

## DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	SMART EXCHANGE TRADED FUNDS	1	Offer number	OFR10865
Fund name	SMART GLOBAL BOND ETF		Fund number	FND1101
Period disclosure applies [dd/mm/yyyy]	30/09/2024			
Asset name	% of fund net assets		Security code	
ASR CASH ACCOUNT (CITIBANK)		0.01%		
AUD CASH ACCOUNT (BNP PARIBAS)		0.00%		
BRL CASH ACCOUNT (ROYAL BANK OF CANADA)		0.00%		
CAD CASH ACCOUNT (ROYAL BANK OF CANADA)		0.00%		
EUR CASH ACCOUNT (BNP PARIBAS)		0.00%		
GBP CASH ACCOUNT (BNP PARIBAS)		0.00%		
HKD CASH ACCOUNT (BNP PARIBAS)		0.00%		
INR CASH ACCOUNT (ANZ BANK)		0.00%		
JPY CASH ACCOUNT (HSBC BANK)		0.00%		
KRW CASH ACCOUNT (HSBC BANK)		0.00%		
MXN CASH ACCOUNT (BANCO NACIONAL DE MEXICO)		0.00%		
RON CASH ACCOUNT (CITIBANK)		0.05%		
THB CASH ACCOUNT (HSBC BANK)		0.00%		
USD CASH ACCOUNT (BNP PARIBAS)		-1.25%		
ZAR CASH ACCOUNT (STANDARD BANK)		0.00%		
CREDIT SUISSE NEW YORK SR UNSEC		0.25%	US22550L2H39	
MITSUBISHI UFJ FIN GRP SR UNSEC		0.29%	US606822BS23	
STIF FUND (ILS)		0.01%		
STIF FUND (TRY)		0.00%		
STIF FUND (AUD)( BNP PARIBAS)		0.03%		
STIF FUND (CNH)		0.00%		
STIF FUND (CAD)		0.03%		
STIF FUND (CZK)		0.01%		
STIF FUND (DKK)		0.00%		
STIF FUND (EUR)( BNP PARIBAS)		0.08%		
STIF FUND (HUF)		0.00%		
STIF FUND (JPY)( BNP PARIBAS)		0.08%		
STIF FUND (MXN)		0.00%		
STIF FUND (NZD)		0.01%		
STIF FUND (NOK)		0.00%		
STIF FUND (PLN)		0.00%		
STIF FUND (SGD)		0.05%		
STIF FUND (RUB)		0.00%		
STIF FUND (ZAR)		0.00%		
STIF FUND (SEK)		0.00%		
STIF FUND (CHF)		0.01%		
STIF FUND (GBP)( BNP PARIBAS)		0.10%		
STIF FUND (USD)( BNP PARIBAS)		1.55%		
ISRAEL FIXED BOND		0.25%	IL0011393449	
REPUBLIC OF PERU		0.03%	PEP01000C5E9	
TOKYO METROPOLITAN GOV'T		0.29%	XS2200138639	
BANK OF AMERICA CORP SR UNSEC		0.11%	XS2387929834	
MORGAN STANLEY SR UNSEC		0.11%	XS2446386356	
CASH COLLATERAL LCH BCY USD		0.30%		
CASH COLLATERAL ISDA BPS USD		0.00%		
CASH COLLATERAL ISDA JPM USD		0.00%		
CASH COLLATERAL CME MSC USD		0.06%		
CASH COLLATERAL LCH MSC USD		0.87%		
CASH COLLATERAL FUT MSC USD		0.46%		
CASH COLLATERAL ICE MSC USD		0.49%		
CASH COLLATERAL ISDA TOR USD		0.00%		
COMCAST CORPORATION DIR		0.00%		
HCA INC DIR		0.00%		
SEMPRA DIR		0.00%		
CARDINAL HEALTH INC DIR		0.00%		
CISCO SYSTEMS INC DIR		0.00%		
BARRICK GOLD CORPORATION DIR		0.00%		
INTERNATIONAL BUSINESS MACHINES CORP DIR		0.00%		
DXC TECHNOLOGY COMPANY DIR		0.00%		
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%
BLOCK FINANCIAL CORP DIR	0.00%
COX COMMUNICATIONS INC DIR	0.00%
LOCKHEED MARTIN CORPORATION DIR	0.00%
SOUTHERN CO DIR	0.00%
T-MOBILE USA INC DIR	0.00%
DEERE & COMPANY DIR	0.00%
TRANSCANADA PIPELINES LIMITED DIR	0.00%
NETFLIX INC DIR	0.00%
GENERAL MILLS INC DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
PFIZER INC DIR	0.00%
PULTEGROUP 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%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%
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%
CSX CORPORATION DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
AUTOZONE INC 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%
ALLSTATE CORP DIR	0.00%
DANAHER CORPORATION DIR	0.00%
DELL INC DIR	0.00%
WALMART INC DIR	0.00%
MCDONALDS CORPORATION DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
TYSON FOODS INC DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%
UNION PACIFIC CORPORATION DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
FEDEX CORPORATION DIR	0.00%
DR HORTON INC DIR	0.00%
AMERICAN EXPRESS COMPANY DIR	0.00%
GENERAL MOTORS COMPANY DIR	0.00%
ORACLE CORPORATION DIR	0.00%
PRUDENTIAL FINANCIAL INC DIR	0.00%
PACKAGING CORP OF AMERICA INC DIR	0.00%
VERIZON COMMUNICATIONS INC DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
BORGWARNER 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%
MOTOROLA SOLUTIONS INC DIR	0.00%
NEWMONT CORPORATION DIR	0.00%
EXELON CORPORATION DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
PROCTER & GAMBLE COMPANY DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
CVS HEALTH CORPORATION DIR	0.00%
AMGEN INC DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
LENNAR CORPORATION DIR	0.00%
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%
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%
COMCAST CORPORATION DIR	0.00%
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%
OVINTIV INC DIR	0.00%
ORACLE CORPORATION DIR	0.00%
PACKAGING CORP OF AMERICA INC DIR	0.00%
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ENBRIDGE INC DIR	0.00%
VALERO ENERGY CORPORATION DIR	0.00%
KROGER CO DIR	0.00%
SEMPRA DIR	0.00%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
BARRICK GOLD CORPORATION DIR	0.00%
RADIAN GROUP INC DIR	0.00%
LOWE'S COMPANIES INC DIR	0.00%
GENERAL ELECTRIC COMPANY DIR	0.00%
BLOCK FINANCIAL CORP DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
CVS HEALTH CORPORATION DIR	0.00%
TARGET CORPORATION DIR	0.00%
TOLL BROTHERS FINANCE CORP DIR	0.00%
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PROCTER & GAMBLE COMPANY DIR	0.00%
SOUTHERN CO DIR	0.00%
NETFLIX INC DIR	0.00%
AMAZONCOM INC DIR	0.00%
MCKESSON CORPORATION DIR	0.00%
NORFOLK SOUTHERN CORPORATION DIR	0.00%
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MONDELEZ INTERNATIONAL INC DIR	0.00%
EXPEDIA GROUP INC DIR	0.00%
BOEING CO/THE DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%

BROADCOM INC DIR	0.00%
HESS CORPORATION DIR	0.00%
CHINESE - YUAN RENMINBI (CNH)	0.00% EZC0JSLK2BY2
CHINESE - YUAN RENMINBI (CNH)	0.00% EZWC8Q305851
CHINESE - YUAN RENMINBI (CNH)	-0.08% EZJ3144QT616
CHINESE - YUAN RENMINBI-NDF	0.00% EZ86LD1054B8
CHINESE - YUAN RENMINBI-NDF	0.00% EZ9TX7YY8KZ4
CHINESE - YUAN RENMINBI-NDF	0.00% EZVMX77MGJL1
CHINESE - YUAN RENMINBI-NDF	0.00% EZ1B2M2XQ4F2
CHINESE - YUAN RENMINBI-NDF	0.00% EZ4D8L2L6PF2
CHINESE - YUAN RENMINBI-NDF	0.00% EZ5KYTK18V61
CHINESE - YUAN RENMINBI-NDF	0.00% EZ197GY8GJQ6
CHINESE - YUAN RENMINBI-NDF	0.00% EZVTJQJN3F24
CHINESE - YUAN RENMINBI-NDF	0.00% EZ2VPQ89NCL2
CHINESE - YUAN RENMINBI-NDF	0.00% EZBJ9GP7TWY4
REPUBLIC OF SOUTH AFRICA	0.27% ZAG000106998
REPUBLIC OF SOUTH AFRICA	0.27% ZAG000125972
INDONESIAN RUPIAH-NDF	0.01% EZ8N3MSWWR75
INDONESIAN RUPIAH-NDF	0.00% EZ4CW5MSH603
ISRAELI SHEKEL	0.01% EZMYXSGM9D16
INDIAN RUPEE-INR-NDF	0.00% EZ35K54RNWF4
SOUTH KOREA WON-NDF	0.00% EZ6X943RM9R8
SOUTH KOREA WON-NDF	-0.01% EZ70GVVGMGF0
MEXICAN NUEVO PESO	0.00% EZ3Y2TXBFR27
MEXICAN NUEVO PESO	0.00% EZXFYNLNBXG9
MEXICAN NUEVO PESO	0.00% EZVF6LRS4KC1
MEXICAN NUEVO PESO	0.00% EZWXRJ8DLS4
MALAYSIAN RINGGIT-NDF	-0.04% EZ84FR941KL3
PERUVIAN SOL-NDF	0.00% EZ1LYKHRD939
PERUVIAN SOL-NDF	0.00% EZ2JS9B5R0M8
PERUVIAN SOL-NDF	-0.01% EZ780YR2TDY9
PERUVIAN SOL-NDF	0.00% EZ3KZH1SGXQ1
POLISH ZLOTY	0.01% EZD9PWKX8YT2
POLISH ZLOTY	0.00% EZ0BFQ7W27M2
POLISH ZLOTY	0.00% EZH2HX7SSMK0
POLISH ZLOTY	0.00% EZCGTCDB4L37
EUR - RON (UNDERLYING)	0.00%
EUR - RON (UNDERLYING)	0.00%
U S TREASURY REV REPO	-1.46%
U S TREASURY REV REPO	-0.55%
U S TREASURY REV REPO	-0.27%
U S TREASURY REV REPO	-0.96%
U S TREASURY REV REPO	-0.53%
U S TREASURY REV REPO	-0.61%
U S TREASURY REV REPO	-1.02%
U S TREASURY REV REPO	-0.47%
SINGAPORE DOLLARS	-0.01% EZ2SLZ1S8HW9
SINGAPORE DOLLARS	0.00% EZ5R8B1309K3
CAD - SGD (UNDERLYING)	0.00%
CDX IG42 5Y ICE	0.00% EZ7CR7Q96GD2
CDX IG43 5Y ICE	0.00%
IRS CZK 1.91250 01/30/19-10Y CME	0.00% EZNFWSGPCG7
IRS MXN 4.87000 07/13/20-5Y* CME	0.00%
IRS MYR P 3.75000 09/20/23-10Y GST	0.00% EZ14D1Z6JH9
IRS MYR P 3.50000 03/20/24-5Y GST	0.00% EZ9GQK0KFMW9
IRS CNY 2.25000 09/18/24-5Y LCH	-0.01% EZB63K7PLBN7
OIS THB THORON/2.25000 09/18/24-5Y LCH	0.00% EZTCFS78BC98
OIS SGD SIBSORA/2.75000 09/18/24-5Y LCH	0.00% EZ42BVP7VWH1
IRS MYR P 3.50000 09/18/24-5Y BPS	0.00% EZK516RW3CQ7
IRS MYR P 3.50000 09/18/24-5Y GST	0.00% EZK516RW3CQ7
OIS THB THORON/2.50000 09/18/24-5Y LCH	0.00%
OIS THB THORON/2.75000 09/18/24-10Y LCH	0.00% EZDB3ZD50XB1
IRS MYR P 3.75000 09/18/24-10Y BPS	0.00% EZLRDZ9WNKY4
OIS INR MIBOR/6.00000 03/19/25-5Y LCH	0.00% EZQDSWRBRSR01
IRS KRW 3.00000 03/19/25-5Y LCH	0.00% EZLH7B5WPJC1
IRS KRW 3.00000 03/19/25-10Y LCH	0.00% EZS5RW82V3M6
IRS ILS 4.16500 09/18/24-5Y LCH	0.00% EZN9JW94C727
IRS ILS 4.16500 09/18/24-5Y LCH	0.00% EZN9JW94C727
IRS ILS 4.09500 09/19/24-5Y LCH	0.00% EZ89RRWQ2QW1
IRS ILS 4.33000 09/24/24-5Y LCH	0.00% EZH447P40J04
IRS ILS 4.28000 09/27/24-5Y LCH	0.00% EZ93Y3MS03Z0
IRS ILS 4.18000 10/01/24-5Y LCH	0.00% EZ6G40Q0FJJ3

IRS ILS 4.17500 10/02/24-5Y LCH	0.00%	EZGZMT6HCBX9
THAILAND BAHT	0.00%	EZF095W3YY71
TURKISH LIRA	0.00%	EZW6T9JW6J99
TURKISH LIRA	0.00%	EZCR8Z38T7J4
TURKISH LIRA	0.00%	EZTRZ08VNDW1
TURKISH LIRA	0.01%	EZBFZ3YQCL97
TURKISH LIRA	0.00%	EZ8P3K1YVFN8
TURKISH LIRA	0.00%	EZ9N4MVMQ852
TURKISH LIRA	0.00%	EZSSZYHL6340
TURKISH LIRA	0.00%	EZGMW9QXFYP2
TURKISH LIRA	0.00%	EZLMDTGM4Q39
TURKISH LIRA	-0.01%	EZ3WB2K7Q6B4
TAIWANESE DOLLAR-NDF	0.02%	
VM CASH CCP LCH BCY SGD	0.01%	
VM CASH CCP LCH BCY USD	0.01%	
VM CASH FUT DOM MSC USD	0.01%	
VM CASH FUT FOR MSC AUD	0.01%	
VM CASH FUT FOR MSC CAD	0.00%	
VM CASH FUT FOR MSC EUR	0.00%	
VM CASH FUT FOR MSC GBP	0.00%	
VM CASH FUT FOR MSC JPY	0.00%	
VM CASH CCP CME MSC CZK	0.01%	
VM CASH CCP CME MSC MXN	0.01%	
VM CASH CCP CME MSC USD	0.00%	
VM CASH CCP ICE MSC EUR	0.00%	
VM CASH CCP ICE MSC USD	0.00%	
VM CASH CCP LCH MSC AUD	0.00%	
VM CASH CCP LCH MSC CAD	0.01%	
VM CASH CCP LCH MSC CHF	0.01%	
VM CASH CCP LCH MSC EUR	0.01%	
VM CASH CCP LCH MSC GBP	0.00%	
VM CASH CCP LCH MSC ILS	0.00%	
VM CASH CCP LCH MSC JPY	0.01%	
VM CASH CCP LCH MSC NZD	0.00%	
VM CASH CCP LCH MSC USD	0.01%	
SINGAPORE GOVT	0.59%	SGXPK17B11U8
BONOS DE TESORERIA	0.18%	PEP01000C5J8
SOUTH AFRICAN RAND	0.00%	EZD675XH3D98
SOUTH AFRICAN RAND	0.03%	EZGPCSZMYQM4
EXPORT DEVELOPMNT CANADA	0.17%	XS2779802078
MALAYSIA GOVERNMENT	0.77%	MYBMI2300024
BONOS DE TESORERIA	0.41%	PEP01000C5I0
ABN AMRO BANK NV SR NON PREF 144A	0.31%	US00084DBC39
ABU DHABI DEVELOPMENTAL SR UNSEC 144A	0.21%	US00402D2A25
ACE 2005-HE5 M4 TSFR1M+101.448BP	0.22%	US004421RH88
ITALY (REP OF) GOVT EMTN	0.14%	XS0089572316
AERCAP IRELAND CAP/GLOBA SR UNSEC SMR	0.14%	US00774MAV72
AERCAP IRELAND CAP/GLOBA SR UNSEC SMR	0.14%	US00774MAW55
FNMA TBA 2.0% OCT 15YR	0.00%	US01F0204A48
FNMA TBA 2.0% NOV 15YR	0.01%	US01F0204B21
FNMA TBA 2.0% OCT 30YR	-0.06%	US01F0206A20
FNMA TBA 2.5% OCT 30YR	0.00%	US01F0226A83
FNMA TBA 3.0% OCT 30YR	0.02%	US01F0306A11
FNMA TBA 4.5% OCT 30YR	0.01%	US01F0426A65
FNMA TBA 5.0% OCT 30YR	-0.03%	US01F0506A92
FNMA TBA 5.0% NOV 30YR	0.00%	US01F0506B75
FNMA TBA 5.5% OCT 30YR	0.00%	US01F0526A56
FNMA TBA 5.5% NOV 30YR	0.00%	US01F0526B30
FNMA TBA 6.0% OCT 30YR	-0.01%	US01F0606A83
FNMA TBA 6.0% NOV 30YR	-0.01%	US01F0606B66
AMSI 2005-R5 M5 TSFR1M+108.948BP	0.48%	US03072SE687
AMSI 2005-R11 M3 TSFR1M+86.448BP	0.23%	US03072SV368
ATHENE GLOBAL FUNDING SEC 144A	0.20%	US04685A3S83
AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	0.40%	US05401AAR23
BCAP 2011-RR5 12A1 144A	0.03%	US05534AAN19
BX 2021-21M A TSFR1M+84.448BP 144A	0.27%	US05609CAA53
BAYER US FINANCE LLC SR UNSEC 144A	0.22%	US07274EAL74
BRISTOL-MYERS SQUIBB CO SR UNSEC SMR	0.21%	US110122EH72
BRITISH COLUMBIA PROV OF UNSEC	0.31%	CA110709AK82
BROADCOM INC SR UNSEC 144A	0.09%	US11135FBQ37
CSMC 2017-CHOP A PRIME+-230.6BP 144A	0.14%	US12651QAA76
CWL 2007-12 1A1 TSFR1M+85.448BP	0.03%	US126697AA90
CANADIAN GOVERNMENT	0.93%	CA135087Q988

CANADA GOVT REAL RETURN	0.10%	CA135087ZH04
CHARTER COMM OPT LLC/CAP 1ST LIEN	0.13%	US161175CA05
CHARTER COMM OPT LLC/CAP SEC	0.07%	US161175CE27
CHARTER COMM OPT LLC/CAP SEC	0.06%	US161175CG74
CHASE 2024-RPL3 A1A 144A	0.45%	US161917AB58
CHASE 2024-RPL2 A1A 144A	0.44%	US161930AB85
CHILE GOVT SR UNSEC	0.20%	US168863EB04
CMLTI 2006-WFH4 M2 TSFR1M+54.948BP	0.31%	US17309SAF74
CMLTI 2007-SHL1 A TSFR1M+51.448BP 144A	0.12%	US17312WAA45
COREBRIDGE FINANCIAL INC SR UNSEC	0.10%	US21871XAF69
GNMA II TBA 2.5% OCT 30YR JMBO	-0.01%	US21H0226A46
GNMA II TBA 2.5% NOV 30YR JMBO	0.00%	US21H0226B29
GNMA II TBA 3.0% OCT 30YR JMBO	0.00%	US21H0306A72
GNMA II TBA 3.0% NOV 30YR JMBO	0.00%	US21H0306B55
GNMA II TBA 4.0% OCT 30YR JMBO	0.01%	US21H0406A63
UBS GROUP AG SR UNSEC 144A SOFR	0.32%	US225401BB38
CSFB 2004-CF2 2M1 TSFR1M+146.448BP 144A	0.09%	US225415E209
CROWN CASTLE INTL CORP 4(2) 144A DISC NT	0.25%	US22823PK105
DBGS 2019-1735 A WM29 WC4.2129 144A	0.27%	US23307EAA91
ORGANON & CO/ORG SEC REGS SMR	0.11%	XS2332250708
DEVELOPMENT BK OF JAPAN SR UNSEC 144A	0.20%	US25159MBP14
ELAT 2007-1 A1 TSFR1M+121.448BP 144A	0.15%	US288542AA12
FHLMC GOLD 30YR GNT #G0-8747	0.12%	US3128MJZM58
FNMA PASS THRU 30YR #ZT1702	0.01%	US3132AD3K27
FNMA PASS THRU 30YR #SD8384	1.02%	US3132DWJ531
FNMA PASS THRU 30YR #SD8397	14.27%	US3132DWKJ17
FNMA PASS THRU 30YR #SD8402	3.97%	US3132DWKP76
FNMA PASS THRU 30YR #SD8454	4.07%	US3132DWMB62
FNMA PASS THRU 30YR #SD8463	0.51%	US3132DWML45
FNMA PASS THRU 30YR #QD5748	0.07%	US3133B3L540
FNMA PASS THRU 30YR #RA5502	0.07%	US3133KMDF95
FNMA PASS THRU 30YR #RA6652	0.15%	US3133KNL927
FHR 4579 FD SOFR30A+46.448BP	0.02%	US3137BPPH69
FHR 4579 SD IO WM33 WC3.105	0.00%	US3137BPS836
FNMA PASS THRU 30YR #AZ2940	0.03%	US3138YUHS38
FNR 2006-48 TF SOFR30A+51.448BP	0.00%	US31395NLE57
FNMA PASS THRU 30YR #AZ7355	0.08%	US3140E0E507
FNMA PASS THRU 40YR #BF0463	0.09%	US3140FXQR67
FNMA PASS THRU 30YR #BK8661	0.12%	US3140HNTT96
FNMA PASS THRU 30YR #BK9241	0.01%	US3140HPHT72
FNMA PASS THRU 30YR #BN8219	0.08%	US3140JRDZ17
FNMA PASS THRU 30YR #BR1297	0.06%	US3140KYNP56
FNMA PASS THRU 30YR #BV3083	0.06%	US3140MGM995
FNMA PASS THRU 30YR #BV3101	0.16%	US3140MGNT45
FNMA PASS THRU 30YR #BX6634	0.03%	US3140NBLQ28
FNMA PASS THRU 30YR #BY0737	1.09%	US3140NGZB99
FNMA PASS THRU 30YR #CA8607	0.31%	US3140QGR581
FNMA PASS THRU 30YR #CB7220	0.38%	US3140QTAW95
FNMA PASS THRU 15YR #FM1843	0.02%	US3140X5BM48
FNMA PASS THRU 30YR #FM9147	0.07%	US3140XDEV42
FNMA PASS THRU 30YR #FS1507	0.03%	US3140XGU987
FNMA PASS THRU 30YR #MA4413	0.20%	US31418D3X83
FNMA PASS THRU 30YR #MA4876	0.71%	US31418EM236
OTC EPUT FRTR 0.75% 05/52 @ 97 BPS	0.14%	
ORO FWD GBP 1Y C 0.82000 L 12/16/24 JPM	0.00%	
IRO EUR 25Y P 0.45100 L 05/23/25 BPS	-0.12%	
ORO USD 5Y P 4.25000 L 06/23/25 BOA	0.00%	EZMSW77MQTT0
ORO USD 30Y P 3.93000 L 06/23/25 BOA	0.01%	EZ2QLDSBN0Q8
ORO USD 5Y P 4.35000 L 09/25/25 BRC	-0.01%	
ORO USD 30Y P 4.00500 L 09/25/25 BRC	0.02%	
ORO USD 5Y P 4.33000 L 09/25/25 GLM	0.00%	
ORO USD 30Y P 4.00500 L 09/25/25 GLM	0.00%	
ORO USD 5Y P 4.28000 L 06/25/25 GLM	0.00%	
ORO USD 30Y P 3.96000 L 06/25/25 GLM	0.00%	
ORO USD 1Y P 4.25000 L 01/15/25 JPM	0.00%	
ORO USD 5Y P 3.87500 L 02/03/25 FAR	0.00%	
ORO USD 1Y P 4.30800 L 05/14/25 JPM	0.00%	
ORO USD 10Y P 3.59500 L 09/27/24 BPS	0.00%	
ORO USD 10Y C 3.19500 L 09/27/24 BPS	0.00%	EZ4FROM51ZS9
ORO USD 10Y P 3.56000 L 09/30/24 FAR	0.00%	
ORO USD 10Y C 3.16000 L 09/30/24 FAR	0.00%	
ORO USD 10Y P 3.49500 L 10/28/24 UAG	0.00%	EZS3KVMMD97

ORO USD 10Y C 3.14500 L 10/28/24 UAG	0.00%	EZFHT5POW4D7
ORO USD 10Y P 3.45500 L 10/30/24 FAR	0.00%	
ORO USD 10Y C 3.10500 L 10/30/24 FAR	0.00%	
FORD MOTOR CREDIT CO LLC SR UNSEC	0.19%	US345397A860
FORD MOTOR CREDIT CO LLC SR UNSEC	0.25%	US345397D831
FHLT 2005-D 2A4 TSFR1M+79.448BP	0.00%	US35729PME78
GA GLOBAL FUNDING TRUST SEC 144A	0.14%	US36143L2G95
GECMS 1997-HE4 A6	0.02%	US36157NFL38
GNMA II MULTPL SGL 30YR #MA7937M	1.86%	US36179WZA97
GNMA II MULTPL SGL 30YR #MA9600M	0.17%	US36179YUZ59
GSAMP 2006-HE3 A2D TSFR1M+61.448BP	0.30%	US36244KAE55
GOLDEN ST TOBACCO-A1	0.10%	US38122NC593
GOLDMAN SACHS GROUP INC SR UNSEC SOFR	0.21%	US38141GB375
GNR 2016-H11 F TSFR1M+91.448BP	0.23%	US38375UXM79
GNR 2016-H14 FA TSFR1M+91.448BP	0.15%	US38376RVV58
GNR 2017-121 PE WM47 WC3.8930	0.00%	US38380TV370
HSBC HOLDINGS PLC SR UNSEC TSFR3M	0.30%	US404280BT50
HSBC HOLDINGS PLC SR UNSEC SOFR	0.31%	US404280DG12
INTESA SANPAOLO SPA 144A	0.35%	US46115HBV87
JPMORGAN CHASE & CO SR UNSEC TSFR3M	0.09%	US46647PCC86
JPMCC 2019-FL12 A TSFR1M+149.701BP 144A	0.08%	US46651QAA58
LSEG US FIN CORP SR UNSEC 144A	0.21%	US50222CAB63
LLOYDS BANKING GROUP PLC SR UNSEC	0.32%	US53944YAX13
RMACS 2006-NS4X A3A SONIA+28.93BP	0.07%	XS0277409446
LA LOCAL GOVT -A1-A3	0.42%	US54627RAS94
MFRA 2023-NQM2 A1 144A	0.40%	US55285WAA71
MARVELL TECHNOLOGY INC SR UNSEC SMR	0.10%	US573874AC88
MORGAN STANLEY BANK NA SR UNSEC SOFR	0.30%	US61690U8D59
MORGAN STANLEY SR UNSEC SOFRRATE	0.32%	US61747YFQ35
MHL 2005-4 A1 TSFR1M+67.448BP	0.02%	US61913PAZ53
NYO 2021-1290 A TSFR1M+120.95BP 144A	0.39%	US62955HAA59
NSTR 2007-A M1 TSFR1M+38.448BP	0.38%	US63860HAE99
NATWEST GROUP PLC SR UNSEC	0.31%	US639057AF59
NATWEST GROUP PLC SR UNSEC	0.21%	US639057AN83
NRZT 2020-RPL1 A1 144A	0.15%	US64828XAA19
NRZT 2019-RPL3 A1 144A	0.14%	US64830NAA90
NOMURA HOLDINGS INC SR UNSEC	0.18%	US65535HAS85
NMRR 2018-1R 3A1 TSFR1M+101.448BP 144A	0.14%	US65541JAC18
NHEL 2005-4 M1 TSFR1M+77.448BP	0.03%	US66987WDE49
NHEL 2006-1 A2D TSFR1M+65.448BP	0.38%	US669884AE80
OBX 2023-NQM1 A1 144A	0.31%	US670855AA38
ONTARIO (PROVINCE OF)	0.08%	CA68333ZAY30
ONTARIO (PROVINCE OF) SR UNSEC	0.31%	CA68333ZBC01
PCHLT 2005-1 M4 TSFR1M+146.448BP	0.04%	US71085PBN24
PERU (REP OF) GLBL SR UNSEC	0.06%	US715638DR09
POLAND GOVT	0.10%	US731011AW25
PROVINCE OF QUEBEC SR UNSEC 144A	0.52%	CA74814ZFS70
COOPERATIEVE RABOBANK UA SR NONPREF 144A	0.31%	US74977RDT86
SLM STUDNT LOAN TST 03-7	0.06%	XS01726292914
SREIT 2021-IND A TSFR1M+81.448BP 144A	0.39%	US78473JAA07
STWD 2021-HTS A TSFR1M+116.448BP 144A	0.17%	US78486DAA81
STWD 2021-LIH A TSFR1M+97.248BP 144A	0.39%	US78486EAA64
SANTANDER UK GROUP HLDGS SR UNSEC SOFR	0.21%	US80281LAT26
SMB 2022-B A1B 144A SOFR	0.18%	US83206NAB38
SOCIETE GENERALE 144A	0.22%	US83368RBS04
SVHE 2005-OPT3 M1 TSFR1M+81.948BP	0.08%	US83611MGU62
SASC 2006-EQ1A A1 TSFR1M+24.948BP 144A	0.00%	US86360RAA14
SUMITOMO MITSUI FINL GRP SR UNSEC	0.21%	US86562MCR97
TMTS 2003-6HE A1 TSFR1M+105.448BP	0.00%	US881561CE22
TX NATURAL GAS SECZ	0.11%	US88258MAB19
TPMT 2019-HY2 A1 TSFR1M+111.448BP 144A	0.05%	US89177HAA05
TPMT 2019-4 A1 144A	0.45%	US89178BAA26
TRANSURBAN FINANCE CO SEC 144A	0.10%	US89400PAE34
UBS GROUP AG SR UNSEC	0.41%	US902613BB36
U S TREASURY BILLS	0.98%	US912797HP56
U S TREASURY BILLS	0.00%	US912797MD61
U S TREASURY INFLATE PROT BD	0.21%	US912810FH69
U S TREASURY BOND	0.08%	US912810SA79
U S TREASURY BOND	0.52%	US912810SE91
U S TREASURY BOND	0.21%	US912810SJ88
U S TREASURY BOND	0.47%	US912810SS87
U S TREASURY BOND	1.02%	US912810ST60

U S TREASURY BOND	1.46%	US912810SW99
U S TREASURY BOND	0.55%	US912810TG31
U S TREASURY INFLATE PROT BD	0.74%	US9128283R96
U S TREASURY INFLATE PROT BD	1.43%	US912828H458
U S TREASURY INFLATE PROT BD	1.31%	US912828ZJ22
U S TREASURY NOTE	0.27%	US91282CAY75
U S TREASURY INFLATE PROT BD	0.64%	US91282CCM10
U S TREASURY INFLATE PROT BD	0.20%	US91282CEZ05
U S TREASURY INFLATE PROT BD	0.85%	US91282CFR79
U S TREASURY INFLATE PROT BD	0.35%	US91282CGK18
U S TREASURY NOTE	0.96%	US91282CJJ18
U S TREASURY NOTE	0.61%	US91282CJZ59
U S TREASURY NOTE	0.11%	US91282CKQ32
UNITEDHEALTH GROUP INC SR UNSEC	0.10%	US91324PFG28
UNITEDHEALTH GROUP INC SR UNSEC	0.21%	US91324PFJ66
VERUS 2023-5 A1 WM53 WC8.5345 144A	0.38%	US924934AA00
VERUS 2023-INV1 A1 WM53 WC8.0148 144A	0.23%	US92539FAA12
VERUS 2023-4 A1 WM53 WC 8.6276 144A	0.36%	US92539TAA16
WAMU 2005-AR6 2A1A TSFR1M+57.448BP	0.02%	US92922FJ251
WBHT 2019-WBM A TSFR1M+116.448BP 144A	0.30%	US93065PAA93
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.01%	US93363EAF25
WAMU 2007-OA3 2A1A 1YCMT+76	0.06%	US93364AAC62
WELLS FARGO & COMPANY SOFR	0.10%	US95000U2X04
WELLS FARGO & COMPANY SR UNSEC SOFR	0.11%	US95000U3D31
WELLS FARGO & COMPANY SR UNSEC SOFRRATE	0.10%	US95000U3J01
CURRENCY ADJUSTMENT USD	0.00%	
CURRENCY ADJUSTMENT USD	0.00%	
CURRENCY ADJUSTMENT USD	0.00%	
FRANCE GOVT OAT BD	0.17%	FR0013257524
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.11%	XS1794675931
JAPANESE GOVT BOND (ILB) #23	0.80%	JP1120231J51
AUSTRALIAN GOVERNMENT SR UNSEC	0.20%	AU0000013740
UK GILT 1.75% 2049	0.04%	GB00BFWFPP71
AUSTRALIAN DOLLARS	0.00%	EZFDDC4KLG54
AUSTRALIAN DOLLARS	-0.01%	EZ18B89N6BJ1
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.22%	XS1909057645
JYSKE REALKREDIT A/S**PARTIAL CALL**	0.00%	DK0009397069
JYSKE REALKREDIT A/S IO**PARTIAL CALL**	0.00%	DK0009397739
NYKREDIT REALKREDIT IO**PARTIAL CALL**	0.00%	DK0009524431
NYKREDIT REALKREDIT *PARTIAL CALL*	0.00%	DK0009527616
NYKREDIT REALKREDIT IO10*PARTIAL CALL*	0.00%	DK0009528424
STATE OF ISRAEL	0.14%	XS2167193015
AUSTRALIA GOVT	0.23%	AU0000087454
JYSKE REALKREDIT*PARTIAL CALL*	0.01%	DK0009403644
JYSKE REALKREDIT SEC IO1**PARTIAL CALL**	0.00%	DK0009403727
UK TSY 0 5/8% 2050	0.50%	GB00BMBL1F74
KOOKMIN BANK COVERED SEC	0.32%	XS2199348231
AUSTRALIA GOVT	0.10%	AU0000097495
DEUTSCHE BANK AG	0.10%	DE000DL19V54
ROMANIA GOVT SR UNSEC REGS	0.09%	XS2262211076
FRANCE (GOVT OF)	0.04%	FR0014001NN8
ITALIAN BTP BOND	0.21%	IT0005437147
SERBIA GOVT	0.09%	XS2308620793
NORDEA KREDIT REALKREDIT*PARTIAL CALL*	0.08%	DK0002050368
ROMANIA GOVT	0.04%	XS2330514899
ROMANIA GOVT SR UNSEC 144A	0.17%	XS2331735253
NEXI SPA SR UNSEC SMR	0.10%	XS2332590475
NYKREDIT REALKREDIT AS FRN SEC	0.25%	DK0009532376
UK GILT 1 1/4% 2051	0.26%	GB00BLH38158
REALKREDIT DANMARK SEC*PARTIAL CALL*	0.01%	DK0004619467
ONTARIO TEACHERS' FINANC SR UNSEC REGS	0.08%	XS2344384842
CAPLAND ASCENDAS REIT SR UNSEC REGS SMR	0.30%	XS2349343090
CTP NV SR UNSEC REGS	0.11%	XS2356029541
STANDARD CHARTER SR UNSEC REGS	0.26%	XS2358287824
KOREA HOUSING FI SEC REGS	0.11%	XS2355599353
JAPANESE GOVT BOND (30Y) #71	0.48%	JP1300711M79
ROMANIA GOVT SR UNSEC REGS	0.08%	XS2364200514
SERBIA GOVT REGS	0.08%	XS2388562139
UNITED KINGDOM GILT	0.07%	GB00BM8Z2V59
TP ICAP PLC SR UNSEC SMR	0.12%	XS2409096349
ROMANIA GOVT	0.11%	XS2434895558
ROMANIA GOVT	0.10%	XS2434895806

AGENCE FRANCAISE DEVELOP SNR UNSEC	0.35%	FR0014008SA9
BANK OF AMERICA CORP SR UNSEC	0.33%	XS2462324232
ONTARIO TEACHERS' FINANC SNR UNSEC REGS	0.42%	XS2475513953
REALKREDIT COV SEC IO10*PARTIAL CALL*	2.74%	DK0004624038
DEUTSCHE BANK AG SR NON-PREF	0.47%	DE000A30VT06
KSA SUKUK LTD SR UNSEC REGS	0.21%	XS2548889406
CANADIAN DOLLAR	0.00%	EZH7LHKCTZ24
CAD - GBP	0.00%	EZ29LFP CSGM3
CAD - SGD	0.00%	EZ1WF3V8Q7V2
CANADIAN DOLLAR	0.01%	EZN209CPWVV8
GBP - CAD (UNDERLYING)	0.00%	
GBP - CAD (UNDERLYING)	0.00%	
PARAMOUNT GLOBAL DIR	0.00%	
APACHE CORPORATION DIR	0.00%	
AVNET INC DIR	0.00%	
MDC HOLDINGS INC DIR	0.00%	
WHIRLPOOL CORPORATION DIR	0.00%	
FORD MOTOR COMPANY DIR	0.00%	
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%	
SVENSKA HANDELSBANKEN AB DIR	0.00%	
WPP FINANCE SA DIR	0.00%	
COMPAGNIE DE SAINT-GOBAIN DIR	0.00%	
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%	
SOCIETE GENERALE DIR	0.00%	
UBS GROUP AG DIR	0.00%	
NATURGY FINANCE BV (AKA: GAS NATURAL DIR	0.00%	
VINCI SA DIR	0.00%	
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%	
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%	
ACCOR DIR	0.00%	
AKZO NOBEL NV DIR	0.00%	
AHOLD FINANCE USA LLC DIR	0.00%	
BANCO SANTANDER SA DIR	0.00%	
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%	
MMS USA HOLDINGS INC DIR	0.00%	
SWEDBANK AB DIR	0.00%	
SODEXO SA DIR	0.00%	
TELENOR ASA DIR	0.00%	
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%	
ZURICH INSURANCE COMPANY LTD DIR	0.00%	
NESTLE HOLDINGS INC DIR	0.00%	
E.ON SE DIR	0.00%	
HOCHTIEF AG DIR	0.00%	
STANDARD CHARTERED PLC DIR	0.00%	
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%	
LEONARDO SPA (AKA: LEONARDO-FINMECCA DIR	0.00%	
ELECTROLUX AB DIR	0.00%	
SUDZUCKER INTERNATIONAL FINANCE BV DIR	0.00%	
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%	
LOUIS DREYFUS COMPANY FINANCE BV DIR	0.00%	
VIVENDI SE DIR	0.00%	
BAYER AKTIENGESELLSCHAFT DIR	0.00%	
UNICREDIT SPA DIR	0.00%	
AIRBUS SE (AKA: AIRBUS GROUP SE) DIR	0.00%	
KERING DIR	0.00%	
ASSICURAZIONI GENERALI DIR	0.00%	
ROLLS-ROYCE PLC DIR	0.00%	
WENDEL DIR	0.00%	
COMPASS GROUP PLC DIR	0.00%	
TOTALENERGIES CAPITAL DIR	0.00%	
CELLNEX TELECOM SA DIR	0.00%	
TESCO PLC DIR	0.00%	
COMMERZBANK AG DIR	0.00%	
KONINKLIJKE KPN NV DIR	0.00%	
BERTELSMANN SE & CO KGA (AKA: BERTEL DIR	0.00%	
STMICROELECTRONICS NV DIR	0.00%	
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%	
MERCEDES-BENZ GROUP AG DIR	0.00%	
TELIA COMPANY AB DIR	0.00%	
LVMH MOET HENNESSY LOUIS VUITTON DIR	0.00%	
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%	
VODAFONE GROUP PLC DIR	0.00%	

CARLSBERG BREWERIES A/S DIR	0.00%
DEUTSCHE LUFTHANSA AG DIR	0.00%
ENI SPA DIR	0.00%
STELLANTIS NV DIR	0.00%
EQUINOR ASA DIR	0.00%
ALSTOM DIR	0.00%
BRITISH TELECOMMUNICATIONS PUBLIC LI DIR	0.00%
SWISS REINSURANCE COMPANY LTD DIR	0.00%
ENEL SPA DIR	0.00%
CNH INDUSTRIAL NV DIR	0.00%
DEUTSCHE BANK AKTIENGESELLSCHAFT DIR	0.00%
DIAGEO CAPITAL PLC DIR	0.00%
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%
CENTRICA PLC DIR	0.00%
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%
DEUTSCHE TELEKOM AG DIR	0.00%
FORTUM OYJ DIR	0.00%
BMW FINANCE NV DIR	0.00%
DANSKE BANK A/S DIR	0.00%
HOLCIM FINANACE LUXEMBOURG SA DIR	0.00%
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%
NEXT GROUP PLC DIR	0.00%
BAT INTERNATIONAL FINANCE PLC DIR	0.00%
SANOFI DIR	0.00%
PRUDENTIAL FUNDING (ASIA) PLC DIR	0.00%
SHELL INTERNATIONAL FINANCE BV DIR	0.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA ( DIR	0.00%
CARREFOUR DIR	0.00%
BOUYGUES DIR	0.00%
BAE SYSTEMS PLC DIR	0.00%
PEARSON FUNDING PLC DIR	0.00%
ING GROEP NV DIR	0.00%
BP CAPITAL MARKETS PLC DIR	0.00%
ITV PLC DIR	0.00%
AIR LIQUIDE FINANCE SA DIR	0.00%
DANONE SA DIR	0.00%
IBERDROLA INTERNATIONAL BV DIR	0.00%
ARCELORMITTAL SA DIR	0.00%
AXA DIR	0.00%
INTESA SANPAOLO SPA DIR	0.00%
NATIONAL GRID PLC DIR	0.00%
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%
SES SA DIR	0.00%
CONTINENTAL AG DIR	0.00%
TELEFONICA EMISIONES SAU DIR	0.00%
NATWEST GROUP PLC DIR	0.00%
LLOYDS BANKING GROUP PLC DIR	0.00%
HSBC HOLDINGS PLC DIR	0.00%
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%
KONINKLIJKE PHILIPS NV DIR	0.00%
VEOLIA ENVIRONNEMENT SA DIR	0.00%
BASF SE DIR	0.00%
UNILEVER PLC DIR	0.00%
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%
ANGLO AMERICAN CAPITAL PLC DIR	0.00%
HEINEKEN NV DIR	0.00%
PERNOD RICARD DIR	0.00%
HEIDELBERG MATERIALS AG DIR	0.00%
AVIVA PLC DIR	0.00%
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%
CYTEC INDUSTRIES INC DIR	0.00%
RENTOKIL INITIAL PLC DIR	0.00%
POSTNL DIR	0.00%
EDP SA DIR	0.00%
ASTRAZENECA PLC DIR	0.00%
SMURFIT KAPPA ACQUISITIONS UNLIMITED DIR	0.00%
BARCLAYS PLC DIR	0.00%
BNP PARIBAS DIR	0.00%
VOLVO TREASURY AB DIR	0.00%
STORA ENSO OYJ DIR	0.00%
HENKEL AG & CO KGAA DIR	0.00%
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%

BAXTER INTERNATIONAL INC DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
DELL INC DIR	0.00%
LOWE'S COMPANIES INC DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
OMNICOM GROUP INC DIR	0.00%
LENNAR CORPORATION DIR	0.00%
FORD MOTOR COMPANY DIR	0.00%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%
WHIRLPOOL CORPORATION DIR	0.00%
GENERAL MILLS INC DIR	0.00%
HOST HOTELS & RESORTS LP DIR	0.00%
MDC HOLDINGS 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%
OVINTIV INC DIR	0.00%
TYSON FOODS INC DIR	0.00%
ORACLE CORPORATION DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
DEERE & COMPANY DIR	0.00%
AMAZONCOM INC DIR	0.00%
RTX CORPORATION DIR	0.00%
JOHNSON CONTROLS INTERNATIONAL PLC / DIR	0.00%
TOLL BROTHERS FINANCE CORP DIR	0.00%
QUEST DIAGNOSTICS INC. DIR	0.00%
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%
WILLIAMS COS INC DIR	0.00%
DELTA AIR LINES INC DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%
BEST BUY CO INC DIR	0.00%
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%
LINCOLN NATIONAL CORPORATION DIR	0.00%
GENERAL ELECTRIC COMPANY DIR	0.00%
BOSTON SCIENTIFIC CORPORATION DIR	0.00%
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%
FEDEX CORPORATION DIR	0.00%
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%
EXELON CORPORATION DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
LOEWS CORPORATION DIR	0.00%
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%
AVNET INC DIR	0.00%
DELTA AIR LINES INC DIR	0.00%
HESS CORPORATION DIR	0.00%
CSX CORPORATION DIR	0.00%
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%
NORTHROP GRUMMAN CORPORATION DIR	0.00%
HCA INC DIR	0.00%
PRUDENTIAL FINANCIAL INC DIR	0.00%
KINDER MORGAN INC DIR	0.00%
NEWMONT CORPORATION DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
LOCKHEED MARTIN CORPORATION DIR	0.00%
SOUTHERN CO DIR	0.00%
NETFLIX INC DIR	0.00%
PFIZER INC DIR	0.00%
CAMPBELL SOUP COMPANY DIR	0.00%
TARGET CORPORATION DIR	0.00%
ENBRIDGE INC DIR	0.00%
MONDELEZ INTERNATIONAL INC DIR	0.00%
EXPEDIA GROUP INC DIR	0.00%
BOEING CO/THE DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
APACHE CORPORATION DIR	0.00%
MOTOROLA SOLUTIONS INC DIR	0.00%
MCDONALDS CORPORATION DIR	0.00%
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%

INTEL CORPORATION DIR	0.00%
VERIZON COMMUNICATIONS INC DIR	0.00%
CAPITAL ONE FINANCIAL CORPORATION DIR	0.00%
AT&T INC DIR	0.00%
ALTRIA GROUP INC DIR	0.00%
WHIRLPOOL CORPORATION DIR	0.00%
PROCTER & GAMBLE COMPANY DIR	0.00%
CVS HEALTH CORPORATION DIR	0.00%
T-MOBILE USA INC DIR	0.00%
TRANSCANADA PIPELINES LIMITED DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
NORFOLK SOUTHERN CORPORATION DIR	0.00%
BORGWARNER INC DIR	0.00%
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%
PARAMOUNT GLOBAL DIR	0.00%
FORD MOTOR COMPANY DIR	0.00%
VALERO ENERGY CORPORATION DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
ALLSTATE CORP DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
PARAMOUNT GLOBAL DIR	0.00%
METLIFE INC DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
FREEMONT-MCMORAN INC DIR	0.00%
GENERAL MOTORS COMPANY DIR	0.00%
PACKAGING CORP OF AMERICA INC DIR	0.00%
EASTMAN CHEMICAL COMPANY DIR	0.00%
AMGEN INC DIR	0.00%
MCKESSON CORPORATION DIR	0.00%
WEYERHAEUSER COMPANY DIR	0.00%
BROADCOM INC DIR	0.00%
ARROW ELECTRONICS INC DIR	0.00%
AUTOZONE INC DIR	0.00%
DANAHER CORPORATION DIR	0.00%
APACHE CORPORATION DIR	0.00%
MDC HOLDINGS INC DIR	0.00%
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%
KROGER CO DIR	0.00%
WALMART INC DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
INTERNATIONAL PAPER COMPANY DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
DOMINION ENERGY INC DIR	0.00%
COX COMMUNICATIONS INC DIR	0.00%
AES CORPORATION DIR	0.00%
AVNET INC DIR	0.00%
UNION PACIFIC CORPORATION DIR	0.00%
BERKSHIRE HATHAWAY INC DIR	0.00%
COMCAST CORPORATION DIR	0.00%
DXC TECHNOLOGY COMPANY DIR	0.00%
HOME DEPOT INC DIR	0.00%
RADIAN GROUP INC DIR	0.00%
BLOCK FINANCIAL CORP DIR	0.00%
DR HORTON INC DIR	0.00%
AMERICAN EXPRESS COMPANY DIR	0.00%
MARATHON PETROLEUM CORPORATION DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
ENERGY TRANSFER LP DIR	0.00%
PULTEGROUP INC DIR	0.00%
AES CORPORATION DIR	0.00%
AT&T INC DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
OVINTIV INC DIR	0.00%
ALLSTATE CORP DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
ALTRIA GROUP INC DIR	0.00%
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%
AMERICAN EXPRESS COMPANY DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
AMGEN INC DIR	0.00%

APACHE CORPORATION DIR	0.00%
ARROW ELECTRONICS INC DIR	0.00%
AUTOZONE INC DIR	0.00%
AVNET INC DIR	0.00%
BARRICK GOLD CORPORATION DIR	0.00%
BAXTER INTERNATIONAL INC DIR	0.00%
BERKSHIRE HATHAWAY INC DIR	0.00%
BEST BUY CO INC DIR	0.00%
BLOCK FINANCIAL CORP DIR	0.00%
BOEING CO/THE DIR	0.00%
BORGWARNER INC DIR	0.00%
BOSTON SCIENTIFIC CORPORATION DIR	0.00%
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%
CSX CORPORATION DIR	0.00%
CVS HEALTH CORPORATION DIR	0.00%
CAMPBELL SOUP COMPANY DIR	0.00%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
CAPITAL ONE NA/MCLEAN VA BRANCH DIR	0.00%
CARDINAL HEALTH INC DIR	0.00%
CATERPILLAR INCORPORATED DIR	0.00%
CISCO SYSTEMS INC DIR	0.00%
COMCAST CORPORATION DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
CONOCOPHILLIPS DIR	0.00%
COX COMMUNICATIONS INC DIR	0.00%
DR HORTON INC DIR	0.00%
DXC TECHNOLOGY COMPANY DIR	0.00%
DANAHER CORPORATION DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
DEERE & COMPANY DIR	0.00%
DELL INC DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
DOMINION ENERGY INC DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%
EASTMAN CHEMICAL COMPANY DIR	0.00%
ENBRIDGE INC DIR	0.00%
ENERGY TRANSFER LP DIR	0.00%
EXELON CORPORATION DIR	0.00%
EXPEDIA GROUP INC DIR	0.00%
FEDEX CORPORATION DIR	0.00%
FIRSTENERGY CORP DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
GENERAL ELECTRIC COMPANY DIR	0.00%
GENERAL MILLS INC DIR	0.00%
GENERAL MOTORS COMPANY DIR	0.00%
HCA INC DIR	0.00%
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ) DIR	0.00%
HESS CORPORATION DIR	0.00%
HOME DEPOT INC DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
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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%
SWISS FRANCS	0.01% EZBWP5QBBC7
SWISS FRANCS	-0.01% EZWF0JR98F28
ESAIL 2007-3X A3A *CONSENT*	0.04% XS0308666493
TWIN 2021-1 A SONIA+85BP	0.35% XS2305355310
ALBA 2005-1 A3 SONIA+30.93BP	0.06% XS0235712006
LGATE 2008-W1X A1 SONIA+71.93BP	0.13% XS0353588386
FIN FUT CAN 10YR BOND MSE 12/18/24	0.00%
DPF 2021-1 A 3MEUR + 65BP	0.13% XS2294367672
MIRAV 2020-1 A 3MEUR + 85BP	0.12% XS2244804154
CSF 2021-1 A SONIA+95BP	0.29% XS2306577342
LWMC 2021-FL1 A SONIA+75BP	0.23% XS2336172452
CSF 2021-2 A SONIA+78BP	0.25% XS2355523296
PLRS 2021-1 A SONIA+79BPS	0.15% XS2363111399
TOMMI 4 A 1MEUR +69BP	0.23% XS2607339236
RMAC 3 A SONIA+120BP	0.54% XS2666572693
DANISH KRONER	-0.01% EZ8T5MSY1RM7
DANISH KRONER	-0.01% EZKFLY3ZGV58
DANISH KRONER	0.00% EZTLRZYK4L5
DANISH KRONER	-0.01% EZ3KJBRV4VJ5
FIN FUT EURO-SCHATZ 2YR EUX 12/06/24	0.00% DE000FQ07BW2
SBERBANK**CONSENT**REGS **DEF**	0.02% XS0935311240
REALKREDIT DANMARK	0.30% DK0009296469
EUROPEAN MONETARY UNION EURO	0.00% EZ8322BB5G57
EUROPEAN MONETARY UNION EURO	-0.01% EZZS9P7S67G7
EUR - RON	0.00% EZCD1B2HH435
EUR - RON	0.00% EZRDRVGFYW71
EUROPEAN MONETARY UNION EURO	-0.01% EZNGX0S2KH13
FIN FUT US 5YR CBT 12/31/24	0.02%
OPTION FWD PREMIUM	0.01%
FIN FUT UK GILT ICE 12/27/24	0.00% GB00KNT5JY48
BRITISH POUND STERLING	-0.07% EZ4X2RR7H5Q4

GBP - CAD	0.00%	EZ29LFPCSGM3
BRITISH POUND STERLING	-0.01%	EZGSRVMJR8C5
GBP - CAD	0.00%	EZNMQNH810F8
CAD - GBP (UNDERLYING)	0.00%	
FIN FUT EUX EURO-BTP 12/06/24	0.00%	DE000F0Q7B50
FIN FUT 10YR JGB OSE 12/13/24	0.01%	
JAPANESE GOVT BOND (30Y) #50	0.40%	JP1300501G30
JAPANESE YEN	0.28%	EZ4C1TS2TLY4
JAPANESE YEN	0.00%	EZ7GJZRM0DHO
JAPANESE YEN	-0.03%	EZ754T38CF72
JAPANESE YEN	-0.07%	EZ2R02X2G8S3
JAPANESE YEN	-0.03%	EZ1S8KL48JJ0
JAPANESE YEN	-0.02%	EZ6WD70TCKJ1
JAPANESE YEN	-0.02%	EZLX3QX2D902
JAPANESE YEN	0.01%	EZ8CP1XS2F49
SPANISH GOVT BD (BONOS Y OBLIG)	0.53%	ES00000128E2
NEW ZEALAND DOLLAR	1.50%	EZXCZP3QDPB6
NEW ZEALAND DOLLAR	0.34%	EZ6Q67DS7S82
FIN FUT EURO-OAT EUX 10YR 12/06/24	-0.01%	DE000F0Q7BZ5
U S TIPS REV REPO	-1.31%	
U S TIPS REV REPO	-1.43%	
EUX ACAL EUR-BUND 10/25/24 @ 136	0.00%	DE000F07YES3
EUX APUT EUR-BUND 10/25/24 @ 133	0.00%	DE000F07YEF0
FIN FUT EUR-BUND 10YR EUX 12/06/24	0.01%	DE000F0Q7BU6
SWEDISH KRONER	0.00%	EZHQD2SPMV52
SWEDISH KRONER	0.00%	EZ38N9HNXYR2
FIN FUT SOFR 90DAY CME (WHT) 06/17/25	0.01%	
FIN FUT SOFR 90DAY CME (RED) 06/16/26	0.00%	
FIN FUT SOFR 90DAY CME (WHT) 09/16/25	-0.01%	
FIN FUT SOFR 90DAY CME (RED) 09/15/26	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 (RED) 03/17/26	0.00%	
STRAT DUMMY AUD - USD	0.00%	
STRAT DUMMY CHF - USD	0.00%	
STRAT DUMMY NZD - USD	0.00%	
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	0.00%	EZCZKDZJR1D7
CDX IG41 10Y ICE	0.00%	EZ19PW28B9H5
PHILIPPINES AS BP CBK	0.00%	EZCZKDZJR1D7
PHILIPPINES AS BP GST	0.00%	EZCZKDZJR1D7
SOUTH KOREA GOVT AS BP GST	-0.01%	EZ67VOKSDFN8
SOUTH KOREA GOVT AS BP MYC	-0.01%	EZ67VOKSDFN8
INDONESIA AS BP GST	-0.01%	EZXWL9Q68XW8
PHILIPPINES AS BP GST	-0.02%	EZ61M16G6MR1
PHILIPPINES AS BP GST	-0.01%	EZ61M16G6MR1
PHILIPPINES AS BP GST	-0.01%	EZ3PBD2CVBH4
CDX ITRAXX MAIN42 10Y ICE	0.00%	
CDX IG43 10Y ICE	0.00%	
SOUTH KOREA GOVT AS BP GST	0.00%	EZLG31L0TX08
SOUTH KOREA GOVT AS BP MYC	0.00%	EZLG31L0TX08
IRS AUD 1.25000 06/17/20-10Y LCH	0.00%	EZJF3LW0LY52
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 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+5.89/0.0000 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%	EZY36ZKZKW70
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 06/15/22-5Y LCH	0.01%	EZV1KR773RK9
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 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%	EZW7R5MWPWH2

RFR USD SOFR/2.96478 10/05/22-4Y* LCH	0.01%	EZ7QL17Z85G6
IRS EUR 2.25000 09/21/22-15Y LCH	0.00%	EZ21W4C32WT2
IRS AUD 4.25000 03/15/23-10Y LCH	-0.01%	EZC8Y2KKRPM2
IRS EUR 3.00000 03/19/25-2Y LCH	0.01%	EZQV7K5P5J2
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 JPY MUTK/0.85000 09/20/23-10Y LCH	0.00%	EZYXF2DMR9L8
IRS AUD 4.00000 06/21/23-10Y LCH	0.00%	EZZJRF7QNT72
OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH	0.00%	EZZ735MN3P23
RFR USD SOFR/3.50000 12/20/23-10Y LCH	-0.02%	EZVDQJRGPL49
RFR USD SOFR/3.25000 12/20/23-30Y LCH	0.00%	EZGOTR609791
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
IRS EUR 3.37000 10/09/23-5Y LCH	0.00%	EZRZF28144K6
IRS AUD 4.75000 12/20/23-5Y LCH	0.00%	EZCLPLYPD3V5
IRS EUR 3.14800 11/20/23-10Y LCH	0.00%	EZFSL7MM3148
IRS EUR 3.53565 12/11/23-2Y* LCH	0.00%	EZ8P1PTN5FB7
RFR USD SOFR/4.00000 03/20/24-30Y LCH	0.00%	EZTKY02919J5
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	0.02%	EZGRPXJW957
RFR JPY MUTK/0.25000 03/20/24-2Y LCH	0.01%	EZCF1S4WDFL9
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
OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH	0.00%	
RFR USD SOFR/3.70000 02/20/24-25Y LCH	0.00%	EZM735YRNV11
OIS CAD CAONREPO/1.9000 12/18/19-10Y LCH	0.01%	EZOCY24681X3
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%	EZ93HGN4PZB9
OIS CAD CAONREPO/3.2500 03/15/23-10Y LCH	0.00%	EZV000XC24L8
RFR JPY MUTK/1.00000 06/19/24-20Y LCH	0.00%	EZR2XP93R277
IRS EUR 2.75000 09/18/24-15Y LCH	0.00%	EZH85TQWNR86
RFR GBP SONIO/4.25000 09/18/24-2Y LCH	0.00%	EZ1H3PCYFOR5
RFR GBP SONIO/3.75000 09/18/24-10Y LCH	0.00%	EZBDFGQJW116
RFR GBP SONIO/4.00000 09/18/24-5Y LCH	0.00%	EZ4XLG9B1MH2
RFR GBP SONIO/3.75000 09/18/24-30Y LCH	0.00%	EZ903Z8C4Y99
RFR JPY MUTK/1.00000 09/18/24-10Y LCH	-0.01%	EZ811303BCT5
RFR JPY MUTK/1.50000 09/18/24-30Y LCH	0.00%	EZX1HH650F30
OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH	0.00%	
IRS EUR 2.77000 04/16/24-5Y LCH	0.00%	EZ8YJNQLMV03
IRS EUR 2.86000 04/24/24-5Y LCH	0.00%	EZ5017MPLZ85
IRS EUR 2.77000 04/29/24-10Y LCH	0.00%	EZ7F19JFNC1
OIS CAD CAONREPO/3.89750 06/19/25-1Y LCH	0.00%	EZP8XM7HF4K9
OIS CAD CAONREPO/3.92500 06/19/25-1Y LCH	0.00%	EZP8XM7HF4K9
IRS NZD 4.75000 06/19/24-5Y LCH	0.00%	EZ6L5S4W55D4
RFR USD SOFR/4.08000 06/05/24-10Y LCH	0.00%	EZ207KT62N06
RFR USD SOFR/3.75000 12/18/24-2Y LCH	-0.03%	EZHML4QNCYC1
RFR USD SOFR/3.75000 12/18/24-5Y LCH	-0.01%	EZ2V74HC3Q62
RFR USD SOFR/3.75000 12/18/24-10Y LCH	-0.01%	EZ7K2W20N534
RFR USD SOFR/3.50000 12/18/24-30Y LCH	0.00%	EZ4089K4KC85
IRS EUR 2.85660 09/10/24-9Y* LCH	-0.01%	EZH5CRS5VYG8
IRS EUR 2.84121 09/10/24-9Y* LCH	-0.01%	EZZF1V89QJ97
IRS EUR 2.84930 09/10/24-9Y* LCH	0.00%	EZH5CRS5VYG8
IRS EUR 2.83310 09/10/24-9Y* LCH	0.00%	EZH5CRS5VYG8
IRS EUR 2.80104 09/10/24-9Y* LCH	0.00%	EZZF1V89QJ97
RFR USD SOFR/4.75000 06/24/24-1Y LCH	0.00%	EZB2TT3FG7M5
RFR USD SOFR/4.75000 07/17/24-1Y LCH	0.00%	EZQ1KDXKQ9D3
RFR USD SOFR/3.79500 08/06/24-10Y LCH	0.00%	EZNY7TTVVKP4
IRS EUR 2.68000 08/07/24-10Y LCH	0.00%	EZY1BDNLL5Q4
IRS EUR 2.50000 03/19/25-2Y LCH	-0.01%	EZQV7K5P5J2
IRS EUR 2.50000 03/19/25-5Y LCH	0.00%	EZY1W2153Q57
IRS EUR 2.50000 03/19/25-10Y LCH	0.07%	EZSNT8N9RH15
RFR USD SOFR/3.58600 08/19/24-10Y LCH	0.00%	EZN7CQ0TS3K8
RFR USD SOFR/3.59500 08/19/24-10Y LCH	0.00%	EZN7CQ0TS3K8
IRS AUD 3.75000 03/19/25-5Y LCH	-0.01%	EZ1SKCYFPQ26
IRS EUR 2.25000 03/19/25-30Y LCH	-0.03%	EZGFTSTNHWQ4
RFR USD SOFR/3.59900 08/28/24-10Y LCH	0.00%	EZT3B05TS4Z8
RFR USD SOFR/3.64300 08/28/24-10Y LCH	0.00%	EZT3B05TS4Z8
RFR USD SOFR/3.28000 03/19/25-1Y* CME	0.03%	
FIN FUT US 2YR CBT 12/31/24	-0.01%	

FIN FUT US 10YR CBT 12/19/24	-0.01%
JPY - USD (UNDERLYING)	0.00%
DKK - USD (UNDERLYING)	0.00%
NZD - USD (UNDERLYING)	0.00%
NZD - USD (UNDERLYING)	0.00%
EUR - USD (UNDERLYING)	0.00%
EUR - USD (UNDERLYING)	0.00%
EUR - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
GBP - USD (UNDERLYING)	0.00%
GBP - USD (UNDERLYING)	0.00%
AUD - USD (UNDERLYING)	0.00%
AUD - USD (UNDERLYING)	0.00%
CAD - USD (UNDERLYING)	0.00%
CAD - USD (UNDERLYING)	0.00%
CHF - USD (UNDERLYING)	0.00%
CHF - USD (UNDERLYING)	0.00%
SEK - USD (UNDERLYING)	0.00%
SEK - USD (UNDERLYING)	0.00%
DKK - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
CNH - USD (UNDERLYING)	0.00%
CNH - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
SGD - USD (UNDERLYING)	0.00%
TWD - USD (UNDERLYING)	0.00%
ZAR - USD (UNDERLYING)	0.00%
ILS - USD (UNDERLYING)	0.00%
MXN - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
SGD - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
THB - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
MXN - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
DKK - USD (UNDERLYING)	0.00%
MYR - USD (UNDERLYING)	0.00%
CNH - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
INR - USD (UNDERLYING)	0.00%
KRW - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
MXN - USD (UNDERLYING)	0.00%
MXN - USD (UNDERLYING)	0.00%
KRW - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
ZAR - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%

DKK - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
FIN FUT US 30YR CBT 12/19/24	0.01%	
FIN FUT US ULTRA 10YR CBT 12/19/24	0.01%	
FIN FUT US ULTRA 30YR CBT 12/19/24	0.00%	
FIN FUT AUS 10YR BOND SFE 12/16/24	0.00%	
FIN FUT CAN 5YR BOND MSE 12/18/24	0.01%	
FIN FUT AUS 3YR BOND SFE 12/16/24	0.00%	
STANDARD CHARTERED BK/SG REGS	0.00%	XS2909746740
JAPANESE GOVT BOND (5Y) #171	0.69%	JP1051711Q82
COMMONWEALTH BANK AUST COV SEC	0.22%	XS2897315474
HSBC HOLDINGS PLC SR UNSEC SONIA	0.40%	XS2898731471
HSBC HOLDINGS PLC SR UNSEC REGS	0.11%	XS2904540775
CANADIAN IMPERIAL BANK COV	0.00%	XS2909743648
JAPANESE GOVT BOND (30Y) #83	0.50%	JP1300831Q70
VODAFONE INTERNAT FINANC SR UNSEC	0.11%	XS2872349613
JAPAN TREASURY DISC BILL #1231	0.35%	JP1742311Q56
ROMANIA GOVT SR UNSEC REGS	0.11%	XS2829810923
ROMANIA GOVT SR UNSEC REGS	0.11%	XS2829209720
MAYBANK SINGAPORE LTD COV SEC REGS	0.46%	XS2831200154
CO-OPERATIVE BANK PLC COV SEC REGS SONIA	0.40%	XS2838925902
EUROPEAN UNION	0.35%	EU000A3LZ0X9
JAPAN TREASURY DISC BILL #1238	0.21%	JP1742381Q69
JAPANESE GOVT BOND (30Y) #82	0.24%	JP1300821Q49
WESTPAC BANKING CORP COV SR SEC REGS	0.23%	XS2802726476
YORKSHIRE BUILDING SOC COV SEC REGS	0.23%	XS2802587258
JAPAN TREASURY DISC BILL #1226	0.55%	JP1742261Q49
LORCA TELECOM BONDCO	0.12%	XS2809217263
DBS BANK LTD LONDON COV SEC SONIA	0.54%	XS2813128555
BANK OF QUEENSLAND LTD COV SEC REGS	0.34%	XS2828820352
CITIGROUP INC SR UNSEC REGS	0.23%	XS2577826386
SIEMENS FINANCIERINGSMAT SR UNSEC	0.11%	XS2769894135
CREDIT AGRICOLE HOME LOA COV SEC	0.11%	FR001400OCT6
TSB BANK PLC COV SEC	0.12%	XS2774411016
UBS SWITZERLAND AG SEC	0.23%	CH1331113469
TORONTO-DOMINION BANK COV SEC	0.35%	XS2782117464
TORONTO-DOMINION BANK COV SEC	0.22%	XS2782117118
BANK GOSPODARSTWA KRAJOW SR UNSEC REGS	0.12%	XS2778272471
SANTANDER UK PLC COV SEC	0.11%	XS2786381207
CAISSE REFINANCE L'HABIT COV SEC	0.11%	FR001400OUR2
BARCLAYS PLC SR UNSEC SONIA	0.14%	XS2790094523
DE VOLKSBANK NV COV SR SEC REGS	0.12%	XS2791994309
UBS GROUP AG SR UNSEC	0.23%	CH1305916897
VOLKSWAGEN LEASING GMBH RS UNSEC	0.23%	XS2745344601
FRANCE GOVT OAT BD	0.10%	FR001400NEF3
MEXICO GOVT (UMS)	0.11%	XS2754067242
GACI FIRST INVESTMENT SR UNSEC REGS	0.20%	XS2755904526
GACI FIRST INVESTMENT SR UNSEC REGS	0.20%	XS2755904799
QNB FINANCE LTF SR UNSEC	0.20%	XS2756976218
BELFIUS BANK SA/NV COV SEC	0.11%	BE0390105683
ING GROEP NV SR UNSEC	0.24%	XS2764264789
BNP PARIBAS SR NON PREF	0.24%	FR001400NV51
ING BELGIUM SA COV SEC	0.23%	BE0390110733
SR-BOLIGKREDITT AS COV SEC	0.23%	XS2768185030
JAPANESE GOVT BOND (2Y) #456	0.42%	JP1024561Q15
JAPANESE GOVT BOND (20Y) #186	0.61%	JP1201861PA6
ISRAEL GOVT	1.54%	XS2711443932
SANDOZ FINANCE B.V. SR UNSEC	0.17%	XS2715297672
SANDOZ FINANCE B.V. SR UNSEC	0.24%	XS2715940891
SANTANDER UK GROUP HLDGS	0.29%	XS2673526401
BANCA MONTE DEI PASCHI S	0.12%	XS2676882900
ROMANIA GOVT UNSEC REGS	0.12%	XS2689948078
ITALIAN BTP BOND	0.23%	IT0005556011
KOREA HOUSING FINANCE CO	0.42%	AU3CB0298396
DEUTSCHLAND REP	0.57%	DE000BU2Z007
HUNGARY GOVT REGS	0.32%	XS2574267261
SPANISH GOVT BD (BONOS Y OBLIG)	0.11%	ES0000012L29
SAUDI INTERNATIONAL BOND SR UNSEC REGS	0.20%	XS2577134401
AMCO SPA SR UNSEC	0.35%	XS2583211201
POLAND GOVT SR UNSEC	0.12%	XS2586944659
POLAND GOVT SR UNSEC	0.12%	XS2586944147

GACI FIRST INVESTMENT SR UNSEC REGS	0.30%	XS2585987683
GACI FIRST INVESTMENT SR UNSEC REGS	0.39%	XS2585988061
GACI FIRST INVESTMENT SR UNSEC	0.18%	XS2585988145
JYSKE REALKREDIT A/S SEC	0.25%	DK0009411829
JAPAN FIN ORG MUNICIPAL	0.24%	XS2224639802
SUMITOMO MITSUI BANKING COVERED SEC	0.43%	XS2225211650
SUMITOMO MITSUI TR BK LT SEC	0.31%	XS2240511076
FRANCE GOVT OAT BD	0.88%	FR0013480613
SUMITOMO MITSUI BANKING COVERED SEC	0.20%	XS2066652897
DEVELOPMENT BK OF JAPAN SR UNSEC REGS	0.20%	XS2053914524
BANCA MONTE DEI PASCHI S SEC	0.32%	IT0005386922
JAPANESE GOVT BOND (30Y) #62	0.30%	JP1300621K47
NORDEA KREDIT REALK IO10*PARTIAL CALL*	0.00%	DK0002044718
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%	
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%	
CS AT1 CLAIMS US225401AL29	0.03%	