2028	0.24% US639057AF59
Gsk Consumer Healthcare 3.125% 24/03/2025	0.24% US36264NAA28
Lloyds Banking Group Plc 4.65% 24/03/2026	0.24% US53944YAB92
Smb 2022-B A1B 3.735% 16/02/2055	0.24% US83206NAB38
CITIBANK COLAT	0.24%
BOA COLLATERAL	0.24%
Bank Of America Corp 1.949% 27/10/2026	0.24% XS2462324232
Jpmorgan Chase & Co 2.595% 24/02/2026	0.24% US46647PCV67
Brueg 2021-1X A 1.191% 22/05/2031	0.24% XS2346732113
Standard Chartered Plc 1.822% 23/11/2025	0.24% US853254CE80
Lwmc 2021-FI1 A 2.699% 15/05/2051	0.23% XS2336172452
Hsbc Holdings Plc 4.583% 19/06/2029	0.23% US404280BT50
Oversea-Chinese Banking 1.832% 10/09/2030	0.23% US69033CAD11
Mitsubishi Ufj Fin Grp 1.412% 17/07/2025	0.23% US606822BS23
Kookmin Bank 0.052% 15/07/2025	0.23% XS2199348231
Tokyo Metropolitan Govt 0.75% 16/07/2025	0.23% XS2200138639
Twrbg 2020-1 A 3.515% 20/09/2063	0.23% XS2207274833
Israel Fixed Bond 2.00% 31/03/2027	0.23% IL0011393449
Banca Monte Dei Paschi S 0.875% 8/10/2026	0.23% IT0005386922
Ing Groep Nv 5.75% #N/A Field Not Applicable	0.23% US456837AR44
Dbgs 2019-1735 A 3.843% 10/04/2037	0.22% US23307EAA91
Iho Verwaltungs Gmbh 3.625% 15/05/2025	0.22% XS2004438458
Bnp Paribas 1.675% 30/06/2027	0.22% US09659X2Q47
Ctp Nv 0.50% 21/06/2025	0.22% XS2356029541
Trini 2021-1X A 2.496% 15/07/2059	0.22% XS2318720864
Gnr 2016-H14 Fa 3.157% 20/06/2066	0.22% US38376RVV58
Sumitomo Mitsui Tr Bk Lt 0.01% 15/10/2027	0.21% XS2240511076
Credit Suisse Group Ag 4.207% 12/06/2024	0.21% US225401AG34
United Kingdom Gilt 0.625% 22/10/2050	0.21% GB00BMBL1F74
Nissan Motor Co 4.81% 17/09/2030	0.21% US654744AD34
Rmac 2018-1 A 2.92% 12/06/2046	0.21% XS1788988845
United Kingdom Gilt 1.25% 31/07/2051	0.21% GB00BLH38158
Tencent Holdings Ltd 2.39% 3/06/2030	0.21% US88032WUAU09
Svhe 2005-Opt3 M1 3.789% 25/11/2035	0.20% US83611MGU62
Credit Suisse New York 3.70% 21/02/2025	0.20% US22550L2H39
Cooperatieve Rabobank Ua 3.649% 6/04/2028	0.20% US74977SDN99
Cbre Gi Open End Fund 0.50% 27/01/2028	0.20% XS2286044024
State Of Israel 3.80% 13/05/2060	0.20% XS2167193015
Fn Ma4413 2.00% 1/09/2051	0.20% US31418D3X83
GOLDMAN USD CCP	0.20%
Credit Suisse Group Ag 6.537% 12/08/2033	0.19% US225401AZ15
Barclays Plc 2.375% 6/10/2023	0.19% XS1695301900
Ascendas Reit 0.75% 23/06/2028	0.19% XS2349343090
Japan Fin Org Municipal 0.625% 2/09/2025	0.19% XS2224639802
Amern Mun Pwr-C-Hydro 7.334% 15/02/2028	0.19% US02765UEP57
Elat 2007-1 A1 4.184% 25/05/2037	0.18% US288542AA12
Deutsche Bank Ny 3.729% 14/01/2032	0.18% US251526CF47
Australian Government 1.00% 21/12/2030	0.18% AU0000087454
SWU01CCX5 CCP SHORT IRS MS EUR 210924 PFXD 0.5 RFLT 6EU	0.18% DUSWU01CCX5
Tsy Infl Ix N/B 3.875% 15/04/2029	0.18% US912810FH69
Tokyo Metropolitan Govt 3.25% 1/06/2023	0.17% US889124AL77
Nrzt 2019-Rpl3 A1 2.75% 25/07/2059	0.17% US64830NAA90
Hsbc Holdings Plc 3.95% 18/05/2024	0.17% US404280BS77
SWU01LTH2 CCP LONG IRS MS USD 280932 RFXD 3.1 PFLT SOFR	0.17% DUSWU01LTH2
SWU01H629 CCP SHORT IRS MS USD 150652 RFLT SOFRA PFXD	0.17% DUSWU01H629
Nrzt 2020-Rpl1 A1 2.75% 25/11/2059	0.17% US64828XAA19
Mizuho Financial Group 3.922% 11/09/2024	0.17% US60687YAS81
Dexia Credit Local 0.75% 25/01/2023	0.17% XS1348774644
Bank Of America Corp 1.453% 24/08/2025	0.17% XS2345784057
Goldman Sachs Group Inc 3.00% 15/03/2024	0.17% US38141GZP26
Nationwide Bldg Society 5.875% #N/A Field Not Applicable	0.17% XS2048709427
Israel Makam Bill 0.00% 5/04/2023	0.17% IL0082304192
Volkswagen Fin Serv Nv 0.875% 20/02/2025	0.16% XS2289410180
Development Bk Of Japan 1.875% 2/10/2024	0.16% XS2053914524
Goldman Sachs Group Inc 0.01% 30/04/2024	0.16% XS2338355105
Barclays Plc 7.125% #N/A Field Not Applicable	0.16% XS1998799792
Charter Comm Opt Llc/Cap 6.384% 23/10/2035	0.16% US161175AZ73
State Of Qatar 4.817% 14/03/2049	0.16% US74727PBB67
Dexia Credit Local 0.50% 17/01/2025	0.16% XS1751347946
Cmlti 2007-Sh1 A 3.484% 25/11/2046	0.16% US17312WAA45

Wells Fargo & Company 3.526% 24/03/2028	0.16% US95000U2V48
Bnp Paribas 3.50% 16/11/2027	0.15% US09659W2C78
Bank Of Ireland Group 1.875% 5/06/2026	0.15% XS2465984289
Australian Government 2.50% 21/05/2030	0.15% AU0000013740
Banco Bilbao Vizcaya Arg 5.875% #N/A Field Not Applicable	0.15% ES0813211002
Nmrr 2018-1R 3A1 3.984% 25/03/2037	0.15% US65541JAC18
Fn Bv3101 2.00% 1/03/2052	0.15% US3140MGNT45
BARC SGD CCP	0.15%
Bank Of America Corp 2.551% 4/02/2028	0.15% US06051GKJ75
Vanke Real Estate Hk 3.15% 12/05/2025	0.15% XS2078641888
Logicor Financing Sarl 0.625% 17/11/2025	0.15% XS2431318711
Us Treasury N/B 2.875% 15/05/2052	0.15% US912810TG31
Australian Government 0.50% 21/09/2026	0.15% AU0000106411
Marvell Technology Inc 2.45% 15/04/2028	0.14% US573874AF10
Deutsche Bank Ag 1.875% 23/02/2028	0.14% DE000DL19WL7
Deutsche Bank Ag 1.625% 20/01/2027	0.14% DE000DL19U23
Caixabank Sa 5.875% #N/A Field Not Applicable	0.14% ES0840609020
Abu Dhabi Govt Int'L 3.875% 16/04/2050	0.14% XS2125308242
Fr Ra6652 2.50% 1/01/2052	0.14% US3133KNL927
New Jersey St Transpr 4.131% 15/06/2042	0.14% US6461366551
Dpf 2021-1 A 0.862% 28/07/2058	0.14% XS2294367672
Credit Suisse Group Ag 1.00% 24/06/2027	0.14% CH0483180946
Sumitomo Mitsui Banking 0.409% 7/11/2029	0.14% XS2066652897
Jpmcc 2019-F12 A 4.268% 15/12/2031	0.14% US46651QAA58
Goldman Sachs Group Inc 0.25% 26/01/2028	0.13% XS2292954893
Lgate 2008-W1X A1 2.289% 1/01/2061	0.13% XS0353588386
China Government Bond 2.68% 21/05/2030	0.13% CND100036Q75
MORGAN STANLEY NZD	0.13%
Hsbc Holdings Plc 2.804% 24/05/2032	0.13% US404280CT42
Aroundtown Sa 0.375% 15/04/2027	0.13% XS2421195848
Mirav 2020-1 A 1.343% 26/05/2065	0.13% XS2244804154
Credit Suisse Group Ag 6.375% #N/A Field Not Applicable	0.13% US225401AL29
BANK OF NOVA SCOTIA 091122 0.00 CB	0.12% CA06414PY965
BANK OF NOVA SCOTIA 1011122 0.00 CB	0.12% CA06414PYB17
Broadcom Inc 2.60% 15/02/2033	0.12% US11135FBF71
Nykredit Realkredit As 1.50% 1/10/2053	0.12% DK0009528424
Fn Bk8661 4.00% 1/07/2048	0.12% US3140HNTT96
Broadcom Inc 3.187% 15/11/2036	0.12% US11135FBQ37
Deutsche Bank Ag 1.375% 17/02/2032	0.12% DE000DL19VU0
SWU01KA12 IRS GS THB 210932 RFXD 2.5 PFLT THB6M	0.12% DUSWU01KA12
Fg G08747 3.00% 1/02/2047	0.11% US3128MIJZM58
Ga Global Funding Trust 2.25% 6/01/2027	0.11% US36143L2G95
SWU09WF28 CCP SHORT CPI MS GBP 150431 RFLT UKRPI PFXD	0.11% DUSWU09WF28
Aercap Ireland Cap/Globa 2.45% 29/10/2026	0.11% US00774MAV72
Twin 2018-1 A 3.10% 12/09/2050	0.11% XS1834945971
Rmac 2018-2 A 3.19% 12/06/2046	0.11% XS1891764737
Aercap Ireland Cap/Globa 3.00% 29/10/2028	0.10% US00774MAW55
Fn Bf0463 3.00% 1/03/2060	0.10% US3140FXQR67
Nhel 2005-4 M1 3.744% 25/01/2036	0.10% US66987WDE49
Romania 2.00% 14/04/2033	0.10% XS2331735253
Bonos De Tesoreria 5.94% 12/02/2029	0.10% PEP01000C5F6
Republic Of Serbia 1.65% 3/03/2033	0.09% XS2308626485
Italy Gov'T Int Bond 6.00% 4/08/2028	0.09% XS0089572316
SWU00VUF3 CCP SHORT IRS MS USD 250824 RFLT 3LIBO PFXD 1	0.09% DUSWU00VUF3
Csfb 2004-Cf2 2M1 4.434% 25/05/2044	0.09% US22541SE209
Ghm 2007-1 A2B 1.193% 18/03/2039	0.09% XS0288627507
Volkswagen Fin Serv Nv 1.125% 18/09/2023	0.09% XS2232029426
SWU00VXO1 CCP SHORT IRS MS USD 310824 RFLT 3LIBO PFXD :	0.09% DUSWU00VXO1
Romania 2.875% 13/04/2042	0.09% XS2364200514
South Aust Govt Fin Auth 1.75% 24/05/2032	0.09% AU3SG0002058
Wells Fargo & Company 4.036% 31/10/2023	0.09% US949746SJ14
Australian Government 1.75% 21/06/2051	0.08% AU0000097495
Goldman Sachs Group Inc 3.155% 24/01/2025	0.08% US38141GZJ65
Virgin Media Secured Fin 5.00% 15/04/2027	0.08% XS1555173019
Canadian Government Rrb 1.50% 1/12/2044	0.08% CA135087ZH04
Caixabank Sa 1.75% 24/10/2023	0.08% XS1897489578
Wells Fargo & Company 3.908% 25/04/2026	0.08% US95000U2X04
Bank Of America Corp 2.10% 22/09/2026	0.08% XS2387929834
Transurban Finance Co 4.125% 2/02/2026	0.08% US89400PAE34
Virgin Money Uk Plc 0.375% 27/05/2024	0.08% XS2346591113
Ford Motor Credit Co Llc 3.021% 6/03/2024	0.08% XS1959498160
SWU016KP6 CCP SHORT IRS MS EUR 171152 RFLT 6EUBO PFXD :	0.08% DUSWU016KP6

Imcd Nv 2.50% 26/03/2025	0.08% XS1791415828
Banco De Credito Del Per 4.65% 17/09/2024	0.08% US05971V2B09
Jpmorgan Chase & Co 4.912% 25/07/2033	0.08% US46647PDH64
Goldman Sachs Group Inc 4.223% 1/05/2029	0.08% US38141GWZ35
Fn Az7355 3.50% 1/11/2045	0.08% US3140E0E507
New Zealand Government 1.50% 15/05/2031	0.08% NZGOVDT531C0
Golden St Tobacco-A1 2.158% 1/06/2026	0.08% US38122NC593
Corebridge Financial Inc 3.85% 5/04/2029	0.08% US21871XAE94
Nova Kreditna Banka Mari 1.875% 27/01/2025	0.08% XS2430442868
Marvell Technology Inc 1.65% 15/04/2026	0.08% US573874AC88
Deutsche Bank Ag 1.375% 3/09/2026	0.07% DE000DL19VP0
EUR BUND 2212 FUT	0.07% DE000C6R0452
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.07% XS1794676400
Fairfax Finl Hldgs Ltd 2.75% 29/03/2028	0.07% XS1794675931
Korea Housing Finance Co 0.01% 29/06/2026	0.07% XS2355599353
SWU01LT41 CCP SHORT OIS MS GBP 270932 RFLT SONIO PFXD :	0.07% DUSWU01LT41
Nova Ljubljanska Banka D 3.40% 5/02/2030	0.07% XS2113139195
Gsmc 2015-5R 1C 2.584% 26/04/2037	0.07% US36251QAC69
Slm Student Loan Tr 03-7 1.55% 15/12/2033	0.07% XS0172692914
Alba 2005-1 A3 2.313% 25/11/2042	0.07% XS0235712006
Pchlt 2005-1 M4 4.434% 25/01/2035	0.07% US71085PBN24
Domi 2019-1 A 1.85% 15/06/2051	0.07% XS1991327500
Israel Makam Bill 0.00% 4/01/2023	0.07% IL0082301123
BARCLAYS USD MARGIN	0.07%
Tpmt 2019-Hy2 A1 4.084% 25/05/2058	0.07% US89177HAA05
SWU01E105 CCP SHORT OIS MS JPY 190639 RFLT TONAR PFXD (	0.07% DUSWU01E105
Fn Fm9147 3.50% 1/05/2051	0.07% US3140XDEV42
Rmacs 2006-Ns4X A3A 2.39% 12/06/2044	0.07% XS0277409446
Fr Qd5748 2.00% 1/02/2052	0.07% US3133B3L540
Organon & Co/Org 2.875% 30/04/2028	0.07% XS2332250880
SWU01KSA0 CCP SHORT OIS MS GBP 150325 PFXD 2.5 RFLT SON	0.07% DUSWU01KSA0
Fn Bn8219 3.50% 1/06/2049	0.07% US3140JRDZ17
Fr Ra5502 3.00% 1/06/2051	0.07% US3133KMDF95
Romania 2.125% 7/03/2028	0.07% XS2434895558
Tp Icap Finance Plc 2.625% 18/11/2028	0.06% XS2409096349
China Government Bond 3.53% 18/10/2051	0.06% CND10004NCM5
Deutsche Bank Ag 1.75% 19/11/2030	0.06% DE000DL19VS4
SWU01CCY3 CCP SHORT IRS MS EUR 210927 RFLT 6EUBO PFXD	0.06% DUSWU01CCY3
Charter Comm Opt Llc/Cap 5.125% 1/07/2049	0.06% US161175BS22
SWU01H5S3 CCP SHORT IRS MS USD 150629 RFLT SOFRA PFXD :	0.06% DUSWU01H5S3
British Columbia Prov Of 2.70% 18/12/2022	0.06% CA110709GB20
Wamu 2007-Oa3 2A1A 1.864% 25/04/2047	0.06% US93364AAC62
Aeroporti Di Roma Spa 1.75% 30/07/2031	0.06% XS2337326727
Romania 3.75% 7/02/2034	0.06% XS2434895806
Fn Br1297 2.50% 1/02/2051	0.06% US3140KYNP56
Esail 2007-3X A3A 3.175% 13/06/2045	0.06% XS0308666493
Oracle Corp 3.95% 25/03/2051	0.06% US68389XCA19
CITIBANK USD CCP	0.06%
Nordea Kredit Realkredit 1.50% 1/10/2053	0.06% DK0002050368
Fn Bv3083 2.00% 1/02/2052	0.06% US3140MGM995
SWU05U928 CCP SHORT IRS MS USD 151226 RFLT 3LIBO PFXD 1	0.05% DUSWU05U928
Treasury Corp Victoria 4.25% 20/12/2032	0.05% AU3SG0001175
Ontario Teachers' Financ 0.90% 20/05/2041	0.05% XS2344384842
United Kingdom Gilt 1.50% 31/07/2053	0.05% GB00BM8Z2V59
SWU00VS33 CCP SHORT IRS MS USD 210823 RFLT 3LIBO PFXD 1	0.05% DUSWU00VS33
SWU01KED9 CCP SHORT IRS MS USD 300429 RFLT 2.81811 PFXC	0.05% DUSWU01KED9
Jyske Realkredit A/S 1.50% 1/10/2053	0.05% DK0009403727
SWU01K9O1 IRS BAA MYR 210927 PFXD 3.5 RFLT 3KLIB	0.05% DUSWU01K9O1
Realkredit Danmark 1.00% 1/10/2050	0.05% DK0004612454
Charter Comm Opt Llc/Cap 3.95% 30/06/2062	0.05% US161175CG74
Romania 1.375% 2/12/2029	0.05% XS2262211076
Romania 2.00% 14/04/2033	0.05% XS2330503694
Canadian Government 2.00% 1/12/2051	0.05% CA135087H722
SWU01BQX2 CCP SHORT OIS MS JPY 151231 RFLT TONAR PFXD	0.05% DUSWU01BQX2
CS SGD CCP	0.05%
Republic Of Peru 3.23% 28/07/2121	0.05% US715638DR09
SWU00Y1H5 CCP SHORT IRS MS AUD 170630 RFLT 6BBSW PFXD	0.05% DUSWU00Y1H5
317U750I5 SWPTION USD 110124 PUT STRIKE 2.18 BOA	0.05% DU317U750I55
SWU01B8K0 CCP LONG OIS MS CHF 150926 RFXD -0.5 PFLT SAR	0.05% DUSWU01B8K0
Republic Of Peru 5.35% 12/08/2040	0.05% US715638DC30
Futures Margin - AUD	0.04%
Australian Government 1.25% 21/05/2032	0.04% AU0000075681

Republic Of Serbia 2.05% 23/09/2036	0.04% XS2388562139
MORGAN STANLEY JPY	0.04%
SWU0SU936 CCP SHORT IRS MS USD 151223 RFLT 3LIBO PFXD C	0.04% DUSWU0SU936
Sberbank (Sb Cap Sa) 5.25% 23/05/2023	0.04% XS0935311240
Bcap 2011-Rr5 12A1 4.69% 26/03/2037	0.04% US05534AAN19
Gecms 1997-He4 A6 7.17% 25/12/2028	0.04% US36157NFL38
Bonos De Tesoreria 6.15% 12/08/2032	0.04% PEP01000C5E9
Fhlt 2005-D 2A4 3.764% 25/11/2035	0.04% US35729PME78
SWU017449 CCP SHORT IRS MS EUR 270550 RFLT 6EUBO PFXD C	0.03% DUSWU017449
Fn Az2940 3.50% 1/09/2045	0.03% US3138YUHS38
France (Govt Of) 0.50% 25/05/2072	0.03% FR0014001NN8
Fhr 4579 Fd 2.723% 15/01/2038	0.03% US3137BPPH69
Nationwide Bldg Society 10.25% #N/A Field Not Applicable	0.03% GB00BBQ33664
Realt 2018-1A A1 3.072% 12/08/2053	0.03% CA75585RQL29
Bonos Y Oblig Del Estado 1.45% 31/10/2071	0.03% ES0000012H58
MORGAN STANLEY MXCCP	0.03%
Jpmac 2006-Wmc3 A1Ss 3.344% 25/08/2036	0.03% US46629KAA79
United Kingdom Gilt 1.75% 22/01/2049	0.03% GB00BFWFPP71
Cwl 2007-12 1A1 3.824% 25/08/2047	0.03% US126697AA90
SWU016X72 CCP SHORT IRS MS EUR 170336 RFLT 6EUBO PFXD C	0.03% DUSWU016X72
Nchet 2005-2 M3 3.819% 25/06/2035	0.03% US64352VKV26
MORGAN STANLEY SEK	0.03%
Mhl 2005-4 A1 3.644% 25/10/2035	0.03% US61913PAZ53
SWPC0KFP2 CCP SELL CDS USD201226GENERALMOTORSCOMP/	0.03% DUSWPC0KFP2
Campbell Soup Co 3.65% 15/03/2023	0.02% US134429BE86
Romania 2.75% 14/04/2041	0.02% XS2330514899
Fn Fm1843 3.50% 1/11/2034	0.02% US3140X5BM48
SWPC0KS60 BUY CDS EUR 200632 CDX ITRAXX MAIN37 10Y 1% I	0.02% DUSWPC0KS60
EURO BTP 2212 FUT	0.02% DE000C6R0411
Republic Of Peru 5.94% 12/02/2029	0.02% US715638BX94
MS CNY CCP	0.02%
Wamu 2005-Ar6 2A1A 3.544% 25/04/2045	0.02% US92922FJ251
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75 RFLT SOI	0.02% DUSWU01H515
SWU09TZ56 CCP SHORT CPI MS GBP 150331 RFLT UKRPI PFXD3.	0.02% DUSWU09TZ56
A10 2020-C A 2.021% 15/08/2040	0.01% US66981EAA10
BARC KRW CCP	0.01%
CAN 10YR BND 2212 FU	0.01% DU00CGX22121
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	0.01% DUCCS0079R87
SWPC0KSU7 CCP BUY CDS USD 200632 CDX IG38 10Y 1% MORG	0.01% DUSWPC0KSU7
Fr Zt1702 4.00% 1/01/2049	0.01% US3132AD3K27
SWU01BQV6 CCP SHORT OIS MS JPY 151226 PFXD 0 RFLT TONA	0.01% DUSWU01BQV6
MORGAN STANLEY CZK	0.01%
Wamu 2006-Ar10 2A1 3.552% 25/09/2036	0.01% US93363EAF25
SWU01HIX8 CCP SHORT OIS MS JPY 150652 RFLT TONAR PFXD C	0.01% DUSWU01HIX8
Nordea Kredit Realkredit 1.00% 1/10/2050	0.01% DK0002044718
US 30Y BOND 2212 FUT	0.01% DU00USB22124
SWU01KAK7 CCP SHORT OIS BARC INR 210927 PFXD 6.5 RFLT M	0.01% DUSWU01KAK7
ANZ COLL FOR USD	0.01%
SWU01KJ93 IRS SCB THB 210927 PFXD 2.25 RFLT THB6M	0.01% DUSWU01KJ93
MS SGD CCP	0.01%
Jyske Realkredit A/S 1.50% 1/10/2053	0.01% DK0009403644
Realkredit Danmark 1.50% 1/10/2053	0.01% DK0004619467
Sasc 2006-Eq1A A1 3.219% 25/07/2036	0.01% US86360RAA14
SWU01C2S7 CCP SHORT OIS BARC SGD 150931 RFLT SORAD PFX	0.01% DUSWU01C2S7
AUS 3YR 2212 BOND FU	0.01% DU000YT22126
Fn Bk9241 4.00% 1/08/2048	0.01% US3140HPHT72
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	0.01% DUCCS1122366
SWU01KJ77 IRS SCB MYR 210927 PFXD 3.5 RFLT 3KLIB	0.01% DUSWU01KJ77
Gnr 2017-121 Pe 3.00% 20/07/2046	0.00% US38380TV370
SWPC0K0K9 CCP BUY CDS USD 200626 CDX HY36 5Y ICE 5 MS	0.00% DUSWPC0K0K9
317U164I5 FWD SWPTION GBP 161224 CALL STRIKE 0.82 JPM	0.00% DU317U164I55
SWU01J7T5 IRS BAA THB 150632 RFXD 2.75 PFLT THB6M	0.00% DUSWU01J7T5
SWU01KL17 IRS GS MYR 210932 PFXD 3.75 RFLT 3KLIB	0.00% DUSWU01KL17
BARC INR CCP	0.00%
MORGAN STLEY KRW CCP	0.00%
MORGANS ZAR CCP	0.00%
Tmts 2003-6He A1 4.024% 25/11/2033	0.00% US881561CE22
317U391O7 FWD SWPTION USD 020424 CALL STRIKE 2.697 GOL	0.00% DU317U391O78
SWU01IMV5 IRS BNP THB 150632 RFXD 3.25 PFLT THB6M	0.00% DUSWU01IMV5
3175SQ653 OTCBO EUR 230525 PUT STRIKE 97 BNP	0.00% DU3175SQ6536
Fnr 2006-48 Tf 3.484% 25/06/2036	0.00% US31395NLE57
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00% DUCCS0041369

Fhr 4579 Sd 0.109% 15/01/2038	0.00%	US3137BPS836
317U479O2 FWD SWPTION USD 080424 CALL STRIKE 2.785 NOF	0.00%	DU317U479O24
SWU01KU09 IRS GS THB 210924 PFXD 2% RFLT THB6M	0.00%	DUSWU01KU09
SWU0FC088 CCP LONG IRS MS USD 270924 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU0FC088
317U474O7 FWD SWPTION USD 080424 CALL STRIKE 2.835 NOF	0.00%	DU317U474O78
SWU01KME8 IRS BAA THB 210924 PFXD 2 RFLT THB6M	0.00%	DUSWU01KME8
SWU01IMZ6 CCP LONG IRS GS THB 150632 RFXD 3.25 PFLT THB	0.00%	DUSWU01IMZ6
SWPC0JKD6 CCP BUY CDS USD 201225 CDX HY35 5Y ICE 5 MS	0.00%	DUSWPC0JKD6
SWU01KVS7 IRS SCB THB 210924 RFLT THB6M PFXD 2	0.00%	DUSWU01KVS7
SWU0FC286 CCP LONG IRS MS USD 041024 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU0FC286
SWU01F6K3 CCP LONG IRS MS CNY 160327 RFXD 2.5 PFLT CNRF	0.00%	DUSWU01F6K3
317U00KA8 FWD SWPTION USD 111023 CALL STRIKE 2.9925 MC	0.00%	DU317U00KA89
317U461O2 FWD SWPTION USD 080424 CALL STRIKE 2.721 GOL	0.00%	DU317U461O24
SWU01KMD0 IRS NOM THB 210924 PFXD 2 RFLT THB6M	0.00%	DUSWU01KMD0
SWU0FA223 CCP LONG IRS MS USD 060924 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU0FA223
SWU02Y548 CCP LONG IRS MS USD 270423 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU02Y548
SWPC0KKK7 CCP SELL CDS EUR 201222 BARCLAYS BANK PLC SNI	0.00%	DUSWPC0KKK7
SWU0JG929 CCP LONG IRS MS USD 070324 RFLT 3LIBO PFLT 1LI	0.00%	DUSWU0JG929
SWU00OG16 CCP LONG IRS MS ZAR 200623 RFXD 7.25 PFLT 3ZA	0.00%	DUSWU00OG16
SWU01IMW3 IRS BAA THB 150632 RFX 3.25 PFLT THB6M	0.00%	DUSWU01IMW3
CREDIT SUISSE JPY CC	0.00%	
CREDIT SUISSE CCP	0.00%	
FUTURES MARGIN-JPY	0.00%	
Nykredit Realkredit As 1.00% 1/10/2050	0.00%	DK0009524431
Nykredit Realkredit As 2.50% 1/10/2036	0.00%	DK0009795627
Nykredit Realkredit As 1.50% 1/10/2050	0.00%	DK0009513152
Jyske Realkredit A/S 2.50% 1/10/2047	0.00%	DK0009382707
Nykredit Realkredit As 1.50% 1/10/2037	0.00%	DK0009504326
Jyske Realkredit A/S 1.50% 1/10/2037	0.00%	DK0009387771
Nykredit Realkredit As 2.00% 1/10/2050	0.00%	DK0009513582
Realkredit Danmark 2.50% 1/04/2036	0.00%	DK0009292120
Realkredit Danmark 2.50% 1/04/2047	0.00%	DK0009292559
Nordea Kredit Realkredit 1.50% 1/10/2050	0.00%	DK0002040567
Nykredit Realkredit As 2.00% 1/10/2050	0.00%	DK0009515876
Jyske Realkredit A/S 1.50% 1/10/2050	0.00%	DK0009396681
Nordea Kredit Realkredit 2.50% 1/10/2047	0.00%	DK0002030683
Nordea Kredit Realkredit 1.50% 1/10/2050	0.00%	DK0002044122
Nykredit Realkredit As 2.50% 1/10/2047	0.00%	DK0009798803
Jyske Realkredit A/S 2.00% 1/10/2047	0.00%	DK0009387698
Nykredit Realkredit As 1.50% 1/10/2050	0.00%	DK0009521254
Nykredit Realkredit As 2.50% 1/10/2050	0.00%	DK0009513665
MS NOK CC	0.00%	
317U459O6 SWPTION EUR 110423 CALL STRIKE 0.55 GOLDMAN	0.00%	DU317U459O69
317U0DAA1 SWPTION EUR 150523 CALL STRIKE 0.55 GS	0.00%	DU317U0DAA13
317U06PA0 SWPTION EUR 260423 CALL STRIKE 0.7 GOLDMAN	0.00%	DU317U06PA05
317U08BA1 SWPTION EUR 280423 CALL STRIKE 0.7 BNP	0.00%	DU317U08BA17
317U00OA4 SWPTION EUR 110423 CALL STRIKE 0.55 BNP PARIB	0.00%	DU317U00OA44
317U05LA6 SWPTION EUR 240423 CALL STRIKE 0.7 GOLDMAN	0.00%	DU317U05LA67
317U400O6 SWPTION EUR 040423 CALL STRIKE 0.55 NOM	0.00%	DU317U400O69
317U0CXA8 SWPTION EUR 120523 CALL STRIKE 0.55 NOMURA	0.00%	DU317U0CXA82
317U385O5 SWPTION EUR 030423 CALL STRIKE 0.55 NOM	0.00%	DU317U385O50
317U00DA6 SWPTION EUR 110423 CALL STRIKE 0.55 GS	0.00%	DU317U00DA62
317U16SA6 SWPTION USD 111022 CALL STRIKE 2.83 BAA	0.00%	DU317U16SA67
3175322K4 CDSO EUR 161122 PUT STRIKE 1.9 BARC	0.00%	DU3175322K46
317U07VA1 SWPTION USD 271023 CALL STRIKE 2.841 GOLDMA	0.00%	DU317U07VA14
317U0BJA6 SWPTION USD 101123 CALL STRIKE 2.91 GS	0.00%	DU317U0BJA65
317U06DA3 SWPTION USD 251023 CALL STRIKE 2.973 GOLDMA	0.00%	DU317U06DA33
317U04FA6 SWPTION USD 201023 CALL STRIKE 3.017 GS	0.00%	DU317U04FA66
317512BY6 CDSO EUR 211222 PUT STRIKE 2 BARC	0.00%	DU317512BY62
317U0E4A6 SWPTION USD 171123 CALL STRIKE 2.25 GS	0.00%	DU317U0E4A64
317U09MA7 SWPTION USD 031123 CALL STRIKE 3.0875 GS	0.00%	DU317U09MA70
317U0LFA8 SWPTION USD 071223 CALL STRIKE 2.25 GS	0.00%	DU317U0LFA83
317561AC2 CDSO EUR 161122 PUT STRIKE 1.9 JPM	0.00%	DU317561AC28
317U05NA4 SWPTION USD 231023 CALL STRIKE 3.225 GOLDMA	0.00%	DU317U05NA40
317553KY0 CDSO USD 211222 PUT STRIKE 1.6 MS	0.00%	DU317553KY04
317U0FKA5 SWPTION USD 201123 CALL STRIKE 2.15 GS	0.00%	DU317U0FKA50
317U0IYA2 SWPTION USD 011223 CALL STRIKE 2.15 BAA	0.00%	DU317U0IYA27
317552O02 CDSO EUR 150323 PUT STRIKE 3 GS	0.00%	DU317552O024
317U0DIA3 SWPTION USD 131123 CALL STRIKE 2.845 NOM	0.00%	DU317U0DIA31
317U0AUA5 SWPTION USD 061123 CALL STRIKE 3.02 NOM	0.00%	DU317U0AUA53
317U05RA0 SWPTION USD 231023 CALL STRIKE 3.14 GOLDMAN	0.00%	DU317U05RA04
317U05PA2 SWPTION USD 231023 CALL STRIKE 3.19 GOLDMAN	0.00%	DU317U05PA22

SWPC0JFW0 SELL CDS USD 200625 ITALY GOVT SW SP BRC BARC	0.00%	DUSWPC0JFW0
317U00LA7 FWD SWPTION USD 111023 PUT STRIKE 2.9925 MO	0.00%	DU317U00LA70
317U460O3 FWD SWPTION USD 080424 PUT STRIKE 2.721 GOLI	0.00%	DU317U460O33
317U02QA8 SWPTION USD 131023 CALL STRIKE 2.92 GOLDMAN	0.00%	DU317U02QA81
317523OB9 CDSO USD 161122 PUT STRIKE 1.35 JPMORGAN	0.00%	DU317523OB95
SWPC0H4H9 BUY CDS USD 200623 SOUTH KOREA 1% HSBC	0.00%	DUSWPC0H4H9
MORGAN STANLEY AUD	0.00%	
CME 3M SOFR 98.00 C	0.00%	DU0SOF312C23
317U458O7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	0.00%	DU317U458O78
SWPC0JG41 SELL CDS USD 200625 ITALY GOVT SW 1% BARC	0.00%	DUSWPC0JG41
SWPC0JFV2 SELL CDS USD 200625 ITALY GOVT SW 1 BAA	0.00%	DUSWPC0JFV2
317U0D9A3 SWPTION EUR 150523 PUT STRIKE 2.1 GS	0.00%	DU317U0D9A38
317U05MA5 SWPTION USD 231023 PUT STRIKE 3.225 GOLDMA	0.00%	DU317U05MA58
317U09NA6 SWPTION USD 031123 PUT STRIKE 3.0875 GS	0.00%	DU317U09NA61
317U04EA7 SWPTION USD 201023 PUT STRIKE 3.0175 GS	0.00%	DU317U04EA75
317U477O4 FWD SWPTION USD 080424 PUT STRIKE 2.835 NON	0.00%	DU317U477O42
SWU01K408 CCP SHORT OIS BARC INR 210927 RFLT MIBOR PFXI	0.00%	DUSWU01K408
317U06EA2 SWPTION USD 251023 PUT STRIKE 2.973 GOLDMAN	0.00%	DU317U06EA24
317U0BIA7 SWPTION USD 101123 PUT STRIKE 2.91 GS	0.00%	DU317U0BIA74
SWU012TM3 CCP LONG IRS MS USD 161222 RFXD 0.75 PFLT 3LI	0.00%	DUSWU012TM3
317U07UA2 SWPTION USD 271023 PUT STRIKE 2.841 GOLDMAN	0.00%	DU317U07UA23
31750JUW3 CDSO USD 161122 PUT STRIKE 1.4 GOLDMAN	0.00%	DU31750JUW36
317U0E3A7 SWPTION USD 171123 PUT STRIKE 3.75 GS	0.00%	DU317U0E3A73
317U0LEA9 SWPTION USD 071223 PUT STRIKE 3.75 GS	0.00%	DU317U0LEA92
317U478O3 FWD SWPTION USD 080424 PUT STRIKE 2.785 NON	0.00%	DU317U478O33
SWU01K432 CCP LONG OIS BARC INR 210924 RFXD 6.75 PFLT M	0.00%	DUSWU01K432
317U05OA3 SWPTION USD 231023 PUT STRIKE 3.19 GOLDMAN	0.00%	DU317U05OA31
317U05QA1 SWPTION USD 231023 PUT STRIKE 3.14 GOLDMAN	0.00%	DU317U05QA13
FUTURES MARGIN-CAD	0.00%	
317U0ATA7 SWPTION USD 061123 PUT STRIKE 3.02 NOM	0.00%	DU317U0ATA72
SWU01L6J3 CCP LONG IRS MS AUD 150932 RFXD 4.25 PFLT 6BB	0.00%	DUSWU01L6J3
SWPC0H4C0 BUY CDS USD 200623 CHINA AS BP GST 1% GS	0.00%	DUSWPC0H4C0
317U0FJA7 SWPTION USD 201123 PUT STRIKE 3.65 GS	0.00%	DU317U0FJA79
317U0JXA3 SWPTION USD 011223 PUT STRIKE 3.65 BAA	0.00%	DU317U0JXA36
317U0DJA2 SWPTION USD 131123 PUT STRIKE 2.845 NOM	0.00%	DU317U0DJA22
317U06OA1 SWPTION EUR 260423 PUT STRIKE 2.25 GOLDMAN	0.00%	DU317U06OA14
317U08AA2 SWPTION EUR 280423 PUT STRIKE 2.25 BNP	0.00%	DU317U08AA26
317534Q57 CDSO USD 211222 PUT STRIKE 1.5 GS	0.00%	DU317534Q571
CCS004136 MTM XCCY AUD/USD 141030 RFLT 1BBSW PFLT 3LIE	0.00%	DUCCS0041369
SWU01JR06 CCP LONG IRS MS USD 300624 RFXD 3.4859 PFLT S	0.00%	DUSWU01JR06
SWPC0H4D8 BUY CDS USD 200623 SOUTH KOREA GOVT 1% BNI	0.00%	DUSWPC0H4D8
317U05HA1 SWPTION EUR 240423 PUT STRIKE 2.25 GOLDMAN	0.00%	DU317U05HA14
SWPC0KSB9 CCP SELL CDS EUR 200627 CDX ITRAXX XOV37 5% N	0.00%	DUSWPC0KSB9
317U16RA7 SWPTION USD 111022 PUT STRIKE 3.33 BAA	0.00%	DU317U16RA76
317U388O2 FWD SWPTION USD 020424 PUT STRIKE 2.697 GOLI	0.00%	DU317U388O24
SWU018819 CCP LONG IRS MS NZD 170324 RFXD 0.5275 PFLT 3	0.00%	DUSWU018819
317U00EA5 SWPTION EUR 110423 PUT STRIKE 2.1 BNP PARIBAS	0.00%	DU317U00EA53
317U0CWA9 SWPTION EUR 120523 PUT STRIKE 2.1 NOMURA	0.00%	DU317U0CWA91
317U02PA9 SWPTION USD 131023 PUT STRIKE 2.92 GOLDMAN	-0.01%	DU317U02PA90
SWPC0KSK9 CCP SELL CDS USD 200627 CDX IG38 5Y ICE 1% MS	-0.01%	DUSWPC0KSK9
317U401O5 SWPTION EUR 040423 PUT STRIKE 2.1 NOM	-0.01%	DU317U401O50
SWU01K3T6 IRS BAA THB 210932 RFXD 2.75% PFLT THB6M	-0.01%	DUSWU01K3T6
SWU01IMT0 CCP LONG IRS MS KRW 150632 RFXD 3.25 PFLT 3K	-0.01%	DUSWU01IMT0
SWU01C2S7 CCP LONG OIS MS SGD 150931 RFXD 1.25 PFLT SOF	-0.01%	DUSWU01C2S7
SWU01KAJ0 CCP LONG OIS BARC INR 210924 RFXD 6.5 PFLT MIE	-0.01%	DUSWU01KAJ0
SWU01GJE1 CCP LONG OIS MS JPY 150352 RFXD 0.7 PFLT TONA	-0.01%	DUSWU01GJE1
CME 3M SOFR 96.50 P	-0.01%	DU0SOF312P28
SWU01JLR3 CCP LONG OIS BARC SGD 150627 RFXD 3 PFLT SORA	-0.01%	DUSWU01JLR3
SWU01JLO0 CCP LONG OIS BARC SGD 150627 RFXD 2.75 PFLT SI	-0.01%	DUSWU01JLO0
SWPC0KCO8 CCP SELL CDS EUR 201228 BRITISH TELECOMM 1 N	-0.01%	DUSWPC0KCO8
SWU01JYH1 CCP LONG IRS MS EUR 210937 RFXD 2.25 PFLT 6EU	-0.01%	DUSWU01JYH1
3 MONTH SOFR 2306 F	-0.01%	DU00SFR23061
CCS112236 FWD XCCY AUD/USD 040131 RFLT 1BBSW PFLT 3LIB	-0.01%	DUCCS1122366
317U00CA7 SWPTION EUR 110423 PUT STRIKE 2.1 GOLDMAN	-0.01%	DU317U00CA71
SWU01EBV6 CCP LONG IRS MS AUD 160327 RFXD 1.75 PFLT 6BF	-0.01%	DUSWU01EBV6
317U392O6 SWPTION EUR 030423 PUT STRIKE 2.1 NOM	-0.01%	DU317U392O69
SWU01HL48 CCP LONG IRS MS CAD 250352 RFXD 3.0275 PFLT 3	-0.01%	DUSWU01HL48
SWU01L4K2 CCP LONG IRS MS AUD 150932 RFXD 4.5 PFLT 6BS	-0.01%	DUSWU01L4K2
SWU00SF83 CCP LONG IRS MS CZK 300129 RFXD 1.9125 PFLT 6F	-0.01%	DUSWU00SF83
CCS0079R8 XCCY AUD/USD 270829 RFLT 1BBSW PFLT 3LIBO MS	-0.01%	DUCCS0079R87
SWU01IVA1 CCP LONG IRS MS EUR 180527 RFXD1 PFLT 6EUBO	-0.01%	DUSWU01IVA1
SWU01E2J3 CCP LONG OIS MS JPY 190629 RFXD 0.2 PFLT TONAI	-0.01%	DUSWU01E2J3

SWU01GE55 CCP LONG OIS MS CHF 170227 RFXD 0.295 PFLT SA	-0.01%	DUSWU01GE55
SWU01HX03 CCP LONG IRS MS EUR 110427 RFXD 0.7 PFLT 6EUE	-0.02%	DUSWU01HX03
SWU01GDB3 CCP LONG OIS MS CHF 160527 RFXD 0.3425 PFLT S	-0.02%	DUSWU01GDB3
SWU01GZD5 IRS BAA THB 160332 RFXD 2 PFLT THB6M	-0.02%	DUSWU01GZD5
SWU01IOA9 CCP LONG IRS MS EUR 110527 RFXD 0.65 PFLT 6EU	-0.02%	DUSWU01IOA9
SWU01I841 CCP LONG IRS MS NZD 150627 RFXD 3.75 PFLT 3ZBS	-0.02%	DUSWU01I841
EURO SCHATZ 2212 FU	-0.02%	DE000C6R0478
SWU00S905 IRS NOM KRW 200324 RFXD 1.725 PFLT 3KSDA	-0.02%	DUSWU00S905
SWU01H553 CCP LONG IRS MS USD 160332 RFXD 1.765 PFLT SC	-0.02%	DUSWU01H553
SWU01LBR9 CCP LONG IRS MS USD 080929 RFXD 3.05 PFLT SOF	-0.02%	DUSWU01LBR9
SWU01FQ54 CCP LONG IRS MS USD 260129 RFXD 1.63 PFLT 3LI	-0.02%	DUSWU01FQ54
SWU01KEE7 CCP LONG IRS MS USD 150532 RFXD 2.80712 PFLT	-0.02%	DUSWU01KEE7
SWU01FWG3 CCP LONG IRS MS CAD 280152 RFXD 2.5 PFLT 3CD	-0.02%	DUSWU01FWG3
SWU01GBE9 CCP LONG OIS MS CHF 150227 RFXD 0.3 PFLT SAR	-0.02%	DUSWU01GBE9
SWU01GAD2 CCP LONG OIS MS CHF 140227 RFXD 0.2825 PFLT S	-0.02%	DUSWU01GAD2
US ULTRA BOND 2212 F	-0.02%	DU000USU22124
SWU01J511 CCP LONG IRS MS NZD 140624 RFXD 4% PFLT 3ZBSV	-0.02%	DUSWU01J511
SWU00SMW2 CCP LONG IRS MS SEK 190624 RFXD 0.5 PFLT 3M	-0.02%	DUSWU00SMW2
SWU013KR9 CCP LONG IRS MS MXN 070725 RFXD 4.87 PFLT 1M	-0.03%	DUSWU013KR9
SWU01DB55 CCP LONG IRS MS NZD 011123 RFXD 3 PFLT 3ZBSV	-0.03%	DUSWU01DB55
SWU01KTX9 CCP LONG IRS BARC KRW 210927 RFXD 3 PFLT 3KSI	-0.03%	DUSWU01KTX9
SWU01K531 CCP LONG IRS MS KRW 210927 RFXD 3.25 PFLT 3K	-0.03%	DUSWU01K531
AUD 10YR 2212 BOND F	-0.03%	DU000XT22128
SWU01HY44 CCP LONG IRS MS EUR 120427 RFXD 0.65 PFLT 6EU	-0.03%	DUSWU01HY44
SWU01IQW9 CCP LONG IRS MS EUR 130527 RFXD 1% PFLT 6EUE	-0.03%	DUSWU01IQW9
SWU01GUK4 CCP LONG IRS MS USD 151131 RFXD 1.695 PFLT S	-0.03%	DUSWU01GUK4
SWU01IS51 CCP LONG IRS MS USD 210429 RFXD 2.175 PFLT SO	-0.03%	DUSWU01IS51
SWU01E188 CCP LONG OIS MS JPY 291129 RFXD 0.035 PFLT TO	-0.04%	DUSWU01E188
SWU01G3I9 CCP LONG IRS MS USD 090229 RFXD 1.6175 PFLT S	-0.04%	DUSWU01G3I9
SWU01DMW4 CCP LONG IRS MS NZD 151223 RFXD 3 PFLT 3ZBS	-0.04%	DUSWU01DMW4
SWU00WS56 CCP LONG IRS MS CAD 021029 RFXD 1.7125 PFLT S	-0.05%	DUSWU00WS56
SWU01JB94 CCP LONG IRS MS USD 210932 RFXD 2.75 PFLT SOF	-0.05%	DUSWU01JB94
SWU01K3X7 CCP LONG OIS BARC SGD 210927 RFXD 2.5 PFLT SO	-0.05%	DUSWU01K3X7
SWU01HI00 CCP LONG IRS MS USD 250329 RFXD 1.936 PFLT SO	-0.06%	DUSWU01HI00
SWU01G5H9 CCP LONG OIS MS CHF 100227 RFXD 0.294 PFLT S	-0.06%	DUSWU01G5H9
SWU01FL00 CCP LONG IRS MS USD 200129 RFXD 1.545 PFLT 3LI	-0.06%	DUSWU01FL00
SWU01L067 CCP LONG OIS BARC SGD 210927 RFXD 2.75 PFLT S	-0.06%	DUSWU01L067
SWU01LT41 CCP SHORT OIS MS GBP 270932 RFXD 3.155 PFLT S	-0.06%	DUSWU01LT41
317U749I9 SWPTION USD 110124 PUT STRIKE 2.31 BOA	-0.08%	DU317U749I91
SWU01FKU5 CCP LONG IRS MS USD 200129 RFXD 1.63 PFLT 3LI	-0.08%	DUSWU01FKU5
SWU01KS69 CCP LONG IRS MS EUR 150325 RFXD 1.5 PFLT 6EUB	-0.09%	DUSWU01KS69
SWU01CL07 CCP LONG IRS MS USD 151251 RFXD 1.75 PFLT SOF	-0.09%	DUSWU01CL07
317U173X1 SWPTION EUR 230525 PUT STRIKE 0.451 BNP	-0.09%	DU317U173X14
SWU01FKX9 CCP LONG IRS MS USD 200129 RFXD 1.518 PFLT 3LI	-0.09%	DUSWU01FKX9
SWU01E2C8 CCP LONG OIS MS JPY 170331 RFXD 0 PFLT TONAR	-0.10%	DUSWU01E2C8
SWU017A42 CCP LONG IRS MS USD 160628 RFXD 0.5 PFLT 3LIB	-0.11%	DUSWU017A42
SWU01CIC5 CCP LONG OIS MS GBP 070223 RFXD 0.01 PLFT SON	-0.11%	DUSWU01CIC5
SWU01H3N6 CCP LONG OIS MS CHF 150627 RFXD 0.3675 PFLT S	-0.12%	DUSWU01H3N6
SWU01KAI2 IRS GS THB 190722 RFXD 2.5 PFLT THB6M	-0.12%	DUSWU01KAI2
SWU01KSD4 CCP LONG OIS MS GBP 150353 RFXD 2 PFLT SONIA	-0.14%	DUSWU01KSD4
SWU01CKM0 CCP LONG IRS MS USD 151228 RFXD 1.25 PFLT SO	-0.15%	DUSWU01CKM0
SWU01KS77 CCP LONG IRS MS EUR 150333 PFLT 6EUBO RFXD 1	-0.15%	DUSWU01KS77
SWU01B8K0 CCP LONG OIS MS CHF 150926 RFXD -0.5 PFLT DUM	-0.15%	DUSWU01B8K0
SWU0EQ377 CCP LONG IRS MS USD 151251 RFXD 2 PFLT 3LIBO	-0.16%	DUSWU0EQ377
SWU01KS88 CCP LONG OIS MS GBP 150328 RFXD 2.25 PFLT SOF	-0.16%	DUSWU01KS88
SWU01LTH2 CCP LONG IRS MS USD 280932 RFXD 3.1 PFLT SOFI	-0.17%	DUSWU01LTH2
SWU00Y1I3 CCP LONG IRS MS CAD 170630 RFXD 1.5 PFLT 3CDO	-0.17%	DUSWU00Y1I3
SWU00UG12 CCP LONG IRS MS CAD 181229 RFXD 1.90 PFLT 3CI	-0.19%	DUSWU00UG12
SWU01D6S1 CCP LONG IRS MS USD 150652 RFXD 1.5 PFLT SOFF	-0.20%	DUSWU01D6S1
US 10YR NOTE 2212 F	-0.24%	DU000USX22128
SWU01D6J1 CCP LONG IRS MS USD 150632 RFXD 1.25 PFLT SOF	-0.32%	DUSWU01D6J1
SWU017RJ1 CCP LONG IRS MS CAD 160631 RFXD 1.25 PFLT 3CD	-0.32%	DUSWU017RJ1
SWU0ZN447 CCP LONG IRS MS USD 151228 RFXD 1.5 PFLT 3LIB	-0.33%	DUSWU0ZN447
SWU01JJ21 CCP LONG IRS MS USD 150532 RFXD 2.88642 PFLT S	-0.34%	DUSWU01JJ21
US 5YR NOTE 2212 FUT	-0.35%	DU000USV22122
FUTURES MARGIN-GBP	-0.35%	
SWU01K8G5 IRS SCB THB 210927 PFXD THB6M RFLT 2.25	-0.37%	DUSWU01K8G5
SSWU01IOV9 CCP LONG IRS MS KRW 150632 RFXD 3% PFLT 3KS	-0.38%	DUSSWU01IOV9
317U743Z7 SWPTION USD 021122 PUT STRIKE 1.27 GOLDMAN	-0.40%	DU317U743Z70
TORONTO DOMINION COL	-0.45%	
SWU013ZU6 CCP LONG IRS MS USD 150128 RFXD 0.4 PFLT 3LIB	-0.47%	DUSWU013ZU6
MERRILL LYNCH COLAT	-0.48%	

SWU01KFX4 SHORT IRS MS USD 300429	-0.49%	DUSWU01KFX4
BARCLAYS COLLATERAL	-0.54%	
UBS COLLATERAL A/C	-0.56%	
SWU01KSC6 CCP LONG OIS MS GBP 150333 RFXD 2 PFLT SONIA	-0.56%	DUSWU01KSC6
FUTURES MARGIN-EURO	-0.58%	
SWU01KS85 CCP LONG IRS MS EUR 150328 PFLT 6EUBO RFXD 1	-0.70%	DUSWU01KS85
SWU01D6D4 CCP LONG IRS MS USD 150629 RFXD 1 PFLT SOFRA	-0.78%	DUSWU01D6D4
HSBC COLLATERAL	-0.80%	
Net Current Assets	-1.30%	
SWU01H515 CCP SHORT IRS MS USD 150624 PFXD 1.75% RFLT 5	-1.57%	DUSWU01H515
UNITED STATES TREASURY 031022 3.09 REPO	-1.68%	DU0RE22O0322
SWU01CCZ0 CCP LONG IRS MS EUR 210932 RFXD 0.25 PFLT 6EU	-2.80%	DUSWU01CCZ0
Outstanding settlements	-4.88%	