

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	1	Offer number	OFR10865
Fund name	SMART EXCHANGE TRADED FUNDS	Fund number	FND1101
Period disclosure applies [dd/mm/yyyy]	SMART GLOBAL BOND ETF		
Asset name	30/09/2025		
AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 1.125%	% of fund net assets	Security code	
2/03/2037	0.32%	FR0014008SA9	
ASN BANK NV 3.00% 26/03/2031	0.11%	XS2791994309	
FREDDIE MAC POOL 6.50% 1/01/2054	4.52%	US3132DWKJ17	
ASN BANK NV 3.00% 26/03/2031	0.10%	XS2791994309	
UNITED STATES TREASURY NOTE/BOND 4.50% 15/11/2054	2.07%	US912810UE63	
REALKREDIT DANMARK A/S 5.00% 1/10/2053	1.61%	DK0004624038	
GINNIE MAE II POOL 3.00% 20/03/2052	1.45%	US36179WZA97	
BANCA MONTE DEI PASCHI DI SIENA SPA 0.875% 8/10/2026	0.29%	IT0005386922	
GINNIE MAE II POOL 3.50% 20/10/2054	1.20%	US36180AB691	
UNITED STATES TREASURY NOTE/BOND 1.875% 15/02/2041	1.18%	US912810SW99	
BANCA MONTE DEI PASCHI DI SIENA SPA 6.75% 5/09/2027	0.11%	XS2676882900	
UNITED STATES TREASURY NOTE/BOND 4.625% 15/02/2055	0.96%	US912810UG12	
UNITED STATES TREASURY NOTE/BOND 4.125% 15/08/2044	0.90%	US912810UD80	
BANCA MONTE DEI PASCHI DI SIENA SPA 6.75% 5/09/2027	0.11%	XS2676882900	
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	0.85%	ZAG000125972	
FANNIE MAE POOL 5.00% 1/05/2053	0.84%	US3140NGZB99	
UNITED STATES TREASURY NOTE/BOND 1.375% 15/11/2040	0.75%	US912810ST60	
CHINA GOVERNMENT BOND 1.65% 15/05/2035	0.72%	CND100098JS4	
UNITED STATES TREASURY NOTE/BOND 3.375% 15/11/2048	0.72%	US912810SE91	
JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2028	0.70%	JP1120231J51	
BANK GOSPODARSTWA KRAJOWEGO 3.25% 18/03/2030	0.10%	XS3026019334	
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.50% 15/01/2028	0.68%	US9128283R96	
MALAYSIA GOVERNMENT BOND 3.519% 20/04/2028	0.67%	MYBMI2300024	
BANK GOSPODARSTWA KRAJOWEGO 4.00% 13/03/2032	0.10%	XS2778272471	
PROVINCE OF QUEBEC CANADA 3.60% 1/09/2033	0.64%	CA74814ZFS70	
MALAYSIA GOVERNMENT BOND 3.519% 20/04/2028	0.64%	MYBMI2300024	
CHINA GOVERNMENT BOND 2.19% 25/09/2054	0.62%	CND10008DYH1	
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/07/2031	0.59%	US91282CCM10	
BANK OF QUEENSLAND LTD 3.30% 30/07/2029	0.32%	XS2828820352	
JAPAN GOVERNMENT FIVE YEAR BOND 0.40% 20/06/2029	0.58%	JP1051711Q82	
JAPAN GOVERNMENT FIVE YEAR BOND 0.40% 20/06/2029	0.57%	JP1051711Q82	
CASH COLLATERAL FUT MSC USD	0.56%		
BANK OF QUEENSLAND LTD 3.30% 30/07/2029	0.31%	XS2828820352	
FANNIE MAE POOL 6.00% 1/12/2052	0.55%	US31418EM236	
BARCLAYS PLC 4.347% 8/05/2035	0.21%	XS2815894154	
BELFIUS BANK SA 2.875% 12/02/2031	0.11%	BE0390105683	
JAPAN GOVERNMENT THIRTY YEAR BOND 2.30% 20/12/2054	0.51%	JP1300851R17	
UNITED KINGDOM GILT 4.375% 31/07/2054	0.51%	GB00BPSNBB36	
JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2040	0.51%	JP1201731L76	
UNITED KINGDOM GILT 4.375% 31/07/2054	0.50%	GB00BPSNBB36	
BELFIUS BANK SA 2.875% 12/02/2031	0.10%	BE0390105683	
PERU GOVERNMENT BOND 7.30% 12/08/2033	0.49%	PEP01000CSI0	

FREDDIE MAC REMICS 5.296% 25/11/2054	0.48% US3137HKEX87
DBS BANK LTD/LONDON 4.537% 14/05/2027	0.46% XS2813128555
STIF FUND (NZD)	0.45%
FREDDIE MAC REMICS 5.756% 25/03/2055	0.45% US3137HKKK92
UNITED STATES TREASURY NOTE/BOND 2.875% 15/05/2052	0.45% US912810TG31
SINGAPORE GOVERNMENT BOND 3.25% 1/06/2054	0.44% SGXPK17B11U8
AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED	0.43% US03072SE687
PASS-THROUGH CTFS SER 2005-R5 5.247% 25/07/2035	
BPCE SA 3.875% 26/02/2036	0.21% FR001400XLI1
BPCE SA 3.875% 26/02/2036	0.20% FR001400XLI1
SINGAPORE GOVERNMENT BOND 3.25% 1/06/2054	0.40% SGXPK17B11U8
BRITISH TELECOMMUNICATIONS PLC 3.75% 3/01/2035	0.10% XS3084359036
THAILAND GOVERNMENT BOND 2.50% 17/11/2029	0.40% TH0623039B04
BRITISH TELECOMMUNICATIONS PLC 3.75% 3/01/2035	0.10% XS3084359036
TOWD POINT MORTGAGE FUNDING 2024-GRANITE 7 PLC	0.39% XS2950571062
4.823% 20/04/2051	
BULGARIA GOVERNMENT INTERNATIONAL BOND 3.375%	0.10% XS3124345631
18/07/2035	
THAILAND GOVERNMENT BOND 2.50% 17/11/2029	0.37% TH0623039B04
UNITED KINGDOM GILT 0.625% 22/10/2050	0.37% GB00BMBL1F74
RMAC NO 3 PLC 5.187% 15/02/2047	0.37% XS2666572693
GOLDMAN SACHS GROUP INC/THE 5.218% 23/04/2031	0.37% US38141GC936
PERU GOVERNMENT BOND 7.30% 12/08/2033	0.37% PEP01000C5I0
LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL	0.37% US54627RAS94
FACILITIES & COMMUNITY DEVELOPMENT AUTH 5.048%	
1/12/2034	
MITSUBISHI UFJ FINANCIAL GROUP INC 5.159% 24/04/2031	0.37% US606822DK78
GACI FIRST INVESTMENT CO 5.25% 29/01/2030	0.37% XS2987801359
JAPAN GOVERNMENT TWENTY YEAR BOND 2.40%	0.37% JP1201921R47
20/03/2045	
WELLS FARGO & CO 5.211% 3/12/2035	0.37% US95000U3N13
HSBC HOLDINGS PLC 5.29% 16/09/2032	0.36% XS2898731471
CHASE HOME LENDING MORTGAGE TRUST SERIES 2024-RPL3	0.36% US161917AB58
3.25% 25/09/2064	
JAPAN GOVERNMENT TWENTY YEAR BOND 2.40%	0.36% JP1201921R47
20/03/2045	
EAGLE FUNDING LUXCO SARL 5.50% 17/08/2030	0.36% USL2660VAA37
CHASE HOME LENDING MORTGAGE TRUST SERIES 2024-RPL2	0.36% US161930AB85
3.25% 25/08/2064	
KOREA HOUSING FINANCE CORP 4.475% 6/04/2026	0.36% AU3CB0298396
STWD 2021-LIH MORTGAGE TRUST 5.123% 15/11/2036	0.35% US78486EAA64
NYO COMMERCIAL MORTGAGE TRUST 2021-1290 5.36%	0.35% US62955HAA59
15/11/2038	
CO-OPERATIVE BANK PLC/THE 4.517% 21/06/2027	0.35% XS2838925902
NOVASTAR MORTGAGE FUNDING TRUST SERIES 2006-1	0.34% US669884AE80
4.812% 25/05/2036	
FREDDIE MAC REMICS 5.456% 25/07/2055	0.34% US3137HLZ217
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2051	0.34% JP1300711M79
GACI FIRST INVESTMENT CO 4.875% 14/02/2035	0.34% XS2585988061
KOREA HOUSING FINANCE CORP 4.475% 6/04/2026	0.33% AU3CB0298396
JAPAN GOVERNMENT THIRTY YEAR BOND 2.40% 20/03/2055	0.33% JP1300861R49
TOWD POINT MORTGAGE TRUST 2019-4 2.90% 25/10/2059	0.33% US89178BAA26
BULGARIA GOVERNMENT INTERNATIONAL BOND 4.125%	0.10% XS3124393367
18/07/2045	
UNITED STATES TREASURY INFLATION INDEXED BONDS	0.32% US91282CGK18
1.125% 15/01/2033	
CAISSE DE REFINANCEMENT DE L'HABITAT SA 2.875%	0.11% FR001400OUR2
25/03/2031	
INTESA SANPAOLO SPA 8.248% 21/11/2033	0.32% US46115HBV87

CAISSE DE REFINANCEMENT DE L'HABITAT SA 2.875% 25/03/2031	0.10% FR001400OUR2
CANADIAN IMPERIAL BANK OF COMMERCE 2.625% 1/10/2029	0.21% XS2909743648
CANADIAN IMPERIAL BANK OF COMMERCE 2.625% 1/10/2029	0.20% XS2909743648
CAPITALAND ASCENDAS REIT 0.75% 23/06/2028	0.29% XS2349343090
FANNIE MAE POOL 5.50% 1/09/2053	0.31% US3140QTAW95
CASH COLLATERAL ISDA WST USD	0.31%
CCF SFH SACA 2.50% 9/04/2029	0.00% FR00140134M3
CITIGROUP INC 3.75% 14/05/2032	0.21% XS2577826386
MFA 2023-NQM2 TRUST 4.40% 25/03/2068	0.31% US55285WAA71
JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	0.30% JP1300501G30
CITIGROUP INC 3.75% 14/05/2032	0.20% XS2577826386
COMMONWEALTH BANK OF AUSTRALIA 2.907% 11/11/2030	0.21% XS2897315474
COMMONWEALTH BANK OF AUSTRALIA 2.907% 11/11/2030	0.20% XS2897315474
CASH COLLATERAL ISDA AZD USD	0.29%
CASH COLLATERAL ISDA MBC USD	0.29%
QUEENSLAND TREASURY CORP 2.00% 22/08/2033	0.29% AU3CB0284172
ORDE SERIES 2025-1 TRUST 4.70% 11/06/2056	0.29% AU3FN0094884
QUEENSLAND TREASURY CORP 4.50% 22/08/2035	0.28% AU3CB0296580
UBS GROUP AG 9.016% 15/11/2033	0.28% US225401BB38
MORGAN STANLEY 5.656% 18/04/2030	0.28% US61747YFQ35
CREDIT AGRICOLE HOME LOAN SFH SA 3.00% 1/12/2030	0.11% FR001400OCT6
TORONTO-DOMINION BANK/THE 5.298% 30/01/2032	0.28% US89115A3G59
JAPAN GOVERNMENT TWENTY YEAR BOND 2.00% 20/12/2044	0.28% JP1201911R15
ISRAEL GOVERNMENT INTERNATIONAL BOND 5.625% 19/02/2035	0.27% US46514Y8B63
COOPERATIEVE RABOBANK UA 5.447% 5/03/2030	0.27% US74977RDT86
SINGAPORE GOVERNMENT BOND 2.75% 1/03/2035	0.27% SGXF25686589
QUEENSLAND TREASURY CORP 4.50% 22/08/2035	0.27% AU3CB0296580
NATWEST GROUP PLC 5.516% 30/09/2028	0.27% US639057AF59
HSBC HOLDINGS PLC 5.21% 11/08/2028	0.27% US404280DG12
GACI FIRST INVESTMENT CO 4.75% 14/02/2030	0.27% XS2585987683
MORGAN STANLEY BANK NA 5.091% 14/07/2028	0.27% US61690U8D59
HUNGARY GOVERNMENT INTERNATIONAL BOND 6.25% 22/09/2032	0.27% XS2574267261
PROVINCE OF ONTARIO CANADA 4.15% 2/06/2034	0.27% CA68333ZBC01
PROVINCE OF BRITISH COLUMBIA CANADA 4.15% 18/06/2034	0.27% CA110709AK82
JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2064	0.26% JP1400171Q50
SANTANDER UK GROUP HOLDINGS PLC 7.482% 29/08/2029	0.26% XS2673526401
GACI FIRST INVESTMENT CO 4.75% 14/02/2030	0.26% XS2585987683
CREDIT AGRICOLE HOME LOAN SFH SA 3.00% 1/12/2030	0.10% FR001400OCT6
JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2064	0.26% JP1400171Q50
SANTANDER UK GROUP HOLDINGS PLC 7.482% 29/08/2029	0.26% XS2673526401
TWIN BRIDGES 2021-1 PLC 4.837% 12/03/2055	0.25% XS2305355310
DBGS 2019-1735 MORTGAGE TRUST 3.843% 10/04/2037	0.25% US23307EAA91
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.00% 31/01/2030	0.25% ZAG000106998
FANNIE MAE POOL 2.50% 1/01/2051	0.25% US3140QGR581
TREASURY CORP OF VICTORIA 2.25% 15/09/2033	0.25% AU3SG0002504
JAPAN GOVERNMENT TWENTY YEAR BOND 1.50% 20/09/2043	0.24% JP1201861PA6
QUEENSLAND TREASURY CORP 1.50% 20/08/2032	0.24% AU3SG0002439
HSBC HOLDINGS PLC 5.29% 16/09/2032	0.24% XS2898731471
STANDARD CHARTERED PLC 2.678% 29/06/2032	0.24% XS2358287824

OBX 2023-NQM1 TRUST 6.12% 25/11/2062	0.23% US670855AA38
NATIONSTAR HOME EQUITY LOAN TRUST 2007-A 4.677%	0.23% US63860HAE99
25/03/2037	
CASH COLLATERAL ISDA DUB USD	0.23%
FORD MOTOR CREDIT CO LLC 5.80% 5/03/2027	0.22% US345397D831
DIGITAL DUTCH FINCO BV 3.875% 15/07/2034	0.21% XS3102229922
AIR LEASE CORP 0.00% 14/10/2025	0.22% US00913WXE01
CROWN CASTLE INC 0.00% 21/10/2025	0.22% US22823PXM03
CASH COLLATERAL ICE MSC USD	0.22%
AMETEK INC 0.00% 20/11/2025	0.22% US03111BYL34
DIGITAL DUTCH FINCO BV 3.875% 15/07/2034	0.20% XS3102229922
VERUS SECURITIZATION TRUST 2023-5 6.476% 25/06/2068	0.22% US924934AA00
VERUS SECURITIZATION TRUST 2023-4 5.811% 25/05/2068	0.22% US92539TAA16
DUTCH PROPERTY FINANCE 2021-1 BV 2.598% 28/07/2058	0.10% XS2294367672
EUR - CZK	0.00% EZVPRGGVQLD3
CANADA SQUARE FUNDING 2021-1 PLC 4.937% 17/06/2058	0.21% XS2306577342
EUR - CZK	0.00% EZ3XKNFV85J2
EUR - CZK	0.00% EZRWJP85WZ29
EUR - CZK	0.00% EZ51SGNBN8S8
EUR - HUF	0.00% EZGHTFSDBS12
EUR - HUF	0.00% EZHHGJW36SQ4
EUR - RON	0.00% EZ8K91053D79
EUR - RON	0.00% EZF4VHT3LK46
EUR - RON	0.00% EZZZQTTCHKY8
EUR - RON	0.00% EZFCNLG4G9Z9
EUR - RON	0.00% EZ2PWKDMJ3M0
EUR - RON	0.00% EZZVFHRS66V0
CITIGROUP MORTGAGE LOAN TRUST INC 4.707% 25/11/2036	0.21% US17309SAF74
EUR CASH ACCOUNT (BNP PARIBAS)	0.00%
GSAMP TRUST 2006-HE3 4.772% 25/05/2046	0.21% US36244KAE55
EUROPEAN MONETARY UNION EURO	0.00% EZ6BYK70KFX4
EUROPEAN MONETARY UNION EURO	-0.04% EZCM45X9HJD9
EUROPEAN MONETARY UNION EURO	-0.09% EZFV9276LHD0
EUROPEAN UNION 3.75% 12/10/2045	0.31% EU000A4EA8Y7
JAPAN GOVERNMENT THIRTY YEAR BOND 2.20% 20/06/2054	0.20% JP1300831Q70
EUX ACAL EUR-BUND 10/24/25 @ 129.5	0.00% DE000F2UPA73
EUX APUT EUR-BUND 10/24/25 @ 127.5	0.00% DE000F2UPA08
FIN FUT EUR-BUND 10YR EUX 12/08/25	0.00% DE000F1ZLHP8
CANADA SQUARE FUNDING 2021-2 PLC 4.767% 17/06/2058	0.20% XS2355523296
FIN FUT EURIBOR ICE (RED) 03/15/27	0.00% GB00JBVLWR12
PROVINCE OF QUEBEC CANADA 4.45% 1/09/2034	0.20% CA74814ZFT53
FIN FUT EURIBOR ICE (RED) 06/14/27	0.00% GB00JH6LTC25
FIN FUT EURIBOR ICE (RED) 12/14/26	0.00% GB00J8WDXS35
FIN FUT EURIBOR ICE (WHT) 03/16/26	0.00% GB00J14H8C30
FIN FUT EURIBOR ICE (WHT) 06/15/26	0.00% GB00J7WDF916
FIN FUT EURIBOR ICE (WHT) 09/14/26	0.00% GB00J8R2ZN46
FIN FUT EURO-BOBL 5Y EUX 12/08/25	0.00% DE000F1ZLHQ6
FIN FUT EURO-OAT EUX 10YR 12/08/25	-0.01% DE000F1ZLHU8
FIN FUT EURO-SCHATZ 2YR EUX 12/08/25	0.00% DE000F1ZLHR4
UNITED KINGDOM GILT 1.25% 31/07/2051	0.20% GB00BLH38158
FIN FUT EUX EURO-BTP 12/08/25	0.02% DE000F1ZLHN3
FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75%	0.05% FR0013480613
25/05/2052	
JAPAN GOVERNMENT THIRTY YEAR BOND 0.50% 20/03/2049	0.20% JP1300621K47
FRENCH REPUBLIC GOVERNMENT BOND OAT 2.75%	4.94% FR001400PM68
25/02/2030	

FRENCH REPUBLIC GOVERNMENT BOND OAT 3.00% 25/06/2049	0.26% FR001400NEF3
BAYER US FINANCE LLC 6.50% 21/11/2033	0.19% US07274EAL74
UNITED STATES TREASURY INFLATION INDEXED BONDS 3.875% 15/04/2029	0.19% US912810FH69
JAPAN GOVERNMENT THIRTY YEAR BOND 0.50% 20/03/2049	0.19% JP1300621K47
FRENCH REPUBLIC GOVERNMENT BOND OAT 3.20% 25/05/2035	0.31% FR001400X8V5
MEXICO GOVERNMENT INTERNATIONAL BOND 6.625% 29/01/2038	0.19% US91087BBF67
BNP PARIBAS SA 5.786% 13/01/2033	0.19% US09659W3A04
ABU DHABI DEVELOPMENTAL HOLDING CO PJSC 5.375% 8/05/2029	0.19% US00402D2A25
SANTANDER UK GROUP HOLDINGS PLC 6.534% 10/01/2029	0.19% US80281LAT26
NATWEST GROUP PLC 5.778% 1/03/2035	0.19% US639057AN83
UNITED STATES TREASURY INFLATION INDEXED BONDS 2.125% 15/01/2035	0.19% US91282CML27
KSA SUKUK LTD 5.268% 25/10/2028	0.19% XS2548889406
UNITED STATES TREASURY INFLATION INDEXED BONDS 0.625% 15/07/2032	0.19% US91282CEZ05
NEW SOUTH WALES TREASURY CORP 1.75% 20/03/2034	0.19% AU3SG0002553
SUMITOMO MITSUI FINANCIAL GROUP INC 5.52% 13/01/2028	0.18% US86562MCR97
BRISTOL-MYERS SQUIBB CO 5.20% 22/02/2034	0.18% US110122EH72
STIF FUND (USD)(BNP PARIBAS)	0.18%
GACI FIRST INVESTMENT CO 5.25% 29/01/2034	0.18% XS2755904799
GOLDMAN SACHS GROUP INC/THE 5.33% 23/07/2035	0.18% US38141GB375
RAK CAPITAL 5.00% 12/03/2035	0.18% XS3016636683
UNITEDHEALTH GROUP INC 5.15% 15/07/2034	0.18% US91324PFJ66
LSEG US FIN CORP 5.297% 28/03/2034	0.18% US50222CAB63
CHILE GOVERNMENT INTERNATIONAL BOND 4.85% 22/01/2029	0.18% US168863EB04
GACI FIRST INVESTMENT CO 5.00% 29/01/2029	0.18% XS2755904526
QNB FINANCE LTD 4.875% 30/01/2029	0.18% XS2756976218
SAUDI GOVERNMENT INTERNATIONAL BOND 4.75% 18/01/2028	0.18% XS2577134401
GATWICK FUNDING LTD 3.875% 24/06/2035	0.21% XS3101855313
GACI FIRST INVESTMENT CO 5.625% 29/07/2034	0.18% XS2987801433
CHINA GOVERNMENT BOND 2.04% 25/11/2034	0.18% CND10008MC01
DEVELOPMENT BANK OF JAPAN INC 4.00% 28/08/2027	0.18% US25159MBP14
GACI FIRST INVESTMENT CO 4.875% 14/02/2035	0.18% XS2585988061
ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2005-HE5 5.172% 25/08/2035	0.18% US004421RH88
WELLS FARGO & CO 4.892% 15/09/2036	0.18% US95000U4B65
GACI FIRST INVESTMENT CO 5.25% 29/01/2030	0.18% XS2987801359
QNB FINANCE LTD 4.875% 30/01/2029	0.17% XS2756976218
FORD MOTOR CREDIT CO LLC 4.125% 17/08/2027	0.17% US345397A860
GACI FIRST INVESTMENT CO 5.00% 29/01/2029	0.17% XS2755904526
GACI FIRST INVESTMENT CO 5.25% 29/01/2034	0.17% XS2755904799
SAUDI GOVERNMENT INTERNATIONAL BOND 4.75% 18/01/2028	0.17% XS2577134401
RAK CAPITAL 5.00% 12/03/2035	0.17% XS3016636683
SAUDI GOVERNMENT INTERNATIONAL BOND 5.00% 16/01/2034	0.17% XS2747599095
UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2049	0.17% US912810SJ88
PERU GOVERNMENT BOND 7.60% 12/08/2039	0.17% PEP01000C5J8
AUSTRALIA GOVERNMENT BOND 2.50% 21/05/2030	0.17% AU0000013740
FANNIE MAE POOL 2.00% 1/09/2051	0.17% US31418D3X83
JAPAN GOVERNMENT TWENTY YEAR BOND 2.00% 20/12/2044	0.16% JP1201911R15
GATWICK FUNDING LTD 3.875% 24/06/2035	0.20% XS3101855313
NOMURA HOLDINGS INC 2.679% 16/07/2030	0.16% US65535HAS85

AVOLON HOLDINGS FUNDING LTD 2.528% 18/11/2027	0.16% US05401AAR23
GACI FIRST INVESTMENT CO 5.125% 14/02/2053	0.16% XS2585988145
HSBC HOLDINGS PLC 3.445% 25/09/2030	0.10% XS2904540775
VERUS SECURITIZATION TRUST 2023-INV1 5.999% 25/02/2068	0.16% US92539FAA12
PERU GOVERNMENT BOND 7.60% 12/08/2039	0.16% PEP01000C5J8
HSBC HOLDINGS PLC 3.445% 25/09/2030	0.10% XS2904540775
GACI FIRST INVESTMENT CO 5.125% 14/02/2053	0.15% XS2585988145
EXPORT DEVELOPMENT CANADA 7.13% 11/03/2029	0.15% XS2779802078
EXPORT DEVELOPMENT CANADA 7.13% 11/03/2029	0.14% XS2779802078
AMERIQUEST MORTGAGE SECURITIES INC ASSET BACKED	0.14% US03072SV368
PASS-THROUGH CTFs SER 2005-R11 5.022% 25/01/2036	
QUEENSLAND TREASURY CORP 1.75% 20/07/2034	0.14% AU0000079402
SMB PRIVATE EDUCATION LOAN TRUST 2022-B 5.822% 16/02/2055	0.14% US83206NAB38
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 2.45% 29/10/2026	0.13% US00774MAV72
PROVINCE OF ONTARIO CANADA 3.65% 2/06/2033	0.13% CA68333ZAY30
FANNIE MAE POOL 2.00% 1/03/2052	0.13% US3140MGNT45
GA GLOBAL FUNDING TRUST 2.25% 6/01/2027	0.13% US36143L2G95
AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.00% 29/10/2028	0.13% US00774MAW55
GINNIE MAE II POOL 3.00% 20/04/2054	0.13% US36179YUZ59
BARCLAYS PLC 5.851% 21/03/2035	0.12% XS2790094523
REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 6.00% 4/08/2028	0.12% XS0089572316
LONDON WALL MORTGAGE CAPITAL PLC 4.737% 15/05/2051	0.12% XS2336172452
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.90% 1/06/2052	0.12% US161175CA05
FREDDIE MAC POOL 2.50% 1/01/2052	0.12% US3133KNL927
STATE OF ISRAEL 3.80% 13/05/2060	0.12% XS2167193015
BARCLAYS PLC 5.851% 21/03/2035	0.12% XS2790094523
UNITED KINGDOM GILT 5.375% 31/01/2056	0.12% GB00BT7J0241
UNITED KINGDOM GILT 5.375% 31/01/2056	0.12% GB00BT7J0241
TREASURY CORP OF VICTORIA 4.25% 20/12/2032	0.12% AU3SG0001175
HUNGARY GOVERNMENT INTERNATIONAL BOND 4.50% 16/06/2034	0.20% XS2971936948
NOMURA RESECURITIZATION TRUST 2018-1R 5.172% 25/03/2037	0.11% US65541JAC18
FANNIE MAE OR FREDDIE MAC 5.00%	0.11% US01F0506A92
TP ICAP FINANCE PLC 2.625% 18/11/2028	0.11% XS2409096349
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 5.266% 20/05/2066	0.11% US38375UXM79
HUNGARY GOVERNMENT INTERNATIONAL BOND 4.50% 16/06/2034	0.05% XS2971936948
ELLINGTON LOAN ACQUISITION TRUST 2007-1 5.372% 25/05/2037	0.11% US288542AA12
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/01/2037	0.11% XS2970332552
INDONESIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/01/2037	0.10% XS2970332552
ING BELGIUM SA 3.00% 15/02/2031	0.21% BE0390110733
ING BELGIUM SA 3.00% 15/02/2031	0.20% BE0390110733
ING GROEP NV 4.00% 12/02/2035	0.11% XS2764264789
ING GROEP NV 4.00% 12/02/2035	0.10% XS2764264789
IRO EUR 10Y C 2.55000 L 10/17/25 BRC	0.00% EZB7KGYW6VP6
PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.90% 12/08/2037	0.11% US715638AV48
IRO EUR 10Y C 2.61000 L 10/02/25 BRC	0.00% EZBYD1YHPJV8
IRO EUR 10Y P 2.75000 L 10/17/25 BRC	0.00% EZP74X759VV7
IRO EUR 10Y P 2.85000 L 10/02/25 BRC	0.00% EZ94243RM011
NEW ZEALAND DOLLAR	0.11% EZLS89JXF220
IRS EUR 0.06350 11/17/22-30Y LCH	0.00% EZ9DK9TD5569

IRS EUR 0.45100 05/27/25-25Y LCH	0.00% EZ0WWVTLGHJ9
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020-RPL1 2.75% 25/11/2059	0.11% US64828XAA19
IRS EUR 0.45100 05/27/25-25Y LCH	0.00% EZ0WWVTLGHJ9
IRS EUR 1.88900 03/18/26-2Y* LCH	0.00% EZ5THRZLJ0B9
IRS EUR 1.88900 03/18/26-2Y* LCH	0.00% EZ5THRZLJ0B9
CASH COLLATERAL LCH BCY USD	0.11%
IRS EUR 2.00000 03/18/26-2Y LCH	0.00% EZ7WRPJZGMRO
IRS EUR 2.21300 03/12/40-15Y LCH	0.00% EZW3GVW00S77
IRS EUR 2.25000 09/21/22-15Y LCH	0.00% EZH88BLMCGLO
BX COMMERCIAL MORTGAGE TRUST 2021-21M 4.994% 15/10/2036	0.10% US05609CAA53
IRS EUR 2.34250 01/10/25-5Y LCH	0.00% EZ16L7KV1835
IRS EUR 2.50000 03/18/26-5Y LCH	0.00% EZGZXMROWDX30
IRS EUR 2.75000 03/18/26-10Y LCH	0.01% EZZ52NSW44Q3
IRS EUR 2.77000 04/16/24-5Y LCH	0.00% EZ8YJNQLMV03
IRS EUR 2.86000 04/24/24-5Y LCH	0.00% EZ5017MPL285
IRS EUR 3.00000 03/15/28-5Y LCH	-0.01% EZQPHRCHTZH4
MALAYSIA GOVERNMENT BOND 2.632% 15/04/2031	0.10% MYBMO2000028
IRS EUR 3.00000 03/18/26-30Y LCH	0.00% EZBN1DL02JX7
IRS EUR 3.37000 10/09/23-5Y LCH	0.00% EZ9NLBJZRFJ6
ISRAEL GOVERNMENT INTERNATIONAL BOND 5.00% 30/10/2026	0.55% XS2711443932
ISRAEL GOVERNMENT INTERNATIONAL BOND 5.00% 30/10/2026	0.52% XS2711443932
ITALY BUONI POLIENNALI DEL TESORO 2.10% 26/08/2027	1.45% IT0005657330
LOGICOR FINANCING SARL 3.25% 13/11/2028	0.21% XS1909057645
LT AUTORAHOITUS IV DAC 2.599% 18/07/2033	0.12% XS2607339236
MAYBANK SINGAPORE LTD 3.439% 7/06/2027	0.41% XS2831200154
MEXICO GOVERNMENT INTERNATIONAL BOND 4.49% 25/05/2032	0.11% XS2754067242
MEXICO GOVERNMENT INTERNATIONAL BOND 4.49% 25/05/2032	0.10% XS2754067242
MORGAN STANLEY 3.955% 21/03/2035	0.11% XS2790333889
MORGAN STANLEY 3.955% 21/03/2035	0.10% XS2790333889
NATIONAL AUSTRALIA BANK LTD 2.845% 3/03/2032	0.21% XS3013013241
NATIONAL AUSTRALIA BANK LTD 2.845% 3/03/2032	0.20% XS3013013241
JAPAN GOVERNMENT THIRTY YEAR BOND 2.20% 20/06/2054	0.10% JP1300831Q70
ONTARIO TEACHERS' FINANCE TRUST 0.90% 20/05/2041	0.07% XS2344384842
ONTARIO TEACHERS' FINANCE TRUST 1.85% 3/05/2032	0.39% XS2475513953
NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019-RPL3 2.75% 25/07/2059	0.10% US64830NAA90
OTC EPUT EUR VS CZK @ 24.1 MYI	0.00% EZX3BP6FHH19
OTC EPUT EUR VS CZK @ 24.2 BOA	0.00% EZRPS491TRS5
OTC EPUT EUR VS CZK @ 24.2 JPM	0.00% EZ3VFT51W2D6
MALAYSIA GOVERNMENT BOND 2.632% 15/04/2031	0.10% MYBMO2000028
HUNGARY GOVERNMENT INTERNATIONAL BOND 6.25% 22/09/2032	0.09% XS2574267261
OTC EPUT EUR VS CZK @ 24.2 MYI	0.00% EZH15QWJM8B2
WELLS FARGO & CO 5.389% 24/04/2034	0.09% US95000U3D31
LLOYDS BANKING GROUP PLC 5.679% 5/01/2035	0.09% US53944YAX13
OTC EPUT EUR VS CZK @ 24.25 MYI	0.00% EZ2SP0GSX648
FREDDIE MAC GOLD POOL 3.00% 1/02/2047	0.09% US3128MJZM58
TEXAS NATURAL GAS SECURITIZATION FINANCE CORP 5.169% 1/04/2041	0.09% US88258MAB19
MORGAN STANLEY 5.32% 19/07/2035	0.09% US61747YFT73
FANNIE MAE POOL 4.00% 1/07/2048	0.09% US3140HNTT96
WELLS FARGO & CO 5.198% 23/01/2030	0.09% US95000U3J01
UNITED STATES TREASURY NOTE/BOND 4.375% 15/05/2034	0.09% US91282CKQ32
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.875% 12/02/2030	0.09% US857524AF94
UNITEDHEALTH GROUP INC 4.80% 15/01/2030	0.09% US91324PFG28

UNITED STATES TREASURY NOTE/BOND 4.875% 15/08/2045	0.09% US912810UN62
TREASURY CORP OF VICTORIA 2.00% 17/09/2035	0.09% AU3SG0002579
CANADIAN GOVERNMENT REAL RETURN BOND 1.50% 1/12/2044	0.09% CA135087ZH04
TRANSURBAN FINANCE CO PTY LTD 4.125% 2/02/2026	0.09% US89400PAE34
COREBRIDGE FINANCIAL INC 3.85% 5/04/2029	0.09% US21871XAF69
UNITED STATES TREASURY NOTE/BOND 4.00% 15/02/2034	0.09% US91282CJZ59
GOLDEN STATE TOBACCO SECURITIZATION CORP 2.158% 1/06/2026	0.09% US38122NC593
MARVELL TECHNOLOGY INC 1.65% 15/04/2026	0.09% US573874AC88
OTC EPUT EUR VS HUF @ 386.0 JPM	0.00% EZ2P1WW5D76
LUDGATE FUNDING PLC 4.707% 1/01/2061	0.08% XS0353588386
PERU GOVERNMENT BOND 6.85% 12/08/2035	0.08% PEP01000C5K6
CITIGROUP MORTGAGE LOAN TRUST 2007-SHL1 4.672% 25/11/2046	0.08% US17312WAA45
JPMORGAN CHASE & CO 2.58% 22/04/2032	0.08% US46647PCC86
OTC EPUT EUR VS HUF @ 387.0 BOA	0.00% EZXKC6F26CP8
AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	0.08% AU0000097495
THAILAND GOVERNMENT BOND 2.41% 17/03/2035	0.08% TH0623A3F302
BROADCOM INC 3.187% 15/11/2036	0.08% US11135FBQ37
GINNIE MAE II POOL 3.00% 20/04/2052	0.07% US36179W2V97
OTC EPUT EUR VS HUF @ 393.0 JPM	0.00% EZQ4Y3N0K0K8
THAILAND GOVERNMENT BOND 2.41% 17/03/2035	0.07% TH0623A3F302
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2019-FL12 5.648% 15/12/2031	0.07% US46651QAA58
FANNIE MAE POOL 3.00% 1/03/2060	0.07% US3140FXQR67
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50% 1/10/2053	0.07% DK0002050368
BRAZILIAN REAL-NDF	0.07% EZ49JWHDCJ32
JAPAN GOVERNMENT THIRTY YEAR BOND 1.80% 20/03/2054	0.07% JP1300821Q49
OTC EPUT EUR VS USD @ 1.11 MYI	0.00% EZ6LHMHGWSW79
JAPAN GOVERNMENT THIRTY YEAR BOND 1.80% 20/03/2054	0.07% JP1300821Q49
UNITED STATES TREASURY NOTE/BOND 3.00% 15/02/2048	0.07% US912810SA79
THAILAND GOVERNMENT BOND 3.775% 25/06/2032	0.06% TH0623A3C606
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.50% 1/03/2042	0.06% US161175CE27
FANNIE MAE POOL 3.50% 1/11/2045	0.06% US3140E0E507
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 5.266% 20/06/2066	0.06% US38376RVV58
FREDDIE MAC POOL 2.00% 1/02/2052	0.06% US3133B3L540
FANNIE MAE POOL 3.50% 1/05/2051	0.06% US3140XDEV42
CASH COLLATERAL CME MSC USD	0.06%
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.95% 30/06/2062	0.06% US161175CG74
STIF FUND (SGD)	0.06%
RMAC SECURITIES NO 1 PLC 4.276% 12/06/2044	0.05% XS0277409446
CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP 5.622% 25/05/2044	0.05% US22541SE209
OTC EPUT EUR VS USD @ 1.1315 BRC	0.00% EZ9386YZ99F6
FREDDIE MAC POOL 3.00% 1/06/2051	0.05% US3133KMDF95
FANNIE MAE POOL 3.50% 1/06/2049	0.05% US3140JRDZ17
STIF FUND (AUD)(BNP PARIBAS)	0.05%
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.00% 31/01/2040	0.05% ZAG000125980
UNITED KINGDOM GILT 1.50% 31/07/2053	0.05% GB00BM8Z2V59
OTC EPUT EUR VS USD @ 1.145 MYI	0.00% EZVT5TS6QXX5
REALTY INCOME CORP 3.375% 20/06/2031	0.21% XS3097933744

PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2121	0.05% US715638DR09
FANNIE MAE POOL 2.50% 1/02/2051	0.05% US3140KYNP56
CSMC TRUST 2017-CHOP 5.194% 15/07/2032	0.05% US12651QAA76
NEW SOUTH WALES TREASURY CORP 2.00% 8/03/2033	0.05% AU3SG0002082
NZD CASH ACCOUNT (ANZ BANK)	0.05%
STIF FUND (MXN)	0.05%
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.875% 14/02/2033	0.10% XS2586944659
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-OA3 TRUST 4.913% 25/04/2047	0.05% US93364AAC62
FANNIE MAE POOL 2.00% 1/02/2052	0.05% US3140MGM995
JAPANESE YEN	0.05% EZFN2D2SCHX7
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.50% 4/04/2053	0.04% US731011AW25
GINNIE MAE 3.50%	0.04% US21H0326A37
STIF FUND (SEK)	0.04%
STIF FUND (GBP)(BNP PARIBAS)	0.04%
REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.25% 14/02/2043	0.10% XS2586944147
VM CASH CCP LCH BCY SGD	0.04%
RFR EUR ESTRON/1.79544 03/10/25-5Y* LCH	0.00% EZFLLC2H47Y2
REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.25% 31/03/2036	0.03% ZAG000030404
TOWD POINT MORTGAGE TRUST 2019-HY2 5.272% 25/05/2058	0.03% US89177HAA05
UNITED KINGDOM GILT 1.75% 22/01/2049	0.03% GB00BFWFPP71
JAPANESE YEN	0.03% EZ8CP1XS2F49
FANNIE MAE POOL 3.00% 1/02/2052	0.03% US3140XGU987
BRITISH POUND STERLING	0.03% EZ387VVDRCV0
PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.15% 12/08/2032	0.03% US715638BY77
PERU GOVERNMENT BOND 6.15% 12/08/2032	0.03% PEP01000C5E9
STIF FUND (NOK)	0.03%
FANNIE MAE POOL 3.50% 1/09/2045	0.03% US3138YUHS38
VM CASH CCP LCH BCY SGD	0.03%
ALBA 2005-1 PLC 4.296% 25/11/2042	0.03% XS0235712006
RFR EUR ESTRON/1.92272 03/10/25-5Y* LCH	0.00% EZFLLC2H47Y2
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2050	0.03% JP1300691M16
JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/03/2051	0.02% JP1300701M48
SINGAPORE DOLLARS	0.02% EZ384HYK1YG3
CS AT1 CLAIMS US225401AL29	0.02%
FIN FUT US ULTRA 10YR CBT 09/19/25	0.02%
EUROSAIL-UK 2007-3BL PLC 5.056% 13/06/2045	0.02% XS0308666493
CWABS INC ASSET-BACKED CERTIFICATES SERIES 2007-12 5.012% 25/08/2047	0.02% US126697AA90
FIN FUT AUS 10YR BOND SFE 09/15/25	0.02%
STIF FUND (JPY)(BNP PARIBAS)	0.02%
TAIWANESE DOLLAR-NDP	0.02% EZ21RXY9KBD7
SOUNDVIEW HOME LOAN TRUST 2005-OPT3 4.977% 25/11/2035	0.02% US83611MGU62
CASH COLLATERAL ISDA BPS USD	0.02%
FREDDIE MAC REMICS 4.82% 15/01/2038	0.02% US3137BPPH69
FANNIE MAE POOL 6.00% 1/01/2053	0.02% US3140NBLQ28
UNITED STATES TREASURY BILL 0.00% 9/10/2025	0.02% US912797QE09
BCAP LLC 2011-RR5-I TRUST 4.48% 26/03/2037	0.02% US05534AAN19
SBERBANK OF RUSSIA VIA SB CAPITAL SA 5.25% 23/05/2023	0.02% XS0935311240
RFR EUR ESTRON/2.02754 12/10/24-5Y* LCH	0.00% EZXTKTNMM665
FANNIE MAE OR FREDDIE MAC 2.00%	0.02% US01F0204A48
CANADIAN DOLLAR	0.01% EZY053W07H99
VM CASH CCP LCH BCY USD	0.01%
GINNIE MAE 3.00%	0.01% US21H0306A72

PEOPLE'S CHOICE HOME LOAN SECURITIES TRUST SERIES 2005-1 5.622% 25/01/2035	0.01% US71085PBN24
FANNIE MAE POOL 3.50% 1/11/2034	0.01% US3140X5BM48
MORTGAGEIT TRUST 2005-4 4.832% 25/10/2035	0.01% US61913PAZ53
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR6 TRUST 4.732% 25/04/2045	0.01% US92922FJ251
GE MORTGAGE SERVICES LLC 7.17% 25/12/2028	0.01% US36157NFL38
MEXICAN NUEVO PESO	0.01% EZQ8ZS95S1P0
JAPAN GOVERNMENT THIRTY YEAR BOND 2.40% 20/03/2055	0.01% JP1300861R49
WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR10 TRUST 4.159% 25/09/2036	0.01% US93363EAF25
FREDDIE MAC POOL 4.00% 1/01/2049	0.01% US3132AD3K27
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.01% DK0009403644
REALKREDIT DANMARK A/S 1.50% 1/10/2053	0.01% DK0004619467
VM CASH CCP LCH MSC USD	0.01%
FIN FUT CAN 10YR BOND MSE 12/18/25	0.01%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.00% 14/04/2033	0.16% XS2331735253
VM CASH CCP LCH MSC USD	0.01%
STIF FUND (CAD) (BANK OF CANADA)	0.01%
FIN FUT US 10YR CBT 09/19/25	0.01%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.125% 7/03/2028	0.10% XS2434895558
VM CASH FUT DOM MSC USD	0.01%
CCS JPY P US\$OFR/JPY\$MUTKCALM-41 CBK	0.01% EZTWL1TKBWX3
IRS AUD 4.25000 03/18/26-10Y LCH	0.01% EZWQB1T1PD87
FIN FUT US ULTRA 30YR CBT 12/19/25	0.01%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.75% 14/04/2041	0.03% XS2330514899
VM CASH FUT DOM MSC USD	0.01%
GINNIE MAE 2.50%	0.01% US21H0226A46
GINNIE MAE 6.50%	0.01% US21H0626A00
OTC EPUT USD VS BRL @ 5.48 MYI	0.01% EZG4C8FWWF20
IRS AUD 3.50000 03/18/26-5Y LCH	0.01% EZYN149WVD59
STIF FUND (CNH)	0.01%
VM CASH FUT FOR MSC CAD	0.01%
VM CASH CCP LCH MSC SEK	0.01%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 2.875% 13/04/2042	0.04% XS2364200514
VM CASH CCP LCH MSC NZD	0.01%
VM CASH CCP ICE MSC USD	0.01%
ASR CASH ACCOUNT (CITIBANK)	0.01%
VM CASH FUT FOR MSC JPY	0.01%
VM CASH CCP LCH MSC SEK	0.01%
FANNIE MAE OR FREDDIE MAC 2.50%	0.01% US01F0226A83
VM CASH CCP LCH MSC NZD	0.01%
NIGERIAN NAIRA -NDF	0.01% EZ5BD62LZKS3
OTC EPUT USD VS BRL @ 5.475 GLM	0.01% EZ5VHDYDQYB7
STIF FUND (CHF) (UBS ZURICH)	0.01%
RFR GBP SONIO/3.75000 03/18/26-5Y LCH	0.01% EZB11QXY7GF7
CHINESE - YUAN RENMINBI (CNH)	0.01% EZPY5RPD4XC1
FANNIE MAE OR FREDDIE MAC 4.50%	0.01% US01F0426A65
IRS AUD 4.50000 03/19/25-10Y LCH	0.00% EZ2NWX0YG9B5
FANNIE MAE OR FREDDIE MAC 5.50%	0.00% US01F0526A56
ROMANIAN GOVERNMENT INTERNATIONAL BOND 3.75% 7/02/2034	0.09% XS2434895806
MALAYSIA GOVERNMENT INVESTMENT ISSUE 4.193% 7/10/2032	0.00% MYBGO2200018
VM CASH CCP CME MSC CZK	0.00%
NIGERIAN NAIRA -NDF	0.00% EZLGW4WWWRZN1
FANNIE MAE POOL 4.00% 1/08/2048	0.00% US3140HPHT72
VM CASH CCP CME MSC USD	0.00%
VM CASH CCP CME MSC USD	0.00%
VM CASH CCP ICE MSC USD	0.00%

VM CASH CCP LCH MSC CHF	0.00%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.25%	0.10% XS2999533271
10/03/2030	
VM CASH CCP LCH MSC AUD	0.00%
VM CASH FUT FOR MSC AUD	0.00%
VM CASH CCP LCH MSC GBP	0.00%
VM CASH FUT FOR MSC JPY	0.00%
VM CASH CCP LCH MSC JPY	0.00%
VM CASH CCP LCH MSC CAD	0.00%
VM CASH FUT FOR MSC AUD	0.00%
VM CASH CCP LCH MSC AUD	0.00%
VM CASH CCP LCH MSC JPY	0.00%
VM CASH CCP CME MSC CZK	0.00%
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.00% DK0009397739
THAILAND BAHT	0.00% EZB01RGD9YD8
ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.25%	0.11% XS2829209720
30/05/2032	
ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.25%	0.10% XS2829209720
30/05/2032	
IRS AUD 4.25000 09/17/25-10Y LCH	0.00% EZ9W83MVPGX6
BRAZILIAN REAL-NDF	0.00% EZ298S3X0Z83
ISRAELI SHEKEL	0.00% EZQJ5TPJG813
RFR USD SOFR/3.75000 09/17/25-2Y LCH	0.00% EZ7Z8JG63Q68
ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.625%	0.09% XS2829810923
30/05/2037	
RFR GBP SONIO/4.00000 03/17/26-2Y LCH	0.00%
POLISH ZLOTY	0.00% EZBT80HL2XH7
FIN FUT UK GILT ICE 12/29/25	0.00% GB00MW9TYF35
OTC EPUT USD VS BRL @ 5.47 BOA	0.00% EZ6PK98T5N22
TERWIN MORTGAGE TRUST SERIES TMTS 2003-6HE 5.212%	0.00% US881561CE22
25/11/2033	
CCS JPY P USSOFR/JPYMUTKCALM -43.9 CBK	0.00% EZRQWRRPGPG15
IRS AUD 4.25000 03/19/25-10Y LCH	0.00% EZ2NWX0YG9B5
VM CASH FUT FOR MSC GBP	0.00%
FANNIE MAE OR FREDDIE MAC 6.00%	0.00% US01F0606B66
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 3.00%	0.00% US38380TV370
20/07/2046	
RFR JPY MUT+5.89/0.4000 06/19/19-20Y LCH	0.00% EZMXYW9VSVJ2
FIN FUT US 2YR CBT 09/30/25	0.00%
OIS CAD CAONREPO/1.9000 12/18/19-10Y LCH	0.00% EZ4B3BCWJS76
RFR USD SOFR/3.75000 12/18/24-2Y LCH	0.00% EZHML4QNCYC1
OIS CAD CAONREPO/1.5000 06/17/20-10Y LCH	0.00% EZRXD6F7C241
RFR USD SOFR/3.75000 09/17/25-5Y LCH	0.00% EZH8V115JC41
VM CASH CCP LCH MSC CHF	0.00%
ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.625%	0.05% XS2829810923
30/05/2037	
VM CASH CCP LCH MSC CAD	0.00%
FIN FUT SOFR 90DAY CME (RED) 09/14/27	0.00%
FIN FUT SOFR 90DAY CME (RED) 12/15/26	0.00%
FIN FUT SOFR 90DAY CME (WHT) 06/16/26	0.00%
FIN FUT SOFR 90DAY CME (WHT) 09/15/26	0.00%
IRS AUD 4.50000 09/17/25-10Y LCH	0.00% EZ9W83MVPGX6
VM CASH FUT FOR MSC CAD	0.00%
INDONESIAN RUPIAH-NDF	0.00% EZ2PL8X68F56
FANNIE MAE OR FREDDIE MAC 6.00%	0.00% US01F0606A83
RFR GBP SONIO/3.75000 03/18/26-5Y LCH	0.00% EZB11QXY7GF7
ROMANIAN GOVERNMENT INTERNATIONAL BOND 6.375%	0.11% XS2689948078
18/09/2033	
ROMANIAN GOVERNMENT INTERNATIONAL BOND 6.375%	0.11% XS2689948078
18/09/2033	
RON - EUR (UNDERLYING)	0.00%
SANDOZ FINANCE BV 3.97% 17/04/2027	0.16% XS2715297672
FIN FUT SOFR 90DAY CME (RED) 06/15/27	0.00%
FIN FUT SOFR 90DAY CME (RED) 03/16/27	0.00%
TURKISH LIRA	0.00% EZ99RYNCYS84

NIGERIAN NAIRA -NDF	0.00%	EZWPTJTC2399
THB CASH ACCOUNT (HSBC BANK)	0.00%	
FANNIE MAE OR FREDDIE MAC 3.00%	0.00%	US01F0306B93
TURKISH LIRA	0.00%	EZ409T8M6YH1
SOUTH KOREA WON-NDF	0.00%	EZVKXZWZPL25
FIN FUT US 5YR CBT 12/31/25	0.00%	
TURKISH LIRA	0.00%	EZZXGYHT65Q0
SWISS FRANCS	0.00%	EZK0C2YKGXS2
RFR USD SOFR/4.00500 09/29/25-30Y LCH	0.00%	EZ6CX0MZNQN7
TURKISH LIRA	0.00%	EZZMFZ6RHCRO
FANNIE MAE REMICS 4.871% 25/06/2036	0.00%	US31395NLE57
SANDOZ FINANCE BV 3.97% 17/04/2027	0.15%	XS2715297672
IRS KRW 2.75000 03/18/26-10Y LCH	0.00%	EZX6C7NZ3WQ3
FREDDIE MAC REMICS 1.717% 15/01/2038	0.00%	US3137BPS836
SANDOZ FINANCE BV 4.22% 17/04/2030	0.22%	XS2715940891
SANDOZ FINANCE BV 4.22% 17/04/2030	0.21%	XS2715940891
TURKISH LIRA	0.00%	EZ8QTS2FN7W3
SANTANDER UK PLC 3.00% 12/03/2029	0.11%	XS2786381207
SANTANDER UK PLC 3.00% 12/03/2029	0.10%	XS2786381207
RFR USD SOFR/3.25000 03/19/25-30Y LCH	0.00%	EZLKBMPX51B0
TAIWANESE DOLLAR-NDF	0.00%	EZ30B5F3XWS8
TURKISH LIRA	0.00%	EZPYHL9N07Z4
TURKISH LIRA	0.00%	EZ2YCLF27FD1
RFR USD SOFR/4.10000 12/31/25-28Y* LCH	0.00%	
SAUDI GOVERNMENT INTERNATIONAL BOND 3.375% 5/03/2032	0.21%	XS3015245957
RFR USD SOFR/4.00000 06/20/24-2Y LCH	0.00%	EZ33002G9XM4
INDONESIAN RUPIAH-NDF	0.00%	EZ76MWDDKCG9
TURKISH LIRA	0.00%	EZ96FK2LDHN8
TURKISH LIRA	0.00%	EZWQ1LZZHKK1
FIN FUT US 30YR CBT 12/19/25	0.00%	
INDONESIAN RUPIAH-NDF	0.00%	EZ7ZD3FJWY57
VM CASH FUT FOR MSC GBP	0.00%	
GINNIE MAE 6.50%	0.00%	US21H0626B82
TURKISH LIRA	0.00%	EZKY7QBNJCS4
SAUDI GOVERNMENT INTERNATIONAL BOND 3.375% 5/03/2032	0.20%	XS3015245957
TURKISH LIRA	0.00%	EZFG77D6DTM4
SWISS FRANCS	0.00%	EZVPVBJR7TC4
TURKISH LIRA	0.00%	EZ786G0SFLM8
SERBIA INTERNATIONAL BOND 1.65% 3/03/2033	0.09%	XS2308620793
RFR USD SOFR/4.11647 02/14/25-30Y* LCH	0.00%	EZNV8KC0QQ05
SERBIA INTERNATIONAL BOND 2.05% 23/09/2036	0.08%	XS2388562139
RFR USD SOFR/3.96415 02/12/25-30Y* LCH	0.00%	EZNV8KC0QQ05
RFR USD SOFR/3.95913 02/12/25-30Y* LCH	0.00%	EZNV8KC0QQ05
RFR USD SOFR/3.80611 03/03/25-30Y* LCH	0.00%	EZD73F8JTWY7
RFR USD SOFR/3.76527 03/04/25-30Y* LCH	0.00%	EZD73F8JTWY7
TURKISH LIRA	0.00%	EZVKN2LZMVG8
GBP - CAD	0.00%	EZZBKP2WQ5T3
RFR GBP SONIO/3.00000 06/17/25-2Y LCH	0.00%	EZHN3RVYPHH3
RFR USD SOFR/3.9588* 02/06/25-30Y* LCH	0.00%	EZNV8KC0QQ05
TURKISH LIRA	0.00%	EZ5X4VJYCHV3
INDONESIAN RUPIAH-NDF	0.00%	EZV5CMT2NS77
VM CASH CCP LCH MSC GBP	0.00%	
SLM STUDENT LOAN TRUST 2003-7 2.564% 15/12/2033	0.05%	XS0172692914
SPAIN GOVERNMENT BOND 0.00% 31/01/2028	0.69%	ES0000012I08
RFR USD SOFR/4.12982 02/14/25-30Y* LCH	0.00%	EZNV8KC0QQ05
SPAIN GOVERNMENT BOND 2.40% 31/05/2028	0.52%	ES0000012O59
MALAYSIAN RINGGIT-NDF	0.00%	EZ1MGZL1TVP5
HONG KONG DOLLARS	0.00%	EZCX8FR3549
TURKISH LIRA	0.00%	EZLQ92WXSJS1
INDIAN RUPEE-INR-NDF	0.00%	EZ88XWMZL721
TURKISH LIRA	0.00%	EZ3HSHGPTHH6
TURKISH LIRA	0.00%	EZ6W12KPHXR1
TAIWANESE DOLLAR-NDF	0.00%	EZ6Y7WG5GVW9

TURKISH LIRA	0.00%	EZC3XHSZM3J6
RFR USD SOFR/3.93000 06/25/25-30Y LCH	0.00%	EZT0FL60L6D6
CHINESE - YUAN RENMINBI-NDP	0.00%	EZ2YN6YSRF38
TURKISH LIRA	0.00%	EZ101X7Q15T3
CHINESE - YUAN RENMINBI-NDP	0.00%	EZV1YRK0TGN3
OIS CAD CAONREPO/3.89750 06/19/25-1Y LCH	0.00%	EZP8XM7HF4K9
SPAIN GOVERNMENT BOND 2.40% 31/05/2028	0.50%	ES0000012059
TURKISH LIRA	0.00%	EZ1F0FX3YRK7
FIN FUT AUS 3YR BOND SFE 09/15/25	0.00%	
TAIWANESE DOLLAR-NDP	0.00%	EZ89TOLT2D28
RFR JPY MUTK/1.50000 09/18/24-30Y LCH	0.00%	EZQXMRMVPMD3
STIF FUND (DKK)	0.00%	
SPAIN GOVERNMENT BOND 2.50% 31/05/2027	0.10%	ES0000012M77
EGYPTIAN POUND-NDP	0.00%	EZ078BR98F71
OIS CAD CAONREPO/3.92500 06/19/25-1Y LCH	0.00%	EZP8XM7HF4K9
GBP - CAD	0.00%	EZ7DW55QPXX8
OTC ECAL USD VS HKD @ 7.8 BOA	0.00%	EZ6LKNM7959
SPAIN GOVERNMENT BOND 3.15% 30/04/2035	0.66%	ES0000012067
SPAIN GOVERNMENT BOND 3.15% 30/04/2035	0.07%	ES0000012067
RFR USD SOFR/3.86092 03/14/25-30Y* LCH	0.00%	EZD73F8JTWY7
SPAIN GOVERNMENT BOND 3.20% 31/10/2035	0.59%	ES0000012P33
RFR USD SOFR/3.50000 09/17/25-30Y LCH	0.00%	EZ9MZMRJSYTO
RFR USD SOFR/3.25000 06/18/25-30Y LCH	0.00%	EZVR6JLJ0ZB5
IRS SEK 2.47375 02/03/25-5Y LCH	0.00%	EZ13TBS273W6
FANNIE MAE OR FREDDIE MAC 2.50%	0.00%	US01F0226B66
VM CASH CCP LCH BCY USD	0.00%	
CASH COLLATERAL LCH MSC USD	0.00%	
IRS NZD 4.75000 06/19/24-5Y LCH	0.00%	EZ6L5S4WS5D4
CHINESE - YUAN RENMINBI-NDP	0.00%	EZ1HPKJ1TM00
CHINESE - YUAN RENMINBI-NDP	0.00%	EZ54KPMDXL59
SPAIN GOVERNMENT BOND 3.20% 31/10/2035	0.21%	ES0000012P33
SPAIN GOVERNMENT BOND 3.45% 31/10/2034	0.87%	ES0000012N35
POLISH ZLOTY	0.00%	EZRHCSCG8XF7
OTC ECAL USD VS HKD @ 7.8 BOA	0.00%	EZ6W5TLP2QM6
STIF FUND (ILS)	0.00%	
RFR USD SOFR/3.70000 02/20/24-25Y LCH	0.00%	EZRM7DK4X894
OTC ECAL USD VS HKD @ 7.8 MBC	0.00%	EZ6W5TLP2QM6
CZECH KORUNA	0.00%	EZT1LK321J45
RON CASH ACCOUNT (CITIBANK)	0.00%	
TURKISH LIRA	0.00%	EZXR39RGVDP3
TURKISH LIRA	0.00%	EZ4S1W35GYX4
SPAIN GOVERNMENT BOND 3.55% 31/10/2033	1.16%	ES0000012L78
STIF FUND (RUB)	0.00%	
RFR JPY MUTK/2.25000 09/17/25-30Y LCH	0.00%	EZRDRGKTVCH3
RFR USD SOFR/3.96000 06/27/25-30Y LCH	0.00%	EZFNM7GX8WQ8
HUNGARIAN FORINT	0.00%	EZZJ1XB2R728
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.21%	XS2768185030
EGYPTIAN POUND-NDP	0.00%	EZDH2BHNKNB5
STIF FUND (CZK)	0.00%	
HKD CASH ACCOUNT (BNP PARIBAS)	0.00%	
TURKISH LIRA	0.00%	EZ5T9DNX33G3
RFR GBP SONIO/4.00000 03/18/26-10Y LCH	0.00%	EZWYGNX94PH2
OTC ECAL USD VS SEK @ 10.2 BRC	0.00%	EZR5HRN9R6R0
OTC ECAL USD VS HKD @ 7.8 MBC	0.00%	EZ6LKNM7959
EGYPTIAN POUND-NDP	0.00%	EZDNFQ8Z8RM6
TURKISH LIRA	0.00%	EZ7BT1XQB1P6
TURKISH LIRA	0.00%	EZ2JVF6SVTW5
CASH COLLATERAL ISDA JPM USD	0.00%	
SR-BOLIGKREDITT AS 3.125% 19/02/2032	0.20%	XS2768185030
INDIAN RUPEE-INR-NDP	0.00%	EZ6DXK7YW1F3
STIF FUND (PLN)	0.00%	
KAZAKHSTAN TENGE-NDP	0.00%	EZP1SQCSY1H7
INDIAN RUPEE-INR-NDP	0.00%	EZVJ6N9SCV28
OTC ECAL USD VS HKD @ 7.8 GLM	0.00%	EZ6W5TLP2QM6
TURKISH LIRA	0.00%	EZVQKZCWWFW5

TURKISH LIRA	0.00%	EZJ1HP2TQSR2
STANDARD CHARTERED BANK SINGAPORE LTD 2.595%	0.21%	XS2909746740
2/10/2028		
POLISH ZLOTY	0.00%	EZCLX2F528P7
STANDARD CHARTERED BANK SINGAPORE LTD 2.595%	0.20%	XS2909746740
2/10/2028		
OIS INR MIBOR/5.75000 03/18/26-5Y LCH	0.00%	EZ9M9VR0RKD5
RFR USD SOFR/3.75000 12/17/25-10Y LCH	0.00%	EZV20GX3PLY1
STIF FUND (EUR)(BNP PARIBAS)	0.03%	
SUMITOMO MITSUI BANKING CORP 0.01% 10/09/2025	0.39%	XS2225211650
CANADIAN DOLLAR	0.00%	EZ8X349H11R5
SUMITOMO MITSUI BANKING CORP 0.409% 7/11/2029	0.19%	XS2066652897
CHINESE - YUAN RENMINBI-NDP	0.00%	EZBKD6YZ4BZ3
CHINESE - YUAN RENMINBI-NDP	0.00%	EZ39J0NQYQY4
TURKISH LIRA	0.00%	EZBXY98SZ3C0
STIF FUND (ZAR)	0.00%	
SUMITOMO MITSUI BANKING CORP 0.409% 7/11/2029	0.18%	XS2066652897
PULTEGROUP INC DIR	0.00%	
KROGER CO DIR	0.00%	
PNC FINANCIAL SERVICES GROUP INC DIR	0.00%	
PROCTER & GAMBLE COMPANY DIR	0.00%	
CAPITAL ONE FINANCIAL CORPORATION DIR	0.00%	
CARDINAL HEALTH INC DIR	0.00%	
OMNICOM GROUP INC DIR	0.00%	
DXC TECHNOLOGY COMPANY DIR	0.00%	
MOTOROLA SOLUTIONS INC DIR	0.00%	
BORGWARNER INC DIR	0.00%	
BOSTON SCIENTIFIC CORPORATION DIR	0.00%	
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%	
CSX CORPORATION DIR	0.00%	
CVS HEALTH CORPORATION DIR	0.00%	
APA CORPORATION DIR	0.00%	
PARAMOUNT GLOBAL DIR	0.00%	
TYSON FOODS INC DIR	0.00%	
NEWMONT CORPORATION DIR	0.00%	
LINCOLN NATIONAL CORPORATION DIR	0.00%	
LOCKHEED MARTIN CORPORATION DIR	0.00%	
ENERGY TRANSFER LP DIR	0.00%	
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%	
SOUTHWEST AIRLINES CO DIR	0.00%	
NORFOLK SOUTHERN CORPORATION DIR	0.00%	
NORTHROP GRUMMAN CORPORATION DIR	0.00%	
HOME DEPOT INC DIR	0.00%	
DELTA AIR LINES INC DIR	0.00%	
FORD MOTOR COMPANY DIR	0.00%	
BEST BUY CO INC DIR	0.00%	
DOMINION ENERGY INC DIR	0.00%	
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%	
FIRSTENERGY CORP DIR	0.00%	
INTERNATIONAL PAPER COMPANY DIR	0.00%	
METLIFE INC DIR	0.00%	
TOLL BROTHERS FINANCE CORP DIR	0.00%	
ARROW ELECTRONICS INC DIR	0.00%	
COMCAST CORPORATION DIR	0.00%	
BOEING CO/THE DIR	0.00%	
THE CAMPBELLS COMPANY DIR	0.00%	
EXPEDIA GROUP INC DIR	0.00%	
EASTMAN CHEMICAL COMPANY DIR	0.00%	
BARRICK MINING CORPORATION DIR	0.00%	
PFIZER INC DIR	0.00%	
GENERAL ELECTRIC COMPANY DIR	0.00%	
GENERAL MOTORS COMPANY DIR	0.00%	
T-MOBILE USA INC DIR	0.00%	
TARGET CORPORATION DIR	0.00%	
VALERO ENERGY CORPORATION DIR	0.00%	

VERIZON COMMUNICATIONS INC DIR	0.00%
UNION PACIFIC CORPORATION DIR	0.00%
WALMART INC DIR	0.00%
AMAZONCOM INC DIR	0.00%
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%
AMERICAN EXPRESS COMPANY DIR	0.00%
HCA INC DIR	0.00%
DOW CHEMICAL COMPANY DIR	0.00%
MDC HOLDINGS INC DIR	0.00%
MARATHON PETROLEUM CORPORATION DIR	0.00%
DEERE & COMPANY DIR	0.00%
DELL INC DIR	0.00%
AVNET INC DIR	0.00%
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
AMGEN INC DIR	0.00%
AT&T INC DIR	0.00%
ALTRIA GROUP INC DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
AUTOZONE INC DIR	0.00%
BLOCK FINANCIAL CORP DIR	0.00%
BROADCOM INC DIR	0.00%
BAXTER INTERNATIONAL INC DIR	0.00%
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%
CISCO SYSTEMS INC DIR	0.00%
CATERPILLAR INCORPORATED 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%
DANAHER CORPORATION DIR	0.00%
DARDEN RESTAURANTS INC DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
ENBRIDGE INC DIR	0.00%
EXELON CORPORATION DIR	0.00%
FEDEX CORPORATION DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
GENERAL MILLS INC DIR	0.00%
HALLIBURTON COMPANY DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
HOST HOTELS & RESORTS LP DIR	0.00%
INTEL CORPORATION DIR	0.00%
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
JOHNSON CONTROLS INTERNATIONAL PLC / DIR	0.00%
KINDER MORGAN INC DIR	0.00%
KRAFT HEINZ FOODS COMPANY DIR	0.00%
LENNAR CORPORATION DIR	0.00%
LOWE'S COMPANIES INC DIR	0.00%
MCDONALDS CORPORATION DIR	0.00%
MCKESSON CORPORATION DIR	0.00%
MONDELEZ INTERNATIONAL INC DIR	0.00%
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%
NETFLIX INC DIR	0.00%
ORACLE CORPORATION DIR	0.00%
OVINTIV INC DIR	0.00%
QUEST DIAGNOSTICS INC. DIR	0.00%
ROYAL CARIBBEAN CRUISES LTD DIR	0.00%
RTX CORPORATION DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
SEMPRA DIR	0.00%
SIMON PROPERTY GROUP LP DIR	0.00%
AES CORPORATION DIR	0.00%
ALLSTATE CORP DIR	0.00%
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%

SOUTHERN CO DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
WILLIAMS COS INC DIR	0.00%
TRANSCANADA PIPELINES LIMITED DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
WEYERHAEUSER COMPANY DIR	0.00%
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%
PACKAGING CORP OF AMERICA INC DIR	0.00%
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%
RADIAN GROUP INC DIR	0.00%
PRUDENTIAL FINANCIAL INC DIR	0.00%
CHINESE - YUAN RENMINBI-NDP	0.00% EZ1Z71ZNPRN8
KAZAKHSTAN TENGE-NDP	0.00% EZFJQOF90TK1
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00% 1/10/2050	0.00% DK0002044718
NYKREDIT REALKREDIT A/S 1.50% 1/10/2053	0.00% DK0009527616
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.00% 1/10/2050	0.00% DK0002044718
NYKREDIT REALKREDIT A/S 1.00% 1/10/2050	0.00% DK0009524431
STIF FUND (TRY)	0.00%
OTC EPUT AUD VS USD @ 0.625 GLM	0.00% EZXW7JBCPHR7
JYSKE REALKREDIT A/S 1.00% 1/10/2050	0.00% DK0009397069
OTC EPUT AUD VS USD @ 0.6175 MBC	0.00% EZ3PLRJ6JZ70
OTC EPUT AUD VS USD @ 0.6225 BRC	0.00% EZFCTLFPZ5T5
NYKREDIT REALKREDIT A/S 1.50% 1/10/2052	0.00% DK0009528424
NYKREDIT REALKREDIT A/S 1.50% 1/10/2050	0.00% DK0009513152
NORDEA KREDIT REALKREDITAKTIESELSKAB 1.50% 1/10/2050	0.00% DK0002044122
JYSKE REALKREDIT A/S 1.50% 1/10/2050	0.00% DK0009396681
NYKREDIT REALKREDIT A/S 1.00% 1/10/2050	0.00% DK0009522815
JYSKE REALKREDIT A/S 1.50% 1/10/2053	0.00% DK0009403727
RON - EUR	0.00% EZF4VHT3LK46
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%
AT&T INC DIR	0.00%
ENERGY TRANSFER LP DIR	0.00%
T-MOBILE USA INC DIR	0.00%
DEERE & COMPANY DIR	0.00%
JOHNSON CONTROLS INTERNATIONAL PLC / DIR	0.00%
BERKSHIRE HATHAWAY INC DIR	0.00%
JOHNSON & JOHNSON COMPANY DIR	0.00%
ALLSTATE CORP DIR	0.00%
METLIFE INC DIR	0.00%
HOME DEPOT INC DIR	0.00%
DEVON ENERGY CORPORATION DIR	0.00%
TYSON FOODS INC DIR	0.00%
FREEMPORT-MCMORAN INC DIR	0.00%
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%
MOTOROLA SOLUTIONS INC DIR	0.00%
LENNAR CORPORATION DIR	0.00%
PFIZER INC DIR	0.00%
CAMPBELL SOUP COMPANY DIR	0.00%
ENBRIDGE INC DIR	0.00%
VALERO ENERGY CORPORATION DIR	0.00%
KROGER CO DIR	0.00%
SEMPRA DIR	0.00%
WHIRLPOOL CORPORATION 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%
QUEST DIAGNOSTICS INC. DIR	0.00%
ARROW ELECTRONICS INC DIR	0.00%
GENERAL MILLS INC DIR	0.00%
WILLIAMS COS INC 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%
DANAHER CORPORATION DIR	0.00%
MCDONALDS CORPORATION DIR	0.00%
RYDER SYSTEM INC DIR	0.00%
WALT DISNEY COMPANY DIR	0.00%
DXC TECHNOLOGY COMPANY DIR	0.00%
BOSTON SCIENTIFIC CORPORATION DIR	0.00%
GENERAL MOTORS COMPANY DIR	0.00%
KINDER MORGAN INC DIR	0.00%
ALTRIA GROUP INC DIR	0.00%
HONEYWELL INTERNATIONAL INC DIR	0.00%
RTX CORPORATION DIR	0.00%
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%
AES CORPORATION DIR	0.00%
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%
AVNET INC DIR	0.00%
TECK RESOURCES LIMITED DIR	0.00%
DELTA AIR LINES INC DIR	0.00%
CSX CORPORATION DIR	0.00%
SOUTHWEST AIRLINES CO DIR	0.00%
HOST HOTELS & RESORTS LP DIR	0.00%
ALLY FINANCIAL INC DIR	0.00%
DELL INC DIR	0.00%
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%
VERIZON COMMUNICATIONS INC DIR	0.00%
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%
MARATHON PETROLEUM CORPORATION DIR	0.00%
EXELON CORPORATION DIR	0.00%
CONAGRA BRANDS INC DIR	0.00%
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%
WEYERHAEUSER COMPANY DIR	0.00%
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%
HCA INC DIR	0.00%
PARAMOUNT GLOBAL DIR	0.00%
CISCO SYSTEMS INC DIR	0.00%
DR HORTON INC DIR	0.00%
CAPITAL ONE FINANCIAL CORPORATION DIR	0.00%
TRANSCANADA PIPELINES LIMITED DIR	0.00%
FORD MOTOR COMPANY DIR	0.00%
AUTOZONE INC DIR	0.00%
WALMART INC DIR	0.00%
APACHE CORPORATION DIR	0.00%
CARDINAL HEALTH INC DIR	0.00%

INTERNATIONAL PAPER COMPANY DIR	0.00%	
BORGWARNER INC DIR	0.00%	
DOMINION ENERGY INC DIR	0.00%	
NEWMONT CORPORATION DIR	0.00%	
AMGEN INC DIR	0.00%	
OMNICOM GROUP INC DIR	0.00%	
LOCKHEED MARTIN CORPORATION DIR	0.00%	
PULTEGROUP INC DIR	0.00%	
LOEWS CORPORATION DIR	0.00%	
MDC HOLDINGS INC DIR	0.00%	
FIRSTENERGY CORP DIR	0.00%	
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%	
LINCOLN NATIONAL CORPORATION DIR	0.00%	
INTEL CORPORATION DIR	0.00%	
UNION PACIFIC CORPORATION DIR	0.00%	
FEDEX CORPORATION DIR	0.00%	
AMERICAN EXPRESS COMPANY DIR	0.00%	
PRUDENTIAL FINANCIAL INC DIR	0.00%	
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%	
EASTMAN CHEMICAL COMPANY DIR	0.00%	
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%	
COX COMMUNICATIONS 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%	
BROADCOM INC DIR	0.00%	
HESS CORPORATION DIR	0.00%	
OTC ECAL USD VS SEK @ 10.125 MYI	0.00%	EZ7G75L3QGF0
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%	
SUMITOMO MITSUI BANKING CORP 2.737% 18/02/2030	0.42%	XS2984119896
GBP CASH ACCOUNT (BNP PARIBAS)	0.00%	
JPY CASH ACCOUNT (HSBC BANK)	0.00%	
MXN CASH ACCOUNT (BANCO NACIONAL DE MEXICO)	0.00%	
ZAR CASH ACCOUNT (STANDARD BANK)	0.00%	
PROJECT BEIGNET SR SEC 144A	0.00%	
ORO USD 10Y C 3.55000 L 09/29/25 BOA	0.00%	EZGCVRV09V34
STIF FUND (HUF)	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT BRL	0.00%	
CURRENCY ADJUSTMENT CZK	0.00%	
CURRENCY ADJUSTMENT CZK	0.00%	
CURRENCY ADJUSTMENT CZK	0.00%	
CURRENCY ADJUSTMENT CZK	0.00%	
CURRENCY ADJUSTMENT CZK	0.00%	
CURRENCY ADJUSTMENT HKD	0.00%	
CURRENCY ADJUSTMENT HKD	0.00%	
CURRENCY ADJUSTMENT HKD	0.00%	
CURRENCY ADJUSTMENT HKD	0.00%	
CURRENCY ADJUSTMENT HKD	0.00%	
CURRENCY ADJUSTMENT HKD	0.00%	
CURRENCY ADJUSTMENT HKD	0.00%	
CURRENCY ADJUSTMENT HKD	0.00%	
CURRENCY ADJUSTMENT HUF	0.00%	

CURRENCY ADJUSTMENT HUF	0.00%
CURRENCY ADJUSTMENT HUF	0.00%
CURRENCY ADJUSTMENT SEK	0.00%
CURRENCY ADJUSTMENT SEK	0.00%
CURRENCY ADJUSTMENT USD	0.00%
CURRENCY ADJUSTMENT USD	0.00%
CURRENCY ADJUSTMENT USD	0.00%
CURRENCY ADJUSTMENT USD	0.00%
CURRENCY ADJUSTMENT USD	0.00%
DUAL CCY LIAB ADJ US	0.00%
DUAL CCY LIAB ADJ US	0.00%
GBP - CAD (UNDERLYING)	0.00%
GBP - CAD (UNDERLYING)	0.00%
EUR - CZK (UNDERLYING)	0.00%
EUR - CZK (UNDERLYING)	0.00%
EUR - CZK (UNDERLYING)	0.00%
EUR - CZK (UNDERLYING)	0.00%
SUMITOMO MITSUI BANKING CORP 2.737% 18/02/2030	0.40% XS2984119896
EUR - HUF (UNDERLYING)	0.00%
EUR - HUF (UNDERLYING)	0.00%
FIN FUT 10YR JGB OSE 12/15/25	0.00%
EUR - RON (UNDERLYING)	0.00%
EUR - RON (UNDERLYING)	0.00%
EUR - RON (UNDERLYING)	0.00%
EUR - RON (UNDERLYING)	0.00%
EUR - RON (UNDERLYING)	0.00%
EUR - RON (UNDERLYING)	0.00%
USD P&I TRACKING XS0935311240	0.00%
CDX IG43 5Y ICE	0.00% EZ10N17RBN04
CDX IG45 5Y ICE	0.00% EZ6FP2PYPXJ5
SOUTH KOREA GOVT AS BP MYC	0.00% EZ6M0XMW1T25
NZD - USD (UNDERLYING)	0.00%
NZD - USD (UNDERLYING)	0.00%
EUR - USD (UNDERLYING)	0.00%
EUR - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
GBP - USD (UNDERLYING)	0.00%
AUD - USD (UNDERLYING)	0.00%
CAD - USD (UNDERLYING)	0.00%
CHF - USD (UNDERLYING)	0.00%
SEK - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
JPY - USD (UNDERLYING)	0.00%
BRL - USD (UNDERLYING)	0.00%
MXN - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
NGN - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
CNH - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
NGN - USD (UNDERLYING)	0.00%
NGN - USD (UNDERLYING)	0.00%
ILS - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%

KZT - USD (UNDERLYING)	0.00%
TWD - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
THB - USD (UNDERLYING)	0.00%
INR - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
ILS - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
INR - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
RON - USD (UNDERLYING)	0.00%
SGD - USD (UNDERLYING)	0.00%
BRL - USD (UNDERLYING)	0.00%
INR - USD (UNDERLYING)	0.00%
MXN - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
KRW - USD (UNDERLYING)	0.00%
ZAR - USD (UNDERLYING)	0.00%
EGP - USD (UNDERLYING)	0.00%
TWD - USD (UNDERLYING)	0.00%
INR - USD (UNDERLYING)	0.00%
DKK - USD (UNDERLYING)	0.00%
TWD - USD (UNDERLYING)	0.00%
HKD - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
HUF - USD (UNDERLYING)	0.00%
CZK - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
MYR - USD (UNDERLYING)	0.00%
ILS - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
KRW - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
EGP - USD (UNDERLYING)	0.00%
CNH - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
INR - USD (UNDERLYING)	0.00%
EGP - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
MYR - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
TWD - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
ZAR - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%
BRL - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
KRW - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%

CNY - USD (UNDERLYING)	0.00%	
TRY - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
KRW - USD (UNDERLYING)	0.00%	
IDR - USD (UNDERLYING)	0.00%	
INR - USD (UNDERLYING)	0.00%	
ZAR - USD (UNDERLYING)	0.00%	
CNH - USD (UNDERLYING)	0.00%	
TRY - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
TRY - USD (UNDERLYING)	0.00%	
AUD - USD (UNDERLYING)	0.00%	
NZD - USD (UNDERLYING)	0.00%	
KZT - USD (UNDERLYING)	0.00%	
GBP - USD (UNDERLYING)	0.00%	
TRY - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
TRY - USD (UNDERLYING)	0.00%	
CNH - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
TRY - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
EUR - USD (UNDERLYING)	0.00%	
SGD - USD (UNDERLYING)	0.00%	
SEK - USD (UNDERLYING)	0.00%	
CAD - USD (UNDERLYING)	0.00%	
DKK - USD (UNDERLYING)	0.00%	
CHF - USD (UNDERLYING)	0.00%	
HUF - USD (UNDERLYING)	0.00%	
DKK - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
TWD - USD (UNDERLYING)	0.00%	
CNH - USD (UNDERLYING)	0.00%	
CNY - USD (UNDERLYING)	0.00%	
KUWAIT INTERNATIONAL GOVERNMENT BOND 4.016% 9/10/2028	0.00%	XS3190721012
KUWAIT INTERNATIONAL GOVERNMENT BOND 4.136% 9/10/2030	0.00%	XS3190721525
KUWAIT INTERNATIONAL GOVERNMENT BOND 4.652% 9/10/2035	0.00%	XS3190721871
SUMITOMO MITSUI TRUST BANK LTD 0.01% 15/10/2027	0.30%	XS2240511076
TURKISH LIRA	0.00%	EZBXY98SZ3C0
MXN - USD (UNDERLYING)	0.00%	
NZD - USD (UNDERLYING)	0.00%	
NZD - USD (UNDERLYING)	0.00%	
NZD - 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%	
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%	
CAD - USD (UNDERLYING)	0.00%	
CHF - USD (UNDERLYING)	0.00%	
CHF - USD (UNDERLYING)	0.00%	
SEK - USD (UNDERLYING)	0.00%	
JPY - USD (UNDERLYING)	0.00%	
BRL - USD (UNDERLYING)	0.00%	
BRL - USD (UNDERLYING)	0.00%	
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PEN - USD (UNDERLYING)	0.00%
TWD - USD (UNDERLYING)	0.00%
CNH - USD (UNDERLYING)	0.00%
EGP - USD (UNDERLYING)	0.00%
EGP - USD (UNDERLYING)	0.00%
EGP - USD (UNDERLYING)	0.00%
CNH - USD (UNDERLYING)	0.00%
TWD - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%
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PEN - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
SGD - USD (UNDERLYING)	0.00%
THB - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
HUF - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
KRW - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
BRL - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
SGD - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
DKK - USD (UNDERLYING)	0.00%
ILS - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
CNH - USD (UNDERLYING)	0.00%
PEN - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
INR - USD (UNDERLYING)	0.00%
MYR - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
IDR - USD (UNDERLYING)	0.00%
KRW - USD (UNDERLYING)	0.00%
TWD - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
PLN - USD (UNDERLYING)	0.00%
KRW - USD (UNDERLYING)	0.00%
ILS - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
ZAR - USD (UNDERLYING)	0.00%
MXN - USD (UNDERLYING)	0.00%
RON - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
KZT - USD (UNDERLYING)	0.00%
ILS - USD (UNDERLYING)	0.00%

CNY - USD (UNDERLYING)	0.00%
TRY - USD (UNDERLYING)	0.00%
DKK - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
HUF - USD (UNDERLYING)	0.00%
DKK - USD (UNDERLYING)	0.00%
CNY - USD (UNDERLYING)	0.00%
SUMITOMO MITSUI TRUST BANK LTD 0.01% 15/10/2027	0.28% XS2240511076
TORONTO-DOMINION BANK/THE 2.384% 16/02/2027	0.20% XS2782117118
ISRAELI SHEKEL	0.00% EZ2GKZ4ZY934
MEXICAN NUEVO PESO	0.00% EZKDTCS52YYS2
TORONTO-DOMINION BANK/THE 3.191% 16/02/2029	0.32% XS2782117464
SOUTH KOREA WON-NDP	0.00% EZBXKFYBCM4
INDIAN RUPEE-INR-NDP	0.00% EZ9G21TGK3F2
CHINESE - YUAN RENMINBI (CNH)	0.00% EZ7K7V7M04Z9
KAZAKHSTAN TENGE-NDP	0.00% EZHDTFMRY0R5
RFR USD SOFR/3.55100 09/17/25-10Y LCH	0.00% EZ14KKW1SWH7
TORONTO-DOMINION BANK/THE 3.191% 16/02/2029	0.31% XS2782117464
RFR USD SOFR/3.90500 03/12/25-10Y LCH	0.00% EZ2V6Q3C4Q52
CHINESE - YUAN RENMINBI-NDP	0.00% EZ6PY98QVRS4
IRS CZK 1.91250 01/30/19-10Y CME	0.00% EZ5P67CS4LH9
RFR USD SOFR/3.59500 08/19/24-10Y LCH	0.00% EZN7CQ0TS3K8
RFR USD SOFR/3.64300 08/28/24-10Y LCH	0.00% EZT3B05TS4Z8
CHINESE - YUAN RENMINBI-NDP	0.00% EZ48HNNFFN78
CHINESE - YUAN RENMINBI-NDP	0.00% EZBXF5CH9VK9
RFR USD SOFR/3.25000 06/18/25-10Y LCH	0.00% EZXZ4DC8KGZ4
CHINESE - YUAN RENMINBI (CNH)	0.00% EZTGSRTYVHJ3
RFR USD SOFR/3.93000 03/24/25-10Y LCH	0.00% EZKR9TWV5646
TAIWANESE DOLLAR-NDP	0.00% EZ7CC954FY64
SOUTH AFRICAN RAND	0.00% EZYMXJ84Q55
RFR USD SOFR/3.90750 03/04/25-10Y LCH	0.00% EZP5RC766JJ0
TSB BANK PLC 3.319% 5/03/2029	0.11% XS2774411016
RFR USD SOFR/3.58600 08/19/24-10Y LCH	0.00% EZN7CQ0TS3K8
RFR CHF SRFON3/0.34250 05/16/22-5Y LCH	0.00% EZ4LRHSL1V23
CBOT APUT USTN FUT 8/25 @ 109	0.00%
INDONESIAN RUPIAH-NDP	0.00% EZB3XY9NZ1J5
OTC ECAL USD VS HKD @ 7.85 GLM	0.00% EZ6W5TLP2QM6
RFR USD SOFR/3.85961 12/02/24-9Y* LCH	0.00% EZGSTYS765X7
RFR CHF SRFON3/0.29400 02/10/22-5Y LCH	0.00% EZQ0W5J07QS4
SOUTH AFRICAN RAND	0.00% EZQCWSDQZF14
ORO USD 10Y C 3.57500 L 10/02/25 BOA	0.00% EZLK51HROT9
CHINESE - YUAN RENMINBI (CNH)	0.00% EZ2PR8CBCQS1
CHINESE - YUAN RENMINBI-NDP	0.00% EZ49DLV93WD9
CHINESE - YUAN RENMINBI-NDP	0.00% EZV4383YKGT0
TSB BANK PLC 3.319% 5/03/2029	0.10% XS2774411016
KAZAKHSTAN TENGE-NDP	0.00% EZDMK3ZWM3M2
RFR USD SOFR/3.8468* 12/02/24-9Y* LCH	0.00% EZGSTYS765X7
RFR CHF SRFON3/0.30000 02/15/22-5Y LCH	0.00% EZ85WV6DXR96
RFR CHF SRFON3/0.28250 02/14/22-5Y LCH	0.00% EZX6MJ52HCS8
KAZAKHSTAN TENGE-NDP	0.00% EZGQH07T606
OTC ECAL USD VS HKD @ 7.85 MBC	0.00% EZ6LKNDM7959
RFR USD SOFR/3.79500 08/06/24-10Y LCH	0.00% EZNY7TTVVKP4
RFR USD SOFR/3.25000 03/19/25-10Y LCH	0.00% EZG5Z5S944W5
RFR USD SOFR/3.83603 12/02/24-9Y* LCH	0.00% EZGSTYS765X7
RFR USD SOFR/4.08000 06/05/24-10Y LCH	0.00% EZZ07KT62N06
UBS GROUP AG 4.125% 9/06/2033	0.22% CH1305916897
ORO USD 10Y C 3.37500 L 10/14/25 BOA	0.00% EYZVCQBL748
UBS GROUP AG 4.125% 9/06/2033	0.21% CH1305916897
CHINESE - YUAN RENMINBI-NDP	0.00% EZ280TPF9GD9
RFR USD SOFR/4.02000 05/15/25-1Y LCH	0.00% EZD4TMPFK8Z6
DANISH KRONER	0.00% EZF07VKBVHK7
KAZAKHSTAN TENGE-NDP	0.00% EZB2PF180RN1
KAZAKHSTAN TENGE-NDP	0.00% EZ5Q1K4DZ979
CHINESE - YUAN RENMINBI-NDP	0.00% EZ3ZS2S5W7V5
TURKISH LIRA	0.00% EZHX2NK23RJ6

RFR USD SOFR/3.66213 03/01/24-4Y* LCH	0.00%	EZ5FK37PXZM8
OTC ECAL USD VS HKD @ 7.85 MBC	0.00%	EZ6W5TLP2QM6
CHINESE - YUAN RENMINBI-NDF	0.00%	EZ4WPJ4S6FR7
PERUVIAN SOL-NDF	0.00%	EZ3KTLCSZR0
UBS SWITZERLAND AG 3.304% 5/03/2029	0.22%	CH1331113469
SWEDISH KRONER	0.00%	EZ2HQ44ZH9X6
OTC ECAL USD VS HKD @ 7.85 BOA	0.00%	EZ6W5TLP2QM6
UBS SWITZERLAND AG 3.304% 5/03/2029	0.20%	CH1331113469
RFR USD SOFR/3.90500 08/15/25-1Y LCH	0.00%	EZ9NNW6T65W8
CHINESE - YUAN RENMINBI-NDF	0.00%	EZL2RX56QNM1
RFR USD SOFR/3.75000 09/17/25-3Y LCH	0.00%	EZHNDNWM SVZP2
RFR JPY MUTK/0.75000 03/19/25-2Y LCH	0.00%	EZMT5ZMZGMB6
INDIAN RUPEE-INR-NDF	0.00%	EZ2CZY898890
RFR USD SOFR/3.25000 06/18/25-2Y LCH	0.00%	EZ1G16SL5DD8
OTC ECAL USD VS HKD @ 7.85 BOA	0.00%	EZ6LKNDM7959
OIS CAD CAONREPO/3.0000 01/13/25-8Y* LCH	0.00%	EZKVS9DRRQP2
OIS CAD CAONREPO/3.0000 01/08/25-9Y* LCH	0.00%	EZGTN9JZ4G83
CHINESE - YUAN RENMINBI-NDF	0.00%	EZ771V923745
CHINESE - YUAN RENMINBI-NDF	0.00%	EZBLQ2FX4BZ2
CHINESE - YUAN RENMINBI (CNH)	0.00%	EZ2878HZ1121
PERUVIAN SOL-NDF	0.00%	EZ3CJ75G0SC7
RFR USD SOFR/3.69116 03/01/24-4Y* LCH	0.00%	EZ5FK37PXZM8
RFR USD SOFR/3.75000 09/17/25-3Y LCH	0.00%	EZHNDNWM SVZP2
CCS USD R USOFR/JPYMUTKCALM -43.9 CBK	0.00%	EZRQWRRGPG15
INDONESIAN RUPIAH-NDF	0.00%	EZ41VG YBVXQ9
TURKISH LIRA	0.00%	EZH X2NK23RJ6
OTC ECAL USD VS BRL @ 5.8 BOA	0.00%	EZRJ7BXTYJD5
RFR GBP SONIO/4.00000 09/17/25-10Y LCH	0.00%	EZFGPCJVB575
PERUVIAN SOL-NDF	0.00%	EZVLBRGDVGY7
RFR USD SOFR/3.96000 06/27/25-30Y LCH	0.00%	EZFNM7GX8WQ8
PERUVIAN SOL-NDF	0.00%	EZ2Z6FC0Y189
FANNIE MAE OR FREDDIE MAC 4.50%	0.00%	US01F0426B49
TAIWANESE DOLLAR-NDF	0.00%	EZ2LG7P2DFW5
OIS CAD CAONREPO/3.2500 12/20/23-10Y LCH	0.00%	EZ1777XRV3N1
OIS CAD CAONREPO/2.7404 03/10/25-9Y* LCH	0.00%	EZFX115HKHQ4
CBOT APUT USTN FUT 11/25 @ 111	0.00%	
VM CASH CCP ICE MSC EUR	0.00%	
ROMANIAN LEU	0.00%	EZ63BZYWXX56
GINNIE MAE 2.50%	0.00%	US21H0226B29
HUNGARIAN FORINT	0.00%	EZLR2MKLPD70
CBOT ACAL USTN FUT 08/25 @ 112.5	0.00%	
ORO USD 10Y P 3.85000 L 10/27/25 GLM	0.00%	EZQM QFV9JZ78
RFR USD SOFR/3.30000 12/01/25-2Y* CME	0.00%	
RFR USD SOFR/3.60000 09/02/25-2Y* LCH	0.00%	
FIN FUT AUS 3YR BOND SFE 12/15/25	0.00%	
CBOT ACAL USTN FUT 11/25 @ 114	0.00%	
VM CASH CCP ICE MSC EUR	0.00%	
RFR USD SOFR/3.85092 12/02/24-4Y* LCH	0.00%	EZSGM4VHBMV4
OIS CAD CAONREPO/2.8500 12/19/24-8Y* LCH	0.00%	EZSHQTW9QFG1
OTC ECAL USD VS BRL @ 5.77 MYI	0.00%	EZ3XJRM D37B7
OIS CAD CAONREPO/2.8800 12/04/24-9Y* LCH	0.00%	
OTC EPUT USD VS BRL @ 5.25 BOA	0.00%	EZ6PK98T5N22
RFR USD SOFR/3.30000 12/01/25-4Y* LCH	0.00%	EZD4QQ5SVJH5
FIN FUT US 10YR CBT 12/19/25	0.00%	
RFR USD SOFR/3.93000 03/24/25-10Y LCH	0.00%	EZKR9TWV5646
MALAYSIAN RINGGIT-NDF	0.00%	EZ442HNC8JN8
RFR USD SOFR/3.86166 12/02/24-4Y* LCH	0.00%	EZSGM4VHBMV4
VM CASH CCP LCH MSC EUR	0.01%	
PERUVIAN SOL-NDF	0.00%	EZVZW481V0T1
FIN FUT US 30YR CBT 09/19/25	0.00%	
CBOT APUT USTN FUT 11/25 @ 111.5	0.00%	
CBOT ACAL USTN FUT 11/25 @ 113.5	0.00%	
VM CASH CCP LCH MSC EUR	0.00%	
OTC EPUT USD VS BRL @ 5.22 MYI	0.00%	EZG4C8FWWF20
RFR USD SOFR/3.75000 12/17/25-5Y LCH	0.00%	EZN69Y39SP81

RFR GBP SONIO/3.50000 09/17/25-2Y LCH	0.00%	EZDJBWYWF0BY5
VM CASH FUT FOR MSC EUR	0.01%	
ORO USD 10Y C 3.55000 L 10/27/25 GLM	0.00%	EZPV5DZ2LKK6
OIS CAD CAONREPO/3.3000 01/18/24-9Y* LCH	0.00%	EZKW8JD0CPK4
IRS AUD 3.50000 03/18/26-5Y LCH	0.00%	EZYN149WVD59
NEW ZEALAND DOLLAR	0.00%	EZBNFQT7SNL7
OTC ECAL USD VS BRL @ 5.8 GLM	0.00%	EZG0DHQSN2Z2
RFR USD SOFR/3.93000 06/25/25-30Y LCH	0.00%	EZT0FL60L6D6
ORO USD 10Y P 3.67500 L 10/14/25 BOA	0.00%	EZ4SL49GDZV9
SOUTH KOREA WON-NDP	0.00%	EZ5NXXBQDDJ3
VM CASH FUT FOR MSC EUR	0.01%	
CHINA AS BP BOA	0.00%	EZBNKWRWF7L6
PERUVIAN SOL-NDP	0.00%	EZ7X7T12KNY9
OIS CAD CAONREPO/3.5000 03/22/24-9Y* LCH	0.00%	
SWEDISH KRONER	0.00%	EZHH985Z19J3
RFR USD SOFR/2.96478 10/05/22-4Y* LCH	0.00%	EZJH0GFKM5S6
OIS CAD CAONREPO/3.2500 03/15/23-10Y LCH	0.00%	EZFQXBYQB6T7
VMED O2 UK FINANCING I PLC 5.625% 15/04/2032	0.33%	XS2796600307
USD CASH ACCOUNT (BNP PARIBAS)	0.00%	
FIN FUT CAN 5YR BOND MSE 09/18/25	0.00%	
RFR JPY MUT+5.89/0.0000 03/17/21-10Y LCH	0.00%	EZ0LMW4MYWD9
SOUTH KOREA WON-NDP	0.00%	EZ4PBBKD00T6
FANNIE MAE OR FREDDIE MAC 5.50%	0.00%	US01F0526B30
RFR USD SOFR/1.75000 06/15/22-5Y LCH	0.00%	EZG3K81HS5Q1
OTC EPUT USD VS BRL @ 5.275 GLM	0.00%	EZ5VHDYDQYB7
VODAFONE INTERNATIONAL FINANCING DAC 3.375% 1/08/2033	0.10%	XS2872349613
OIS CAD CAONREPO/3.1800 11/25/24-9Y* LCH	0.00%	EZYRFTQG62T6
FANNIE MAE OR FREDDIE MAC 2.00%	0.00%	US01F0206B03
FIN FUT US ULTRA 10YR CBT 12/19/25	0.00%	
KAZAKHSTAN TENGE-NDP	0.00%	EZN4X7NQZZQ5
RFR GBP SONIO/4.50000 03/18/26-30Y LCH	0.00%	EZ7PRP9KG5G9
OIS SGD SIBSORA/2.00000 09/17/25-10Y LCH	0.00%	EZK96S5H9FB6
RFR JPY MUTK/1.00000 03/19/25-10Y LCH	0.00%	EZDJZW92MSS2
CCS USD R USSOFR/JPYMUTKCALM-41 CBK	0.00%	EZTWL1TKBWX3
RFR USD SOFR/3.00000 03/19/25-2Y LCH	0.00%	EZPWHZ0KPVN8
BRAZILIAN REAL-NDP	0.00%	EZ7PF4PR7SF3
RFR USD SOFR/4.00500 09/29/25-30Y LCH	0.00%	EZ6CX0MZNQN7
RFR JPY MUTK/1.00000 06/19/24-20Y LCH	0.00%	EZ2YJBCZJ162
FANNIE MAE OR FREDDIE MAC 6.50%	0.00%	US01F0626B21
PHILIPPINES AS BP BPS	0.00%	EZSH3D9J6CK9
FIN FUT CAN 5YR BOND MSE 12/18/25	0.00%	
ISRAELI SHEKEL	0.00%	EZRLCMKRS3K2
RFR USD SOFR/3.75000 12/17/25-30Y LCH	0.00%	EZ9XTC556VG3
RFR JPY MUTK/1.00000 03/19/25-7Y LCH	0.00%	EZMWLHCGJ237
GINNIE MAE 4.00%	0.00%	US21H0406B47
RFR GBP SONIO/4.50000 09/17/25-30Y LCH	0.00%	EZZCXJYKYFY2
SOUTH KOREA GOVT AS BP MYC	0.00%	EZ6M0XMW1T25
GINNIE MAE 4.00%	0.00%	US21H0406A63
VODAFONE INTERNATIONAL FINANCING DAC 3.375% 1/08/2033	0.10%	XS2872349613
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.22%	XS2745344601
RFR JPY MUTK/1.25000 09/17/25-10Y LCH	0.00%	EZ9QPMSV7CJ4
RFR USD SOFR/4.10000 09/02/25-27Y* LCH	0.00%	
PHILIPPINES AS BP BPS	0.00%	EZSH3D9J6CK9
RFR JPY MUTK/1.00000 09/18/24-10Y LCH	0.00%	EZGG5GCVX2P9
GINNIE MAE 3.00%	0.00%	US21H0306B55
VOLKSWAGEN LEASING GMBH 3.625% 11/10/2026	0.21%	XS2745344601
INDONESIA AS BP MYC	0.00%	EZJ7PLYCG8W0
WESTPAC BANKING CORP 3.131% 15/04/2031	0.21%	XS2802726476
SOUTH AFRICAN RAND	-0.01%	EZ66M8Z4NDY9
SOUTH KOREA GOVT AS BP GST	-0.01%	EZV3RS2C5M63
MALAYSIA GOVT AS BP MYC	-0.01%	EZ1YYZGZ9WB7
PERUVIAN SOL-NDP	-0.01%	EZ4KY68MKD29
INDONESIAN RUPIAH-NDP	-0.01%	EZ9M11BK7S76

SOUTH AFRICAN RAND	-0.01% EZG142QMNJ73
FANNIE MAE OR FREDDIE MAC 3.00%	-0.01% US01F0306A11
SOUTH KOREA GOVT AS BP MYC	-0.01% EZV3RS2C5M63
PERUVIAN SOL-NDP	-0.01% EZ1BK3G0JFR6
FIN FUT US ULTRA 30YR CBT 09/19/25	-0.01%
DANISH KRONER	-0.01% EZPZRGSVN106
PERUVIAN SOL-NDP	-0.01% EZ6Y8LQYTZ36
INDIAN RUPEE-INR-NDP	-0.01% EZ2MX2WP5K15
IRS CNY R 1.50000 03/18/26-5Y BPS	-0.01% EZ2JY50F6GP6
DANISH KRONER	-0.01% EZCTK4MPTW90
OIS SGD SIBSORA/1.50000 09/17/25-5Y LCH	-0.01% EZZGGFF0BNY0
RFR USD SOFR/3.4726* 03/27/26-2Y* CME	-0.01%
SINGAPORE DOLLARS	-0.01% EZV3LTH401V7
WESTPAC BANKING CORP 3.131% 15/04/2031	0.20% XS2802726476
RFR USD SOFR/3.62000 09/02/25-4Y* LCH	-0.01% EZNQ4Z4QT3L7
GINNIE MAE 3.50%	-0.01% US21H0326B10
RFR USD SOFR/3.4726* 03/27/26-2Y* CME	-0.01%
AUSTRALIAN DOLLARS	-0.01% EZ8BR8DKNJG7
THAILAND BAHT	-0.02% EZQH5VM404S3
RFR USD SOFR/3.90000 09/02/25-9Y* LCH	-0.02%
FANNIE MAE OR FREDDIE MAC 6.50%	-0.02% US01F0626A48
BRITISH POUND STERLING	-0.02% EZDC219CRNX1
FIN FUT AUS 10YR BOND SFE 12/15/25	-0.03%
IRS CNY R 1.50000 03/18/26-5Y SCX	-0.03% EZ2JY50F6GP6
FANNIE MAE OR FREDDIE MAC 5.00%	-0.03% US01F0506B75
JAPANESE YEN	-0.04% EZ6X14RK14R7
YORKSHIRE BUILDING SOCIETY 2.75% 28/01/2030	0.11% XS2986729015
TAIWANESE DOLLAR-NDP	-0.05% EZ40LZDYCS65
TAIWANESE DOLLAR-NDP	-0.06% EZ7S8NGJGJN7
AUSTRALIAN DOLLARS	-0.06% EZM0FGGJRJX1
FANNIE MAE OR FREDDIE MAC 2.00%	-0.09% US01F0206A20
YORKSHIRE BUILDING SOCIETY 2.75% 28/01/2030	0.10% XS2986729015
U S CORP REV REPO	-0.17%
NEW ZEALAND DOLLAR	-0.88% EZKL4338ZJN9
U S TREASURY REV REPO	-0.90%
U S TIPS REV REPO	-1.05%
U S TREASURY REV REPO	-3.15%
YORKSHIRE BUILDING SOCIETY 3.00% 16/04/2031	0.21% XS2802587258
YORKSHIRE BUILDING SOCIETY 3.00% 16/04/2031	0.20% XS2802587258