

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name	Fisher Funds TWO KiwiSaver Scheme	Offer number	OFR10666
Fund name	GlidePath age 55	Fund number	FND1089
Period disclosure applies [dd/mm/yyyy]	31/03/2020		
Asset name	% of fund net assets	Security code	
ANZ 10 A/C - Current Accounts 31/03/2020		5.28% ANZ 10 A/C - Current Accounts 31/03/2020	
BAYFAIR SHOPPING CENTRE - RETAIL		2.88% BAYFAIR SHOPPING CENTRE - RETAIL	
BNZ Call A/C - Current Accounts 31/03/2020		2.11% BNZ Call A/C - Current Accounts 31/03/2020	
a2 Milk Company Ltd.		1.70% NZATME0002S8	
Fisher & Paykel Healthcare Corporation Limited		1.54% NZFAPE0001S2	
Government Of New Zealand 2.0% 20-sep-2025		1.33% NZIIBDT002C2	
Mainfreight Limited		1.24% NZMFTE0001S9	
Government Of New Zealand 3.5% 14-apr-2033		1.08% NZGOVDT433C9	
MERIVALE MALL - RETAIL		1.05% MERIVALE MALL - RETAIL	
Government Of New Zealand 2.5% 20-sep-2040		1.04% NZIIBDT005C5	
Infratil Limited		0.97% NZIFTE0003S3	
NZ POLICE HEADQUARTERS - OFFICE		0.97% NZ POLICE HEADQUARTERS - OFFICE	
Alphabet Inc. Class A		0.90% US02079K3059	
Xero Limited		0.87% NZXROE0001S2	
eMini S&P 500 (CME) Jun 20 20/06/2020		0.77% eMini S&P 500 (CME) Jun 20 20/06/2020	
Facebook, Inc. Class A		0.74% US30303M1027	
Auckland International Airport Limited		0.73% NZAIAE0002S6	
Government Of New Zealand 2.75% 15-apr-2037		0.72% NZGOVDT437C0	
ANZ Margin Ac Swp NZ - Deposit Accounts 31/03/2020		0.72% ANZ Margin Ac Swp NZ - Deposit Accounts 31/03/2020	
GOODMAN FIELDER HOUSE - OFFICE		0.71% GOODMAN FIELDER HOUSE - OFFICE	
Amazon.com, Inc.		0.69% US0231351067	
Government Of New Zealand 4.5% 15-apr-2027		0.69% NZGOVDT427C1	
10Y Japan Govt Bond (OSE) Jun 20 16/06/2020		0.68% 10Y Japan Govt Bond (OSE) Jun 20 16/06/2020	
Apple Inc.		0.67% US0378331005	
Spark New Zealand Limited		0.59% NZTELE0001S4	
ASB Bank Deposit A/C - Deposit Accounts 20/06/2021		0.55% ASB Bank Deposit A/C - Deposit Accounts 20/06/2021	
2Y T-Note (CBT) Jun 20 30/06/2020		0.55% 2Y T-Note (CBT) Jun 20 30/06/2020	
Government Of New Zealand 2.75% 15-apr-2025		0.54% NZGOVDT425C5	
Rabobank Nederland Frn 22-mar-2021		0.52% NZRABDT017C7	
Asb Bank Ltd. Frn 22-feb-2022		0.51% NZABBDT043C1	
Contact Energy Limited		0.51% NZCENE0001S6	
PayPal Holdings Inc		0.51% US70450Y1038	
Ryman Healthcare Ltd.		0.50% NZRYME0001S4	
Government Of The United States Of America 2.125% 15-may-2025		0.50% US912828XB14	
Crown Castle International Corp		0.50% US22822V1017	
ANZ Bank Deposit A/C - Deposit Accounts 12/07/2020		0.49% ANZ Bank Deposit A/C - Deposit Accounts 12/07/2020	
Meridian Energy Limited		0.49% NZMELE0002S7	
American Tower Corporation		0.48% US03027X1000	
Mastercard Incorporated Class A		0.47% US57636Q1040	
Summerset Group Holdings Limited		0.47% NZSUME0001S0	
Port of Tauranga Limited		0.46% NZPOTE0003S0	
Microsoft Corporation		0.46% US5949181045	
Kiwibank Deposit A/C - Deposit Accounts 02/12/2020		0.46% Kiwibank Deposit A/C - Deposit Accounts 02/12/2020	
Alibaba Group Holding Ltd. Sponsored ADR		0.46% US01609W1027	
Abbott Laboratories		0.46% US0028241000	
CSL Limited		0.45% AU000000C5L8	
MAZDA - INDUSTRIAL		0.44% MAZDA - INDUSTRIAL	
Union Pacific Corporation		0.44% US9078181081	
Government Of The United States Of America 2.25% 15-nov-2024		0.43% US912828G385	
Seek Limited		0.43% AU000000SEK6	
Government Of Canada 1.5% 01-jun-2023		0.43% CA135087A610	
Commonwealth Bank of Australia		0.43% AU000000CBA7	
Insurance Australia Group Limited 5.15% 15-jun-2043		0.42% NZIAGDT003C3	
Carsales.Com Limited		0.40% AU000000CAR3	
TJX Companies Inc		0.40% US8725401090	
Tencent Holdings Ltd.		0.40% KYG875721634	
Dollar General Corporation		0.39% US2566771059	
T R Group Ltd. 4.533% 07-mar-2024		0.38% NZTRGD0324L9	
Natwest Markets Plc 8.25% 05-may-2021		0.38% XS0621635936	
Signature Bank		0.37% US82669G1040	
Fonterra Co-operative Group Limited Frn 09-nov-2020		0.37% NZFCGDT395C4	
Freightways Limited		0.36% NZFREE0001S0	

Dollar Tree, Inc.	0.36% US2567461080
adidas AG	0.35% DE000A1EWWWO
Government Of Japan 0.4% 20-sep-2025	0.35% JP1103401F97
Edwards Lifesciences Corporation	0.35% US28176E1082
JPM Margin Coll NZD - Deposit Accounts 31/03/2020	0.34% JPM Margin Coll NZD - Deposit Accounts 31/03/2020
Bank Of New Zealand Limited Frn 29-aug-2022	0.33% NZBNZDT395C2
Fonterra Co-operative Group Limited Frn 08-oct-2021	0.33% NZFCGDT424C2
Wisetech Global Ltd.	0.33% AU000000WTC3
Asb Bank Ltd. 5.25% 15-dec-2026	0.32% NZABBDG002C2
ICON Plc	0.32% IE0005711209
U S TIPS REPO	0.31% U S TIPS REPO
Government Of New Zealand 3.0% 20-apr-2029	0.31% NZGOVDT429C7
WBC Margin Ac Swp NZ - Deposit Accounts 31/03/2020	0.31% WBC Margin Ac Swp NZ - Deposit Accounts 31/03/2020
APOLLO MOTORHOMES - INDUSTRIAL	0.30% APOLLO MOTORHOMES - INDUSTRIAL
Kiwibank Deposit A/C - Deposit Accounts 12/03/2021	0.30% Kiwibank Deposit A/C - Deposit Accounts 12/03/2021
JPM Margin A/C NZD - Deposit Accounts 31/03/2020	0.29% JPM Margin A/C NZD - Deposit Accounts 31/03/2020
Government Of The United States Of America 2.25% 15-nov-2025	0.29% US912828M565
REA Group Ltd	0.29% AU000000REA9
Wpac Bank Deposit AC - Deposit Accounts 20/05/2021	0.28% Wpac Bank Deposit AC - Deposit Accounts 20/05/2021
Westpac New Zealand Ltd. Frn 14-feb-2022	0.28% NZWNZD0222L8
EssilorLuxottica SA	0.28% FR0000121667
Credit Corp Group Limited	0.28% AU000000CCP3
Bank Of America Corporation 2.496% 13-feb-2031	0.27% US06051GHZ54
Resmed Inc CHESS Depository Interests on a ratio of 10 CDIs per ord.sh	0.27% AU000000RMD6
Kiwibank Deposit A/C - Deposit Accounts 12/09/2020	0.27% Kiwibank Deposit A/C - Deposit Accounts 12/09/2020
Descartes Systems Group Inc.	0.27% CA2499061083
Delegat Group Limited	0.26% NZDGLE0001S3
ANZ Bank Deposit A/C - Deposit Accounts 16/12/2021	0.26% ANZ Bank Deposit A/C - Deposit Accounts 16/12/2021
Tilt Renewables Ltd.	0.26% NZTLTE0003S8
Government Of Japan 0.1% 20-dec-2028	0.26% JP1103531K10
Government Of The United States Of America 2.25% 15-nov-2027	0.26% US9128283F58
JPMorgan AUD Fishers - Current Accounts 31/03/2020	0.26% JPMorgan AUD Fishers - Current Accounts 31/03/2020
ANZ Bank Deposit A/C - Deposit Accounts 24/08/2020	0.26% ANZ Bank Deposit A/C - Deposit Accounts 24/08/2020
Government Of France 0.5% 25-may-2025	0.26% FR0012517027
BNZ Bank Deposit A/C - Deposit Accounts 06/07/2020	0.25% BNZ Bank Deposit A/C - Deposit Accounts 06/07/2020
ANZ Bank Deposit A/C - Deposit Accounts 08/10/2020	0.25% ANZ Bank Deposit A/C - Deposit Accounts 08/10/2020
Westpac Banking Corporation	0.25% AU000000WBC1
Transurban Group Ltd.	0.25% AU000000TCL6
Australia and New Zealand Banking Group Limited	0.25% AU000000ANZ3
Government Of United Kingdom 2.0% 07-sep-2025	0.25% GB00BTHH2R79
Nextdc Limited	0.25% AU000000NXT8
Synlait Milk Ltd. 3.7% 17-dec-2024	0.24% NZSMLDT001C4
Brambles Limited	0.24% AU000000B8B1
ANZ Bank Deposit A/C - Deposit Accounts 22/03/2021	0.23% ANZ Bank Deposit A/C - Deposit Accounts 22/03/2021
ANZ Bank Deposit A/C - Deposit Accounts 20/11/2020	0.23% ANZ Bank Deposit A/C - Deposit Accounts 20/11/2020
National Australia Bank Limited	0.22% AU000000NAB4
Norfolk Southern Corporation	0.22% US6558441084
Kiwibank Deposit A/C - Deposit Accounts 12/11/2020	0.22% Kiwibank Deposit A/C - Deposit Accounts 12/11/2020
Government Of Japan 0.3% 20-dec-2025	0.22% JP1103411FC6
Hexcel Corporation	0.21% US4282911084
ANZ Bank Deposit A/C - Deposit Accounts 14/06/2021	0.21% ANZ Bank Deposit A/C - Deposit Accounts 14/06/2021
Tyler Technologies, Inc.	0.21% US9022521051
New Zealand Local Government Funding Agency Ltd. 2.25% 15-apr-2024	0.21% NZLGFDT011C6
Chorus Limited 4.12% 06-may-2021	0.21% NZCNUDT002C8
AUB Group Limited	0.21% AU000000AUB9
ASB Bank Deposit A/C - Deposit Accounts 24/06/2021	0.21% ASB Bank Deposit A/C - Deposit Accounts 24/06/2021
Kinder Morgan Inc Class P	0.21% US49456B1017
JPM USD Call A/c - Current Accounts 31/03/2020	0.21% JPM USD Call A/c - Current Accounts 31/03/2020
Kommunalbanken As (norway) 5.125% 14-may-2021	0.20% NZKBNDT008C8
ANZ Bank Deposit A/C - Deposit Accounts 12/05/2020	0.20% ANZ Bank Deposit A/C - Deposit Accounts 12/05/2020

Goodman Property Trust	0.20% NZCPT000159
ANZ Bank Deposit A/C - Deposit Accounts 28/08/2020 Ansell Limited	0.19% ANZ Bank Deposit A/C - Deposit Accounts 28/08/2020 0.19% AU000000ANN9
Auckland International Airport Limited Frn 11-apr-2020 Government Of New Zealand 1.5% 15-may-2021 ALLIED PICKFORDS - INDUSTRIAL Bank Of New Zealand Limited Frn 17-dec-2025 Netflix, Inc. 3.625% 15-may-2027	0.19% NZAIAD0420L7 0.19% NZGOVDT531C0 0.19% ALLIED PICKFORDS - INDUSTRIAL 0.19% NZBNZDT383C8 0.19% XS1821883102
ANZ Bank Deposit A/C - Deposit Accounts 08/09/2021 Vista Group International Ltd ARB Corporation Limited Intel Corporation Tax Traders Limited 22/06/2020 22/06/2020	0.18% ANZ Bank Deposit A/C - Deposit Accounts 08/09/2021 0.18% NZVGLE0003S1 0.18% AU000000ARB5 0.18% US4581401001 0.18% Tax Traders Limited 22/06/2020 22/06/2020
ANZ Bank Deposit A/C - Deposit Accounts 02/11/2020	0.18% ANZ Bank Deposit A/C - Deposit Accounts 02/11/2020
ANZ Bank Deposit A/C - Deposit Accounts 04/02/2021	0.18% ANZ Bank Deposit A/C - Deposit Accounts 04/02/2021
ANZ Bank Deposit A/C - Deposit Accounts 12/08/2020	0.18% ANZ Bank Deposit A/C - Deposit Accounts 12/08/2020
ANZ Bank Deposit A/C - Deposit Accounts 10/05/2021 Sonic Healthcare Limited Toyota Motor Corp.	0.18% ANZ Bank Deposit A/C - Deposit Accounts 10/05/2021 0.18% AU000000SHL7 0.18% JP3633400001
Wpac Bank Deposit AC - Deposit Accounts 06/07/2020 Dexus Domino's Pizza Enterprises Limited Roche Holding AG Southland Building Society 7.16% 28-mar-2028 Flughafen Wien AG Charter Hall Social Infrastructure REIT	0.18% Wpac Bank Deposit AC - Deposit Accounts 06/07/2020 0.18% AU000000DXS1 0.18% AU000000DMP0 0.18% CH0012032048 0.17% NZSBBDT129C8 0.17% AT000000VIE62 0.17% AU0000030645
ASB Bank Deposit A/C - Deposit Accounts 00/07/2021 Nanosonics Limited Westpac New Zealand Ltd. 2.22% 29-jul-2024 Spark Finance Ltd. 3.37% 07-mar-2024 JPM Margin A/C USD - Deposit Accounts 31/03/2020 Ooh!Media Limited Placement NA 203 PAPANUI ROAD - RETAIL Zoetis, Inc. Class A Cisco Systems, Inc. Transpower New Zealand Ltd. 4.3% 30-jun-2022	0.17% ASB Bank Deposit A/C - Deposit Accounts 00/07/2021 0.17% AU000000NAN9 0.17% NZWNZD0724L3 0.17% NZSPFD0580L4 0.17% JPM Margin A/C USD - Deposit Accounts 31/03/2020 0.16% Ooh!Media Limited Placement NA 0.16% 203 PAPANUI ROAD - RETAIL 0.16% US98978V1035 0.16% US17275R1023 0.16% NZTRPD0030L3
ANZ Bank Deposit A/C - Deposit Accounts 28/05/2020 Rio Tinto Limited	0.15% ANZ Bank Deposit A/C - Deposit Accounts 28/05/2020 0.15% AU000000RIO1
ANZ Bank Deposit A/C - Deposit Accounts 16/06/2020	0.15% ANZ Bank Deposit A/C - Deposit Accounts 16/06/2020
ANZ Bank Deposit A/C - Deposit Accounts 14/09/2020 Nestle S.A. Housing New Zealand Ltd. 3.42% 18-oct-2028 Comcast Corporation Class A	0.15% ANZ Bank Deposit A/C - Deposit Accounts 14/09/2020 0.15% CH0038863350 0.15% NZHNZD0628L7 0.15% US20030N1019
ANZ Bank Deposit A/C - Deposit Accounts 24/06/2020 Microsoft Corporation 3.3% 06-feb-2027	0.15% ANZ Bank Deposit A/C - Deposit Accounts 24/06/2020 0.15% US594918BY93
ANZ Bank Deposit A/C - Deposit Accounts 22/06/2020 Royal Bank Of Scotland Group Plc 4.8% 05-apr-2026 Whitbread Group Plc 3.375% 16-oct-2025 New Zealand Local Government Funding Agency Ltd. 5.5% 15-apr-2023	0.15% ANZ Bank Deposit A/C - Deposit Accounts 22/06/2020 0.15% US780097BA81 0.15% XS1235295539 0.15% NZLGFDT005C8
ANZ Bank Deposit A/C - Deposit Accounts 08/11/2020 Aeroports de Paris SA Boc Ltd. (new Zealand) Frn 19-apr-2021 Government Of Italy 2.2% 01-jun-2027 Kiwi Property Group Ltd. Government Of Spain 4.4% 31-oct-2023	0.14% ANZ Bank Deposit A/C - Deposit Accounts 08/11/2020 0.14% FR0010340141 0.14% NZBOCDT002C0 0.14% IT0005240830 0.14% NZKPGE000159 0.14% ES00000123X3
ASB Bank Deposit A/C - Deposit Accounts 08/04/2021 Sanofi	0.14% ASB Bank Deposit A/C - Deposit Accounts 08/04/2021 0.14% FR0000120578
Landwirtschaftliche Rentenbank 5.375% 23-apr-2024	0.14% NZLRBDT009C1
ANZ Bank Deposit A/C - Deposit Accounts 12/02/2021 ONE Gas, Inc.	0.14% ANZ Bank Deposit A/C - Deposit Accounts 12/02/2021 0.14% US68235P1084

ASB Bank Deposit A/C - Deposit Accounts 16/11/2020 International Bank For Reconstruction & Development 1.375% 19-feb-2025 Link Administration Holdings Ltd. Government Of France 1.25% 25-may-2036	0.14% ASB Bank Deposit A/C - Deposit Accounts 16/11/2020 0.13% NZIBDDT014C2 0.13% AU000000LNK2 0.13% FR0013154044
Wpac Bank Deposit AC - Deposit Accounts 22/09/2020 Euro STOXX 50 (EUR) Jun 20 20/06/2020 Amgen Inc.	0.13% Wpac Bank Deposit AC - Deposit Accounts 22/09/2020 0.13% Euro STOXX 50 (EUR) Jun 20 20/06/2020 0.13% US0311621009
Auckland International Airport Limited Frn 11-oct-2022 Government Of The United States Of America 4.5% 15-feb-2036 Westpac Banking Corporation 4.695% 01-sep-2026 Vmware, Inc. 3.9% 21-aug-2027 Z Energy Ltd. Emerald Bay S.A. 08/10/2020 0.00% 08/10/2020 Johnson & Johnson Government Of New Zealand 2.5% 20-sep-2035 ASX SPI 200 (SFE) Jun 20 18/06/2020	0.13% NZAIAD1022L0 0.13% US912810FT08 0.13% NZWBDC0010L1 0.13% US928563AC98 0.13% NZZELE0001S1 0.13% Emerald Bay S.A. 08/10/2020 0.00% 08/10/2020 0.13% US4781601046 0.13% NZIIBDT004C8 0.13% ASX SPI 200 (SFE) Jun 20 18/06/2020
ANZ Bank Deposit A/C - Deposit Accounts 06/08/2020 Enel SpA Technology One Limited	0.13% ANZ Bank Deposit A/C - Deposit Accounts 06/08/2020 0.13% IT0003128367 0.13% AU000000TNE8
Fonterra Co-operative Group Limited 4.15% 14-nov-2025 Starbucks Corporation CMS Energy Corporation American Water Works Company, Inc. Schneider Electric SE	0.13% NZFCGDG005C4 0.13% US8552441094 0.13% US1258961002 0.13% US0304201033 0.13% FR0000121972
Wpac Bank Deposit AC - Deposit Accounts 06/08/2020 Royal Dutch Shell Plc Class B	0.12% Wpac Bank Deposit AC - Deposit Accounts 06/08/2020 0.12% GB00B03MM408
ANZ Bank Deposit A/C - Deposit Accounts 16/12/2020 Vodafone Group Plc 4.875% 03-oct-2078 PWR Holdings Ltd. Crystal Almond Sarl 4.25% 15-oct-2024 EBOS Group Limited	0.12% ANZ Bank Deposit A/C - Deposit Accounts 16/12/2020 0.12% XS1888180996 0.12% AU000000PWHO 0.12% XS2010040801 0.12% NZEBOE000156
ANZ Bank Deposit A/C - Deposit Accounts 22/01/2021	0.12% ANZ Bank Deposit A/C - Deposit Accounts 22/01/2021
ANZ Bank Deposit A/C - Deposit Accounts 12/01/2022 Napier Port Holdings Ltd New Zealand Refining Co. Ltd. 5.1% 01-mar-2034 Total SA Nextdc Limited 6.25% 09-jun-2021 GlaxoSmithKline plc Wel Networks Ltd. 4.9% 02-aug-2023 Pushpay Holdings Ltd New Zealand Local Government Funding Agency Ltd. 2.75% 15-apr-2025 Government Of Italy 3.25% 01-sep-2046 Government Of Canada 2.25% 01-jun-2025 JPMorgan Chase & Co. MSCI Emrg Markets Mini (IFUS) Jun 20 20/06/2020 Unilever NV Government Of Italy 5.5% 01-nov-2022 CASH COLLATERAL ISDA BPS USD	0.12% ANZ Bank Deposit A/C - Deposit Accounts 12/01/2022 0.12% NZNPHE0005S2 0.12% NZNZRDT001C8 0.12% FR0000120271 0.12% AU3CB0244358 0.12% GB0009252882 0.11% NZWELD0010L6 0.11% NZPAYE0003S9 0.11% NZLGFDT008C2 0.11% IT0005083057 0.11% CA135087D507 0.11% US46625H1005 0.11% MSCI Emrg Markets Mini (IFUS) Jun 20 20/06/2020 0.11% NL0000388619 0.11% IT0004848831 0.11% CASH COLLATERAL ISDA BPS USD
Wpac Bank Deposit AC - Deposit Accounts 12/07/2020 Rio Tinto plc Diamond 1 Finance Corp. 6.02% 15-jun-2026 Gilead Sciences, Inc. Bausch Health Companies Inc. 4.5% 15-may-2023 ASB Business Account AT&T Inc. Siemens AG BP p.l.c. Topix (OSE) Jun 20 12/06/2020 Landwirtschaftliche Rentenbank 3.0% 13-feb-2023 Verizon Communications Inc.	0.11% Wpac Bank Deposit AC - Deposit Accounts 12/07/2020 0.10% GB0007188757 0.10% US25272KAK97 0.10% US3755581036 0.10% XS1205619288 0.10% ASB Business Account 0.10% US00206R1023 0.10% DE0007236101 0.10% GB0007980591 0.10% Topix (OSE) Jun 20 12/06/2020 0.10% NZLRBDT013C3 0.10% US92343V1044
Kennedy Wilson Europe Real Estate Ltd. 3.25% 12-nov-2025 Procter & Gamble Company Kommunalbanken As (norway) Frn 26-may-2021	0.10% XS1321149434 0.10% US7427181091 0.10% NZKBNDT003C9
ANZ Bank Deposit A/C - Deposit Accounts 16/01/2022	0.10% ANZ Bank Deposit A/C - Deposit Accounts 16/01/2022

Government Of The United States Of America 2.875% 15-nov-2046	0.10% US912810RU43
Serko Ltd.	0.09% NZSKOE0001S7
Royal Bank of Canada	0.09% CA7800871021
Banca Monte Dei Paschi Di Siena S.p.a. 5.375% 18-jan-2028	0.09% XS1752894292
Nippon Telegraph and Telephone Corporation	0.09% JP3735400008
Nextdc Limited Frn 09-jun-2022	0.09% AU3FN0043337
ANZ Bank Deposit A/C - Deposit Accounts 04/08/2021	0.09% ANZ Bank Deposit A/C - Deposit Accounts 04/08/2021
New Zealand Local Government Funding Agency Ltd. 4.5% 15-apr-2027	0.09% NZLGFDT007C4
Tax Traders Limited 02/06/2020 02/06/2020	0.09% Tax Traders Limited 02/06/2020 02/06/2020
Gartner, Inc.	0.09% US3666511072
Comcast Corporation 5.65% 15-jun-2035	0.09% US20030NAF87
Anheuser-busch Inbev Worldwide, Inc. 5.875% 15-jun-2035	0.09% US035240AF74
Resimac Versailles Tst 2017-1 CI A2 FRN 16/04/2049	0.09% Resimac Versailles Tst 2017-1 CI A2 FRN 16/04/2049
Government Of The United States Of America 2.875% 15-aug-2045	0.09% US912810RN00
Credit Suisse Group Ag 7.5% Perp	0.09% XS0989394589
Flughafen Zurich AG	0.09% CH0319416936
Government Of The United States Of America 3.5% 15-feb-2039	0.09% US912810QA97
Government Of Australia 2.75% 21-nov-2029	0.09% AU000XCLWAX7
CASH COLLATERAL ISDA MYI USD	0.09% CASH COLLATERAL ISDA MYI USD
Merck & Co., Inc.	0.09% US58933Y1055
Stride Property Ltd & Stride Investment Management Ltd.	0.09% NZSPGE0001S2
Nextdc Limited 6.0% 09-jun-2022	0.09% AU3CB0254480
Government Of The United States Of America 3.75% 15-nov-2043	0.09% US912810RD28
Government Of United Kingdom 3.25% 22-jan-2044	0.09% GB00B8429V04
Kiwibank Deposit A/C - Deposit Accounts 12/05/2020	0.08% Kiwibank Deposit A/C - Deposit Accounts 12/05/2020
Royal Bank Of Scotland Group Plc 8.625% Perp	0.08% US780097BB64
National Grid plc	0.08% GB00BDR05C01
NZClear - Nett Settlement 31/03/2020	0.08% NZClear - Nett Settlement 31/03/2020
Amazon.com, Inc. 3.875% 22-aug-2037	0.08% US023135BF28
Reckitt Benckiser Group plc	0.08% GB00B24CGK77
New Zealand Local Government Funding Agency Ltd. 3.5% 14-apr-2033	0.08% NZLGFDT009C0
Government Of Australia 2.75% 21-nov-2027	0.08% AU000XCLWAQ1
Applied Materials, Inc.	0.08% US0382221051
Pfizer Inc.	0.08% US7170811035
Kiwibank Limited 4.6475% 29-may-2020	0.08% NZKIWD0520L7
STIF FUND (USD) (JPM CHASE)	0.08% STIF FUND (USD) (JPM CHASE)
Vodafone Group Plc	0.08% GB00BH4HKS39
ANZ Bank Deposit A/C - Deposit Accounts 28/01/2021	0.08% ANZ Bank Deposit A/C - Deposit Accounts 28/01/2021
KDDI Corporation	0.08% JP3496400007
David Jones Finance Pty Ltd. Frn 28-nov-2025	0.08% AU3FN0051793
Honda Motor Co., Ltd.	0.08% JP3854600008
Government Of Japan 1.5% 20-dec-2044	0.08% JP1300451EC6
Oracle Corporation	0.08% US68389X1054
Government Of United Kingdom 1.625% 22-oct-2054	0.08% GB00BJLR0116
ANZ Bank Deposit A/C - Deposit Accounts 28/04/2020	0.08% ANZ Bank Deposit A/C - Deposit Accounts 28/04/2020
Government Of Spain 2.9% 31-oct-2046	0.07% ES00000128C6
Housing New Zealand Ltd. 3.36% 12-jun-2025	0.07% NZHNZD0625L3
Arena REIT	0.07% AU000000ARF6
Bank of America Corp	0.07% US0605051046
NTT DoCoMo, Inc.	0.07% JP3165650007
Government Of Canada 2.0% 01-jun-2028	0.07% CA135087H235
Government Of Japan 0.8% 20-mar-2048	0.07% JP1300581J30
Walt Disney Company	0.07% US2546871060
ASB Bank Deposit A/C - Deposit Accounts 20/12/2020	0.07% ASB Bank Deposit A/C - Deposit Accounts 20/12/2020
Epiroc AB Class A	0.07% SE0011166933
New Zealand Local Government Funding Agency Ltd. 1.5% 20-apr-2029	0.07% NZLGFDT012C4
Government Of United Kingdom 1.625% 22-oct-2028	0.07% GB00BFX0ZL78
Dunedin City Treasury Ltd. 3.98% 15-apr-2026	0.07% NZDCTDT109C6
Tax Traders Limited 21/06/2021 20/06/2021	0.07% Tax Traders Limited 21/06/2021 20/06/2021
Banco Bilbao Vizcaya Argentaria, S.A.	0.07% ES0113211835
BASF SE	0.07% DE000BASF111
Government Of Australia 3.25% 21-jun-2039	0.07% AU000XCLWAP3
Government Of The United States Of America 4.375% 15-may-2041	0.07% US912810QQ40
CASH COLLATERAL ISDA HUS USD	0.07% CASH COLLATERAL ISDA HUS USD

JAPANESE GOVT BOND (20Y) #156	0.07% JP1201561G37
ASB Bank Deposit A/C - Deposit Accounts 06/04/2020	0.07% ASB Bank Deposit A/C - Deposit Accounts 06/04/2020
ASB Bank Deposit A/C - Deposit Accounts 12/08/2020	0.07% ASB Bank Deposit A/C - Deposit Accounts 12/08/2020
Transpower New Zealand Ltd. 5.893% 15-mar-2028	0.07% NZTRPD0328L1
United Utilities Group PLC	0.07% GB00B39J2M42
Tax Traders Limited 29/03/2021 28/03/2021	0.07% Tax Traders Limited 29/03/2021 28/03/2021
Kommunalbanken As (norway) 4.0% 20-aug-2025	0.07% NZKBNDT009C6
Kfw Bankengruppe 2.875% 03-apr-2028	0.07% US500769HS68
Nordic Investment Bank 3.125% 18-mar-2021	0.07% NZNIBDT010C8
Wells Fargo & Company	0.06% US9497461015
Experian PLC	0.06% GB00B19NLV48
Chevron Corporation	0.06% US1667641005
Allianz SE	0.06% DE0008404005
Dunedin City Treasury Ltd. 1.51% 15-nov-2022	0.06% NZDCTDT172C4
ANZ Bank Deposit A/C - Deposit Accounts 04/08/2020	0.06% ANZ Bank Deposit A/C - Deposit Accounts 04/08/2020
JAPANESE GOVT BOND (30Y) #61	0.06% JP1300611K15
Chorus Limited 4.35% 06-dec-2028	0.06% NZCNUDT003C6
Resimac Versailles Tst 2019-1 Cl A1 FRN 16/10/2050	0.06% Resimac Versailles Tst 2019-1 Cl A1 FRN 16/10/2050
TPMT 2019-4 A1 144A	0.06% US89178BAA26
ANZ Bank Deposit A/C - Deposit Accounts 28/07/2020	0.06% ANZ Bank Deposit A/C - Deposit Accounts 28/07/2020
ANZ Bank Deposit A/C - Deposit Accounts 28/10/2020	0.06% ANZ Bank Deposit A/C - Deposit Accounts 28/10/2020
oOh media Ltd	0.06% AU000000OML6
DEXIA CREDIT LOCAL	0.06% XS1751347946
Roche Holding AG	0.06% CH0012032113
Iberdrola SA	0.06% ES0144580Y14
Mondelez International, Inc. Class A	0.06% US6092071058
T-Mobile US, Inc.	0.06% US8725901040
RIPON 1A A1 3MLIB+80BP 144A	0.06% XS1593589689
Limeade, Inc. Shs Chess Depository Interests Repr 1 Sh	0.06% AU0000069171
Central Japan Railway Company	0.06% JP3566800003
Afterpay Limited 7.25% 27-apr-2022	0.06% AU3CB0252575
Medtronic Plc	0.06% IE00BTN1Y115
ASB Bank Deposit A/C - Deposit Accounts 10/06/2021	0.06% ASB Bank Deposit A/C - Deposit Accounts 10/06/2021
International Business Machines Corporation	0.06% US4592001014
Accenture Plc Class A	0.06% IE00B4BNMY34
ASB Bank Deposit A/C - Deposit Accounts 12/04/2021	0.06% ASB Bank Deposit A/C - Deposit Accounts 12/04/2021
ASB Bank Deposit A/C - Deposit Accounts 26/04/2021	0.06% ASB Bank Deposit A/C - Deposit Accounts 26/04/2021
ASB Bank Deposit A/C - Deposit Accounts 04/05/2021	0.06% ASB Bank Deposit A/C - Deposit Accounts 04/05/2021
ASB Bank Deposit A/C - Deposit Accounts 24/05/2021	0.06% ASB Bank Deposit A/C - Deposit Accounts 24/05/2021
JAPANESE GOVT BOND (30Y) #62	0.06% JP1300621K47
Osaka Gas Co., Ltd.	0.06% JP3180400008
Tax Traders Limited 07/04/2021 08/04/2021	0.06% Tax Traders Limited 07/04/2021 08/04/2021
Walmart Inc.	0.06% US9311421039
Loblaw Companies Limited	0.06% CA5394811015
Diageo plc	0.06% GB0002374006
International Bank For Reconstruction & Development 0.0% 21-feb-2030	0.06% XS2122894855
Mitsubishi Electric Corp.	0.06% JP3902400005
Sony Corporation	0.06% JP3435000009
Government Of Germany 1.25% 15-aug-2048	0.06% DE0001102432
STATE STREET AUST OVRNT RATE AUD	0.06% STATE STREET AUST OVRNT RATE AUD
Smiths Group Plc	0.06% GB00B1WY2338
Shin-Etsu Chemical Co Ltd	0.06% JP3371200001
Lloyds Bank Plc 12.0% Perp	0.06% US539473AE82
Government Of United Kingdom 1.75% 07-sep-2037	0.06% GB00BZB26Y51
JPM GBP Call A/c - Current Accounts 31/03/2020	0.06% JPM GBP Call A/c - Current Accounts 31/03/2020
Tokyo Electron Ltd.	0.06% JP3571400005
QUALCOMM Incorporated	0.06% US7475251036
Premier Foods Finance Plc 6.25% 15-oct-2023	0.05% XS1823568248
Rabobank Nederland (wellington Branch) 4.592% 10-jun-2020	0.05% NZRABDT014C4
CBA Margin Ac Swp NZ - Deposit Accounts 31/03/2020	0.05% CBA Margin Ac Swp NZ - Deposit Accounts 31/03/2020
AbbVie, Inc.	0.05% US00287Y1091
KLA Corporation	0.05% US4824801009
CANADIAN GOVERNMENT BD	0.05% CA135087D358
FED HOME LN BK DISC NT	0.05% US313384VH90
Metlifecare Limited 3.0% 30-sep-2026	0.05% NZMETDT001C2

International Finance Corporation 2.625% 07-sep-2023	0.05% NZIFCDT010C7
Housing New Zealand Corp. 2.247% 05-oct-2026	0.05% NZHNZD0001L7
Government Of Germany 0.5% 15-feb-2028	0.05% DE0001102440
Microsoft Corporation 3.95% 08-aug-2056	0.05% US594918BU71
Wpac Bank Deposit AC - Deposit Accounts 20/04/2020	0.05% Wpac Bank Deposit AC - Deposit Accounts 20/04/2020
Government Of The United States Of America 0.375% 15-jan-2027	0.05% US912828V491
HSBC Holdings Plc	0.05% GB0005405286
ASB Bank Deposit A/C - Deposit Accounts 26/01/2021	0.05% ASB Bank Deposit A/C - Deposit Accounts 26/01/2021
ANZ Bank Deposit A/C - Deposit Accounts 22/07/2020	0.05% ANZ Bank Deposit A/C - Deposit Accounts 22/07/2020
FUJIFILM Holdings Corp	0.05% JP3814000000
JAPANESE GOVT BOND (ILB) #23	0.05% JP1120231J51
BARCLAYS BANK PLC - CONTINGENT CAPITAL	0.05% US06740L8C27
Orange SA	0.05% FR0000133308
QNB FINANCE LTD SR UNSEC FUND	0.05% XS1824431313
Essity AB Class B	0.05% SE0009922164
PROTECTIVE LIFE GLOBAL SEC 144A	0.05% US74368CAE49
FTSE 100 (IFEU) Jun 20 20/06/2020	0.05% FTSE 100 (IFEU) Jun 20 20/06/2020
Terna S.p.A.	0.05% IT0003242622
ASB Bank Deposit A/C - Deposit Accounts 28/05/2020	0.05% ASB Bank Deposit A/C - Deposit Accounts 28/05/2020
ASB Bank Deposit A/C - Deposit Accounts 08/10/2020	0.05% ASB Bank Deposit A/C - Deposit Accounts 08/10/2020
CCS EUR R US3ML/EUR3ML-17.2 CBK	0.05% CCS EUR R US3ML/EUR3ML-17.2 CBK
ASB Bank Deposit A/C - Deposit Accounts 30/11/2020	0.05% ASB Bank Deposit A/C - Deposit Accounts 30/11/2020
Smith & Nephew plc	0.05% GB0009223206
U S TREASURY INFLATE PROT BD	0.05% US912828X398
ASB Bank Deposit A/C - Deposit Accounts 22/04/2020	0.05% ASB Bank Deposit A/C - Deposit Accounts 22/04/2020
Astellas Pharma Inc.	0.05% JP3942400007
EFSF GOV GTD	0.05% EU000A1GODT0
Danone SA	0.05% FR0000120644
eBay Inc.	0.05% US2786421030
American Electric Power Company, Inc.	0.05% US0255371017
Walgreens Boots Alliance Inc	0.05% US9314271084
Mitsubishi Estate Company, Limited	0.05% JP3899600005
Citigroup Inc.	0.05% US1729674242
ABB Ltd.	0.05% CH0012221716
Caterpillar Inc.	0.05% US1491231015
ASB Bank Deposit A/C - Deposit Accounts 22/06/2020	0.05% ASB Bank Deposit A/C - Deposit Accounts 22/06/2020
Azrieli Group Ltd.	0.05% IL0011194789
PACCAR Inc	0.04% US6937181088
Bank of Nova Scotia	0.04% CA0641491075
SAP SE	0.04% DE0007164600
Lowe's Companies, Inc.	0.04% US5486611073
Naturgy Energy Group, S.A.	0.04% ES0116870314
Adobe Inc.	0.04% US00724F1012
Schroders PLC	0.04% GB0002405495
Fletcher Building Limited	0.04% NZFBUE000150
UK GILT REPO	0.04% UK GILT REPO
Royal Ahold Delhaize N.V.	0.04% NL0011794037
DEUT PFANDBRIEFBANK AG SEC	0.04% DE000A2LQNK9
Sekisui House, Ltd.	0.04% JP3420600003
Exxon Mobil Corporation	0.04% US30231G1022
Rinnai Corporation	0.04% JP3977400005
Zurich Insurance Group Ltd	0.04% CH0011075394
Hitachi,Ltd.	0.04% JP3788600009
Cameco Corporation 3.75% 14-nov-2022	0.04% CA13321LAH11
DENSO CORPORATION	0.04% JP3551500006
ROYAL BK SCOTLND GRP PLC SR UNSEC	0.04% US780097BD21
UBS Group AG	0.04% CH0244767585
Bristol-Myers Squibb Company	0.04% US1101221083
Deutsche Telekom AG	0.04% DE0005557508
Daiwa House Industry Co., Ltd.	0.04% JP3505000004
Booking Holdings Inc.	0.04% US09857L1089
Hargreaves Lansdown plc	0.04% GB00B1VZ0M25
Merck KGaA	0.04% DE0006599905
iA Financial Corporation Inc.	0.04% CA45075E1043
Auckland Council 3.17% 27-jun-2023	0.04% NZAKCDT453C0
Sun Life Financial Inc.	0.04% CA8667961053
Lam Research Corporation	0.04% US5128071082
Cognizant Technology Solutions Corporation Class A	0.04% US1924461023
Prudential plc	0.04% GB0007099541

Eaton Corp. Plc	0.04% IE00B8KQN827
Bouygues SA	0.04% FR0000120503
Kao Corp.	0.04% JP3205800000
Tokio Marine Holdings, Inc.	0.04% JP3910660004
Visa Inc. Class A	0.04% US92826C8394
UnitedHealth Group Incorporated	0.04% US91324P1021
UBS AG STAMFORD CT GLBL SUB	0.04% US90261AAB89
JPM EUR Call A/c - Current Accounts 31/03/2020	0.04% JPM EUR Call A/c - Current Accounts 31/03/2020
Ferguson Plc	0.04% JE00BJVNS543
Mitsui Fudosan Co., Ltd.	0.04% JP3893200000
Texas Instruments Incorporated	0.04% US8825081040
ASSA ABLOY AB Class B	0.04% SE0007100581
CGI Inc. Class A	0.04% CA12532H1047
Hong Kong Exchanges & Clearing Ltd.	0.04% HK0388045442
Severn Trent Plc	0.04% GB00B1FH8J72
Otsuka Holdings Co., Ltd.	0.04% JP3188220002
JPM Margin A/C JPY - Deposit Accounts 31/03/2020	0.04% JPM Margin A/C JPY - Deposit Accounts 31/03/2020
Kimberly-Clark Corporation	0.04% US4943681035
RABOBANK NEDERLAND JR SUB	0.04% XS1171914515
Thermo Fisher Scientific Inc.	0.04% US8835561023
SUMITOMO MITSUI BANKING SEC	0.04% XS2008801370
JAPANESE GOVT BOND (30Y) #52	0.04% JP1300521G93
International Bank For Reconstruction & Development 2.5% 24-jan-2024	0.04% NZIBDDT013C4
Danaher Corporation	0.04% US2358511028
Volvo AB Class A	0.03% SE0000115420
Panasonic Corporation	0.03% JP3866800000
Seven & I Holdings Co., Ltd.	0.03% JP3422950000
Skyworks Solutions, Inc.	0.03% US83088M1027
Barclays Margin USD - Deposit Accounts 31/03/2020	0.03% Barclays Margin USD - Deposit Accounts 31/03/2020
Unit Trade USD A/C - Deposit Accounts 31/03/2020	0.03% Unit Trade USD A/C - Deposit Accounts 31/03/2020
Asahi Group Holdings, Ltd.	0.03% JP3116000005
Magna International Inc.	0.03% CA5592224011
SMI (EUR) Jun 20 20/06/2020	0.03% SMI (EUR) Jun 20 20/06/2020
Japan Exchange Group, Inc.	0.03% JP3183200009
CBRE Ops Bank Acc	0.03% CBRE Ops Bank Acc
Ajinomoto Co., Inc.	0.03% JP3119600009
Home Depot, Inc.	0.03% US4370761029
Wpac Bank Deposit AC - Deposit Accounts 26/05/2020	0.03% Wpac Bank Deposit AC - Deposit Accounts 26/05/2020
Government Of The United States Of America 2.375% 15-nov-2049	0.03% US912810SK51
Kiwibank Deposit A/C - Deposit Accounts 04/06/2020	0.03% Kiwibank Deposit A/C - Deposit Accounts 04/06/2020
BNZ Margin Ac Swp NZ - Deposit Accounts 31/03/2020	0.03% BNZ Margin Ac Swp NZ - Deposit Accounts 31/03/2020
Truist Financial Corporation	0.03% US89832Q1094
UPM-Kymmene Oyj	0.03% FI0009005987
JPM Margin A/C AUD - Deposit Accounts 31/03/2020	0.03% JPM Margin A/C AUD - Deposit Accounts 31/03/2020
3M Company	0.03% US88579Y1010
Resimac Versailles Tst 2017-1 Cl B FRN 16/04/2049	0.03% Resimac Versailles Tst 2017-1 Cl B FRN 16/04/2049
salesforce.com, inc.	0.03% US79466L3024
Government Of Germany 1.75% 15-feb-2024	0.03% DE0001102333
MIZUHO FINANCIAL GROUP SR UNSEC	0.03% US60687YAE95
UBE Industries, Ltd.	0.03% JP3158800007
Xcel Energy Inc.	0.03% US98389B1008
TOKYO METROPOLITAN GOVT	0.03% XS1605679296
KUWAIT INTL BOND REGS	0.03% XS1582346968
Bridgestone Corporation	0.03% JP3830800003
S&P/TSX 60 (MOD) Jun 20 18/06/2020	0.03% S&P/TSX 60 (MOD) Jun 20 18/06/2020
Broadcom Inc.	0.03% US11135F1012
Canon Inc.	0.03% JP3242800005
AVIATION CAPITAL GROUP SR UNSEC 144A	0.03% US05369AAE10
Compagnie Generale des Etablissements Michelin SCA	0.03% FR0000121261
Mitsubishi Chemical Holdings Corporation	0.03% JP3897700005
TWIN 2017-1 A 3MGBP	0.03% XS1622306972
BRITISH POUND STERLING	0.03% EZ56TRHYLZG2
Intesa Sanpaolo S.p.a. 7.7% Perp	0.03% US46115HAU14
NYKREDIT REALKREDIT AS SEC IO	0.03% DK0009524431
General Mills, Inc.	0.03% US3703341046
Recruit Holdings Co., Ltd.	0.03% JP3970300004
Sherwin-Williams Company	0.03% US8243481061
FNMA PASS THRU 30YR #AR6051	0.03% US3138W3WWM17
AMERN MUN PWR-A-COMB	0.03% US02765UEH32
JPM Margin A/C EUR - Deposit Accounts 31/03/2020	0.03% JPM Margin A/C EUR - Deposit Accounts 31/03/2020
ZIMMER BIOMET HOLDINGS INC SR UNSEC	0.03% US98956PAF99
Dover Corporation	0.03% US2600031080
PROVINCE OF ALBERTA	0.03% US013051EE35

ZIMMER BIOMET HOLDINGS INC SR UNSEC	0.03% US98956PAL67
Solvay SA	0.03% BE0003470755
DNB ASA	0.03% NO0010031479
SKF AB Class B	0.03% SE0000108227
JAPANESE GOVT BOND (20Y) #153	0.03% JP1201531F68
IMM 2004-10 1A1 1MLIB+64BP	0.03% US45254NLJ45
PARTNERRE IRELAND FINANC CO GTD SR UNSEC	0.03% XS1489391109
Peugeot SA	0.03% FR0000121501
Trelleborg AB Class B	0.03% SE0000114837
EFSF	0.03% EU000A1GOEG5
CASH COLLATERAL FUT FOB USD	0.03% CASH COLLATERAL FUT FOB USD
Willis Towers Watson Public Limited Company	0.03% IE00BDB6Q211
Citrix Systems, Inc.	0.03% US1773761002
Anthem, Inc.	0.03% US0367521038
DEVELOPMENT BK OF JAPAN SR UNSEC REGS	0.03% XS2053914524
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.03% US63861VAB36
U S TREASURY INFLATE PROT BD	0.03% US912810PS15
Fifth Third Bancorp	0.03% US3167731005
Sekisui Chemical Co., Ltd.	0.03% JP3419400001
FNMA PASS THRU 40YR #BF0334	0.03% US3140FXLQ30
BANCA CARIGE SPA COVERED SEC	0.03% IT0005170300
Consolidated Edison, Inc.	0.03% US2091151041
BRITISH COLUMBIA PROV OF	0.03% CA110709DP43
FHLMC GOLD 30YR GNT #GO-8666	0.03% US3128MJW480
BLACK HILLS CORP SR UNSEC	0.03% US092113AM13
Electronic Arts Inc.	0.03% US2855121099
Bunzl plc	0.03% GB00B0744B38
Verizon Communications Inc. 3.5% 04-nov-2039	0.03% AU3CB0268167
Anheuser-Busch InBev SA/NV	0.03% BE0974293251
Boston Scientific Corporation	0.02% US1011371077
JAPAN FIN ORG MUNICIPAL REGS	0.02% XS1598110184
Equinor ASA	0.02% NO0010096985
PNC Financial Services Group, Inc.	0.02% US6934751057
Banca Monte Dei Paschi Di Siena S.p.a. 10.5% 23-jul-2029	0.02% XS2031926731
CENTRAL JAPAN RAILWAY CO	0.02% XS1565064273
ENEL FINANCE INTL NV SR UNSEC 144A	0.02% US29278GAA67
Tyson Foods, Inc. Class A	0.02% US9024941034
USBR 2017-1 A 1MLIB+75BP	0.02% US91754RZF71
ROYAL BANK OF CANADA COVERED SONIA SEC	0.02% XS2060621005
CCS EUR R US3ML/EUR3ML-16.2 MYI	0.02% CCS EUR R US3ML/EUR3ML-16.2 MYI
PARGN 13X A1 3MGBP + 24BP	0.02% XS0272533935
Svenska Handelsbanken AB Class A	0.02% SE0007100599
Nzx Limited 5.4% 20-jun-2033	0.02% NZNZXD0010L5
USBR 2016-1 A 1MLIB+75BP	0.02% US91754RZD24
Government Of France 0.75% 25-may-2052	0.02% FR0013480613
Fanuc Corporation	0.02% JP3802400006
EUROFINS SCIENTIFIC SE SR UNSEC	0.02% XS1651444140
PPL Corporation	0.02% US69351T1060
DEUTSCHE BANK NY SR UNSEC	0.02% US251526BX61
Sumitomo Heavy Industries, Ltd.	0.02% JP3405400007
Galaxy Entertainment Group Limited	0.02% HK0027032686
WELLS FARGO BANK NA SR UNSEC	0.02% US94988J5R41
Sony Financial Holdings Inc.	0.02% JP3435350008
IGM Financial Inc.	0.02% CA4495861060
HSBC HOLDINGS PLC SR UNSEC	0.02% US404280CC17
Randstad NV	0.02% NL0000379121
City Developments Limited	0.02% SG1R89002252
Western Union Company	0.02% US9598021098
DNB BOLIGKREDITT AS 144A	0.02% US25600WAF77
MITSUBISHI UFJ FIN GRP SR UNSEC	0.02% US606822AT15
Kellogg Company	0.02% US4878361082
CREDIT SUISSE AG UNSEC REGS	0.02% XS0957135212
PRETSL 25 A1 3ML+29BP 144A	0.02% US74042FAA93
State Street Corporation	0.02% US8574771031
Repsol SA	0.02% ES0173516115
CENTRAL NIPPON EXPRESSWY	0.02% XS1703062791
Yokohama Rubber Co., Ltd.	0.02% JP3955800002
SAUDI INTERNATIONAL BOND	0.02% XS1508675334
Capital One Financial Corporation	0.02% US14040H1059
Laboratory Corporation of America Holdings	0.02% US50540R4092
LGATE 2008-W1X A1 3MGBP+60BP	0.02% XS0353588386
WESTFIELD AMERICA MANAGE CO GTD REGS	0.02% XS1588768926
Metso Oyj	0.02% FI0009007835
FNMA TBA 3.5% APR 30YR	0.02% US01F0326417
FNMA P-T DUS #466507	0.02% US31381PGQ54
SABINE PASS LIQUEFACTION	0.02% US785592AE61
QATAR GOVT SR UNSEC REGS	0.02% XS1959337582
PERU (REP OF) GLBL SRUNSC 144A	0.02% US715638BV39
KOMMUNALBANKEN AS	0.02% AU3CB0173748

TE Connectivity Ltd.	0.02% CH0102993182
J.M. Smucker Company	0.02% US8326964058
SAUDI INTERNATIONAL BOND	0.02% XS1791937441
JYSKE REALKREDIT A/S SEC **PARTIAL CALL*	0.02% DK0009397739
NORDEA KREDIT**PARTIAL CALL**	0.02% DK0002044551
AGC Inc.	0.02% JP3112000009
Sumitomo Chemical Co., Ltd.	0.02% JP3401400001
PPG Industries, Inc.	0.02% US6935061076
SANTANDER UK GROUP JR SUB	0.02% XS1244538523
Toyota Boshoku Corp.	0.02% JP3635400009
Koito Manufacturing Co., Ltd.	0.02% JP3284600008
GLOBALWORTH REAL ESTATE SR UNSEC	0.02% XS1577957837
Quest Diagnostics Incorporated	0.02% US74834L1008
NortonLifeLock Inc.	0.02% US6687711084
Zimmer Biomet Holdings, Inc.	0.02% US98956P1021
Finning International Inc.	0.02% CA3180714048
BROADCOM CRP / CAYMN FI SR UNSEC	0.02% US11134LAD10
ENTERPRISE PRODUCTS OPER SR UNSEC	0.02% US29379VBS16
ONCIL 2016-1 A 3MGBP+140BP	0.02% XS1412495332
NOMURA BANK INTL ECP	0.02% XS2068064869
UNICREDIT SPA SR UNSEC REGS	0.02% XS1917910884
COMCAST CORP SR UNSEC	0.02% US20030NCR08
International Bank For Reconstruction & Development 3.0% 02-feb-2023	0.02% NZIBDDT012C6
FNMA PASS THRU 30YR #AR1192	0.02% US3138NXKE62
NSK Ltd.	0.02% JP3720800006
HCA Healthcare Inc	0.02% US40412C1018
MARKS & SPENCER PLC SR UNSEC	0.02% XS1531151253
Telefonica SA	0.02% ES0178430E18
INPEX CORPORATION	0.02% JP3294460005
NRZT 2019-RPL3 A1 144A	0.02% US64830NAA90
U.S. Bancorp	0.02% US9029733048
MEAG TXB-PLT VOGTLE **PARTIAL CALL**	0.02% US626207YM09
Voyage Care Bondco Plc 5.875% 01-may-2023	0.02% XS1533911142
NXP BV/NXP FUNDING LLC SR UNSEC 144A	0.02% US62947QAT58
ConocoPhillips	0.02% US20825C1045
HSBC BANK CANADA COVERED SEC REGS	0.02% US4R461AA19
ABU DHABI GOVT	0.02% XS1696892295
Pentair plc	0.02% IE00BLS09M33
Snap-on Incorporated	0.02% US8330341012
Suzuki Motor Corp.	0.02% JP3397200001
TALNT 2019-1A A 144A	0.02% US89231XAA90
Sempra Energy	0.02% US8168511090
CN HUANENG GP HK TREASUR SR UNSEC	0.02% XS2080196947
NATIONWIDE BLDG SOCIETY SRNPF4 144A	0.02% US63861VAD91
Fortum Oyj	0.02% FI0009007132
SUNTORY HOLDINGS LTD 144A	0.02% US86803UAC53
Resimac Versailles Tst 2019-1 CI A2 FRN 16/10/2050	0.02% Resimac Versailles Tst 2019-1 CI A2 FRN 16/10/2050
ANZ Bank Deposit A/C - Deposit Accounts 04/10/2020	0.02% ANZ Bank Deposit A/C - Deposit Accounts 04/10/2020
TWIN 2018-1 A 3MEUR + 88BP	0.02% XS1834945971
Colgate-Palmolive Company	0.02% US1941621039
Wartsila Oyj Abp	0.02% FI0009003727
MERLIN PROPERTIES SOCIMI SR UNSEC	0.02% XS1619643015
Isuzu Motors Limited	0.02% JP3137200006
SLOVENIA GOVT REGS	0.02% XS0982709221
COMMUNITY OF MADRID SPAI	0.02% ES0000101842
NRZT 2020-RPL1 A1 144A	0.02% US64828XAA19
SANTANDER UK GROUP HLDGS SR UNSEC	0.02% US80281LAE56
Public Storage	0.02% US74460D1090
CLYDESDALE BANK PLC	0.02% XS1222597731
Maxim Integrated Products, Inc.	0.02% US57772K1016
JPMCC 2019-FL12 A 1MLIB+145BP 144A	0.02% US46651QAA58
DPF 2020-1 A 3MEUR+65BP	0.02% XS2098338242
BBVCA 2018-1 A	0.02% ES0305364004
BANK OF AMERICA CORP SR UNSEC FRN	0.02% XS1290851184
HP Inc.	0.02% US40434L1052
CSMC 2019-RPL9 A1 144A	0.02% US12654WAC73
LyondellBasell Industries NV	0.02% NL0009434992
CADENT FINANCE PLC SR UNSEC	0.02% XS1492680902
BUMP 2019-1 A SONIA + 60BP	0.02% XS1994939657
BRITISH AIRWAYS PLC EETC SEC 144A	0.02% US11043XAA19
COOPERATIEVE RABOBANK UA JR SUB	0.02% XS1400626690
U S TREASURY INFLATE PROT BD	0.02% US912810FH69
CRED SUIS GP FUN LTD SR UNSEC	0.02% US225433AR25
LLOYDS BANKING GROUP PLC SR UNSEC	0.02% US539439AR07
MORTI 2019-1 A SONIA + 130BP	0.02% XS1998883588
Kimco Realty Corporation	0.02% US49446R1095
TIKEH 2015-1X A1R 3MEUR+60BP	0.02% XS1719253558
UBS AG JR SUB COCO	0.02% CH0244100266

FNMA PASS THRU 30YR #CA4346	0.02% US3140QBZL57
PEPAU 25A A1U 1MLIB+93BP 144A	0.02% US71336JAA25
MCMLT 2019-GS2 A1 144A	0.02% US59981TAC99
JPN BANK FOR INT'L COOP	0.02% US471048CD83
Aflac Incorporated	0.02% US0010551028
CASH COLLATERAL ICE FOB USD	0.02% CASH COLLATERAL ICE FOB USD
LAS VEGAS SANDS CORP SR UNSEC	0.02% US517834AH06
Cummins Inc.	0.02% US2310211063
Aptiv PLC	0.02% JE00B783TY65
LEASEPLAN CORPORATION NV SR UNSEC	0.02% XS2051659915
CASH COLLATERAL ISDA GLM USD	0.02% CASH COLLATERAL ISDA GLM USD
DuPont de Nemours, Inc.	0.02% US26614N1028
CENTRAL NIPPON EXPRESSWY	0.02% XS1484433864
VIRGIN MEDIA SECURED FIN SR SEC REGS	0.02% XS1207459725
ABU DHABI GOVT	0.02% XS1696908471
OMV AG	0.02% AT0000743059
MANSD 2007-2X A1 3MGBP+65	0.02% XS0333305299
Boliden AB	0.02% SE0012455673
Walmart Inc. 2.95% 24-sep-2049	0.02% US931142EP44
FCE BANK PLC SR UNSEC	0.02% XS1548776498
FedEx Corporation	0.02% US31428X1063
TPMT 2019-HY3 A1A 1MLIB+100BP 144A	0.02% US89177XAA54
NXP Semiconductors NV	0.02% NL0009538784
Nucor Corporation	0.02% US6703461052
BANCA MONTE DEI PASCHI S SEC	0.02% IT0005386922
Liberty Media Corp. Series A Liberty SiriusXM	0.02% US5312294094
VERIZON COMMUNICATIONS SR UNSEC	0.02% US92343VDU52
CHILE GOVT	0.02% XS2108987517
H&M Hennes & Mauritz AB Class B	0.02% SE0000106270
KRAFT HEINZ FOODS CO SR UNSEC	0.01% US50077LAP13
Johnson Controls International plc	0.01% IE00BY7QL619
RMAC 2018-1 A 3MGBP + 70BP	0.01% XS1788988845
WELLS FARGO & COMPANY SR UNSEC	0.01% US949746SL69
ALBA 2015-1 A 1MGBP + 125BP	0.01% XS1192474978
Banca Mediolanum SpA	0.01% IT0004776628
ONTARIO (PROVINCE OF) BD (1500MM)	0.01% CA68323AAW41
LB BADEN-WUERTTEMBERG SEC	0.01% DE000LB2CJ96
TRINI 2015-1X A 1MLIB+115BP REGS	0.01% XS1327103336
DOMI 2019-1 A 3MEUR + 85BP	0.01% XS1991327500
MetLife, Inc.	0.01% US59156R1086
AIB GROUP PLC SR UNSEC 144A	0.01% US00135TAA25
JPM CAD Call A/c - Current Accounts 31/03/2020	0.01% JPM CAD Call A/c - Current Accounts 31/03/2020
AVOLON HOLDINGS FNDG LTD SR UNSEC 144A	0.01% US05401AAB70
LAND NORDRHEIN-WESTFALEN	0.01% DE000NRWOLF2
INDX 2005-AR14 2A1A 1MLIB+30	0.01% US45660LRX90
REDE D'OR FINANCE SARL SR UNSEC 144A	0.01% US75735GAA67
FED HOME LN BK DISC NT	0.01% US313384YN32
Citizens Financial Group, Inc.	0.01% US1746101054
Tokai Carbon Co., Ltd.	0.01% JP3560800009
Bank of New York Mellon Corporation	0.01% US0640581007
BWSTA 2019-1 A2 144A	0.01% US065606AB16
Weyerhaeuser Company	0.01% US9621661043
Stanley Black & Decker, Inc.	0.01% US8545021011
Eastman Chemical Company	0.01% US2774321002
SUMITOMO MITSUI BANKING COVERED SEC	0.01% XS1899009705
ITALIAN BTP BOND	0.01% IT0005370306
FNMA PASS THRU 30YR #AB7059	0.01% US31417DZZ94
Welltower, Inc.	0.01% US95040Q1040
LGATE 2007-1 A2B 3MEUR+16BP	0.01% XS0304504003
Constellation Brands, Inc. Class A	0.01% US21036P1084
BRFKREDIT A/S COVERED**PARTIAL CALL**	0.01% DK0009393746
WMALT 2007-OA3 4A1 1YCMT+77 **DEF**	0.01% US939355AD54
SLMA 2005-8 A4 3MLIB	0.01% US78442GQR01
DKFLD 1 A 3MLIB+100BP	0.01% XS1277627086
NORDEA KREDIT IO**PARTIAL CALL**	0.01% DK0002044122
ITALY (REP OF) GOVT EMTN	0.01% XS0089572316
NGATE 2007-3X A3 3MGBP+100	0.01% XS0332288058
Deere & Company	0.01% US2441991054
IHO VERWALTUNGS GMBH SR SEC	0.01% XS2004438458
LLOYDS BANK PLC COVERED EMTN	0.01% XS0765619407
JPM JPY Call A/c - Nett Settlement 31/03/2020	0.01% JPM JPY Call A/c - Nett Settlement 31/03/2020
CENTRAL NIPPON EXPRESSWY	0.01% XS1415611463
LLOYDS BANKING GROUP PLC SUB	0.01% US539439AM10
Fox Corporation Class A	0.01% US35137L1052
NORDEA KREDIT REAL**PARTIAL CALL**	0.01% DK0002040567
ALLY FINANCIAL INC SR UNSEC	0.01% US02005N8G43
Delta Air Lines, Inc.	0.01% US2473617023
Host Hotels & Resorts, Inc.	0.01% US44107P1049
OVERSEA-CHINESE BANKING SR UNSEC 144A	0.01% XS1822309107
Ameriprise Financial, Inc.	0.01% US03076C1062

ANZ Bank Deposit A/C - Deposit Accounts 06/04/2020	0.01% ANZ Bank Deposit A/C - Deposit Accounts 06/04/2020
RECKITT BENCKISER TSY SR UNSEC 144A	0.01% US75625QAC33
IRELAND GOVT	0.01% IE00BV8C9418
Regions Financial Corporation	0.01% US7591EP1005
NEXTERA ENERGY CAPITAL SR UNSEC	0.01% US65339KBC36
Tax Reclaim Acc EUR - Deposit Accounts 31/03/2020	0.01% Tax Reclaim Acc EUR - Deposit Accounts 31/03/2020
Valero Energy Corporation	0.01% US91913Y1001
AUD - USD	0.01% EZVK1MLXM7S9
BRITISH AIRWAYS PLC EETC SEC 144A	0.01% US11043XAB91
HP ENTERPRISE CO SR UNSEC	0.01% US42824CBB46
HWKSM 2019-1X A SONIA +105BP	0.01% XS2033254959
Corning Inc	0.01% US2193501051
MOROCCO (KINGDOM OF) BD	0.01% XS0546649822
REPUBLIC OF PERU GDN 144A	0.01% US715638BX94
AT&T INC SR UNSEC	0.01% XS1907120528
RIO OIL FINANCE TRUST SEC REGS	0.01% USU76673AA72
V.F. Corporation	0.01% US9182041080
BAYER US FINANCE II LLC SR UNSEC 144A	0.01% US07274NAG88
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.01% XS1909057215
AIR LEASE CORP SR UNSEC	0.01% US00912XAZ78
VERIZON COMMUNICATIONS SR UNSEC	0.01% US92343VEP58
GOLDMAN SACHS GROUP INC SR UNSEC	0.01% XS1614198262
ENERGY TRANSFER OPERATING SR UNSEC	0.01% US29278NAL73
JPN BANK FOR INT'L COOP SR UNSEC	0.01% US471048BS61
CEETRUS SA SR UNSEC	0.01% FR0013462728
DEUTSCHE BANK AG SR UNSEC	0.01% DE000DL19UQ0
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.01% XS1794675931
EMERALD BAY SEC SA CLASS F REGS	0.01% XS1682448862
TCLC 1X AR 3MEUR+92BP	0.01% XS1639912762
Southwest Airlines Co.	0.01% US8447411088
AIB GROUP PLC SR UNSEC 144A	0.01% US00135TAB08
GOLDMAN SACHS GROUP INC SR UNSEC REGS	0.01% XS2107332483
INDONESIA ASAHAN ALUMINI SR UNSEC 144A	0.01% US74445PAA03
SAUDI INTERNATIONAL BOND	0.01% US80413TAE91
ERLS 2019-PL1 A 1MEUR+ 85BP	0.01% XS2052238602
DANONE SA SR UNSEC 144A	0.01% US23636TAC45
BorgWarner Inc.	0.01% US0997241064
GNR 2016-H14 FA 1MLIB+80BP	0.01% US38376RVV58
EASTERN CREATION II INVE SR UNSEC	0.01% XS1684818377
NWD MTN LTD SR UNSEC	0.01% XS2028401086
VMWARE INC SR UNSEC	0.01% US928563AA33
MTF Torana Trust Class A 15/09/24 FRN 16/09/2024	0.01% MTF Torana Trust Class A 15/09/24 FRN 16/09/2024
NEXTERA ENERGY CAPITAL SR UNSEC	0.01% US65339KBN90
AERCAP IRELAND CAP LTD/A SR UNSEC	0.01% US00772BAQ41
WELLS FARGO BANK NA SR UNSEC FRN	0.01% US94988J5W36
SEMPRA ENERGY SR UNSEC	0.01% US816851BB47
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.01% DK0009397069
SOUTHERN POWER CO SR UNSEC 144A	0.01% US843646AV22
GATX CORP SR UNSEC	0.01% US361448BB85
DARPK 1X AA1R 3MEUR + 83BP	0.01% XS1639242426
WPP Plc	0.01% JE00B8KF9B49
CLYDESDALE BANK PLC SEC SONIA	0.01% XS1968589116
CHARTER COMM OPT LLC/CAP	0.01% US161175AZ73
KeyCorp	0.01% US4932671088
CAMPBELL SOUP CO SR UNSEC	0.01% US134429BC21
FIRST ABU DHABI BANK PJS SR UNSEC	0.01% XS1970468051
Invesco Ltd.	0.01% BMG491BT1088
MIZUHO FINANCIAL GROUP SR UNSEC	0.01% US60687YAN94
International Finance Corporation 3.0% 06-may-2021	0.01% NZIFCDT008C1
BANCO BRADESCO (CAYMAN) SR UNSEC 144A	0.01% US05947KAY64
REPUBLIC OF PERU SR UNSEC 144A	0.01% US715638BD31
Discover Financial Services	0.01% US2547091080
Square, Inc. Class A	0.01% US8522341036
AT&T INC SR UNSEC	0.01% XS1629866432
RLOC 2007-1X A3B 3MGBP+16	0.01% XS0300470365
Synchrony Financial	0.01% US87165B1035
LLOYDS BANK PLC COVERED EMTN	0.01% XS0737747211
QATAR GOVT SR UNSEC REGS	0.01% XS1807174393
Franklin Resources, Inc.	0.01% US3546131018
BANCA CARIGE SPA SEC	0.01% IT0005346504
TESCO CORP TREASURY SERV SR UNSEC REGS	0.01% XS1896851224
FSQ 2017-2 A 3MGBP+68BPS	0.01% XS1646272176
SAUDI INTERNATIONAL BOND	0.01% US80413TAK51
Schlumberger NV	0.01% AN8068571086
GOVERNOR & CO OF THE BAN JR SUB	0.01% XS1248345461
ISRAEL GOVT GLBL	0.01% US46513YJ82
U S TREASURY INFLATE PROT BD	0.01% US912810FR42
CAIXABANK SA SR UNSEC	0.01% XS1897489578

FNMA TBA 3.0% JUN 30YR	0.01% US01F0306609
W.W. Grainger, Inc.	0.01% US3848021040
RESI 2019-1NCA A1 1MLIB+93BP 144A	0.01% US76119UAA97
CHINA MENGNIU DAIRY SR UNSEC	0.01% XS2025437406
Hess Corporation	0.01% US42809H1077
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.01% XS2027364244
DBS BANK LTD SEC REGS	0.01% US23304SAB97
CANADA GOVT REAL RETURN	0.01% CA135087ZH04
U S TREASURY BOND	0.01% US912810QZ49
IND & COMM BK CHINA/HK SR UNSEC	0.01% XS2052134652
ACTAVIS INC SR UNSEC**EXCHANGE & CONSENT	0.01% US942683AF00
CASH COLLATERAL LCH FOB USD	0.01% CASH COLLATERAL LCH FOB USD
CHARTER COMM OPT LLC/CAP SR SEC	0.01% US161175BJ23
KOMATSU FINANCE AMERICA CO GTD	0.01% XS1678457463
CREDIT SUISSE NEW YORK SR UNSEC	0.01% US22550L2A85
HORSE GALLOP FINANCE SR UNSEC	0.01% XS1831431660
SHIRE ACQ INV IRELAND DA SR UNSEC	0.01% US82481LAB53
AerCap Holdings NV	0.01% NL0000687663
INTESA SANPAOLO SPA JR SUB	0.01% XS1346815787
Ventas, Inc.	0.01% US92276F1003
SUNAC CHINA HOLDINGS LTD SR UNSEC	0.01% XS1953150197
RECKITT BENCKISER TSY SR UNSEC 144A	0.01% US75625QAF63
MUFG UNION BANK NA SR UNSEC SOFR	0.01% US624786FV62
BNP PARIBAS SR NON-PREFERRED	0.01% XS1939253917
ANZ Bank Deposit A/C - Deposit Accounts 18/12/2020	0.01% ANZ Bank Deposit A/C - Deposit Accounts 18/12/2020
FHASI 2007-AR3 1A1 WM37 WC6.4928 ARM**DE	0.01% US32056JAA25
AIR LEASE CORP	0.01% US00912XAQ79
CONAGRA BRANDS INC SR UNSEC	0.01% US205887BX94
ALLY FINANCIAL INC NEW	0.01% US36186CBY84
FHR 4579 FD 1MLIB+35BP	0.01% US3137BPPH69
Simon Property Group, Inc.	0.01% US8288061091
KBC GROUP NV JR SUB COCO	0.01% BE0002592708
Nielsen Holdings Plc	0.01% GB00BWFY5505
FELDS 2016-1 A 3MLIB+70BP	0.01% XS1514988689
Tax Reclaim Acc CHF - Deposit Accounts 31/03/2020	0.01% Tax Reclaim Acc CHF - Deposit Accounts 31/03/2020
AMERICAN TOWER CORP SR UNSEC	0.01% XS1823300949
ITALIAN BTP BOND	0.01% IT0005273013
SPAIN (KINGDOM OF) EMTN UNSUB	0.01% XS0096272355
AROUNDTOWN SA SR UNSEC	0.01% XS1815135352
BABSE 2015-1A A1R 3MEUR + 82BP 144A	0.01% XS1699954514
BAYER US FINANCE II LLC SR UNSEC 144A	0.01% US07274NAL73
AIA GROUP LTD SR UNSEC REGS	0.01% US00131MAF05
HSBC HOLDINGS PLC SR UNSEC	0.01% US404280BT50
ARBR 3X A2R 3MEUR + 58BP	0.01% XS1781682585
SHRIRAM TRANSPORT FIN SEC REGS	0.01% USY7758EEC13
CGMSE 2015-2X AA1R 3MEUR + 73BP	0.01% XS1665115421
EURO 36X A1 3MEUR + 100BP	0.01% XS2069480601
NGATE 2007-3X BA 3MGBP+125	0.01% XS0329653934
ACLO 3A AR 3MEUR + 67BP 144A	0.01% XS2057850948
ANZ Cash	0.01% ANZ Cash
CVS HEALTH CORP SR UNSEC	0.01% US126650CV07
BROOKFIELD FINANCE INC SR UNSEC	0.01% US11271LAC63
BANCA MONTE DEI PASCHI S SR UNSEC	0.01% XS2026202643
GENERAL MOTORS FINL COC SR UNSEC	0.01% XS1792505197
TESCO PROPERTY FIN 4 PLC MTGE BACKED	0.01% XS0588909878
BOC AVIATION LTD SR UNSEC REGS	0.01% US09681MAE84
ILFC SR UNSEC	0.01% US459745GK57
CENTERPOINT ENERGY INC SR UNSEC	0.01% US15189TAT43
SAUDI INTERNATIONAL BOND	0.01% US80413TAD19
CNH INDUSTRIAL CAPITAL SR UNSEC LLC	0.01% US12592BAF13
CANADIAN DOLLAR	0.01% EZVJW4Q2XVC8
FNMA PASS THRU 30YR #BJ8703	0.01% US3140HAU579
EGCLO 2018-1A A1 3MLIB+92BP 144A	0.01% US29915RAA14
VANKE REAL ESTATE HK SR UNSEC REGS	0.01% XS1823770828
NATIONWIDE BLDG SOCIETY SUB 144A	0.01% US63859WAE93
DEUTSCHE BANK NY SR UNSEC	0.01% US251526BQ11
PEPAU 20X A1A	0.01% AU3FN0041117
HSBC HOLDINGS PLC SR UNSEC	0.01% US404280BR94
Mosaic Company	0.01% US61945C1036
JUBIL 2014-14A A1R 3MEUR + 98BP 144A	0.01% XS1635062893
CASH COLLATERAL ISDA BOA USD	0.01% CASH COLLATERAL ISDA BOA USD
Comerica Incorporated	0.01% US2003401070
INDIAN RAILWAY FINANCE REGS SR UNSEC	0.01% XS1733877762
NOVA LJUBLJANSKA BANKA D SUB	0.01% XS2113139195
U S TREASURY INFLATE PROT BD	0.01% US9128283R96
CASH COLLATERAL ISDA SSB USD	0.01% CASH COLLATERAL ISDA SSB USD
DANISH KRONER	0.01% EZ6C60623SF2
FNMA TBA 4.0% MAY 30YR	0.01% US01F0406516
FNMA TBA 3.0% MAY 30YR	0.01% US01F0306526

WELLS FARGO BANK NA SR UNSEC	0.00% US94988J5X19
BUMF 7X A1	0.00% XS0330211359
JPM GBP Call A/c - Nett Settlement 31/03/2020	0.00% JPM GBP Call A/c - Nett Settlement 31/03/2020
FNMA TBA 4.0% APR 30YR	0.00% US01F0406441
REPUBLIC OF SOUTH AFRICA SR UNSEC	0.00% US836205BA15
STATE STREET ASIA OVERNT RATE	0.00% STATE STREET ASIA OVERNT RATE
NORDEA KREDIT REALK **PARTIAL CALL**	0.00% DK0002044718
ANZ Bank Deposit A/C - Deposit Accounts 30/09/2020	0.00% ANZ Bank Deposit A/C - Deposit Accounts 30/09/2020
FNMA TBA 2.5% JUN 30YR	0.00% US01F0226674
JPM Margin A/C GBP - Deposit Accounts 31/03/2020	0.00% JPM Margin A/C GBP - Deposit Accounts 31/03/2020
UROPA 2008-1 A 3MGBP+20BP	0.00% XS0406658624
AERCAP IRELAND CAP LTD/A SR UNSEC	0.00% US00772BAF85
SS GBP STIF	0.00% SS GBP STIF
GNMA PASS THRU SGL 30YR #782253X	0.00% US36241KQE19
REALT 2018-1A A1 144A	0.00% CA75585RQL29
SCLP 2017-4 A 144A	0.00% US83405JAA34
SUMITOMO MITSUI BANKING COVERED SEC	0.00% XS2066652897
MEIJI YASUDA LIFE INSURANCE SUB 144A	0.00% US585270AC58
DEUTSCHE BANK AG SR UNSEC FRN	0.00% DE000DL19TX8
TENCENT HOLDINGS LTD SR UNSEC REGS	0.00% US88032XAG97
KOREA HYDRO & NUCLEAR PO SR UNSEC 144A	0.00% US50064YAN31
ORIX CORP SR UNSEC	0.00% US686330AK78
BAYER US FINANCE II LLC SR UNSEC 144A	0.00% US07274NAJ28
Wpac Bank Deposit AC - Deposit Accounts 22/06/2020	0.00% Wpac Bank Deposit AC - Deposit Accounts 22/06/2020
INDONESIA ASAHAN ALUMINI SR UNSEC REGS	0.00% USY7140WAB47
M&G Plc	0.00% GB00BKFB1C65
BAIDU INC SR UNSEC	0.00% US056752AK40
BOC AVIATION LTD SR UNSEC 144A	0.00% US09681LAD29
SPRINT SPECTRUM / SPEC I 144A	0.00% US85208NAD21
CENTERPOINT ENERGY RES SR UNSEC	0.00% US15189WAK62
UNICREDIT SPA JR SUB	0.00% XS1963834251
FNMA PASS THRU 15YR #FM1796	0.00% US3140X47J93
FNMA TBA 2.5% APR 30YR	0.00% US01F0226427
SAUDI ARABIA (KSA SUKUK LTD) REGS	0.00% XS1599284111
ROYAL BK SCOTLND GRP PLC SR UNSEC	0.00% US78009PEH01
HARRIS CORPORATION SR UNSEC	0.00% US413875AU92
CAMPBELL SOUP CO SR UNSEC	0.00% US134429BD04
FHRR R006 ZA Z SEQ WM35 WC6.4347	0.00% US31396JT212
SAUDI ARABIAN OIL CO SR UNSEC 144A	0.00% US80414L2A26
BAYER US FINANCE II LLC SR UNSEC 144A	0.00% US07274NAC74
PERU (REP OF) GLBL SRUNSEC REGS	0.00% US71563BDC30
NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	0.00% US654740BG34
VENTR 2014-17A ARR 3MLIB+88BP 144A	0.00% US92329YAL02
EQUIFAX INC SR UNSEC	0.00% US294429AP03
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.00% US63861VAA52
CIFI HOLDINGS GROUP SR UNSEC	0.00% XS1952116983
GOLDMAN SACHS GROUP INC SR UNSEC	0.00% XS2107332640
SANDS CHINA LTD SR UNSEC	0.00% US80007RAE53
COUNTRY GARDEN HLDGS	0.00% XS1751178499
EUROFIMA SRUNSEC MTN	0.00% AU300EF20086
JPM Margin A/C CAD - Deposit Accounts 31/03/2020	0.00% JPM Margin A/C CAD - Deposit Accounts 31/03/2020
ENERGY TRANSFER OPERATNG SR UNSEC	0.00% US29278NAH61
AVIATION CAPITAL GROUP SR UNSEC 144A	0.00% US05367AAJ25
SORPK 1X AA1R 3MEUR + 95BP	0.00% XS1602540848
U S TREASURY BOND	0.00% US912810RC45
MSBAM 2013-C8 XA IO WM22 WC4.196791	0.00% US61761QAF00
IRS CNY R 3.20000 06/19/19-5Y MYI	0.00% IRS CNY R 3.20000 06/19/19-5Y MYI
SPIRIT AEROSYSTEMS INC SR UNSEC	0.00% US85205TAJ97
U S TREASURY INFLATE PROT BD	0.00% US912828N712
DAOT 4 A	0.00% AU3FN0035788
IRS CNY R 2.84000 07/25/19-5Y SCX	0.00% IRS CNY R 2.84000 07/25/19-5Y SCX
ANZ Bank Deposit A/C - Deposit Accounts 20/07/2020	0.00% ANZ Bank Deposit A/C - Deposit Accounts 20/07/2020
CMLTI 2005-3 2A2A WM35 WC5.0453	0.00% US17307GTJ75
CASH COLLATERAL CME FOB USD	0.00% CASH COLLATERAL CME FOB USD
STEP 3 AB B 3MSTIB+150BP	0.00% XS1225175600
BAFC 2005-7 4A3 WM35 WC5.743900	0.00% US05946XU926
CAMPBELL SOUP CO SR UNSEC	0.00% US134429BE86
TESCO PROP FIN 6 PLC	0.00% XS0883200262
FRANCE GOVT OAT BD	0.00% FR0013257524
SPANISH GOVT BD (BONOS Y OBLIG)	0.00% ES0000012B47
IRS KRW R 1.78750 03/20/19-10Y BOA	0.00% EZ3D4BMHDPX7
FNMA TBA 3.0% APR 30YR	0.00% US01F0306450
CASH COLLATERAL ISDA BRC USD	0.00% CASH COLLATERAL ISDA BRC USD
CASH COLLATERAL ISDA UAG USD	0.00% CASH COLLATERAL ISDA UAG USD
Carnival Corporation	0.00% PA1436583006
JPM SEK Call A/c - Current Accounts 31/03/2020	0.00% JPM SEK Call A/c - Current Accounts 31/03/2020
STIF FUND (SEK)	0.00% STIF FUND (SEK)

TELEPERFORMANCE SR UNSEC REGS	0.00% FR0013346822
PKO BANK HIPOTECZNY COVERED SEC	0.00% XS1935261013
NGATE 2007-2X A2 3MGBP + 13BP	0.00% XS0304279630
CMLTI 2005-11 A2A 1YRT+240	0.00% US17307GW795
ROADSTER FINNANCE DAC SR SEC	0.00% XS1732478265
ACLO 2X AR 3MEUR + 68BP	0.00% XS1844245339
THE ROYAL BANK OF SCOTLAND PLC	0.00% XS1788515861
ESAIL 2006-4X A3A 3MEUR+16	0.00% XS0275909934
Macerich Company	0.00% US5543821012
SANTANDER UK GROUP HLDGS SR UNSEC	0.00% US80281LAC90
BRISTOL-MYERS SQUIBB CO SR UNSEC REGS	0.00% USU11009AF12
FED HOME LN BK DISC NT	0.00% US313384VQ99
KILROY REALTY LP SR UNSEC	0.00% US49427RAM43
U S TREASURY INFLATE PROT BD	0.00% US912810PZ57
IRS CNY R 2.78750 07/05/19-5Y SCX	0.00% IRS CNY R 2.78750 07/05/19-5Y SCX
GSMS 2012-GCJ9 XA IO WM21 WC4.885294	0.00% US36192PAQ90
JPM Margin A/C CHF - Deposit Accounts 31/03/2020	0.00% JPM Margin A/C CHF - Deposit Accounts 31/03/2020
GSR 2005-AR6 2A1 WM35 WC4.9	0.00% US362341RX95
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.00% US93363EAF25
EUR - GBP	0.00% EZ8922DOHKS2
JPM JPY Call A/c - Current Accounts 31/03/2020	0.00% JPM JPY Call A/c - Current Accounts 31/03/2020
SBAP 2005-20E 1 PASS THRU	0.00% US83162CPN73
IRS ILS R 1.77500 04/25/19-10Y JPM	0.00% EZV564LBYM21
STIF FUND (CAD)	0.00% STIF FUND (CAD)
IRS CNY R 2.92500 06/04/19-5Y MYC	0.00% IRS CNY R 2.92500 06/04/19-5Y MYC
NYKREDIT REALKREDIT**PARTIAL CALL**	0.00% DK0009504326
CWHL 2005-2 2A1 1MLIB+32	0.00% US12669GPR64
FN ARM 920773 US0012M+238 10.005	0.00% US31412B6J69
JPM CHF Call A/c - Current Accounts 31/03/2020	0.00% JPM CHF Call A/c - Current Accounts 31/03/2020
JPM NOK Call A/c - Current Accounts 31/03/2020	0.00% JPM NOK Call A/c - Current Accounts 31/03/2020
INDIAN RUPEE-INR-NDF	0.00% EZ5LSV341MR3
SEMT 2003-4 2A1 AFC 1MLI+35	0.00% US81743PBW59
IRS EUR 0.25000 03/18/20-30Y LCH	0.00% EZ3SVN2CYGC9
FSPC T-63 1A1 12MTA+120	0.00% US31395M2F53
UROPA 2008-1 M1 3MGBP+35BP	0.00% XS0406667534
SAMI 2005-AR5 A2 1MLIB+25	0.00% US86359LPE38
CVS HEALTH CORP SR UNSEC	0.00% US126650DC17
WAMU 2004-AR9 A1 ARM WM34 WC4.7072	0.00% US92922FWE41
IRS KRW R 1.72500 03/20/19-5Y NGF	0.00% EZ3V9CQTKCW3
IRS CNY R 2.89750 07/01/19-5Y CBK	0.00% IRS CNY R 2.89750 07/01/19-5Y CBK
WAMU 2006-AR5A 1A2A 12MTA+98	0.00% US93362YAB83
MRFC 2000-TBC3 A1 AS 1MLIB+44	0.00% US585525EN47
AMP Capital Bond Deposit Account	0.00% AMP Capital Bond Deposit Account
JPM EUR Call A/c - Nett Settlement 31/03/2020	0.00% JPM EUR Call A/c - Nett Settlement 31/03/2020
PERUVIAN SOL-NDF	0.00% PERUVIAN SOL-NDF
IRS CNY R 2.93000 04/01/19-5Y GLM	0.00% EZ2V75635V1
CANADIAN DOLLAR	0.00% EZV3HRFBDG22
CMLTI 2005-6 A2 1YCMT+215	0.00% US17307GXQ62
IRS USD 1.62500 01/06/20-10Y CME	0.00% EZJD81XN9087
STIF FUND (JPY) (JPM CHASE)	0.00% STIF FUND (JPY) (JPM CHASE)
STIF FUND (MXN)	0.00% STIF FUND (MXN)
POLISH ZLOTY	0.00% EZ7JB79NTPW0
UROPA 2008-1 B 3MGBP+75BP	0.00% XS0406670835
UROPA 2008-1 M2 3MGBP+55BP	0.00% XS0406668938
VM CASH CCP CME FOB USD	0.00% VM CASH CCP CME FOB USD
EUROPEAN MONETARY UNION EURO	0.00% EZ4CT3YF6K98
IRS USD 1.75000 01/15/20-10Y CME	0.00% EZ6QSRXKSP7
WAMU 2004-AR1 A ARM	0.00% US92922FLD86
IRS ILS R 1.75500 04/29/19-10Y CBK	0.00% EZF21HX23JB5
JPM CHF Call A/c - Nett Settlement 31/03/2020	0.00% JPM CHF Call A/c - Nett Settlement 31/03/2020
INDIAN RUPEE-INR-NDF	0.00% EZ691BLJMTV0
CASH Uninvested CZK	0.00% CASH Uninvested CZK
FSPC T-62 1A1 12MTA+120	0.00% US31395HHV50
IRS ILS R 1.77900 04/30/19-10Y GLM	0.00% EZP23HYL70H2
WAMU 2002-AR2 A D11COF+125BP	0.00% US929227LE40
SARM 2004-4 3A2 ARM WM34 WC5.38	0.00% US86359BNU16
IRO USD 30Y P 1.73250 L 08/26/21 FBF	0.00% EZTBRN0TDP68
JPMMT 2007-A1 5A5 ARM	0.00% US46630GAV77
Coca-Cola Company	0.00% US1912161007
Tax Reclaim Acc USD - Deposit Accounts 31/03/2020	0.00% Tax Reclaim Acc USD - Deposit Accounts 31/03/2020
JPMMT 2006-A3 7A1 WM35 WC4.8302 ARM	0.00% US46628KAV26
WAMU 2005-AR13 A1A 1MLIB+29	0.00% US92922F4M79
FN ARM 795297 12MTA+120 8.481	0.00% US31405PRS10
EUR - USD	0.00% EZ5NHGHX509
LBSF OPEN POSITION NET ASSET	0.00% LBSF OPEN POSITION NET ASSET
VM CASH FUT DOM FOB USD	0.00% VM CASH FUT DOM FOB USD
IRO USD 30Y P 1.75200 L 08/23/21 MYC	0.00% EZWV5QJB87Q1
CDX IG34 5Y ICE	0.00% EZ35K7BGZKB7
OPTION FWD PREMIUM	0.00% OPTION FWD PREMIUM
FN ARM 693320 H15T1Y+219.2 9.515	0.00% US31400PG588

IRS USD 1.25000 06/17/20-10Y CME	0.00%	EZWFBCKW5586
IRO FWD GBP 30Y P 0.86000 L 02/26/21 GLM	0.00%	EZW4G5HPX3J5
FN ARM 735632 US0012M+160.2 9.878	0.00%	US31402RHH57
FNR 2006-48 TF 1MLIB+40BP	0.00%	US31395NLE57
SEMT 5-A 1MOLIB+35	0.00%	US81743WAA99
WAMMS 2003-AR3 2A2 ARM WM33 WCS.41	0.00%	US939336G495
FHR 4579 SD IO WM33 WC3.105	0.00%	US3137BPS836
JPM SGD Call A/c - Current Accounts 31/03/2020	0.00%	JPM SGD Call A/c - Current Accounts 31/03/2020
Tax Reclaim Acc DKK - Deposit Accounts 31/03/2020	0.00%	Tax Reclaim Acc DKK - Deposit Accounts 31/03/2020
FNR 2004-11 A 1MLIBOR+12	0.00%	US31393T7H31
IRS ILS R 1.78600 05/01/19-10Y BPS	0.00%	EZCX3P73YF06
JPM HKD Call A/c - Current Accounts 31/03/2020	0.00%	JPM HKD Call A/c - Current Accounts 31/03/2020
JPM CAD Call A/c - Nett Settlement 31/03/2020	0.00%	JPM CAD Call A/c - Nett Settlement 31/03/2020
JPM DKK Call A/c - Current Accounts 31/03/2020	0.00%	JPM DKK Call A/c - Current Accounts 31/03/2020
MEFA 2008-1 A1 3MLIB+95	0.00%	US57563NAA63
AUSTRALIAN DOLLARS	0.00%	EZ5GNWCC3CR3
MLMI 2003-A2 1A1 ARM WM32 WC 5.263	0.00%	US589929M704
CANADIAN DOLLAR	0.00%	EZ8JLBXCK1N3
SARM 2004-1 4A1 WM34 WCS.5718 ARM	0.00%	US86359BGF22
FH ARM 780431 H15T1Y+222.3 9.645	0.00%	US31342APQ66
SBAP 2005-20J 1	0.00%	US83162CPV99
JPM HKD Call A/c - Nett Settlement 31/03/2020	0.00%	JPM HKD Call A/c - Nett Settlement 31/03/2020
IRS ILS R 1.18000 01/30/19-5Y BPS	0.00%	EZ2WKYG90LB9
WAMU 2005-AR2 2A1A 1MLIB+31	0.00%	US92922FD213
IRO USD 30Y P 2.30000 L 12/21/21 MYC	0.00%	EZB8LLL3DXN1
VM CASH CCP CME FOB ZAR	0.00%	VM CASH CCP CME FOB ZAR
SWISS FRANCS	0.00%	EZVKVSL6QY2
BSARM 2004-2 23A ARM WM34 WC4.9227	0.00%	US07384MNS79
PERUVIAN SOL-NDF	0.00%	EZ2WYS3PXTN8
IRO USD 30Y P 2.17500 M 09/15/21 BOA	0.00%	EZ7X8WL4F6T8
FN ARM 722981 H15T1Y+215.2 8.905	0.00%	US31402AFW18
WAMU 2003-AR1 A5 ARM WM33 WCS.22	0.00%	US939336PB38
GSR 2003-1 A2 1YRCMT+175	0.00%	US36229RJ95
Centrebet Litigation Claim Rights NA	0.00%	Centrebet Litigation Claim Rights NA
VM CASH FUT FOR FOB EUR	0.00%	VM CASH FUT FOR FOB EUR
IRS JPY 0.03500 11/29/19-10Y LCH	0.00%	EZHPCCKZVG1H3
FNR 2006-5 3A2 WM32 WCS.9547	0.00%	US31394VL730
FN ARM 635156 H15T1Y+200 10.283	0.00%	US31389TTM44
CDX IG33 10Y ICE	0.00%	EZ8QY9KW7SK3
CME ACAL EURO\$CALL 06/22 @ 99.75	0.00%	CME ACAL EURO\$CALL 06/22 @ 99.75
JPM SEK Call A/c - Nett Settlement 31/03/2020	0.00%	JPM SEK Call A/c - Nett Settlement 31/03/2020
CMLTI 2005-6 A1 1YCMT+210	0.00%	US17307GXP89
CCS AUD R US3ML/AUD3MBBSW+42.25 GLM	0.00%	CCS AUD R US3ML/AUD3MBBSW+42.25 GLM
CWHL 2004-22 A3 ARM WM34 WCS.34	0.00%	US12669F6Z19
CCS AUD R US3ML/AUD3MBBSW+42 CBK	0.00%	CCS AUD R US3ML/AUD3MBBSW+42 CBK
VM CASH CCP CME FOB CAD	0.00%	VM CASH CCP CME FOB CAD
VM CASH CCP ICE FOB USD	0.00%	VM CASH CCP ICE FOB USD
VM CASH CCP LCH FOB USD	0.00%	VM CASH CCP LCH FOB USD
VM CASH CCP CME FOB MXN	0.00%	VM CASH CCP CME FOB MXN
SWEDISH KRONER	0.00%	EZQB6YVH02B8
VM CASH FUT FOR FOB AUD	0.00%	VM CASH FUT FOR FOB AUD
FH ARM 781047 H15T1Y+222.4 9.197	0.00%	US31349SEU33
VM CASH CCP ICE FOB EUR	0.00%	VM CASH CCP ICE FOB EUR
VM CASH CCP LCH FOB EUR	0.00%	VM CASH CCP LCH FOB EUR
VM CASH FUT FOR FOB CAD	0.00%	VM CASH FUT FOR FOB CAD
VM CASH CCP LCH FOB CAD	0.00%	VM CASH CCP LCH FOB CAD
JPMMT 2007-A1 3A3 ARM WM35 WCS.26	0.00%	US46630GAJ40
BSARM 2003-7 6A WM33 WC4.979 ARM	0.00%	US07384MYW62
JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	0.00%	US466247AZ62
SAMI 2004-AR3 1A2 AFC 1MLIB+29	0.00%	US86359LBY48
CWHL 2005-R2 1AF1 VA 1ML+34 144A **DEF**	0.00%	US12669GN644
NORWEGIAN KRONER	0.00%	EZ2M3NPRCQ90
VM CASH CCP CME FOB CZK	0.00%	VM CASH CCP CME FOB CZK
SAMI 2003-AR1-A3 1MOLIB+42	0.00%	US86358HRX97
VM CASH CCP LCH FOB SEK	0.00%	VM CASH CCP LCH FOB SEK
Tax Reclaim Acc NOK - Deposit Accounts 31/03/2020	0.00%	Tax Reclaim Acc NOK - Deposit Accounts 31/03/2020
REALKREDIT DANMARK **PARTIAL CALL	0.00%	DK0009292120
FN ARM 545953 H15T1Y+226.6 10.41	0.00%	US31385JQE19
EUROPEAN MONETARY UNION EURO	0.00%	EZ96HMC21MS9
CSFB 2002-P1A A 1MLIB+63 AMBAC	0.00%	US22540VK434
NORDEA KREDIT REAL**PARTIAL CALL**	0.00%	DK0002030683
VM CASH CCP LCH FOB JPY	0.00%	VM CASH CCP LCH FOB JPY
IRS EUR -0.15000 03/18/20-10Y LCH	0.00%	EZ7FGKCPBK01
INF SWAP GB NI 3.436 02/15/20-10Y LCH	0.00%	EZYNDGQJWXM0
OTC EPUT EUR VS USD @ 1.085 GLM	0.00%	OTC EPUT EUR VS USD @ 1.085 GLM
NAVSL 2014-CTA A 1MLIB+70BP 144A	0.00%	US63938HAA59
CME ACAL EURO\$CALL 03/22 @ 99.75	0.00%	CME ACAL EURO\$CALL 03/22 @ 99.75
REALKREDIT DANMARK **PARTIAL CALL	0.00%	DK0009292559
CSFB 2003-8 5A1 SEQ WM31 WC7.750	0.00%	US22541NX200
FIN FUT 10YR JGB OSE 06/15/20	0.00%	FIN FUT 10YR JGB OSE 06/15/20

FNMA TBA 3.5% APR 15YR	0.00%	US01F0324438
BSARM 2004-2 22A ARM WM34 WC4.917	0.00%	US07384MN322
IMM 2003-9F-A1 AFC 1MLIBOR+40	0.00%	US45254NFL64
STIF FUND (SGD)	0.00%	STIF FUND (SGD)
OIS USD FEDL01/2.714 05/21/18 LCH	0.00%	EZ70GJ5KNH50
FN ARM 800171 US0012M+138.1 9.967	0.00%	US31405U6G90
NYKREDIT REALKREDIT AS**PARTIAL CALL**	0.00%	DK0009795627
NEW S WALES TREASURY CRP	0.00%	AU35G0001571
SAMI 2002-AR3-A1 1MOLIB+33	0.00%	US86358HMX34
AUSTRALIAN DOLLARS	0.00%	EZ36Z55HPL42
JAPANESE YEN	0.00%	EZB27343NGS7
BALTA 2005-4 23A2 AS WM35 WCS.8	0.00%	US07386HSZ54
FH ARM 781867 H15T1Y+199.5 10.675	0.00%	US31349TCC36
SBAP 2000-20K 1 PASS THRU	0.00%	US83162CLC54
FH ARM 1G0867 US0012M+173.1 10.341	0.00%	US3128NC6C35
IRS SEK 0.50000 06/19/19-5Y LCH	0.00%	EZ3TJSJGD337
FN ARM 594243 H15T1Y+250.8 12.672	0.00%	US31387UEQ04
FIN FUT EURO\$ CME (WHT) 06/15/20	0.00%	FIN FUT EURO\$ CME (WHT) 06/15/20
FN ARM 800158 US0012M+165.7 9.501	0.00%	US31405U5T21
IRS USD 1.00000 06/17/20-2Y CME	0.00%	EZC9QN5CQGX2
SOUTH KOREA WON-NDP	0.00%	EZ8WVFRXV480
IRS USD 2.50000 12/18/19-5Y CME	0.00%	EZ2X9THLD8L8
VM CASH CCP LCH FOB GBP	0.00%	VM CASH CCP LCH FOB GBP
FN ARM 594245 H15T1Y+238.3 10.649	0.00%	US31387UES69
IRS JPY 0.20000 06/19/19-10Y LCH	0.00%	EZ657V2SGTG5
BRFKREDIT A/S**PARTIAL CALL**	0.00%	DK0009382707
IRS USD 1.24900 08/31/21-3Y LCH	0.00%	EZ4JYCV1Y6Q5
GN II ARM 80187M 07/20 11	0.00%	US36225CF501
STIF FUND (ZAR)	0.00%	STIF FUND (ZAR)
IRS USD 1.25000 06/17/20-1Y (WHT) CME	0.00%	IRS USD 1.25000 06/17/20-1Y (WHT) CME
VM CASH FUT FOR FOB JPY	0.00%	VM CASH FUT FOR FOB JPY
IRS MXN 5.82500 01/21/16-7Y* CME	0.00%	EZV6X7N3Q3J49
IRS USD 1.29800 08/25/21-3Y LCH	0.00%	EZMK76FQD8G9
WAMU 2002-AR6 A 12MTA+140	0.00%	US929227QB55
WAMU 2003-AR5 A7 ARM WM33 WC 4.9155	0.00%	US929227R651
IRS USD 1.50000 12/18/19-10Y CME	0.00%	EZ81ZNLGS404
IRS ZAR 7.25000 06/20/18-5Y CME	0.00%	EZ8RFWKLCS5
FN ARM 915531 H15T1Y+211.9 10.284	0.00%	US31411VEC90
JPM ILS Call A/c - Current Accounts 31/03/2020	0.00%	JPM ILS Call A/c - Current Accounts 31/03/2020
FIN FUT EUR-BUND 10YR EUX 06/08/20	0.00%	DE000C4E97A8
RFMSI 2003-59-A1 SEQ WM31 WC6.96	0.00%	US76111JZ721
SARM 2004-12 7A1 WM34 WCS.4668 ARM	0.00%	US863579AV05
QUEENSLAND TREASURY CORP	0.00%	AU3CB0248037
IRS JPY 0.00000 12/03/19-2Y LCH	0.00%	EZ86PY1WNGS1
IRS MXN 7.74000 03/06/17-10Y* CME	0.00%	EZJLN5F8L6S2
OTC EPUT EUR VS GBP @ 0.8325 GLM	0.00%	EZ1GHHMF4SH4
FIN FUT EURO\$ CME (WHT) 12/14/20	0.00%	FIN FUT EURO\$ CME (WHT) 12/14/20
FIN FUT EURO\$ CME (RED) 06/14/21	0.00%	FIN FUT EURO\$ CME (RED) 06/14/21
GMSI 2003-1 A1 ARM WM33 WC4.6479	0.00%	US395387AA13
LBI POST-DISTRIBUTION CLAIM NET ASSET	0.00%	LBI POST-DISTRIBUTION CLAIM NET ASSET
IRS GBP 0.75000 03/18/20-2Y LCH	0.00%	EZ81KV65MHY0
FNMA PRE-PAY PENALTY #925162	0.00%	US31412GZ384
IRS GBP 1.24000 09/18/19-2Y LCH	0.00%	EZBCD4CMGDS2
VM CASH FUT FOR FOB GBP	0.00%	VM CASH FUT FOR FOB GBP
IRS GBP 0.81100 02/17/23-5Y LCH	0.00%	EZDNTK2PLDJ6
FNW 2002-W8-F 1MOLIB+40	0.00%	US31392DQ707
CASH Uninvested TRL	0.00%	CASH Uninvested TRL
CSFB 2003-AR18 2A3 WM33 WCS.2935 ARM	0.00%	US22541QFC15
INF SWAP GB NI 3.386 01/15/20-10Y LCH	0.00%	EZ4D312TX8Y1
FIN FUT EURO-BOBL 5Y EUX 06/08/20	0.00%	DE000C4E97B6
BSARM 2003-9 2A1 ARM WM33 WCS.1137	0.00%	US07384MB681
IRS USD 2.00000 02/12/20-10Y CME	0.00%	EZ8FRZHLVCL3
IRS USD 1.36000 09/17/21-3Y CME	0.00%	EZD7LXF2WVVF4
IRS USD R 3ML/1ML+7.25 04/27/22-23 CME	0.00%	IRS USD R 3ML/1ML+7.25 04/27/22-23 CME
IRO USD 30Y P 2.00500 L 06/08/20 MYC	0.00%	EZ9M8T6BZY95
IRS USD 1.25000 06/17/20-5Y CME	0.00%	EZND5BTWY01
IRS GBP 0.80300 02/14/23-5Y LCH	0.00%	EZMVBFGJQ2V2
EUACAL EUR-BUND 05/22/20 @ 177	0.00%	DE000C4NWWW99
CDX ITRAXX XOV32 5Y ICE	0.00%	EZXJ1FB5KMB5
BSARM 2003-5 1A2 WM33 WC4.7969 ARM	0.00%	US07384MWG31
RUSSIAN RUBLE-NDP	0.00%	EZ9JZ8B9G7L0
IRS GBP 1.00000 06/17/20-10Y LCH	0.00%	EZ3XY3F0BT2
GSR 2003-2F 3A1 WM31 WC7.1	0.00%	US36228FNB84
Tax Reclaim Acc GBP - Deposit Accounts 31/03/2020	0.00%	Tax Reclaim Acc GBP - Deposit Accounts 31/03/2020
IRS GBP 0.75000 03/18/20-10Y LCH	0.00%	EZ2R7447YB98
TREASURY CORP VICTORIA	0.00%	AU0000078552
IRO USD 30Y P 1.98400 L 06/09/20 MYC	0.00%	EZ2R559J4552
GN II ARM 80393M 07/20 11	0.00%	US36225CNK89
AHM 2004-3 5A 12MLIBOR+150	0.00%	US02660TBP75
Tax Reclaim Acc JPY - Deposit Accounts 31/03/2020	0.00%	Tax Reclaim Acc JPY - Deposit Accounts 31/03/2020

IRS USD 2.00000 03/10/20-10Y CME	0.00% EZ9K238VZ9V4
GN II ARM 80364M 04/20 11	0.00% US36225CMN38
OIS GBP SONIO/0.905 12/03/29 LCH	0.00% EZ64JD1ZVX0
FIN FUT UK GILT ICE 06/26/20	0.00% G800H7W77Q67
CASH COLLATERAL ISDA CBK USD	0.00% CASH COLLATERAL ISDA CBK USD
IRS GBP 0.67200 02/26/21-10Y LCH	0.00% EZY4P3MVQFL5
STIF FUND (CHF)	0.00% STIF FUND (CHF)
IRS EUR -0.50000 03/18/20-5Y LCH	0.00% EZ81H43BT8T1
Bristol-Myers Squibb Company Contingent Value Rights 2019-31.12.2020	0.00% US1101221570
TREASURY CORP VICTORIA	0.00% AU35G0001175
CDX IG32 10Y ICE	0.00% EZPSTBHJ5B64
CASH COLLATERAL ISDA JPM USD	0.00% CASH COLLATERAL ISDA JPM USD
JAPANESE YEN	0.00% EZ92TY3PRRT5
STIF FUND (NZD)	0.00% STIF FUND (NZD)
IRS USD R 3ML/1ML+8.5 06/19/17-22 CME	0.00% IRS USD R 3ML/1ML+8.5 06/19/17-22 CME
IRS USD R 3ML/1ML+8.80 05/23/24-29 CME	0.00% IRS USD R 3ML/1ML+8.80 05/23/24-29 CME
SWEDISH KRONER	0.00% EZ37G9RBKKN1
RUSSIAN RUBLE-NDF	0.00% EZVSWZCDQQB7
STIF FUND (NOK)	0.00% STIF FUND (NOK)
IRS USD R 3ML/1ML+7 03/07/22-24 CME	0.00% IRS USD R 3ML/1ML+7 03/07/22-24 CME
IRS USD R 3ML/1ML+9.125 03/18/21-22 CME	0.00% IRS USD R 3ML/1ML+9.125 03/18/21-22 CME
STIF FUND (PLN)	0.00% STIF FUND (PLN)
IRS EUR 0.50000 12/19/18-7Y LCH	0.00% EZ102P6804B0
EUROPEAN MONETARY UNION EURO	0.00% EZ1VKRY9YMP5
IRS USD R 3ML/1ML+8.8 09/06/22-24 CME	0.00% IRS USD R 3ML/1ML+8.8 09/06/22-24 CME
Banco Espirito Santo S.A.	0.00% PTBES0AM0007
IRS USD R 3ML/1ML+8.375 06/12/17-22 CME	0.00% IRS USD R 3ML/1ML+8.375 06/12/17-22 CME
STIF FUND (DKK)	0.00% STIF FUND (DKK)
ZCS BRL 8.88 05/18/18-01/04/21 CME	0.00% EZ62602BZ7P7
IRS USD R 3ML/1ML+7 06/12/17-22 CME	0.00% IRS USD R 3ML/1ML+7 06/12/17-22 CME
WESTERN AUST TREAS CORP	0.00% AU35G0001910
CASH Uninvested CNH	0.00% CASH Uninvested CNH
IRS USD R 3ML/1ML+10.5 09/27/22-24 CME	0.00% IRS USD R 3ML/1ML+10.5 09/27/22-24 CME
CASH Uninvested ILS	0.00% CASH Uninvested ILS
IRS USD R 3ML/1ML+10.2 10/04/22-24 CME	0.00% IRS USD R 3ML/1ML+10.2 10/04/22-24 CME
CASH COLLATERAL DOM MSF TOR USD	0.00% CASH COLLATERAL DOM MSF TOR USD
COLOMBIAN PESO-NDF	0.00% EZBLCNPL8BW3
TREASURY CORP VICTORIA	0.00% AU0000042004
CASH COLLATERAL ISDA TOR USD	0.00% CASH COLLATERAL ISDA TOR USD
CASH COLLATERAL TBA WFS USD	0.00% CASH COLLATERAL TBA WFS USD
STIF FUND (HKD)	0.00% STIF FUND (HKD)
CASH Uninvested CNY	0.00% CASH Uninvested CNY
AMP/Bayfair Cash	0.00% AMP/Bayfair Cash
CASH COLLATERAL TBA SAL USD	0.00% CASH COLLATERAL TBA SAL USD
STIF FUND (BZD)	0.00% STIF FUND (BZD)
STIF FUND (AED)	0.00% STIF FUND (AED)
STIF FUND (SAR)	0.00% STIF FUND (SAR)
REALKREDIT DANMARK **PARTIAL CALL	0.00% DK0009297194
BRFKREDIT A/S**PARTIAL CALL**	0.00% DK0009387771
STIF FUND (MYR)	0.00% STIF FUND (MYR)
STIF FUND (BRL)	0.00% STIF FUND (BRL)
STIF FUND (TWD)	0.00% STIF FUND (TWD)
BRFKREDIT A/S ** PARTIAL CALL**	0.00% DK0009387698
NORDEA KREDIT REAL**PARTIAL CALL**	0.00% DK0002032978
STIF FUND (PHP)	0.00% STIF FUND (PHP)
STIF FUND (INR)	0.00% STIF FUND (INR)
STIF FUND (RUB)	0.00% STIF FUND (RUB)
TEL TACT A/C	0.00% TEL TACT A/C
Westpac - Fisher Funds	0.00% Westpac - Fisher Funds
Other Operating Cash	0.00% Other Operating Cash
MXN - USD (UNDERLYING)	0.00% MXN - USD (UNDERLYING)
AUD - USD (UNDERLYING)	0.00% AUD - USD (UNDERLYING)
NOK - USD (UNDERLYING)	0.00% NOK - USD (UNDERLYING)
IDR - USD (UNDERLYING)	0.00% IDR - USD (UNDERLYING)
RUB - USD (UNDERLYING)	0.00% RUB - USD (UNDERLYING)
CAD - USD (UNDERLYING)	0.00% CAD - USD (UNDERLYING)
EUR - USD (UNDERLYING)	0.00% EUR - USD (UNDERLYING)
CASH Uninvested GBP	0.00% CASH Uninvested GBP
CCS USD P US3ML/AUD3MBBSW+42.25 GLM	0.00% CCS USD P US3ML/AUD3MBBSW+42.25 GLM
SEK - USD (UNDERLYING)	0.00% SEK - USD (UNDERLYING)
Currency Adjustment GBP	0.00% Currency Adjustment GBP
DKK - USD (UNDERLYING)	0.00% DKK - USD (UNDERLYING)
CHF - USD (UNDERLYING)	0.00% CHF - USD (UNDERLYING)
PLN - USD (UNDERLYING)	0.00% PLN - USD (UNDERLYING)
GBP - USD (UNDERLYING)	0.00% GBP - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.00% PEN - USD (UNDERLYING)
STIF FUND (CLP)	0.00% STIF FUND (CLP)
KRW - USD (UNDERLYING)	0.00% KRW - USD (UNDERLYING)
HKD - USD (UNDERLYING)	0.00% HKD - USD (UNDERLYING)

Currency Adjustment RUR	0.00%	Currency Adjustment RUR
CASH Uninvested ZAR	0.00%	CASH Uninvested ZAR
CASH Uninvested JPY	0.00%	CASH Uninvested JPY
JPY - USD (UNDERLYING)	0.00%	JPY - USD (UNDERLYING)
CASH Uninvested AUD	0.00%	CASH Uninvested AUD
STIF FUND (KRW)	0.00%	STIF FUND (KRW)
U S TREASURY REPO	0.00%	U S TREASURY REPO
NZD - USD (UNDERLYING)	0.00%	NZD - USD (UNDERLYING)
BRL - USD (UNDERLYING)	0.00%	BRL - USD (UNDERLYING)
Currency Adjustment CNH	0.00%	Currency Adjustment CNH
CASH Uninvested SEK	0.00%	CASH Uninvested SEK
CASH Uninvested CAD	0.00%	CASH Uninvested CAD
EUR - GBP (UNDERLYING)	0.00%	EUR - GBP (UNDERLYING)
ZAR - USD (UNDERLYING)	0.00%	ZAR - USD (UNDERLYING)
INR - USD (UNDERLYING)	0.00%	INR - USD (UNDERLYING)
COP - USD (UNDERLYING)	0.00%	COP - USD (UNDERLYING)
CNH - USD (UNDERLYING)	0.00%	CNH - USD (UNDERLYING)
ILS - USD (UNDERLYING)	0.00%	ILS - USD (UNDERLYING)
LBIE GBP POST -DISTRIBUTION MSFTA	0.00%	LBIE GBP POST -DISTRIBUTION MSFTA
CCS USD P US3ML/AUD3MBBSW+42 CBK	0.00%	CCS USD P US3ML/AUD3MBBSW+42 CBK
Dual Ccy Liab Adj US	0.00%	Dual Ccy Liab Adj US
Currency Adjustment USD	0.00%	Currency Adjustment USD
CASH Uninvested EUR	0.00%	CASH Uninvested EUR
CASH Uninvested MXN	0.00%	CASH Uninvested MXN
Barclays Cap Swap 8 08/08/2020	0.00%	Barclays Cap Swap 8 08/08/2020
Centrebet Litigation Claim Unit Trust NA	0.00%	Centrebet Litigation Claim Unit Trust NA
HSBC Bank CDS 20/12/2024 20/12/2024	0.00%	HSBC Bank CDS 20/12/2024 20/12/2024
HSBC Holdings PLC CDS 20/12/2024 20/12/2024	0.00%	HSBC Holdings PLC CDS 20/12/2024 20/12/2024
JPM Equity Swap 9 11/20 18/11/2020	0.00%	JPM Equity Swap 9 11/20 18/11/2020
Pike River Coal Ltd.	0.00%	NZPRCE0001S3
INF FLR US @ 0 09/29/10-10Y CBK	0.00%	INF FLR US @ 0 09/29/10-10Y CBK
CASH Uninvested BRL	0.00%	CASH Uninvested BRL
IRS USD 1.75000 06/20/18-2Y CME	0.00%	EZ8BY0XJDR3
IRO USD 1Y1Y P 1.60000 L 06/09/20 MYC	0.00%	IRO USD 1Y1Y P 1.60000 L 06/09/20 MYC
IRO USD 1Y1Y P 1.60000 L 06/08/20 MYC	0.00%	IRO USD 1Y1Y P 1.60000 L 06/08/20 MYC
FORTUM OYJ SNR SE ICE	0.00%	EZV56NPXC964
UNITED UTILITIES PLC SNR SE ICE	0.00%	EZDW4558K579
BASF SE SNR SE ICE	0.00%	EZ7RQ9JSJM49
FIN FUT US 2YR CBT 06/30/20	0.00%	FIN FUT US 2YR CBT 06/30/20
DAIMLER AG SNR SE ICE	0.00%	EZ1JZK927PB8
QUEENSLAND TREASURY CORP	0.00%	AU35G0001993
IRS EUR -0.30000 06/17/20-2Y LCH	0.00%	EZ1HJ4PPF4K6
IRS GBP 0.75000 03/18/20-5Y LCH	0.00%	EZ3NWXZ7457X4
IRS USD R 3ML/1ML+8.375 04/26/21-22 CME	0.00%	IRS USD R 3ML/1ML+8.375 04/26/21-22 CME
IRS GBP 0.73700 02/14/23-1Y (BLU) LCH	0.00%	EZQ492G6X6Q8
IRS GBP 0.72200 02/26/21-30Y LCH	0.00%	EZ5TJW7L2Z55
IRS USD 1.30500 08/21/20-3Y LCH	0.00%	EZ5XQB361W26
IRS GBP 0.74500 02/17/23-1Y (BLU) LCH	0.00%	EZ3PXBVN4552
AMP/Merivale Cash	0.00%	AMP/Merivale Cash
FNMA TBA 3.5% MAY 15YR	0.00%	US01F0324503
FIN FUT UK 90DAY ICE (WHT) 03/17/21	0.00%	GB00H1R4B467
FIN FUT UK 90DAY ICE (WHT) 09/16/20	0.00%	GB00H1R4B244
IRS GBP 1.08000 12/03/29-10Y LCH	0.00%	EZWNXQR5YJD9
IRS CZK 1.91250 01/30/19-10Y CME	0.00%	EZK4YYH4SS47
OTC ECAL EUR VS CNH @ 7.85 HUS	0.00%	OTC ECAL EUR VS CNH @ 7.85 HUS
NEW S WALES TREASURY CRP	0.00%	AU35G0001944
SHELL INTERNATIONAL FINANCE B SNR SE ICE	0.00%	EZ9M1L79B5B1
SWEDISH KRONER	0.00%	EZ1D3J2KY474
IRS USD 1.54000 02/26/20-2Y CME	0.00%	IRS USD 1.54000 02/26/20-2Y CME
IRS GBP 0.75000 06/17/20-2Y LCH	0.00%	EZRPHY14S846
IRS GBP 0.75000 03/18/20-30Y LCH	0.00%	EZ3CFBD6MXF5
IRS GBP 1.00000 06/17/20-5Y LCH	0.00%	EZYK4VNO63Z2
BRAZIL LA SP FBF	0.00%	EZBJVCLTRGC3
IRS USD 1.57000 02/27/20-2Y CME	0.00%	IRS USD 1.57000 02/27/20-2Y CME
BRAZIL LA SP GST	0.00%	EZ1T295VQ6C9
AUD - USD	0.00%	EZ6X78VBW168
IRO USD 3Y P 1.88000 M 09/15/21 BOA	0.00%	EZKVS9SMJFP1
IRS EUR 1.31000 06/19/24-5Y LCH	0.00%	EZQV5G245N90
EUROPEAN MONETARY UNION EURO	0.00%	EZ350W33GYZ7
MARKS AND SPENCER PLC SNR SE ICE	0.00%	EZ60XLY2Z4T5
IRO JPY 2Y P -0.04650 J 06/29/20 MYC	0.00%	EZV20XLB8Y08
NORTHERN TERRITORY TREAS	0.00%	AU35G0002074
NEW ZEALAND DOLLAR	0.00%	EZB93NHNYCN3
BRAZIL LA SP BPS	0.00%	BRAZIL LA SP BPS
EUROPEAN MONETARY UNION EURO	0.00%	EZ874HMQF671
FIN FUT EURO-OAT EUX 10YR 06/08/20	0.00%	DE000C4E97F7
INT FLR US @ 0 10/08/21-1Y MYC	0.00%	INT FLR US @ 0 10/08/21-1Y MYC
HONG KONG DOLLARS	0.00%	EZ5PW0YN9170
IRS EUR -0.15000 06/17/20-5Y LCH	0.00%	EZV91V9PY2X5
IRO USD 3Y P 2.02000 L 12/21/21 DUB	0.00%	EZWRM1327QV3

ISRAELI SHEKEL	0.00%	EZ9N179CC5N4
IRS GBP 1.00000 06/17/20-30Y LCH	0.00%	EZMDWR700P95
FIN FUT EURO-SCHATZ 2YR EUX 06/08/20	0.00%	DE000C4E97C4
FIN FUT CAN 10YR BOND MSE 06/19/20	0.00%	FIN FUT CAN 10YR BOND MSE 06/19/20
IRS USD 1.54000 12/19/19-2Y CME	0.00%	EZ2CS80574W6
FIN FUT US 10YR CBT 06/19/20	0.00%	FIN FUT US 10YR CBT 06/19/20
IRS EUR 0.50000 06/17/20-30Y LCH	0.00%	EZ7X186XV988
IRO USD 3Y P 1.44800 L 08/23/21 MYC	0.00%	EZL3KXT5VTS8
BRAZILIAN REAL-NDF	0.00%	EZ3M591L7931
IRS JPY 0.33000 11/29/19-30Y LCH	0.00%	EZW6GC4L1X2
AP MOLLER - MAERSK A/S SNR SE SP JPM	0.00%	EZNR06ML6JH9
IRS USD 1.50000 12/18/19-2Y CME	0.00%	EZ5M8XH022F2
INT FLR US @ 0 10/07/21-1Y MYC	0.00%	INT FLR US @ 0 10/07/21-1Y MYC
IRS CAD 1.71250 10/02/19-10Y LCH	0.00%	EZTYXBJD1LV1
OTC ECAL EUR VS USD @ 1.105 GLM	0.00%	OTC ECAL EUR VS USD @ 1.105 GLM
IRO USD 3Y P 1.39900 L 08/26/21 FBF	0.00%	EZYF95BW5JV5
IRO EUR 30Y C 0.00000 L 08/25/20 JPM	0.00%	EZ055XW7M2Q9
IRS CAD 2.50000 06/19/19-10Y CME	0.00%	EZ80CS10CHX4
CDX ITRAXX MAIN32 5Y ICE	0.00%	EZ2YTYF24Z9
FIN FUT US 5YR CBT 06/30/20	0.00%	FIN FUT US 5YR CBT 06/30/20
IRS EUR 0.15000 06/17/20-10Y LCH	0.00%	EZ21FNFP871
NEW S WALES TREASURY I/L	0.00%	AU3TI0000569
IRO FWD EUR 30Y C 0.00000 L 08/24/20 MYC	0.00%	EZ5960NG0682
SWISS FRANCS	0.00%	EZ2V95PBKJT1
SOUTH AFRICA EM SP BOA	0.00%	EZ40VWBSYF24
IRS CAD 2.56485 03/07/19-30Y LCH	0.00%	EZJ00SLLTW02
BRITISH POUND STERLING	0.00%	EZ2RBPBPC4K0
FIN FUT EUR-BUXL 30YR EUX 06/08/20	0.00%	DE000C4E97D2
IRO EUR 30Y C 0.00000 L 08/27/20 GLM	0.00%	EZ5WG07N3501
BRAZIL LA SP HUS	0.00%	EZ9SRTJ6KLW5
IRS CAD 2.75000 12/18/18-30Y LCH	0.00%	EZYSDLR2RY71
FINLAND GOVT	0.00%	FI4000197959
IRO FWD GBP 10Y P 0.78000 L 02/26/21 GLM	0.00%	EZQCKGMFHH55
CHINESE - YUAN RENMINBI (CNH)	0.00%	CHINESE - YUAN RENMINBI (CNH)
IRS CNY P 3.02500 06/19/19-5Y BOA	0.00%	IRS CNY P 3.02500 06/19/19-5Y BOA
IRO FWD EUR 30Y C 0.00000 L 08/28/20 GLM	0.00%	EZNX2KBT1VY0
FIN FUT AUS 10YR BOND SFE 06/15/20	0.00%	FIN FUT AUS 10YR BOND SFE 06/15/20
NORWEGIAN KRONER	0.00%	EZLMSM2XSSC8
ITALIAN BTP BOND	0.00%	IT0005345183
DANISH KRONER	0.00%	EZ869V8CCPC5
IRS CAD 1.90000 12/18/19-10Y LCH	0.00%	EZ9MT82GTGL2
SOUTH AFRICAN RAND	0.00%	EZ9G2YMC1B26
IRS CAD 1.50000 06/17/20-10Y LCH	0.00%	EZHNFJZNMQ6
LBIE OPEN POSITION NET PAYABLE	0.00%	LBIE OPEN POSITION NET PAYABLE
FRANCE GOVT OAT BD	0.00%	FR0013404969
FNMA TBA 2.5% MAY 30YR	0.00%	US01F0226591
DANISH KRONER	0.00%	EZ6Y31QP71H1
IRS USD 1.50000 06/17/20-30Y CME	0.00%	EZV8DRBWY4H3
SOUTH AFRICA EM SP GST	0.00%	EZVWY07Y7L71
MEXICAN NUEVO PESO	0.00%	EZVXX4FWRW30
IRS USD 1.85734 12/31/19-25Y* CME	0.00%	EZJW7YQTWND0
JAPAN GOVT JP BP BRC	0.00%	EZ9Z2TW0WGZ4
SOUTH KOREA GOVT AS BP BRC	0.00%	EZ45M4R7YXT5
FIN FUT US ULTRA 30YR CBT 06/19/20	0.00%	FIN FUT US ULTRA 30YR CBT 06/19/20
SPANISH GOVT BD (BONOS Y OBLIG)	0.00%	ES0000012B88
NEW ZEALAND DOLLAR	0.00%	EZ8WSR6LSNC8
IRO USD 1Y C 1.45000 M 08/11/20 GLM	0.00%	IRO USD 1Y C 1.45000 M 08/11/20 GLM
IRO USD 1Y C 1.45000 M 08/06/20 GLM	0.00%	IRO USD 1Y C 1.45000 M 08/06/20 GLM
NORWEGIAN KRONER	0.00%	EZ3D059N8510
SWISS FRANCS	0.00%	EZNIYV7DMBH1
MEXICAN NUEVO PESO	0.00%	EZ3JY2B7LJ11
SPANISH GOVT BD (BONOS Y OBLIG)	0.00%	ES00000127A2
MEXICAN NUEVO PESO	0.00%	EZ1KT6BHZ4V6
BRAZILIAN REAL-NDF	0.00%	EZ5J0DGLHLM0
OTC ECAL EUR VS RUB @ 73.0 GLM	0.00%	EZY0ZNMQ2JJ28
INDONESIAN RUPIAH-NDF	-0.01%	EZ4GXG6HZKR6
FIN FUT EUX EURO-BTP 06/08/20	-0.01%	DE000C4E9781
JPMorgan AUD Fishers - Nett Settlement 31/03/2020	-0.01%	JPMorgan AUD Fishers - Nett Settlement 31/03/2020
BRITISH POUND STERLING	-0.01%	EZBG25CCDZ74
RUSSIAN RUBLE-NDF	-0.01%	EZ96QSQ8Z5Y5
Unit Trades - Nett Settlement 31/03/2020	-0.01%	Unit Trades - Nett Settlement 31/03/2020
JAPANESE YEN	-0.01%	EZ2961V9BSK6
iTraxx Europe Swaption 17/06/2020 16/06/2020	-0.02%	iTraxx Europe Swaption 17/06/2020 16/06/2020
CCS USD P US3ML/EUR3ML-16.2 MYI	-0.02%	CCS USD P US3ML/EUR3ML-16.2 MYI
NEW ZEALAND DOLLAR	-0.04%	EZ9Y6NVJXXV9
UK GILT 1.75% 2049	-0.05%	GB00BFWFPP71
CCS USD P US3ML/EUR3ML-17.2 CBK	-0.05%	CCS USD P US3ML/EUR3ML-17.2 CBK
CASH Uninvested USD	-0.07%	CASH Uninvested USD
JPM USD Call A/c - Nett Settlement 31/03/2020	-0.14%	JPM USD Call A/c - Nett Settlement 31/03/2020

NEW ZEALAND DOLLAR

BUY NZD:SELL AUD 12/06/20 12/06/2020	-0.32% E24X0RWF6XC3
BUY NZD:SELL USD 18/06/20 18/06/2020	4.92% BUY NZD:SELL AUD 12/06/20 12/06/2020
BUY NZD:SELL USD 22/06/20 22/06/2020	3.60% BUY NZD:SELL USD 18/06/20 18/06/2020
BUY NZD:SELL USD 09/06/20 08/06/2020	4.77% BUY NZD:SELL USD 22/06/20 22/06/2020
BUY NZD:SELL USD 15/06/20 16/06/2020	1.75% BUY NZD:SELL USD 09/06/20 08/06/2020
BUY NZD:SELL EUR 18/06/20 18/06/2020	3.44% BUY NZD:SELL USD 15/06/20 16/06/2020
BUY USD:SELL NZD 23/06/20 24/06/2020	1.25% BUY NZD:SELL EUR 18/06/20 18/06/2020
BUY NZD:SELL AUD 09/06/20 08/06/2020	1.41% BUY USD:SELL NZD 23/06/20 24/06/2020
BUY NZD:SELL EUR 15/06/20 16/06/2020	0.76% BUY NZD:SELL AUD 09/06/20 08/06/2020
BUY AUD:SELL NZD 12/06/20 12/06/2020	2.09% BUY NZD:SELL EUR 15/06/20 16/06/2020
BUY NZD:SELL JPY 15/06/20 16/06/2020	1.16% BUY AUD:SELL NZD 12/06/20 12/06/2020
BUY USD:SELL NZD 22/06/20 22/06/2020	1.11% BUY NZD:SELL JPY 15/06/20 16/06/2020
BUY NZD:SELL EUR 22/06/20 22/06/2020	1.23% BUY USD:SELL NZD 22/06/20 22/06/2020
BUY NZD:SELL AUD 15/06/20 16/06/2020	0.76% BUY NZD:SELL EUR 22/06/20 22/06/2020
BUY USD:SELL NZD 18/06/20 18/06/2020	0.74% BUY NZD:SELL AUD 15/06/20 16/06/2020
BUY JPY:SELL NZD 18/06/20 18/06/2020	0.61% BUY USD:SELL NZD 18/06/20 18/06/2020
BUY NZD:SELL CAD 15/06/20 16/06/2020	0.40% BUY JPY:SELL NZD 18/06/20 18/06/2020
BUY NZD:SELL JPY 22/06/20 22/06/2020	0.67% BUY NZD:SELL CAD 15/06/20 16/06/2020
BUY USD:SELL NZD 15/06/20 16/06/2020	0.66% BUY NZD:SELL JPY 22/06/20 22/06/2020
BUY NZD:SELL GBP 15/06/20 16/06/2020	0.54% BUY USD:SELL NZD 15/06/20 16/06/2020
BUY GBP:SELL NZD 18/06/20 18/06/2020	0.85% BUY NZD:SELL GBP 15/06/20 16/06/2020
BUY NZD:SELL EUR 09/06/20 08/06/2020	0.31% BUY GBP:SELL NZD 18/06/20 18/06/2020
BUY EUR:SELL NZD 18/06/20 18/06/2020	0.33% BUY NZD:SELL EUR 09/06/20 08/06/2020
BUY EUR:SELL NZD 15/06/20 16/06/2020	0.58% BUY EUR:SELL NZD 18/06/20 18/06/2020
BUY AUD:SELL NZD 09/06/20 08/06/2020	0.33% BUY EUR:SELL NZD 15/06/20 16/06/2020
BUY NZD:SELL GBP 22/06/20 22/06/2020	0.28% BUY AUD:SELL NZD 09/06/20 08/06/2020
BUY AUD:SELL NZD 22/06/20 22/06/2020	0.48% BUY NZD:SELL GBP 22/06/20 22/06/2020
BUY JPY:SELL NZD 15/06/20 16/06/2020	0.24% BUY AUD:SELL NZD 22/06/20 22/06/2020
BUY CHF:SELL NZD 18/06/20 18/06/2020	0.31% BUY JPY:SELL NZD 15/06/20 16/06/2020
BUY EUR:SELL NZD 09/06/20 08/06/2020	0.14% BUY CHF:SELL NZD 18/06/20 18/06/2020
BUY NZD:SELL CHF 22/06/20 22/06/2020	0.12% BUY EUR:SELL NZD 09/06/20 08/06/2020
BUY CAD:SELL NZD 18/06/20 18/06/2020	0.19% BUY NZD:SELL CHF 22/06/20 22/06/2020
BUY USD:SELL NZD 09/06/20 08/06/2020	0.12% BUY CAD:SELL NZD 18/06/20 18/06/2020
BUY NZD:SELL CAD 22/06/20 22/06/2020	0.22% BUY USD:SELL NZD 09/06/20 08/06/2020
BUY NZD:SELL CAD 18/06/20 18/06/2020	0.18% BUY NZD:SELL CAD 22/06/20 22/06/2020
BUY NZD:SELL AUD 22/06/20 22/06/2020	0.11% BUY NZD:SELL CAD 18/06/20 18/06/2020
BUY NZD:SELL USD 23/06/20 24/06/2020	0.13% BUY NZD:SELL AUD 22/06/20 22/06/2020
BUY AUD:SELL NZD 18/06/20 18/06/2020	0.13% BUY NZD:SELL USD 23/06/20 24/06/2020
BUY EUR:SELL NZD 22/06/20 22/06/2020	0.10% BUY AUD:SELL NZD 18/06/20 18/06/2020
BUY NZD:SELL CHF 09/06/20 08/06/2020	0.17% BUY EUR:SELL NZD 22/06/20 22/06/2020
BUY NZD:SELL SEK 22/06/20 22/06/2020	0.06% BUY NZD:SELL CHF 09/06/20 08/06/2020
BUY DKK:SELL NZD 22/06/20 22/06/2020	0.07% BUY NZD:SELL SEK 22/06/20 22/06/2020
BUY NZD:SELL GBP 18/06/20 18/06/2020	0.06% BUY DKK:SELL NZD 22/06/20 22/06/2020
BUY AUD:SELL NZD 15/06/20 16/06/2020	0.05% BUY NZD:SELL GBP 18/06/20 18/06/2020
BUY HKD:SELL NZD 22/06/20 22/06/2020	0.05% BUY AUD:SELL NZD 15/06/20 16/06/2020
BUY HKD:SELL NZD 18/06/20 18/06/2020	0.06% BUY HKD:SELL NZD 22/06/20 22/06/2020
BUY CAD:SELL NZD 15/06/20 16/06/2020	0.04% BUY HKD:SELL NZD 18/06/20 18/06/2020
BUY SGD:SELL NZD 22/06/20 22/06/2020	0.04% BUY CAD:SELL NZD 15/06/20 16/06/2020
BUY CHF:SELL NZD 22/06/20 22/06/2020	0.04% BUY SGD:SELL NZD 22/06/20 22/06/2020
BUY GBP:SELL NZD 22/06/20 22/06/2020	0.03% BUY CHF:SELL NZD 22/06/20 22/06/2020
BUY JPY:SELL NZD 22/06/20 22/06/2020	0.02% BUY GBP:SELL NZD 22/06/20 22/06/2020
BUY CAD:SELL NZD 22/06/20 22/06/2020	0.02% BUY JPY:SELL NZD 22/06/20 22/06/2020
SELL NZD:BUY CAD 22/06/20 22/06/2020	0.02% BUY CAD:SELL NZD 22/06/20 22/06/2020
SELL GBP:BUY NZD 15/06/20 16/06/2020	-0.02% SELL NZD:BUY CAD 22/06/20 22/06/2020
SELL NZD:BUY AUD 22/06/20 22/06/2020	-0.88% SELL GBP:BUY NZD 15/06/20 16/06/2020
SELL NZD:BUY JPY 22/06/20 22/06/2020	-0.23% SELL NZD:BUY AUD 22/06/20 22/06/2020
SELL NZD:BUY GBP 22/06/20 22/06/2020	-0.02% SELL NZD:BUY JPY 22/06/20 22/06/2020
SELL NZD:BUY CHF 22/06/20 22/06/2020	-0.02% SELL NZD:BUY GBP 22/06/20 22/06/2020
SELL NZD:BUY EUR 15/06/20 16/06/2020	-0.03% SELL NZD:BUY CHF 22/06/20 22/06/2020
SELL AUD:BUY NZD 15/06/20 16/06/2020	-0.33% SELL NZD:BUY EUR 15/06/20 16/06/2020
SELL CHF:BUY NZD 22/06/20 22/06/2020	-0.74% SELL AUD:BUY NZD 15/06/20 16/06/2020
SELL CAD:BUY NZD 15/06/20 16/06/2020	-0.19% SELL CHF:BUY NZD 22/06/20 22/06/2020
SELL NZD:BUY SGD 22/06/20 22/06/2020	-0.69% SELL CAD:BUY NZD 15/06/20 16/06/2020
SELL EUR:BUY NZD 15/06/20 16/06/2020	-0.04% SELL NZD:BUY SGD 22/06/20 22/06/2020
SELL CAD:BUY NZD 22/06/20 22/06/2020	-2.26% SELL EUR:BUY NZD 15/06/20 16/06/2020
SELL NZD:BUY CAD 15/06/20 16/06/2020	-0.18% SELL CAD:BUY NZD 22/06/20 22/06/2020
SELL NZD:BUY JPY 15/06/20 16/06/2020	-0.03% SELL NZD:BUY CAD 15/06/20 16/06/2020
SELL GBP:BUY NZD 22/06/20 22/06/2020	-0.30% SELL NZD:BUY JPY 15/06/20 16/06/2020
SELL NZD:BUY HKD 18/06/20 18/06/2020	-0.49% SELL GBP:BUY NZD 22/06/20 22/06/2020
SELL NZD:BUY HKD 22/06/20 22/06/2020	-0.04% SELL NZD:BUY HKD 18/06/20 18/06/2020
SELL NZD:BUY AUD 15/06/20 16/06/2020	-0.06% SELL NZD:BUY HKD 22/06/20 22/06/2020
SELL GBP:BUY NZD 18/06/20 18/06/2020	-0.05% SELL NZD:BUY AUD 15/06/20 16/06/2020
SELL NZD:BUY DKK 22/06/20 22/06/2020	-0.05% SELL GBP:BUY NZD 18/06/20 18/06/2020
SELL JPY:BUY NZD 15/06/20 16/06/2020	-0.06% SELL NZD:BUY DKK 22/06/20 22/06/2020
SELL NZD:BUY USD 15/06/20 16/06/2020	-1.22% SELL JPY:BUY NZD 15/06/20 16/06/2020
SELL USD:BUY NZD 15/06/20 16/06/2020	-0.54% SELL NZD:BUY USD 15/06/20 16/06/2020
SELL SEK:BUY NZD 22/06/20 22/06/2020	-3.78% SELL USD:BUY NZD 15/06/20 16/06/2020
SELL JPY:BUY NZD 22/06/20 22/06/2020	-0.07% SELL SEK:BUY NZD 22/06/20 22/06/2020
SELL NZD:BUY EUR 22/06/20 22/06/2020	-0.66% SELL JPY:BUY NZD 22/06/20 22/06/2020
SELL NZD:BUY EUR 22/06/20 22/06/2020	-0.17% SELL NZD:BUY EUR 22/06/20 22/06/2020

SELL CHF:BUY NZD 09/06/20 08/06/2020
SELL NZD:BUY AUD 09/06/20 08/06/2020
SELL NZD:BUY USD 23/06/20 24/06/2020
SELL EUR:BUY NZD 09/06/20 08/06/2020
SELL NZD:BUY USD 18/06/20 18/06/2020
SELL USD:BUY NZD 18/06/20 18/06/2020
SELL NZD:BUY AUD 18/06/20 18/06/2020
SELL USD:BUY NZD 23/06/20 24/06/2020
SELL NZD:BUY USD 09/06/20 08/06/2020
SELL AUD:BUY NZD 22/06/20 22/06/2020
SELL CAD:BUY NZD 18/06/20 18/06/2020
SELL NZD:BUY CAD 18/06/20 18/06/2020
SELL NZD:BUY EUR 09/06/20 08/06/2020
SELL NZD:BUY CHF 18/06/20 18/06/2020
SELL EUR:BUY NZD 22/06/20 22/06/2020
SELL NZD:BUY EUR 18/06/20 18/06/2020
SELL NZD:BUY AUD 12/06/20 12/06/2020
SELL NZD:BUY GBP 18/06/20 18/06/2020
SELL NZD:BUY JPY 18/06/20 18/06/2020
SELL NZD:BUY USD 22/06/20 22/06/2020
SELL AUD:BUY NZD 09/06/20 08/06/2020
SELL USD:BUY NZD 22/06/20 22/06/2020
SELL EUR:BUY NZD 18/06/20 18/06/2020
SELL USD:BUY NZD 09/06/20 08/06/2020
SELL AUD:BUY NZD 12/06/20 12/06/2020
BNZ IRS 26/03/2025 26/03/2025
CBA IRS 29/01/2023 28/01/2023
WBC IRS 19/03/2023 20/03/2023

-0.07% SELL CHF:BUY NZD 09/06/20 08/06/2020
-0.27% SELL NZD:BUY AUD 09/06/20 08/06/2020
-1.41% SELL NZD:BUY USD 23/06/20 24/06/2020
-0.34% SELL EUR:BUY NZD 09/06/20 08/06/2020
-0.61% SELL NZD:BUY USD 18/06/20 18/06/2020
-3.67% SELL USD:BUY NZD 18/06/20 18/06/2020
-0.10% SELL NZD:BUY AUD 18/06/20 18/06/2020
-0.12% SELL USD:BUY NZD 23/06/20 24/06/2020
-0.21% SELL NZD:BUY USD 09/06/20 08/06/2020
-0.13% SELL AUD:BUY NZD 22/06/20 22/06/2020
-0.11% SELL CAD:BUY NZD 18/06/20 18/06/2020
-0.12% SELL NZD:BUY CAD 18/06/20 18/06/2020
-0.13% SELL NZD:BUY EUR 09/06/20 08/06/2020
-0.14% SELL NZD:BUY CHF 18/06/20 18/06/2020
-0.76% SELL EUR:BUY NZD 22/06/20 22/06/2020
-0.59% SELL NZD:BUY EUR 18/06/20 18/06/2020
-1.14% SELL NZD:BUY AUD 12/06/20 12/06/2020
-0.31% SELL NZD:BUY GBP 18/06/20 18/06/2020
-0.40% SELL NZD:BUY JPY 18/06/20 18/06/2020
-1.25% SELL NZD:BUY USD 22/06/20 22/06/2020
-0.75% SELL AUD:BUY NZD 09/06/20 08/06/2020
-4.83% SELL USD:BUY NZD 22/06/20 22/06/2020
-1.25% SELL EUR:BUY NZD 18/06/20 18/06/2020
-1.86% SELL USD:BUY NZD 09/06/20 08/06/2020
-4.87% SELL AUD:BUY NZD 12/06/20 12/06/2020
0.00% BNZ IRS 26/03/2025 26/03/2025
0.00% CBA IRS 29/01/2023 28/01/2023
0.08% WBC IRS 19/03/2023 20/03/2023