

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Summer KiwiSaver Scheme	1	Offer number	OFR10856
Fund name	Summer Global Fixed Interest		Fund number	FND1191
Period disclosure applies [dd/mm/yyyy]	31/03/2020			
Asset name	% of fund net assets		Security code	
ANZ transactional bank account		4.42%	n/a	
U S Treasury Bills		3.66%	US9127962H15	
Stif Fund (Usd)(Bnp Paribas)		2.93%		
Qnb Finance Ltd Sr Unsec Frn Sofr		1.95%	XS2115180817	
Cash Collateral Isda Bps Usd		1.76%		
U S Treasury Inflate Prot Bd		1.74%	US912828H458	
Japanese Govt Bond (20Y) #154		1.69%	JP1201541F90	
Cash Collateral Isda Myi Usd		1.58%		
New Zealand Local Government Funding Agency Ltd 14/04/203.		1.42%	NZLGFDT009C0	
Cash Collateral Isda Hus Usd		1.39%		
Stif Fund (Aud)(Bnp Paribas)		1.31%		
Spanish Govt Bd (Bonos Y Oblig)		1.26%	ES0000012F43	
U S Treasury Note		1.14%	US9128284M90	
U S Treasury Inflate Prot Bd		1.10%	US9128283R96	
Japanese Govt Bond (30Y) #61		1.00%	JP1300611K15	
Tpmt 2019-4 A1 144A		0.92%	US89178BAA26	
Japanese Govt Bond (30Y) #62		0.88%	JP1300621K47	
Spanish Govt Bd (Bonos Y Oblig)		0.86%	ES0000012E51	
Jyske Realkredit A/S Sec **Partial Call*		0.82%	DK0009397739	
Uk Hy Corp Repo		0.81%		
Spanish Govt Bd (Bonos Y Oblig)		0.77%	ES0000012B88	
France Govt Oat Bd		0.76%	FR0013404969	
Japanese Govt Bond (Iib) #23		0.74%	JP1120231J51	
Saudi International Bond		0.72%	XS1508675334	
U S Treasury Inflate Prot Bd		0.72%	US912828XL95	
Cash Collateral Fut Msc Usd		0.68%		
France Govt Oat Bd		0.63%	FR0013257524	
Canadian Government Bd		0.63%	CA135087D358	
Jyske Realkredit A/S Sec**Partial Call**		0.62%	DK0009397069	
Nykredit Realkredit As Sec Io		0.58%	DK0009524431	
Royal Bk Scotlnd Grp Plc Srunsec		0.58%	US780097BE04	
Nordea Kredit Realk **Partial Call**		0.56%	DK0002044718	
Bank of New Zealand Subordinated Note 17/12/2025 5.314%		0.54%	NZBNZDT383C8	
Sumitomo Mitsui Banking Sec		0.53%	XS2008801370	
U S Treasury Bond		0.53%	US912810RC45	
Japanese Govt Bond (30Y) #50		0.51%	JP1300501G30	
New Zealand Local Government Funding Agency Ltd 15/04/202.		0.51%	NZLGFDT008C2	
Fnma Tba 4.0% May 30Yr		0.49%	US01F0406516	
Ford Motor Credit Co Llc Sr Unsec		0.48%	US34540RAC07	
New Zealand Local Government Funding Agency Ltd 15/04/202		0.46%	NZLGFDT007C4	
Qatar Govt Sr Unsec Regs		0.46%	XS1959337582	
Saudi International Bond		0.46%	XS1791937441	
Fnma Tba 3.5% May 30Yr		0.45%	US01F0326581	
Kuwait Intl Bond Regs		0.45%	XS1582346968	
Lloyds Bank Plc Covered Emtn		0.45%	XS0765619407	
U S Treasury Bond		0.44%	US912810RD28	
Ripon 1A A1 3Mlib+80Bp 144A		0.43%	XS1593589689	
Lloyds Bank Corp Mkts/Ny Frn Ycd		0.43%	US53947BAC46	
Reckitt Benckiser Tsy Sr Unsec 144A		0.43%	US75625QAC33	
Italian Btp Bond		0.42%	IT0005370306	
Tesco Prop Fin 6 Plc		0.42%	XS0883200262	
Cash Collateral Lch Msc Usd		0.41%		
Gnr 2016-H11 F 1Mlib+80Bp		0.40%	US38375UXM79	
Banca Carige Spa Covered Sec		0.39%	IT0005170300	
Nomura Bank Intl Ecp		0.39%	XS2068064869	
British Pound Sterling		0.39%	EZ56TRHYLZG2	
Aviation Capital Group Sr Unsec 144A		0.39%	US05367AAJ25	
Fsq 2018-2 A 3Mgbp + 95Bp		0.39%	XS1898246530	
Morgan Stanley Sr Unsec		0.38%	CA6174468M42	
Cmrti 2006-Wfh4 M2 1Mlib+29Bp		0.38%	US173095AF74	
Nykredit Realkredit As Sec Io		0.38%	DK0009521254	
Frensenius Med Care Us Co Gtd 144A		0.37%	US35803QAA58	
Mitsubishi Ufj Fin Grp Sr Unsec		0.37%	US606822AT15	
Mizuho Financial Group Sr Unsec		0.36%	US60687YAH27	
Protective Life Global Sec 144A		0.36%	US74368CAE49	
Royal Bank Of Canada Covered Sonia Sec		0.35%	XS2060621005	
Qualcomm Inc		0.34%	US747525AS26	
Vector Ltd 14/03/2024 4.996%		0.34%	NZVCTDT009C6	
Deutsche Bank Ag		0.33%	DE000DL19U23	
Housing New Zealand 3.36% 12/06/2025		0.33%	NZHNZD0625L3	
Svhe 2005-Opt3 M1 1Mlib+47Bp		0.33%	US83611MGU62	
Finland Govt		0.33%	FI4000197959	
Avolon Holdings Sr Unsec 144A		0.33%	US70014LAA89	
Province Of Quebec Bds		0.33%	CA74814ZEL37	
Sumitomo Mitsui Banking Covered Sec		0.32%	XS1899009705	

Brfkredit A/S Covered**Partial Call**	0.32%	DK0009393746
Cash Collateral Ice Msc Usd	0.31%	
Hsbc Holdings Plc Sr Unsec	0.31%	US404280BT50
Peru (Rep Of) Gbl Sr Unsc 144A	0.30%	US715638BV39
Gnr 2016-H14 Fa 1Mlib+80Bp	0.30%	US38376RVV58
Jpn Bank For Int'L Coop	0.30%	US471048CD83
Amsi 2005-R5 M5 1Mlib+65Bp	0.30%	US03072SE687
Toronto-Dominion Bank Sec 144A	0.30%	US891160NR02
Lloyds Bank Plc Sec	0.30%	XS2031976082
Nationwide Bldg Society Sec 144A	0.30%	US638602BR23
Stadshypotek Ab Covered Sec 144A	0.30%	US85235XAF24
Petrobras Global Finance Sr Unsec Regs	0.29%	USN6945AAL19
Ubs Group Funding Sr Unsec 144A	0.29%	US90351DAD93
General Electric Co Sr Unsec Mtn	0.29%	US36962G6S82
Cn Huaneng Gp Hk Treasur Sr Unsec	0.29%	XS2080196947
Tpmf 2019-Gr4X A1 3Mgbp + 102.50Bp	0.29%	XS1968575594
Fhlmc Gold 30Yr Gnt #G0-8747	0.29%	US3128MJZM58
Csmc 2019-Rpl8 A1 144A	0.29%	US12596YAC49
Nrzt 2020-Rpl1 A1 144A	0.29%	US64828XAA19
Zimmer Biomet Holdings Sr Unsec	0.28%	US98956PAP71
Conagra Brands Inc Gbl Sr Unsec	0.28%	US205887BJ01
Deutsche Bank Ny Sr Unsec	0.28%	US251526BX61
Nationwide Bldg Society Sr Unsec 144A	0.28%	US63861VAA52
Citibank Na Sr Unsec	0.28%	US17325FAX69
Unicredit Spa Sr Unsec Regs	0.28%	XS1917910884
Nrzt 2019-Rpl3 A1 144A	0.27%	US64830NAA90
Cmlti 2019-C A1 Wm50 Wc4.5780 144A	0.27%	US17328GAA13
Rmac 2018-1 A 3Mgbp + 70Bp	0.27%	XS1788988845
Fnma Pass Thru 30Yr #Az7355	0.27%	US3140EOE507
Enbridge Inc Sr Unsec	0.27%	US29250NBB01
Housing New Zealand 3.42% 18/10/2028	0.27%	NZHNZD0628L7
Bump 2019-1 A Sonia + 60Bp	0.27%	XS1994939657
Transpower New Zealand Ltd 30/06/2022 4.30%	0.26%	NZTRPD0030L3
Morti 2019-1 A Sonia + 130Bp	0.26%	XS1998883588
Tpmf 2019-A13X A1 Sonia + 90Bp	0.25%	XS2053911181
Cash Collateral Isda Glm Usd	0.25%	
GMT Bond Issuer Limited 23/06/2022 5.00%	0.25%	NZGMBDT003C6
Chorus Ltd Bonds 06/05/2021 4.12%	0.25%	NZCNUDT002C8
Housing New Zealand Limited 05/10/2026 2.247%	0.24%	NZHNZD0001L7
Hwksm 2019-1X A Sonia +105Bp	0.24%	XS2033254959
Gsamp 2006-He3 A2D	0.24%	US36244KAE55
Nykredit Realkredit As	0.24%	DK0009515603
Banca Monte Dei Paschi S Sec	0.24%	IT0005386922
Ciel 2019-1 A 3Mgbp + 105Bp	0.24%	XS1914927576
Saudi International Bond	0.24%	XS1936302865
Volkswagen Bank Gmbh Sr Unsec Regs	0.23%	XS1944388856
Governor & Co Of The Ban Jr Sub	0.23%	XS1248345461
Goldman Sachs Group Inc Sr Unsec	0.23%	US38141GWZ35
Cmhi Finance Bvi Co Ltd Sr Unsec	0.23%	XS1856799421
China Mengniu Dairy Sr Unsec	0.23%	XS1859213289
Cmlti 2007-Sh1 A Wm34 Wc8.8868 144A	0.23%	US17312WAA45
ASB Bank limited 19/08/2024 1.83%	0.23%	NZABBDG004C8
Partnerre Ireland Financ Co Gtd Sr Unsec	0.23%	XS1489391109
New Zealand Local Government Funding Agency Ltd 20/04/2021	0.23%	NZLGFDT012C4
Rms 30 A 3Mlib +80Bp	0.23%	XS1643470286
Twin 2017-1 A 3Mgbp	0.23%	XS1622306972
Nhel 2006-1 A2D 1Mlib+54Bp	0.23%	US669884AE80
Penske Truck Leasing/Ptl 144A	0.23%	US709599AH79
Charter Comm Opt Ullc/Cap	0.23%	US161175BB96
Trustpower Ltd 15/12/2022 4.01%	0.22%	NZTPWDT150C2
Ubs Ag Stamford Ct Gbl Sub	0.22%	US90261AAB89
Sumitomo Mitsui Finl Grp Sr Unsec	0.22%	XS1998025008
Hsbc Bank Canada Covered Sec Regs	0.22%	USC4R461AA19
Volkswagen Fin Serv Aust	0.22%	AU3CB0245108
Sydney Airport Finance Co Sec 144A	0.22%	US87124VAD10
Dbgs 2019-1735 A Wm29 Wc4.2129 144A	0.22%	US23307EAA91
Central Nippon Expresswy	0.22%	XS1484433864
Talnt 2019-1A A 144A	0.22%	US89231XAA90
Abu Dhabi Govt	0.22%	XS1696908471
Citibank Na Sr Unsec	0.22%	US17325FAY43
Lan 2019-1X 1A2 3Mgbp + 82Bp	0.22%	XS1950915444
Lloyds Banking Group Plc Sr Unsec	0.22%	US53944YAH62
American Tower Corp Sr Unsec	0.22%	US03027XAV29
Syngenta Finance Nv Sr Unsec 144A	0.22%	US87164KAD63
Sberbank (Sb Cap Sa) Regs	0.22%	XS0935311240
Central Nippon Expresswy	0.22%	XS1703062791
Santander Uk Group Hldgs Sr Unsec	0.22%	US80281LAG05
Royal Bk Scotlnd Grp Plc Sr Unsec	0.22%	US78009PEH01
Intl Flavor & Fragrances Sr Unsec	0.22%	US459506AJ06
Mondelez Intl Hldings Ne Sr Unsec 144A	0.22%	US60920LAC81

Interpublic Group Cos Sr Unsec	0.22%	US460690BM12
Campbell Soup Co Sr Unsec	0.22%	US134429BD04
Santander Uk Group Hldgs Sub 144A	0.22%	US80281LAA35
Mufg Union Bank Na Sr Unsec	0.21%	US90520EAK73
Barclays Plc Sr Unsec	0.21%	US06738EAE59
Daimler Finance Na Llc Co Gtd 144A	0.21%	US233851AF18
Aud - Usd	0.21%	EZVK1MLXM7S9
Precinct Properties New Zealand Ltd 17/12/2021 5.54%	0.21%	NZPCTDT001C1
Fnmcc Pass Thru 40Yr #Bf0299	0.21%	US3140FXKKM35
Jpmcc 2019-FI12 A 1Mlib+145Bp 144A	0.21%	US46651QAA58
Nextera Energy Capital Sr Unsec	0.21%	US65339KBC36
Csmc 2019-Rpl4 A1 144A	0.21%	US22946AAC27
Santander Uk Plc Sr Unsec	0.21%	US80283LAW37
Srock 2019-1 A 1Meur + 85Bp	0.21%	XS2021228684
Nchet 2005-2 M3 1Mlib+73.5Bp	0.21%	US64352VKV26
Barclays Plc Sr Unsec	0.21%	US06738EAR62
Csmc 2019-Rpl9 A1 144A	0.21%	US12654WAC73
Jpmorgan Chase & Co Sr Unsec	0.21%	US46647PAD87
Kiwibank Limited 20/09/2024 2.155%	0.21%	NZKIWD0924L1
Wea Finance Llc/Westfiel Unsec 144A	0.21%	US92890HAC60
Nhel 2005-4 M1 1Mlib+44Bp	0.21%	US66987WDE49
Chile Govt	0.21%	XS2108987517
Elat 2007-1 A1 1Mlib+110Bp 144A	0.20%	US288542AA12
Deutsche Bank Ny Sofr	0.20%	US251526CB33
At&T Inc Sr Unsec Frn	0.20%	US00206RGD89
Arrow Electronics Inc Sr Unsec	0.20%	US042735BG47
Las Vegas Sands Corp Sr Unsec	0.20%	US517834AH06
ASB Bank Limited 26/05/2021 4.245%	0.20%	NZABBDG002C2
Gsmc 2015-5R 1C 1Mlib+14Bp 144A	0.19%	US36251QAC69
Domi 2019-1 A 3Meur + 85Bp	0.19%	XS1991327500
Iho Verwaltungs Gmbh Sr Sec	0.19%	XS2004438458
ANZ Capital Notes 25/05/2020 7.20%	0.19%	NZANBDT013C0
Ace 2005-He5 M4 1Mlib+60Bp	0.19%	US004421RH88
Amsi 2005-R11 M3 1Mlib+50Bp	0.19%	US030725V368
Clarion Funding Plc Sr Se**Pari-Passu**	0.19%	XS1936791612
Ghm 2007-1 A2B 3Me+13Bp	0.18%	XS0288627507
Credit Suisse Group Ag Sr Unsec 144A	0.18%	US225401AG34
Usbr 2016-1 A 1Mlib+75Bp	0.18%	US91754RZD24
Volkswagen Fin Serv Nv Sr Unsec Regs	0.18%	XS1853394598
Charter Comm Opt Llc/Cap	0.17%	US161175AZ73
Christchurch International Airport Limited 24/05/2024 4.13%	0.17%	NZCHCDT004C4
Royal Bank Of Canada Cov Sec Sonia	0.17%	XS2111228974
Genesis Energy Limited 5.0% 03/04/2025	0.17%	NZGNEDT007C3
Nykredit Realkredit **Partial Call**	0.17%	DK0009513152
Emc Corp Gbl Sr Unsec	0.17%	US268648AQ50
Nmrr 2018-1R 3A1 1Mlib+90Bp 144A	0.17%	US65541JAC18
Amern Mun Pwr-C-Hydro	0.17%	US02765UEP57
Meridian Energy Limited 20/03/2024 4.88%	0.17%	NZMELDT024C2
State Of Qatar Sr Unsec 144A	0.17%	US74727PBB67
Danish Kroner	0.17%	EZ6C60623SF2
Christchurch City Holdings Limited Bonds 27/11/2024 3.58%	0.17%	NZCCHDT853C4
Genesis Energy Limited Bonds 09/06/2047 5.70%	0.17%	NZGNEDG004C5
Cash Collateral Cme Msc Usd	0.17%	
Bwsta 2019-1 A2 144A	0.16%	US065606AB16
Akelius Residential Ab	0.16%	XS1295537077
Dexia Credit Local	0.16%	XS1751347946
Dexia Credit Local Gov Gtd	0.16%	XS1348774644
Twin 2018-1 A 3Meur + 88Bp	0.16%	XS1834945971
Community Of Madrid Spai	0.16%	ES0000101842
At&T Inc Sr Unsec	0.16%	XS1907120528
Pargn 13X A1 3Mgbp + 24Bp	0.16%	XS0272533935
Credit Suisse Guernsey Covered	0.16%	XS1015884833
Qatar Govt Sr Unsec Regs	0.16%	XS1807174393
Logicor Financing Sarl Co Gtd Sr Unsec	0.16%	XS1909057215
Sumitomo Mitsui Banking Covered Sec	0.16%	XS2066652897
Ces Eur R Us3M/Eur3Ml-17.2 Cbk	0.16%	
Bank Of America Corp Sr Unsec Frn	0.16%	XS1290851184
Argosy Property Limited Green Bonds 29/10/2026 2.90%	0.16%	NZARGDT002C4
Leaseplan Corporation Nv Sr Unsec Frn	0.16%	XS1604200904
Tokyo Metropolitan Govt Sr Unsec 144A	0.16%	US889124AL77
Banca Carige Spa Covered Sec	0.16%	IT0005225351
Westpac New Zealand Limited 29/07/2024 2.22%	0.16%	NZWNZD0724L3
Jpn Bank For Int'L Coop Sr Unsec	0.16%	US471048BS61
Royal Bk Scotlnd Grp Plc Sr Unsec	0.16%	XS1575979148
Bayer Us Finance Ii Llc Sr Unsec 144A	0.16%	US07274NAL73
Deutsche Bank Ag Sr Unsec	0.16%	DE000DL19UQ0
Volkswagen Fin Serv Ag Sr Unsec Regs	0.15%	XS1972547183
Eurofins Scientific Se Sr Unsec	0.15%	XS1651444140
Argosy Property Limited Green Bonds 27/03/2026 4.00%	0.15%	NZARGDT001C6
Transpower New Zealand Limited 04/09/2025 1.735%	0.15%	NZTRPD0070L9

Cooperatieve Rabobank Ua Jr Sub	0.15%	XS1400626690
U S Treasury Inflation Prot Bd	0.15%	US912810FH69
Israel Govt Gbl	0.15%	US46513YJH27
Barclays Plc Jr Sub Coco	0.15%	XS1998799792
Diamondback Energy Inc Sr Unsec	0.15%	US25278XAL38
Summerset Group Holdings Limited 4.20% 24/09/2025	0.15%	NZSUMD0020L7
General Electric	0.15%	XS1612542669
Lloyds Banking Group Plc Jr Sub	0.15%	XS1043552188
Tpmt 2019-Hy2 A1 1Mlib+100Bp 144A	0.15%	US89177HAA05
Barclays Plc Coco Jr Sub	0.15%	XS1002801758
Barclays Plc Sub	0.15%	US06738EAP07
Development Bk Of Japan Sr Unsec Regs	0.15%	XS2053914524
Enel Finance Intl Nv Co Gtd Sr Unsec	0.15%	XS2066706818
Nationwide Bldg Society Sr Unsec 144A	0.15%	US63861VAB36
Nxp Bv/Nxp Funding Llc Sr Unsec 144A	0.15%	US62947QAV05
Mizuho Financial Group Sr Unsec	0.15%	US60687YAS81
Cvs Health Corp Sr Unsec	0.15%	US126650CV07
Republic Of Lithuania	0.15%	XS0602546136
Lloyds Banking Group Plc Sr Unsec	0.15%	US539439AS89
Nationwide Bldg Society Jr Sub	0.15%	XS2048709427
Dnb Boligkreditt As 144A	0.15%	US25600WAF77
Fsq 2018-1 A 3Mgbp + 65Bp	0.15%	XS1740669491
Central Japan Railway Co	0.15%	XS1565064273
Lloyds Banking Group Plc Sub	0.15%	US539439AM10
Goldman Sachs Group Inc Sr Unsec Regs	0.15%	XS2107332483
Meridian Energy Limited 27/06/2025 4.21%	0.15%	NZMELDT042C4
Saudi International Bond	0.15%	XS1694217495
Tokyo Metropolitan Govt	0.15%	XS1403868125
Qatar Govt Sr Unsec Regs	0.15%	XS1959337236
Nordlb Lx Cov Bond Bk	0.15%	XS1769800019
Barclays Plc Sr Unsec	0.15%	US06738EBE41
Erls 2019-Pl1 A 1Meur+ 85Bp	0.15%	XS2052238602
Ilfc Sr Unsecured	0.15%	US459745GF62
Zimmer Biomet Holdings Inc Sr Unsec	0.15%	US98956PAL67
Centerpoint Energy Inc Sr Unsec	0.15%	US15189TAT43
Dell Intl Llc / Emc 144A	0.15%	US25272KAD54
Santander Uk Group Hldgs Sr Unsec	0.15%	US80281LAC90
Plum Creek Timbr Sr Unsecured	0.15%	US72925PAC95
Danone Sa Sr Unsec 144A	0.15%	US23636TAC45
Lgate 2008-W1X A1 3Mgbp+60Bp	0.14%	XS0353588386
Bristol-Myers Squibb Co Sr Unsec Regs	0.14%	USU11009AF12
Ryder System Inc	0.14%	US78355HJZ38
Barclays Plc Sr Unsec	0.14%	US06738EAL92
Komatsu Finance America Co Gtd	0.14%	XS1678457463
National Grid Na Inc	0.14%	XS1209910196
Santander Uk Group Hldgs Sr Unsec	0.14%	US80281LAF22
Charter Comm Opt Llc/Cap	0.14%	US161175AX26
Central Nippon Expresswy	0.14%	XS1758711441
Credit Suisse Group Ag Sr Unsec	0.14%	CH0483180946
Eastern Creation Li Inve Sr Unsec	0.14%	XS1684818377
Nwd Mtn Ltd Sr Unsec	0.14%	XS2028401086
Rmac 2018-2 A 3Mgbp + 97Bp	0.14%	XS1891764737
Westpac New Zealand Limited Fixed Rate Note 23/03/2023 3.7:	0.14%	NZWNZD0323L4
Oncil 2016-1 A 3Mgbp+140Bp	0.14%	XS1412495332
Saudi Arabian Oil Co Sr Unsec Regs	0.14%	XS1982118264
Ge Capital Intl Funding Sr Unsec	0.14%	US36164QMS48
Aercap Ireland Cap Ltd/A Sr Unsec	0.14%	US00772BAQ41
Deutsche Telekom Int Fin Sr Unsec 144A	0.14%	US25156PAU75
Sunac China Holdings Ltd Sr Unsec	0.14%	XS1953150197
Deutsche Bank Ny Sr Unsec	0.14%	US251526BQ11
First Abu Dhabi Bank Pjs Sr Unsec	0.14%	XS1970468051
Deutsche Bank Ny Sr Unsec	0.14%	US25160PAC14
Qnb Finance Ltd Sr Unsec Frn	0.14%	XS1824431313
Dominion Energy Gas Hldg Sr Unsec	0.14%	US257375AM72
Sands China Ltd Sr Unsec	0.14%	US80007RAE53
Jpmac 2006-Wmc3 A1Ss 1Mlib+13Bp	0.14%	US46629KAA79
Entergy Corp Sr Unsec	0.14%	US29364GAJ22
Kiwi Property Group Limited 07/09/2023 4.00%	0.14%	NZKPGD0020L6
Banco Bilbao Vizcaya Arg Jr Sub	0.13%	ES0813211002
Banco Bilbao Vizcaya Arg Coco Jr Sub	0.13%	ES0813211010
Delta Air Lines Inc Sr Unsec	0.13%	US247361ZM39
Pchlt 2005-1 M4 1Mlib+90Bp	0.13%	US71085PBN24
Wea Finance Llc/Westfiel Unsec 144A	0.13%	US92890HAD44
Royal Bk Scotlnd Grp Plc Coco Jrsub	0.13%	US780099CJ48
Fnma Tba 3.0% May 30Yr	0.13%	US01F0306526
Banco Santander Sa Coco Prfsty Jr Sub	0.13%	XS1692931121
Sky City Entertainment Group Ltd 28/09/2022 4.65%	0.13%	NZSKCDT040C5
Fonterra Co-operative Group Ltd Fixed Rate Bonds 20/10/2021	0.13%	NZFCGDG003C9
Kiwi Capital Funding Ltd Perpetual Capital Notes 27/05/2020 7.:	0.13%	NZKCFD0002L4
Metlifecare Limited 20/09/2026 3.00%	0.12%	NZMETDT001C2

Powerco Ltd 28/09/2022 4.76%	0.12%	NZPWCDT007C3
Trini 2015-1A A 1Mlib+115Bp 144A	0.12%	XS1327050545
Trustpower Limited 22/02/2029 3.97%	0.12%	NZTPWDT170C0
Nordea Kredit Real**Partial Call**	0.12%	DK0002040567
Meridian Energy Ltd 14/03/2023 4.53%	0.12%	NZMELDT016C8
Italy (Rep Of) Govt Emtn	0.11%	XS0089572316
Peru Govt	0.11%	PEP01000C5F6
Fnma Tba 2.5% Jun 30Yr	0.11%	US01F0226674
Insurance Australia Group Ltd 15/06/2022 5.15%	0.11%	NZIAGDT003C3
Contact Energy Ltd 15/11/2021 4.40%	0.11%	NZCEND0030L2
Fnma Pass Thru 30Yr #Az2940	0.11%	US3138YUHS38
Zf Friedrichshafen Sr Unsec 144A	0.10%	US98877DAB10
Transpower New Zealand Limited 06/03/2025 3.823%	0.10%	NZTRPD0050L1
ASB Bank Ltd 26/05/2021 4.245%	0.10%	NZABBDT034C0
Spanish Govt Bd (Bonos Y Oblig)	0.10%	ES0000012B47
Auckland International Airport Ltd 09/11/2022 4.28%	0.10%	NZAIADT200L2
Slm Studnt Loan Tst 03-7	0.10%	XS0172692914
Italian Btp Bond	0.10%	IT0005273013
Mercury NZ Limited 06/03/2023 5.793%	0.09%	NZMTYDT025C7
Lbrty 2017-1 A1B 1Mlib+140Bp	0.09%	AU3FN0034740
Esail 2007-3X A3A 3Mgbp + 95Bp	0.09%	XS0308666493
Spark Finance Limited 3.37% 07/03/2024	0.09%	NZSPFD0580L4
Slma 2005-8 A4 3Mlib	0.09%	US78442GQR01
Fnma Tba 2.5% Apr 30Yr	0.09%	US01F0226427
Verizon Communications Sr Unsec	0.09%	US92343VDU52
Nordea Kredit lo**Partial Call**	0.09%	DK0002044122
Bumt 2005-1 1A1 1Mlib+30Bp	0.09%	US06652DAA72
Clydesdale Bank Plc	0.09%	XS1222597731
Wamu 2007-Oa3 2A1A 1Ycmt+76	0.09%	US93364AAC62
Efsf Gov Gtd	0.09%	EU000A1G0DT0
Republic Of Peru Gdn Regs	0.09%	USP78024AE96
Nykredit Realkredit As lo	0.09%	DK0009515876
Aa Bond Co Ltd Sec Emtn	0.09%	XS0996575378
Clydesdale Bank Plc Sec Sonia	0.09%	XS1968589116
Virgin Media Secured Fin Regs	0.09%	XS1555173019
Z Energy Limited Limited 4.00% 03/09/2024	0.09%	NZZELD0060L4
Marks & Spencer Plc Sr Unsec	0.09%	XS1531151253
Alba 2005-1 A3 3Mgbp+19Bp	0.09%	XS0235712006
Generalitat De Catalunya	0.09%	XS0449850980
Abbey Natl Treasury Serv	0.09%	XS0250729109
Vector Ltd 27/05/2025 3.45%	0.09%	NZVCTDT090C6
Ireland Govt	0.08%	IE00BV8C9418
Wellington International Airport Ltd 15/05/2021 6.25%	0.08%	NZWIAD0020L9
Banco De Credito Del Per Sr Unsec Regs	0.08%	US05971V2B09
Wellington International Airport Limited 06/11/2020 5.27%	0.08%	NZWIAD0620L6
Cvs Health Corp Sr Unsec	0.08%	US126650CZ11
Stif Fund (Gbp)(Bnp Paribas)	0.08%	
Westpac Banking Corp Subordinated Notes 01/09/2026 4.695%	0.08%	NZWBCD0010L1
ANZ Bank New Zealand Limited 20/03/2024 3.03%	0.08%	NZANBDT023C9
Credit Suisse Guernsey Covered	0.08%	XS1111312523
Verizon Communications Sr Unsec	0.08%	US92343VDY74
Banca Carige Spa Sec	0.08%	IT0005346504
Transurban Finance Co Sec 144A	0.08%	US89400PAE34
Lloyds Bank Plc Sec	0.08%	XS1346089359
Aroundtown Sa Sr Unsec	0.08%	XS1815135352
Takeda Pharmaceutical Sr Unsec 144A	0.08%	XS1843449635
Z Energy Ltd 01/11/2021 4.01%	0.08%	NZZELD0040L6
Logicor Financing Sarl Co Gtd Sr Unsec	0.08%	XS1989759748
Rmacs 2006-Ns4X A3A 3Mlib+17Bp	0.08%	XS0277409446
Northwell Healthcare Inc Sec	0.08%	US667274AC84
Fhlt 2005-D 2A4	0.08%	US35729PME78
Caixabank Sa Sr Unsec	0.08%	XS1897489578
Christchurch City Holdings Limited Bonds 06/12/2022 3.40%	0.08%	NZCCHDT839C3
Imcd Nv Co Gtd Sr Unsec	0.08%	XS1791415828
Fairfax Finl Hldgs Ltd Sr Unsec 144A	0.08%	XS1794676400
Fairfax Finl Hldgs Ltd Sr Unsec Regs	0.08%	XS1794675931
Charter Comm Opt Llc/Cap Sec	0.08%	US161175BS22
Cvs Health Corp Sr Unsec	0.08%	US126650CW89
Forest Laborator**Exchange & Consent**	0.08%	US345838AA47
Dbs Bank Ltd Sec Regs	0.08%	US23304SAB97
Canada Govt Real Return	0.07%	CA135087ZH04
Volkswagen Intl Fin Nv Co Gtd Regs	0.07%	XS1910947941
Verizon Communications Sr Unsec	0.07%	US92343VDD38
Banca Monte Dei Paschi S Sr Unsec	0.07%	XS2026202643
Bank Of America Corp Sr Unsec	0.07%	US06051GHH56
Bcap 2011-Rr5 12A1 144A	0.07%	US05534AAN19
Duquesne Light Holdings Sr Unsec 144A	0.07%	US266233AC93
Petrobras Global Finance Sr Unsec	0.07%	US71647NAK54
Bacardi Ltd Nt 144A	0.07%	US067316AC38
Citigroup Inc Sr Unsec	0.07%	US172967LV16

Citigroup Inc Sr Unsec	0.07%	US172967LM17
Electricite De France Sa Sr Unsec 144A	0.07%	US268317AN46
Ally Financial Inc Sr Unsec	0.07%	US02005NBG43
Fnma Pass Thru 15Yr #Fm1843	0.07%	US3140X5BM48
Discovery Communications Sr Unsec	0.07%	US25470DAY58
Cpi Property Group Sa Sr Unsec	0.07%	XS2069407786
Crown Castle Towers Llc Sec 144A	0.07%	US22822RBB50
Harley-Davidson Finl Ser 144A Sr Unsec	0.07%	US41283LAT26
Shire Acq Inv Ireland Da Sr Unsec	0.07%	US82481LAB53
Nissan Motor Acceptance Sr Unsec 144A	0.07%	US654740BF50
Southern Power Co Sr Unsec 144A	0.07%	US843646AV22
At&T Inc Srunsec	0.07%	US00206RDV15
General Mills Inc Sr Unsec	0.07%	US370334CB82
Verizon Communications Sr Unsec	0.07%	US92343VEU44
Wellington International Airport Limited 01/04/2030 4.00%	0.07%	NZWIAD0060L5
Goldman Sachs Group Inc Sr Unsec	0.07%	XS2107332640
Wells Fargo & Company Sr Unsec	0.07%	US949746SJ14
Spirit Aerosystems Inc Sr Unsec	0.07%	US85205TAH32
Wells Fargo & Company Sr Unsec	0.07%	US949746SL69
Energy Transfer Operatng Sr Unsec	0.07%	US29278NAH61
Spark Finance Ltd 25/03/2022 4.50%	0.07%	NZSPFD0322L1
Property for Industry Limited 4.25% 01/10/2025	0.07%	NZPFIDT020C1
Rabobank Nederland Notes 10/06/2020 4.592%	0.06%	NZRABDT014C4
Nova Ljubljanska Banka D Sub	0.06%	XS2113139195
Eqf Corp Sr Unsec	0.06%	US26884LAE92
Mhl 2005-4 A1 1Mlib+28Bp	0.06%	US61913PAZ53
Peru (Rep Of) Gbl Srunsec Regs	0.06%	US715638DC30
British Telecom Plc Gbl Sr Unsecured	0.06%	US111021AE12
Kiwi Property Group Limited 20/08/2021 6.15%	0.06%	NZKIPD0010L3
Jyske Realkredit A/S Sec**Partial Call**	0.06%	DK0009396681
Stif Fund (Eur)(Bnp Paribas)	0.06%	
Sprint Spectrum / Spec I Sec 144A	0.05%	US85208NAA81
Mercury NZ Floating Rate Bond 07/09/2021	0.05%	NZMTYDT003C4
British Columbia Prov Of	0.05%	CA110709GB20
Fhr 4579 Fd 1Mlib+35Bp	0.05%	US3137BPPH69
Gecms 1997-He4 A6	0.05%	US36157NFL38
Genesis Energy Ltd Bonds 18/03/2022 4.14%	0.05%	NZGNEDG001C1
Irs Cny R 2.84500 07/25/19-5Y Cbk	0.05%	
Brfkredit A/S**Partial Call**	0.05%	DK0009387771
Republic Of Peru	0.05%	PEP01000C5E9
Irs Cny R 3.02500 06/19/19-5Y Gst	0.04%	EZ51096JZXF4
Cwl 2007-12 1A1 1Mlib+74Bp	0.04%	US126697AA90
Realt 2018-1A A1 144A	0.04%	CA75585RQL29
ANZ Bank New Zealand Limited 02/09/2021 3.33%	0.04%	NZANBDT018C9
Canadian Dollar	0.04%	EZVJW4Q2XVC8
Mercury NZ Limited 11/07/2049 3.60%	0.04%	NZMICYDG002C0
Stif Fund (Sek)	0.04%	
Irs Cny R 2.95250 06/04/19-5Y Gst	0.04%	
Irs Krw R 1.79500 03/20/19-10Y Bps	0.04%	EZ3D4BMHDPX7
GMTNZ 4.00% 01/09/2023	0.04%	NZGMBDT005C1
Cash Uninvested Hkd	0.03%	
Nationwide Bldg Society Jr Sub - Cclds	0.03%	GB00BBQ33664
Auckland International Airport Limited 17/4/2023 3.64%	0.03%	NZAIADT220L0
Nykredit Realkredit**Partial Call**	0.03%	DK0009504326
Drves 4 A 1Meur+38Bp	0.03%	ES0305259006
Wamu 2005-Ar6 2A1A 1Mlib+23	0.03%	US92922FJ251
Stif Fund (Cad)	0.03%	
Norwegian Government Bd 474	0.03%	NO0010572878
Irs Cny R 2.78500 07/05/19-5Y Jpm	0.03%	
Trustpower Limited 15/12/2021 5.63%	0.03%	NZTPWDT140C3
Sclp 2017-4 A 144A	0.03%	US83405JAA34
Trustpower Limited Bonds 29/07/2026 3.35%	0.03%	NZTPWDT180C9
Petrobras Global Finance Sr Unsec	0.02%	US71647NAR08
Bumf 6 A2 3Meur+19Bp	0.02%	XS0299446103
Eur - Gbp	0.02%	EZ8922D0HKS2
Republic Of Peru Gdn 144A	0.02%	US715638BX94
Irs Ils R 1.77500 04/25/19-10Y Jpm	0.02%	EZV564LBYM21
Sasc 2006-Eq1A A1 1Mlib+13.50Bp 144A	0.02%	US86360RAA14
Campbell Soup Co Sr Unsec	0.02%	US134429BE86
Fnma Tba 3.0% Apr 30Yr	0.02%	US01F0306450
ANZ Bank New Zealand Ltd Floating Rate Bond 26/08/2020	0.02%	NZANBDG020C0
Republic Of Argentina	0.02%	ARARGE3203R1
Nykredit Realkredit	0.02%	DK0009513582
Indian Rupee-Inr-Ndf	0.02%	EZ5LSV341MR3
Wamu 2006-Ar10 2A1 Wm 36 Wc 3.7663	0.02%	US93363EAF25
Ngate 2007-2X A2 3Mgbp + 13Bp	0.02%	XS0304279630
GMT Bond Issuer Ltd 16/12/2020 6.20%	0.02%	NZGMBDT002C8
Mylan Nv Sr Unsec-	0.01%	US62854AAL89
Irs Krw R 1.72500 03/20/19-5Y Ngf	0.01%	EZ3V9CQTKCW3
Wellington International Airport Limited 12/05/2023 4.25%	0.01%	NZWIAD0030L8

Polish Zloty	0.01%	EZ7JB79NTPW0
Gnma Ii Tba 4.0% May 30Yr Jmbo	0.01%	US21H0406577
Irs Eur 0.25000 03/18/20-30Y Lch	0.01%	EZ3SVN2CYGC9
Irs Cny R 2.89750 07/01/19-5Y Cbk	0.01%	
Canadian Dollar	0.01%	EZV3HRFBGD22
Peruvian Sol-Ndf	0.01%	
Vm Cash Ccp Cme Msc Usd	0.01%	
Japanese Yen	0.01%	EZ6Z0YJHY3V5
Stif Fund (Jpy)(Bnp Paribas)	0.01%	
China Development Bank	0.01%	CND100008593
Vm Cash Fut Dom Msc Usd	0.01%	
Eur - Usd	0.01%	EZ5NHGHCX509
Irs Ils R 1.77900 04/30/19-10Y Glm	0.01%	EZP23HYL70H2
Irs Usd 1.25000 06/17/20-10Y Cme	0.01%	EZWFBCKW5586
Irs Ils R 1.75500 04/29/19-10Y Cbk	0.01%	EZF21HX23JB5
Iro Usd 30Y P 1.73300 L 08/26/21 Myc	0.01%	
Danish Kroner	0.01%	EZ869V8CCPC5
Republic Of Argentina	0.01%	ARARGE3204M0
Iro Usd 30Y P 1.75200 L 08/23/21 Myc	0.01%	EZWW5QJB87Q1
Gnma Ii Tba 3.5% May 30Yr Jmbo	0.01%	US21H0326544
Irs Usd 1.62500 01/06/20-10Y Cme	0.01%	EZJD81XN9087
Option Fwd Premium	0.01%	
Iro Fwd Gbp 30Y P 0.86000 L 02/26/21 Glm	0.01%	EZW4G5HPX3J5
Fnma Tba 3.0% Jun 30Yr	0.01%	US01F0306609
Irs Cny R 3.20000 06/19/19-5Y Myi	0.01%	
Stif Fund (Czk)	0.01%	
Irs Ils R 1.78000 04/22/19-10Y Glm	0.01%	EZLPOYK9ZB52
Option Fwd Premium	0.01%	
Irs Usd 2.00000 01/15/20-10Y Lch	0.01%	EZ6QSR5XKSP7
Ccs Aud R Us3Ml/Aud3Mbsw+42.2 Myc	0.01%	
Irs Cny R 2.93500 04/01/19-5Y Cbk	0.01%	EZ2V756X3SV1
Australian Dollars	0.01%	EZ5GNWCC3CR3
Gnma Ii Tba 3.5% Apr 30Yr Jmbo	0.01%	US21H0326478
Vm Cash Ccp Cme Msc Cad	0.01%	
Mexican Nuevo Peso	0.01%	EZ1KT6BHZ4V6
Vm Cash Ccp Cme Msc Zar	0.01%	
Irs Cny R 2.93000 04/01/19-5Y Glm	0.01%	EZ2V756X3SV1
Cash Uninvested Mxn	0.01%	
Irs Krw R 1.79500 03/20/19-10Y Scx	0.01%	EZ3D4BMHDPX7
Cash Uninvested Ars	0.01%	
Nykredit Realkredit As**Partial Call**	0.01%	DK0009795627
Vm Cash Ccp Cme Msc Mxn	0.01%	
Swiss Francs	0.01%	EZVKVSVL6QY2
Irs Ils R 1.18000 01/30/19-5Y Bps	0.00%	EZ2WKYG90LB9
Vm Cash Fut For Msc Eur	0.00%	
Ypf Sociedad Anonima Sr Unsec	0.00%	ARYPPF5600D2
Pan American Energy Llc Sr Unsec	0.00%	ARPANE560097
Vm Cash Ccp Cme Msc Czk	0.00%	
Vm Cash Ccp Lch Msc Sek	0.00%	
Vm Cash Ccp Ice Msc Usd	0.00%	
Irs Cad 1.39000 03/18/20-30Y Lch	0.00%	
Irs Ils R 1.78600 05/01/19-10Y Bps	0.00%	EZCX3P73YF06
Vm Cash Ccp Lch Msc Usd	0.00%	
Swedish Kroner	0.00%	EZQB6YVH02B8
Canadian Dollar	0.00%	EZ8JLBXCK1N3
Nykredit Realkredit**Partial Call**	0.00%	DK0009798803
Irs Jpy 0.20000 06/19/19-10Y Lch	0.00%	EZ657V25GTG5
Vm Cash Fut For Msc Jpy	0.00%	
Vm Cash Fut For Msc Aud	0.00%	
Vm Cash Ccp Ice Msc Eur	0.00%	
Vm Cash Ccp Lch Msc Eur	0.00%	
Vm Cash Fut For Msc Cad	0.00%	
Vm Cash Ccp Lch Msc Cad	0.00%	
Fhr 4579 Sd Io Wm33 Wc3.105	0.00%	US3137BPS836
Tmmts 2003-6He A1 1Mlib+94Bp	0.00%	US881561CE22
Japanese Yen	0.00%	EZB27343NG57
Realkredit Danmark **Partial Call	0.00%	DK0009292559
Norwegian Kroner	0.00%	EZ2M3NPRCQ90
Fin Fut 10Yr Jgb Ose 06/15/20	0.00%	
Vm Cash Fut For Msc Gbp	0.00%	
Fnr 2006-48 Tf 1Mlib+40Bp	0.00%	US31395NLE57
Iro Usd 30Y P 2.17500 M 09/15/21 Boa	0.00%	EZ7X8WL4F6T8
Irs Jpy 0.03500 11/29/19-10Y Lch	0.00%	EZHPCCKZVG1H3
Irs Krw R 1.71800 06/19/19-10Y Glm	0.00%	EZ24R3XTNM44
Peruvian Sol-Ndf	0.00%	
Chinese - Yuan Renminbi (Cnh)	0.00%	
Iro Usd 30Y P 1.78250 L 08/19/20 Brc	0.00%	EZTJQYYT11P2
Australian Dollars	0.00%	EZ36Z55HPL42
Otc Eput Eur Vs Usd @ 1.085 Glm	0.00%	
Cash Uninvested Sgd	0.00%	

Cash Uninvested Thb	0.00%
New S Wales Treasury Crp	0.00% AU3SG0001571
Fin Fut Euro\$ Cme (Wht) 06/15/20	0.00%
Vm Cash Ccp Lch Msc Gbp	0.00%
Irs Jpy 0.50000 06/19/19-30Y Lch	0.00% EZ9RPTLXXCL2
Stif Fund (Nzd)	0.00%
Inf Swap Gb Ni 3.453 02/15/20-10Y Lch	0.00% EYZNDGQJWXMO
Option Fwd Premium	0.00%
Vm Cash Ccp Lch Msc Jpy	0.00%
Realkredit Danmark **Partial Call	0.00% DK0009292120
Irs Eur -0.15000 03/18/20-10Y Lch	0.00% EZ7FGKCPBK01
Irs Usd 1.25000 06/17/20-1Y (Wht) Cme	0.00%
Irs Usd 1.29800 08/25/21-3Y Lch	0.00% EZMK76FQD8G9
Irs Usd 1.24900 08/31/21-3Y Lch	0.00% EZ4JYCV1Y6Q5
South Korea Won-Ndf	0.00% EZ8WVFRXV480
Irs Sek 0.50000 06/19/19-5Y Lch	0.00% EZ3TJSJGD337
Irs Usd 1.00000 06/17/20-2Y Cme	0.00% EZC9QN5CQGX2
Irs Gbp 1.24000 09/18/19-2Y Lch	0.00% EZBCD4CMGDS2
Queensland Treasury Corp	0.00% AU3CB0248037
Irs Usd 2.50000 12/18/19-5Y Cme	0.00% EZ2X9THLD8L8
Inf Swap Gb Ni 3.45 02/15/20-10Y Lch	0.00% EYZNDGQJWXMO
Fin Fut Eur-Bund 10Yr Eux 06/08/20	0.00% DE000C4E97A8
Stif Fund (Zar)	0.00%
Swedish Kroner	0.00% EZ1D3J2KY474
Fin Fut Euro\$ Cme (Red) 06/14/21	0.00%
Fin Fut Euro\$ Cme (Wht) 12/14/20	0.00%
Brfkredit A/S**Partial Call**	0.00% DK0009382707
Irs Gbp 0.75000 03/18/20-10Y Lch	0.00% EZ2R7447YB98
Irs Zar 7.25000 06/20/18-5Y Cme	0.00% EZ8RFWKCLCS5
Otc Eput Eur Vs Gbp @ 0.8325 Glm	0.00% EZ1GHHMF45H4
Stif Fund (Chf)	0.00%
Irs Gbp 0.81100 02/17/23-5Y Lch	0.00% EZDNTK2PLD16
Treasury Corp Victoria	0.00% AU3SG0001175
Irs Mxn 5.82500 01/21/16-7Y* Cme	0.00% EZVVG7NQ3J49
Irs Mxn 7.74000 03/06/17-10Y* Cme	0.00% EZJLN5F8L6S2
Irs Usd 1.50000 12/18/19-5Y Cme	0.00% EZ2X9THLD8L8
Stif Fund (Dkk)	0.00%
Ois Usd Fedl01/2.714 05/21/18 Lch	0.00% EZ70GJ5KNH50
Irs Gbp 1.00000 06/17/20-10Y Lch	0.00% EZ3XYY3F0BT2
Inf Swap Gb Ni 3.386 01/15/20-10Y Lch	0.00% EZ4D312TX8Y1
Treasury Corp Victoria	0.00% AU0000078552
Fin Fut Euro-Bobl 5Y Eux 06/08/20	0.00% DE000C4E97B6
Eux Acal Eur-Bund 05/22/20 @ 177	0.00% DE000C4NWW99
Irs Gbp 0.75000 03/18/20-2Y Lch	0.00% EZ81KV65MHY0
Irs Gbp 0.80300 02/14/23-5Y Lch	0.00% EZMVBFGJQ2V2
Irs Jpy 0.00000 12/03/19-2Y Lch	0.00% EZ86PY1WNGS1
Russian Ruble-Ndf	0.00% EZ9JZ8B9G7L0
Iro Usd 30Y P 2.00500 L 06/08/20 Myc	0.00% EZ9M8T6BZY95
Iro Usd 30Y P 1.98400 L 06/09/20 Myc	0.00% EZ2R559J4552
Ois Usd Fedl01/2.696 05/18/18 Lch	0.00% EZ70GJ5KNH50
Ois Usd Fedl01/2.684 05/23/18 Lch	0.00% EZ70GJ5KNH50
Irs Usd 3.00000 06/19/19-5Y Lch	0.00% EZ6YNJTVGZ53
Colombian Peso-Ndf	0.00% EZVZW1YWVN72
Irs Usd R 3Ml/1Ml+7.25 04/27/22-23 Cme	0.00%
Stif Fund (Nok)	0.00%
Irs Usd 1.36000 09/17/21-3Y Cme	0.00% EZD7LXF2WV4
Irs Gbp 0.67200 02/26/21-10Y Lch	0.00% EZY4P3MVQFL5
Inf Swap Gb Ni 3.436 02/15/20-10Y Lch	0.00% EYZNDGQJWXMO
Ois Usd Fedl01/2.71 05/18/18 Lch	0.00% EZ70GJ5KNH50
Ois Gbp Sonio/0.905 12/03/29 Lch	0.00% EZ64JYD1ZVX0
Cash Uninvested Ils	0.00%
Irs Usd R 3Ml/1Ml+8.80 05/23/24-29 Cme	0.00%
Japanese Yen	0.00% EZ92TY3PRRT5
Cash Collateral Isda Jpm Usd	0.00%
Cash Collateral Isda Cbk Usd	0.00%
Russian Ruble-Ndf	0.00% EZVSWZCDQQB7
Irs Usd R 3Ml/1Ml+9.125 03/18/21-22 Cme	0.00%
Cash Uninvested Pln	0.00%
Russia Em Sp Boa	0.00% EZB1PLBY8FW0
Irs Usd R 3Ml/1Ml+7 03/07/22-24 Cme	0.00%
Hess Corporation Dir	0.00%
Northrop Grumman Systems Corporation Dir	0.00%
Loews Corporation Dir	0.00%
Assured Guaranty Municipal Corp Dir	0.00%
Target Corporation Dir	0.00%
At&T Inc Dir	0.00%
International Paper Company Dir	0.00%
Chubb Ina Holdings Inc (Aka: Ace Ina Dir)	0.00%
Metlife Inc Dir	0.00%
Allstate Corp Dir	0.00%

Reynolds American Inc Dir	0.00%
Altria Group Inc Dir	0.00%
Walmart Inc (Aka Wal-Mart Stores Inc Dir	0.00%
American Electric Power Company Inc Dir	0.00%
Host Hotels & Resorts Lp Dir	0.00%
American Express Company Dir	0.00%
Kohls Corporation Dir	0.00%
American International Group Inc Dir	0.00%
Marsh & McLennan Companies Inc Dir	0.00%
Amgen Inc Dir	0.00%
Newell Brands Inc (Aka: Newell Rubbe Dir	0.00%
Anadarko Petroleum Corporation Dir	0.00%
Procter And Gamble Co. Dir	0.00%
Apache Corporation Dir	0.00%
The Sherwin-Williams Company Dir	0.00%
Arrow Electronics Inc Dir	0.00%
United Parcel Service Of America Inc Dir	0.00%
Autozone Inc Dir	0.00%
Williams Cos Inc Dir	0.00%
Avnet Inc Dir	0.00%
Home Depot Inc Dir	0.00%
Barrick Gold Corporation Dir	0.00%
International Business Machines Corp Dir	0.00%
Baxter International Inc Dir	0.00%
Johnson Controls International Plc (Dir	0.00%
Berkshire Hathaway Inc Dir	0.00%
Lincoln National Corporation Dir	0.00%
Best Buy Co Inc Dir	0.00%
Macys Retail Holdings Inc Dir	0.00%
Block Financial Corp Dir	0.00%
Mcdonalds Corporation Dir	0.00%
Boeing Co/The Dir	0.00%
Motorola Solutions Inc Dir	0.00%
Boston Scientific Corporation Dir	0.00%
Nordstrom Inc Dir	0.00%
Bristol-Myers Squibb Company Dir	0.00%
Packaging Corp Of America Inc Dir	0.00%
Cbs Corporation Dir	0.00%
Quest Diagnostics Inc. Dir	0.00%
Csx Corporation Dir	0.00%
Ryder System Inc Dir	0.00%
Cvs Health Corporation Dir	0.00%
Southern Co Dir	0.00%
Campbell Soup Company Dir	0.00%
Tyson Foods Inc Dir	0.00%
Canadian Natural Resources Limited Dir	0.00%
Verizon Communications Inc Dir	0.00%
Capital One Bank (Usa) National Asso Dir	0.00%
Weyerhaeuser Company Dir	0.00%
Cardinal Health Inc Dir	0.00%
Kraft Heinz Foods Co (Aka: HJ Heinz Dir	0.00%
Carnival Corporation Dir	0.00%
Hp Inc (Aka: Hewlett-Packard Co) Dir	0.00%
Caterpillar Incorporated Dir	0.00%
Honeywell International Inc Dir	0.00%
Cisco Systems Inc Dir	0.00%
Ingersoll-Rand Company Dir	0.00%
Comcast Corporation Dir	0.00%
Ilfc Dir	0.00%
Conagra Brands Inc Dir	0.00%
Johnson & Johnson Company Dir	0.00%
Conocophillips Dir	0.00%
Kinder Morgan Inc Dir	0.00%
Exelon Corporation Dir	0.00%
Kroger Co Dir	0.00%
Cox Communications Inc Dir	0.00%
Lockheed Martin Corporation Dir	0.00%
D.R. Horton Inc Dir	0.00%
Lowe's Companies Inc Dir	0.00%
Dxc Technology Company Dir	0.00%
Marathon Petroleum Corporation Dir	0.00%
Darden Restaurants Inc Dir	0.00%
Marriott International Inc Dir	0.00%
Deere & Company Dir	0.00%
Mckesson Corporation Dir	0.00%
Devon Energy Corporation Dir	0.00%
Mondelez International Inc Dir	0.00%
Walt Disney Company Dir	0.00%
National Rural Utilities Cooperative Dir	0.00%
Dominion Energy Inc (Aka: Dominion R Dir	0.00%

Newmont Corp Dir	0.00%
Domtar Corporation Dir	0.00%
Norfolk Southern Corporation Dir	0.00%
Dow Chemical Company Dir	0.00%
Omnicom Group Inc / Omnicom Capital Dir	0.00%
E.I. Dupont De Nemours & Company Dir	0.00%
Pfizer Inc Dir	0.00%
Duke Energy Carolinas Llc Dir	0.00%
Prudential Financial Inc Dir	0.00%
Erp Operating Lp Dir	0.00%
Raytheon Company Dir	0.00%
Eastman Chemical Company Dir	0.00%
Royal Caribbean Cruises Ltd Dir	0.00%
Encana Corporation Dir	0.00%
Sempra Energy Dir	0.00%
Enbridge Inc Dir	0.00%
Simon Property Group Lp Dir	0.00%
Energy Transfer Operating Lp (Aka: E Dir	0.00%
Southwest Airlines Co Dir	0.00%
Expedia Group Inc Dir	0.00%
Teck Resources Limited Dir	0.00%
Firstenergy Corp Dir	0.00%
Union Pacific Corporation Dir	0.00%
Ford Motor Company Dir	0.00%
Valero Energy Corporation Dir	0.00%
General Electric Company Dir	0.00%
Viacom Inc Dir	0.00%
General Mills Inc Dir	0.00%
Westrock Mww Llc Dir	0.00%
General Motors Company Dir	0.00%
Whirlpool Corporation Dir	0.00%
Halliburton Company Dir	0.00%
Xlit Ltd (Aka: XI Capital Ltd) Dir	0.00%
Hartford Financial Services Group In Dir	0.00%
Unitedhealth Group Incorporated Dir	0.00%
Queensland Treasury Corp	0.00% AU3SG0001993
Cash Uninvested Cnh	0.00%
Irs Usd R 3Ml/1Ml+8.5 06/19/17-22 Cme	0.00%
Irs Usd R 3Ml/1Ml+8.8 09/06/22-24 Cme	0.00%
Cash Collateral Isda Brc Usd	0.00%
Irs Usd R 3Ml/1Ml+10.5 09/27/22-24 Cme	0.00%
Zcs Brl 8.88 05/18/18-01/04/21 Cme	0.00% EZ62602BZ7P7
Western Aust Treas Corp	0.00% AU3SG0001910
Irs Usd R 3Ml/1Ml+8.375 06/12/17-22 Cme	0.00%
Reynolds American Inc Snr S* Ice	0.00% EZ1VY4CSF427
Irs Usd R 3Ml/1Ml+7 06/12/17-22 Cme	0.00%
Japanese Yen	0.00% EZ1FH3NT1TY6
Cash Uninvested Rol	0.00%
Cash Collateral Isda Boa Usd	0.00%
Irs Usd R 3Ml/1Ml+10.2 10/04/22-24 Cme	0.00%
Kohls Corporation Dir	0.00%
Westrock Mww Llc Dir	0.00%
Newmont Corp Dir	0.00%
Simon Property Group Lp Dir	0.00%
General Motors Company Dir	0.00%
Host Hotels & Resorts Lp Dir	0.00%
Whirlpool Corporation Dir	0.00%
Marriott International Inc Dir	0.00%
Williams Cos Inc Dir	0.00%
Prudential Financial Inc Dir	0.00%
Xlit Ltd (Aka: XI Capital Ltd) Dir	0.00%
Walmart Inc (Aka Wal-Mart Stores Inc Dir	0.00%
Assured Guaranty Municipal Corp Dir	0.00%
Hess Corporation Dir	0.00%
At&T Inc Dir	0.00%
International Paper Company Dir	0.00%
Chubb Ina Holdings Inc (Aka: Ace Ina Dir	0.00%
Lowes Companies Inc Dir	0.00%
Allstate Corp Dir	0.00%
Mondelez International Inc Dir	0.00%
Altria Group Inc Dir	0.00%
Omnicom Group Inc / Omnicom Capital Dir	0.00%
American Electric Power Company Inc Dir	0.00%
Royal Caribbean Cruises Ltd Dir	0.00%
American Express Company Dir	0.00%
21St Century Fox America Inc (Aka: N Dir	0.00%
American International Group Inc Dir	0.00%
General Electric Company Dir	0.00%
Amgen Inc Dir	0.00%
Hartford Financial Services Group In Dir	0.00%

Anadarko Petroleum Corporation Dir	0.00%
Home Depot Inc Dir	0.00%
Apache Corporation Dir	0.00%
International Business Machines Corp Dir	0.00%
Arrow Electronics Inc Dir	0.00%
Johnson Controls International Plc (Dir	0.00%
Autozone Inc Dir	0.00%
Lockheed Martin Corporation Dir	0.00%
Avnet Inc Dir	0.00%
Marathon Petroleum Corporation Dir	0.00%
Viacom Inc Dir	0.00%
Mckesson Corporation Dir	0.00%
Barrick Gold Corporation Dir	0.00%
National Rural Utilities Cooperative Dir	0.00%
Baxter International Inc Dir	0.00%
Norfolk Southern Corporation Dir	0.00%
Berkshire Hathaway Inc Dir	0.00%
Pfizer Inc Dir	0.00%
Best Buy Co Inc Dir	0.00%
Raytheon Company Dir	0.00%
Block Financial Corp Dir	0.00%
Sempra Energy Dir	0.00%
Boeing Co/The Dir	0.00%
Target Corporation Dir	0.00%
Boston Scientific Corporation Dir	0.00%
Union Pacific Corporation Dir	0.00%
Unitedhealth Group Incorporated Dir	0.00%
Firstenergy Corp Dir	0.00%
Bristol-Myers Squibb Company Dir	0.00%
Ford Motor Company Dir	0.00%
Cbs Corporation Dir	0.00%
General Mills Inc Dir	0.00%
Csx Corporation Dir	0.00%
Halliburton Company Dir	0.00%
Cvs Health Corporation Dir	0.00%
Kraft Heinz Foods Co (Aka: Hj Heinz Dir	0.00%
Campbell Soup Company Dir	0.00%
Hp Inc (Aka: Hewlett-Packard Co) Dir	0.00%
Canadian Natural Resources Limited Dir	0.00%
Honeywell International Inc Dir	0.00%
Capital One Bank (Usa) National Asso Dir	0.00%
Ingersoll-Rand Company Dir	0.00%
Cardinal Health Inc Dir	0.00%
Ilfc Dir	0.00%
Carnival Corporation Dir	0.00%
Johnson & Johnson Company Dir	0.00%
Caterpillar Incorporated Dir	0.00%
Kinder Morgan Inc Dir	0.00%
Cisco Systems Inc Dir	0.00%
Lincoln National Corporation Dir	0.00%
Comcast Corporation Dir	0.00%
Loews Corporation Dir	0.00%
Conagra Brands Inc Dir	0.00%
Macys Retail Holdings Inc Dir	0.00%
Conocophillips Dir	0.00%
Marsh & McLennan Companies Inc Dir	0.00%
Exelon Corporation Dir	0.00%
Mcdonalds Corporation Dir	0.00%
Cox Communications Inc Dir	0.00%
Metlife Inc Dir	0.00%
D.R. Horton Inc Dir	0.00%
Motorola Solutions Inc Dir	0.00%
Dxc Technology Company Dir	0.00%
Newell Brands Inc (Aka: Newell Rubbe Dir	0.00%
Darden Restaurants Inc Dir	0.00%
Nordstrom Inc Dir	0.00%
Deere & Company Dir	0.00%
Northrop Grumman Systems Corporation Dir	0.00%
Devon Energy Corporation Dir	0.00%
Packaging Corp Of America Inc Dir	0.00%
Walt Disney Co Dir	0.00%
Procter And Gamble Co. Dir	0.00%
Dominion Energy Inc (Aka: Dominion R Dir	0.00%
Quest Diagnostics Inc. Dir	0.00%
Domtar Corporation Dir	0.00%
Reynolds American Inc Dir	0.00%
Dow Chemical Company Dir	0.00%
Ryder System Inc Dir	0.00%
E.I. Dupont De Nemours & Company Dir	0.00%
The Sherwin-Williams Company Dir	0.00%

Duke Energy Carolinas Llc Dir	0.00%	
Southwest Airlines Co Dir	0.00%	
Erp Operating Lp Dir	0.00%	
Teck Resources Limited Dir	0.00%	
Eastman Chemical Company Dir	0.00%	
Tyson Foods Inc Dir	0.00%	
Encana Corporation Dir	0.00%	
United Parcel Service Of America Inc Dir	0.00%	
Enbridge Inc Dir	0.00%	
Valero Energy Corporation Dir	0.00%	
Energy Transfer Operating Lp (Aka: E Dir	0.00%	
Verizon Communications Inc Dir	0.00%	
Expedia Group Inc Dir	0.00%	
Weyerhaeuser Company Dir	0.00%	
Kroger Co Dir	0.00%	
Nordea Kredit Real**Partial Call**	0.00%	DK0002030683
Cash Collateral Tba Bos Usd	0.00%	
Auchan Holding (Aka: Groupe Auchan S Dir	0.00%	
Cellnex Telecom Sa Dir	0.00%	
Cma Cgm Sa Dir	0.00%	
Cable & Wireless Intl Fin Nv Dir	0.00%	
Altice Finco Sa Dir	0.00%	
Fiat Chrysler Automobiles Nv Dir	0.00%	
Metro Ag (Aka: Metro Wholesale & Foo Dir	0.00%	
Atlantia Spa Dir	0.00%	
Ardagh Packaging Finance Plc / Ardagh Dir	0.00%	
Grifols Sa Dir	0.00%	
Gkn Holdings Limited Dir	0.00%	
Fcc Aqualia Sa Dir	0.00%	
Altice France Sa (Aka: Sfr Group Sa) Dir	0.00%	
Casino Guichard Perrachon Sa Dir	0.00%	
Air France-Klm Dir	0.00%	
Europcar Mobility Group Sa Dir	0.00%	
Crown European Holdings Dir	0.00%	
Constellium Se Dir	0.00%	
Faurecia Sa Dir	0.00%	
Adler Real Estate Ag Dir	0.00%	
Gfkl Financial Services (Garfunkelux Dir	0.00%	
Algeco Global Finance Plc Dir	0.00%	
Clariant Ag Dir	0.00%	
Elis Dir	0.00%	
Boparan Finance Plc Dir	0.00%	
Stena Ab Dir	0.00%	
Saipem Finance International Bv Dir	0.00%	
J Sainsbury Plc Dir	0.00%	
Orano Dir	0.00%	
K+S Ag Dir	0.00%	
Tdc A/S Dir	0.00%	
Cabb International (Monitchem Holdco Dir	0.00%	
Tesco Plc Dir	0.00%	
Unitymedia Gmbh (Aka: Unitymedia Kab Dir	0.00%	
Oi European Group Bv Dir	0.00%	
Novafives Dir	0.00%	
Teollisuuden Voima Oy Dir	0.00%	
Volvo Car Ab Dir	0.00%	
Suedzucker International Finance Bv Dir	0.00%	
Syngenta Finance Nv Dir	0.00%	
Marks And Spencer Plc Dir	0.00%	
Iceland Food Ltd (Stretford 79 Plc) Dir	0.00%	
Smurfit Kappa Acquisitions Unlimited Dir	0.00%	
International Game Technology Plc Dir	0.00%	
Stonegate Pub Company Financing Plc Dir	0.00%	
Telecom Italia Spa (Aka: Tim Spa) Dir	0.00%	
Nokia Oyj Dir	0.00%	
Synlab Unsecured Bondco Plc Dir	0.00%	
Loxam Sas Dir	0.00%	
Sunrise Communications Ag Dir	0.00%	
Unilabs Subholding Ab (Publ) Dir	0.00%	
Schaeffler Ag Dir	0.00%	
Premier Foods Finance Plc Dir	0.00%	
Louis Dreyfus Co Bv (Aka: Louis Drey Dir	0.00%	
Leonardo Spa (Aka: Leonardo-Finmecca Dir	0.00%	
Jaguar Land Rover Automotive Plc (Ak Dir	0.00%	
Intrum Ab Dir	0.00%	
Ladbroke Group Finance Plc Dir	0.00%	
Hapag-Lloyd Ag Dir	0.00%	
Ote Plc Dir	0.00%	
Hema Bakkerijen (Hema Bondco I Bv) Dir	0.00%	
Virgin Media Finance Plc Dir	0.00%	
Slovenia Broadband Sarl (United Grou Dir	0.00%	

Ziggo Bond Company Bv Dir	0.00%
Upc Holding Bv Dir	0.00%
Thyssenkrupp Ag Dir	0.00%
Rexel Sa Dir	0.00%
Matterhorn Telecom Holding Sa Dir	0.00%
Verisure Midholding Ab Dir	0.00%
Ineos Group Holdings Sa Dir	0.00%
Picard Bondco Dir	0.00%
Tui Ag Dir	0.00%
Selecta Group Bv Dir	0.00%
Matalan Finance Plc Dir	0.00%
Telefonaktiebolaget Lm Ericsson Dir	0.00%
Volvo Treasury Ab Dir	0.00%
Bayer Ag Dir	0.00%
Telenor Asa Dir	0.00%
Vivendi Sa Dir	0.00%
Carrefour Sa Dir	0.00%
Thales Sa Dir	0.00%
Pernod Ricard Dir	0.00%
Stora Enso Oyj Dir	0.00%
Continental Ag Dir	0.00%
Solvay Sa Dir	0.00%
Zurich Insurance Company Ltd Dir	0.00%
Henkel Ag & Co KgaA Dir	0.00%
Daimler Ag Dir	0.00%
Siemens Financieringsmaatschappij Nv Dir	0.00%
Ses Sa Dir	0.00%
Lanxess Ag Dir	0.00%
Heineken Nv Dir	0.00%
Aviva Plc Dir	0.00%
Unibail-Rodamco-Westfield Se Dir	0.00%
Itv Plc Dir	0.00%
Lvmh Moet Hennessy-Louis Vuitton Se Dir	0.00%
Sanofi Dir	0.00%
Unicredit Spa Dir	0.00%
Koninklijke Dsm Nv Dir	0.00%
Cnh Industrial Finance Europe Sa Dir	0.00%
Deutsche Lufthansa Aktiengesellschaft Dir	0.00%
Bp Capital Markets Plc Dir	0.00%
E.On International Finance Bv Dir	0.00%
Danske Bank A/S Dir	0.00%
Barclays Plc Dir	0.00%
Astrazeneca Plc Dir	0.00%
Bnp Paribas Sa Dir	0.00%
Next Group Plc Dir	0.00%
Bouygues Sa Dir	0.00%
Lafargeholcim Ltd Dir	0.00%
Danone Sa Dir	0.00%
Carlsberg Breweries A/S Dir	0.00%
Engie Sa (Aka: Gdf Suez) Dir	0.00%
Swiss Re Treasury (Us) Corporation Dir	0.00%
Sky Limited Dir	0.00%
Rolls-Royce Plc Dir	0.00%
British Telecommunications Public Li Dir	0.00%
Bae Systems Plc Dir	0.00%
Centrica Plc Dir	0.00%
Royal Bank Of Scotland Group Plc Dir	0.00%
Enel Spa Dir	0.00%
Renault Dir	0.00%
Credit Agricole Sa/London Branch Dir	0.00%
Compass Group Plc Dir	0.00%
Diageo Capital Plc Dir	0.00%
Wpp Finance Sa Dir	0.00%
Electricite De France Sa (Edf) Dir	0.00%
Electrolux Ab Dir	0.00%
Hsbc Holdings Plc Dir	0.00%
Pearson Funding Plc Dir	0.00%
Lloyds Banking Group Plc Dir	0.00%
Peugeot Sa Dir	0.00%
Credit Suisse Group Finance (Guernse) Dir	0.00%
Hannover Rueckversicherung Se Dir	0.00%
Assicurazioni Generali Spa Dir	0.00%
Compagnie De Saint-Gobain Sa Dir	0.00%
Muenchener Rueckversicherungs-Gesell Dir	0.00%
Intesa Sanpaolo Spa Dir	0.00%
National Grid Plc Dir	0.00%
Commerzbank Ag Dir	0.00%
Sse Plc (Aka: Scottish And Southern) Dir	0.00%
Mediobanca Banca Di Credito Finanzia Dir	0.00%
Prudential Plc Dir	0.00%

Anheuser-Busch Inbev Sa/Nv Dir	0.00%	
Cooperatieve Rabobank Ua (Aka: Rabob Dir	0.00%	
Telekom Finanzmanagement Gmbh Dir	0.00%	
Naturgy Capital Markets Sa Dir	0.00%	
Bertelsmann Se & Co Kga (Aka: Bertel Dir	0.00%	
Koninklijke Kpn Nv Dir	0.00%	
Fortum Oyj Dir	0.00%	
Innogy Finance Bv Dir	0.00%	
Bat International Finance Plc Dir	0.00%	
Societe Generale Dir	0.00%	
Basf Se Dir	0.00%	
Telia Company Ab Dir	0.00%	
Axa Sa Dir	0.00%	
Total Capital Dir	0.00%	
Iberdrola International Bv Dir	0.00%	
United Utilities Plc Dir	0.00%	
Unilever Nv Dir	0.00%	
Bmw Finance Nv Dir	0.00%	
Equinor Asa (Aka: Statoil Asa/Statoi Dir	0.00%	
Nestle Holdings Inc Dir	0.00%	
Glencore Finance (Europe) Limited Dir	0.00%	
Telefonica Emisiones Sa Dir	0.00%	
Eni Spa Dir	0.00%	
Deutsche Telekom International Finan Dir	0.00%	
Valeo Sa Dir	0.00%	
Imperial Brands Finance Plc (Aka: Im Dir	0.00%	
Accor Sa Dir	0.00%	
Edp Finance Bv Dir	0.00%	
Airbus Finance Bv Dir	0.00%	
Banco Santander Sa Dir	0.00%	
Anglo American Capital Plc Dir	0.00%	
Ing Groep Nv Dir	0.00%	
Arcelormittal Sa Dir	0.00%	
Orange Sa (Aka: France Telecom Sa) Dir	0.00%	
Vodafone Group Plc Dir	0.00%	
Ubs Group Funding (Switzerland) Ag Dir	0.00%	
Wendel Sa Dir	0.00%	
Akzo Nobel Nv Dir	0.00%	
Vinci Sa Dir	0.00%	
Repsol International Finance Bv Dir	0.00%	
Veolia Environnement Sa Dir	0.00%	
Publicis Groupe Sa Dir	0.00%	
Volkswagen International Finance Nv Dir	0.00%	
Standard Chartered Plc Dir	0.00%	
Stmicroelectronics Nv Dir	0.00%	
Michelin Luxembourg Scs Dir	0.00%	
Koninklijke Philips Nv Dir	0.00%	
Heidelbergcement Ag Dir	0.00%	
Banco Bilbao Vizcaya Argentaria Sa (Dir	0.00%	
Kering Dir	0.00%	
Postnl Dir	0.00%	
Shell International Finance Bv Dir	0.00%	
Deutsche Bank Ag Dir	0.00%	
Tate & Lyle International Finance Pl Dir	0.00%	
Allianz Finance Ii Bv Amsterdam Dir	0.00%	
Aegon Nv Dir	0.00%	
Ahold Finance Usa Llc Dir	0.00%	
Cash Collateral Isda Tor Usd	0.00%	
Cash Collateral Tba Wfs Usd	0.00%	
Brfkredit A/S ** Partial Call**	0.00%	DK0009387698
Nykredit Realkredit As **Partial Call**	0.00%	DK0009504169
Cdx Itraxx Xov32 5Y Ice	0.00%	EZXJ1FB5KMB5
Cdx Em30 Ice	0.00%	EZMCLBR7DSR6
Westpac Cash Deposit	0.00%	WPACCALL
Gbp - Usd (Underlying)	0.00%	
Cad - Usd (Underlying)	0.00%	
Cnh - Usd (Underlying)	0.00%	
Hkd - Usd (Underlying)	0.00%	
Cdx Iq34 5Y Ice	0.00%	EZ35K7BGZKB7
Nok - Usd (Underlying)	0.00%	
Idr - Usd (Underlying)	0.00%	
Gbp - Usd (Underlying)	0.00%	
Pen - Usd (Underlying)	0.00%	
Eur - Usd (Underlying)	0.00%	
(blank)	0.00%	n/a
(blank)	0.00%	n/a
	0.00%	n/a
Rub - Usd (Underlying)	0.00%	
Aud - Usd (Underlying)	0.00%	
Pln - Usd (Underlying)	0.00%	

Sek - Usd (Underlying)	0.00%
Pen - Usd (Underlying)	0.00%
Mxn - Usd (Underlying)	0.00%
Zar - Usd (Underlying)	0.00%
Twd - Usd (Underlying)	0.00%
Jpy - Usd (Underlying)	0.00%
Aud - Usd (Underlying)	0.00%
Jpy - Usd (Underlying)	0.00%
(blank)	0.00% n/a
Ilis - Usd (Underlying)	0.00%
Krw - Usd (Underlying)	0.00%
Jpy - Usd (Underlying)	0.00%
Sek - Usd (Underlying)	0.00%
Nzd - Usd (Underlying)	0.00%
Eur - Usd (Underlying)	0.00%
Nzd - Usd (Underlying)	0.00%
Jpy - Usd (Underlying)	0.00%
Gbp - Usd (Underlying)	0.00%
Aud - Usd (Underlying)	0.00%
Cdx Itraxx Main32 5Y Ice	0.00% EZ2YYTYF24Z9
Brl - Usd (Underlying)	0.00%
Nok - Usd (Underlying)	0.00%
Jpy - Usd (Underlying)	0.00%
Sek - Usd (Underlying)	0.00%
Mxn - Usd (Underlying)	0.00%
Eur - Usd (Underlying)	0.00%
Rub - Usd (Underlying)	0.00%
Eur - Usd (Underlying)	0.00%
Dkk - Usd (Underlying)	0.00%
Cad - Usd (Underlying)	0.00%
Chf - Usd (Underlying)	0.00%
Cad - Usd (Underlying)	0.00%
Nok - Usd (Underlying)	0.00%
Clp - Usd (Underlying)	0.00%
Nzd - Usd (Underlying)	0.00%
Chf - Usd (Underlying)	0.00%
Eur - Usd (Underlying)	0.00%
Chf - Usd (Underlying)	0.00%
Dkk - Usd (Underlying)	0.00%
Rub - Usd (Underlying)	0.00%
Brl - Usd (Underlying)	0.00%
Dkk - Usd (Underlying)	0.00%
Inr - Usd (Underlying)	0.00%
Eur - Usd (Underlying)	0.00%
Hkd - Usd (Underlying)	0.00%
Cop - Usd (Underlying)	0.00%
Aud - Usd (Underlying)	0.00%
Cdx Ig32 10Y Ice	0.00% EZPSTBHJ5B64
Strat Dummy Aud - Usd	0.00%
Eur - Gbp (Underlying)	0.00%
Cdx Itraxx Main32 10Y Ice	0.00% EZWLZOPSNK34
Cdx Ig33 5Y Ice	0.00% EZ1BGCPP3726
Cdx Ig33 10Y Ice	0.00% EZ8QY9KW7SK3
Cash Uninvested Aud	0.00%
Dual Ccy Liab Adj Us	0.00%
Currency Adjustment Rur	0.00%
Cash Uninvested Eur	0.00%
Cash Uninvested Cad	0.00%
Cash Uninvested Zar	0.00%
Currency Adjustment Gbp	0.00%
Currency Adjustment Usd	0.00%
(blank)	0.00% n/a
Cash Uninvested Brl	0.00%
Currency Adjustment Cnh	0.00%
Ccs Usd P Us3Ml/Aud3Mbsw+42.2 Myc	0.00%
Cash Uninvested Gbp	0.00%
Cash Uninvested Trl	0.00%
Cash Uninvested Jpy	0.00%
Iro Usd 1Y1Y P 1.60000 L 06/09/20 Myc	0.00%
Iro Usd 1Y1Y P 1.60000 L 06/08/20 Myc	0.00%
Penerbangan Malaysia Berhad Dir	0.00%
Lebanon Govt Dir	0.00%
Argentina Govt Dir	0.00%
Chilean Govt Dir	0.00%
Panama Govt Dir	0.00%
Peru Govt Dir	0.00%
Philippines Govt Dir	0.00%
Indonesia Govt Dir	0.00%
Colombian Govt Dir	0.00%
U S Treasury Bills	0.00% US9127962N82

Russian Govt Dir	0.00%
South Africa Govt Dir	0.00%
China Govt Dir	0.00%
Mexico Govt Dir	0.00%
Turkey Govt Dir	0.00%
Brazil Govt Dir	0.00%
United Utilities Plc Snr Se Ice	0.00% EZDW4S58K579
Chilean Peso-Ndf	0.00% EZ97J0K54837
Union Pacific Corporation Dir	0.00%
Reynolds American Inc Dir	0.00%
Xlit Ltd (Aka: XI Capital Ltd) Dir	0.00%
Deere & Company Dir	0.00%
Southern Co Dir	0.00%
Devon Energy Corporation Dir	0.00%
General Mills Inc Dir	0.00%
Walt Disney Company Dir	0.00%
Lowes Companies Inc Dir	0.00%
Dominion Energy Inc (Aka: Dominion R Dir	0.00%
Sempra Energy Dir	0.00%
Domtar Corporation Dir	0.00%
International Business Machines Corp Dir	0.00%
Dow Chemical Company Dir	0.00%
Johnson Controls International Plc (Dir	0.00%
E.I. Dupont De Nemours & Company Dir	0.00%
Kohls Corporation Dir	0.00%
Duke Energy Carolinas Llc Dir	0.00%
Lincoln National Corporation Dir	0.00%
Cardinal Health Inc Dir	0.00%
Exelon Corporation Dir	0.00%
Erp Operating Lp Dir	0.00%
Host Hotels & Resorts Lp Dir	0.00%
Eastman Chemical Company Dir	0.00%
Ingersoll-Rand Company Dir	0.00%
Encana Corporation Dir	0.00%
Target Corporation Dir	0.00%
Enbridge Inc Dir	0.00%
International Paper Company Dir	0.00%
Energy Transfer Operating Lp (Aka: E Dir	0.00%
Unitedhealth Group Incorporated Dir	0.00%
Expedia Group Inc Dir	0.00%
Verizon Communications Inc Dir	0.00%
Firstenergy Corp Dir	0.00%
Walmart Inc (Aka Wal-Mart Stores Inc Dir	0.00%
Ford Motor Company Dir	0.00%
Whirlpool Corporation Dir	0.00%
General Electric Company Dir	0.00%
Caterpillar Incorporated Dir	0.00%
Marriott International Inc Dir	0.00%
Loews Corporation Dir	0.00%
General Motors Company Dir	0.00%
Conagra Brands Inc Dir	0.00%
D.R. Horton Inc Dir	0.00%
Marathon Petroleum Corporation Dir	0.00%
Halliburton Company Dir	0.00%
Royal Caribbean Cruises Ltd Dir	0.00%
Mcdonalds Corporation Dir	0.00%
Ryder System Inc Dir	0.00%
Mckesson Corporation Dir	0.00%
The Sherwin-Williams Company Dir	0.00%
Metlife Inc Dir	0.00%
Simon Property Group Lp Dir	0.00%
Mondelez International Inc Dir	0.00%
Southwest Airlines Co Dir	0.00%
Motorola Solutions Inc Dir	0.00%
Teck Resources Limited Dir	0.00%
National Rural Utilities Cooperative Dir	0.00%
Ilfc Dir	0.00%
Newell Brands Inc (Aka: Newell Rubbe Dir	0.00%
Tyson Foods Inc Dir	0.00%
Hartford Financial Services Group In Dir	0.00%
United Parcel Service Of America Inc Dir	0.00%
Newmont Corp Dir	0.00%
Johnson & Johnson Company Dir	0.00%
Nordstrom Inc Dir	0.00%
Valero Energy Corporation Dir	0.00%
Norfolk Southern Corporation Dir	0.00%
Kinder Morgan Inc Dir	0.00%
Kraft Heinz Foods Co (Aka: Hj Heinz Dir	0.00%
Viacom Inc Dir	0.00%
Northrop Grumman Systems Corporation Dir	0.00%

Westrock Mww Llc Dir	0.00%
Omnicom Group Inc / Omnicom Capital Dir	0.00%
Weyerhaeuser Company Dir	0.00%
Hess Corporation Dir	0.00%
Williams Cos Inc Dir	0.00%
Hp Inc (Aka: Hewlett-Packard Co) Dir	0.00%
Carnival Corporation Dir	0.00%
Packaging Corp Of America Inc Dir	0.00%
Kroger Co Dir	0.00%
Pfizer Inc Dir	0.00%
Marsh & McLennan Companies Inc Dir	0.00%
Procter And Gamble Co. Dir	0.00%
Cisco Systems Inc Dir	0.00%
Prudential Financial Inc Dir	0.00%
Comcast Corporation Dir	0.00%
Quest Diagnostics Inc. Dir	0.00%
Conocophillips Dir	0.00%
Raytheon Company Dir	0.00%
Macys Retail Holdings Inc Dir	0.00%
Dxc Technology Company Dir	0.00%
Darden Restaurants Inc Dir	0.00%
Cox Communications Inc Dir	0.00%
Home Depot Inc Dir	0.00%
Honeywell International Inc Dir	0.00%
Lockheed Martin Corporation Dir	0.00%
Boston Scientific Corporation Dir	0.00%
Capital One Bank (Usa) National Asso Dir	0.00%
Cvs Health Corporation Dir	0.00%
Autozone Inc Dir	0.00%
Barrick Gold Corporation Dir	0.00%
Berkshire Hathaway Inc Dir	0.00%
Block Financial Corp Dir	0.00%
Assured Guaranty Municipal Corp Dir	0.00%
Cbs Corporation Dir	0.00%
At&T Inc Dir	0.00%
Canadian Natural Resources Limited Dir	0.00%
Chubb Ina Holdings Inc (Aka: Ace Ina Dir	0.00%
Avnet Inc Dir	0.00%
Allstate Corp Dir	0.00%
Baxter International Inc Dir	0.00%
Altria Group Inc Dir	0.00%
Best Buy Co Inc Dir	0.00%
American Electric Power Company Inc Dir	0.00%
Boeing Co/The Dir	0.00%
American Express Company Dir	0.00%
Bristol-Myers Squibb Company Dir	0.00%
Amgen Inc Dir	0.00%
Csx Corporation Dir	0.00%
Anadarko Petroleum Corporation Dir	0.00%
Campbell Soup Company Dir	0.00%
Apache Corporation Dir	0.00%
Arrow Electronics Inc Dir	0.00%
American International Group Inc Dir	0.00%
Macys Retail Hldgs Incco Dir	0.00%
Home Depot Inc Glbl Sr Unsec Dir	0.00%
Omnicom Group Inc Glbl Sr Unsec Dir	0.00%
Teck Cominco Limited Nt Yankee Dir	0.00%
Lockheed Martin Corp Sr Unsec Dir	0.00%
Johnson Controls Intl Pl Sr Unsec Dir	0.00%
Norfolk Southern Corp Glbl Sr Unsec Dir	0.00%
Motorola Inc Deb Dir	0.00%
Southern Co Sr Unsec Dir	0.00%
Royal Caribbean Cruises Sr Unsec Dir	0.00%
Hartford Finl Svcs Grp Dir	0.00%
Westvaco Corp Deb Dir	0.00%
Ilfc Sr Unsecured Dir	0.00%
Ibm Corp Sr Unsec Dir	0.00%
Assured Guaranty Municipal Corp Dir	0.00%
Lincoln National Corp Dir	0.00%
Mckesson Hboc Inc Sr Unsecured Dir	0.00%
Mcdonalds Corp Sr Unsec Dir	0.00%
At&T Inc Dir	0.00%
Nordstrom Inc Sr Unsecured Dir	0.00%
Quest Diagnostics Inc Dir	0.00%
Prudential Financial Inc Sr Unsec Dir	0.00%
Ace Ina Holdings Inc Dir	0.00%
Simon Property Group Lp Sr Unsec Dir	0.00%
Valero Energy Corp Sr Unsecured Dir	0.00%
Unitedhealth Group Inc Sr Unsec Dir	0.00%
Allstate Corp Dir	0.00%

Xlit Ltd Dir	0.00%
Honeywell International Gbl Sr Unsec Dir	0.00%
Host Hotels & Resorts Lp Sr Unsec Dir	0.00%
Ally Financial Inc Sr Unsec Dir	0.00%
Intl Paper Co Gbl Sr Unsecured Dir	0.00%
Kinder Morgan Inc Sr Unsec Dir	0.00%
Kohls Corporation Sr Unsec Dir	0.00%
Altria Group Inc Gbl Co Gtd Dir	0.00%
Loews Corp Nt Dir	0.00%
Marathon Petroleum Corp Sr Unsec Dir	0.00%
Marsh & McLennan Cos Inc Sr Nt Dir	0.00%
American Electric Power Dir	0.00%
Metlife Inc Sr Unsec Dir	0.00%
National Rural Util Gbl Sr Unsec Mt Dir	0.00%
Newmont Corp Sr Unsec*Tender & Conse Dir	0.00%
American Express Co Gbl Sr Unsec Dir	0.00%
Northrop Grumman Corp Global Co Gtd Dir	0.00%
Packaging Corp Of Americ Sr Unsec Dir	0.00%
Pfizer Inc Dir	0.00%
Aig Inc Dir	0.00%
Raytheon Co Deb Sr Unsec Dir	0.00%
Ryder System Inc Dir	0.00%
Sempra Energy Sr Unsec Dir	0.00%
Amgen Inc Sr Unsec Dir	0.00%
Southwest Airlines Co Sr Unsec Dir	0.00%
Tyson Foods Inc Srunsec Dir	0.00%
Union Pacific Corp Sr Unsec Dir	0.00%
Apache Corp Sr Unsec Dir	0.00%
Verizon Communications Sr Unsec Dir	0.00%
Weyerhaeuser Co Deb Sr Unsec Dir	0.00%
Whirlpool Corp Dir	0.00%
Arrow Electronics Inc Sr Unsec Dir	0.00%
Deere & Company Sr Unsec Dir	0.00%
Hp Inc Gbl Sr Unsec Dir	0.00%
Carnival Corp Yankee Deb Dir	0.00%
Autozone Inc Dir	0.00%
Caterpillar Inc Gbl Sr Unsec Dir	0.00%
Ingersoll-Rand Co Deb Dir	0.00%
Cisco Systems Inc Sr Unsec Dir	0.00%
Avnet Inc Gbl Sr Unsec Dir	0.00%
Comcast Corp Sr Unsec Dir	0.00%
Johnson & Johnson Sr Unsec Dir	0.00%
Conagra Brands Inc Sr Unsecured Dir	0.00%
Barrick Gold Corp Gbl Sr Unsecured Dir	0.00%
Conocophillips Gbl Co Gtd Dir	0.00%
Kroger Co Dir	0.00%
Constellation Energy Gro Sr Unsecure Dir	0.00%
Baxter International Inc Sr Unsec Dir	0.00%
Cox Communications Inc Deb Sr Unsec Dir	0.00%
Lowe's Companies Inc Gbl Sr Unsec Dir	0.00%
D.R. Horton Inc Gbl Sr Unsec Dir	0.00%
Berkshire Hathaway Inc Sr Unsec Dir	0.00%
Dxc Technology Co Sr Unsec Dir	0.00%
Marriott International Sr Unsec Dir	0.00%
Darden Restaurants Inc Sr Unsec Dir	0.00%
Best Buy Co Inc Sr Unsec Dir	0.00%
Devon Energy Corporation Sr Unsec Dir	0.00%
Mondelez International Sr Unsec Dir	0.00%
Walt Disney Company/The Dir	0.00%
Block Financial Llc Dir	0.00%
Dominion Energy Inc Dir	0.00%
Nextera Energy Capital Sr Unsec Dir	0.00%
Domtar Corp Sr Unsec Dir	0.00%
Boeing Co Debentures Sr Unsec Dir	0.00%
Dow Chemical Co Sr Unsec Dir	0.00%
Occidental Petroleum Cor Sr Unsec Dir	0.00%
E.I. Du Pont De Nemours Sr Unsec Dir	0.00%
Boston Scientific Corp Sr Unsec Dir	0.00%
Duke Energy Carolinas Sr Unsecured Dir	0.00%
Procter & Gamble Co/The Dir	0.00%
Erp Operating Lp Sr Unsec Dir	0.00%
Bristol-Myers Squibb Dir	0.00%
Eastman Chemical Sr Unsec Dir	0.00%
Reynolds American Inc Sr Unsec Dir	0.00%
Encana Corp Gbl Sr Unsec Dir	0.00%
Cbs Corp Co Gtd Dir	0.00%
Enbridge Inc Sr Unsec Dir	0.00%
Sherwin-Williams Co Dir	0.00%
Energy Transfer Operatng Sr Unsec Dir	0.00%
Csx Corp Sr Unsec Dir	0.00%

Expedia Inc Dir	0.00%
Target Corp Dir	0.00%
Fiserv Inc Dir	0.00%
Cvs Health Corp Sr Unsec Dir	0.00%
First Energy Corp Gbl Sr Unsec C Dir	0.00%
Campbell Soup Co Sr Unsec Dir	0.00%
Ford Motor Company Sr Unsec Dir	0.00%
Walmart Inc Sr Unsecured Dir	0.00%
General Electric Co Dir	0.00%
Canadian Natl Resources Gbl Sr Unse Dir	0.00%
General Mills Inc Sr Unsec Gbl Dir	0.00%
Williams Companies Inc Dir	0.00%
General Motors Co Srunsec Dir	0.00%
Capital One Bank Usa Na Sofr Dir	0.00%
Halliburton Company Sr Unsec Dir	0.00%
Hess Corp Dir	0.00%
Cardinal Health Inc Dir	0.00%
Ups Of America Inc Sr Unsec Dir	0.00%
Iro Usd 3Y P 1.45600 L 08/19/20 Brc	0.00% EZMH0SPGSDT5
Irs Eur -0.50000 03/18/20-2Y Lch	0.00% EZ1LZ18VKLP1
Irs Eur -0.30000 06/17/20-2Y Lch	0.00% EZ1HJ4PPF4K6
Fortum Oyj Dir	0.00%
Repsol International Finance Bv Dir	0.00%
Royal Bank Of Scotland Group Plc Dir	0.00%
E.On International Finance Bv Dir	0.00%
Thales Sa Dir	0.00%
Barclays Plc Dir	0.00%
Iberdrola International Bv Dir	0.00%
Bnp Paribas Sa Dir	0.00%
Compass Group Plc Dir	0.00%
Bouygues Sa Dir	0.00%
Heidelbergcement Ag Dir	0.00%
Danone Sa Dir	0.00%
Sanofi Dir	0.00%
Engie Sa (Aka: Gdf Suez) Dir	0.00%
Basf Se Dir	0.00%
Sky Limited Dir	0.00%
Equinor Asa (Aka: Statoil Asa/Statoi Dir	0.00%
British Telecommunications Public Li Dir	0.00%
Renault Dir	0.00%
Centrica Plc Dir	0.00%
Wpp Finance Sa Dir	0.00%
Enel Spa Dir	0.00%
Standard Chartered Plc Dir	0.00%
Credit Agricole Sa/London Branch Dir	0.00%
Shell International Finance Bv Dir	0.00%
Diageo Capital Plc Dir	0.00%
Siemens Financieringsmaatschappij Nv Dir	0.00%
Electricite De France Sa (Edf) Dir	0.00%
Ahold Finance Usa Llc Dir	0.00%
Hsbc Holdings Plc Dir	0.00%
Bat International Finance Plc Dir	0.00%
Lloyds Banking Group Plc Dir	0.00%
Axa Sa Dir	0.00%
Credit Suisse Group Finance (Guernse Dir	0.00%
Unilever Nv Dir	0.00%
Assicurazioni Generali Spa Dir	0.00%
Lvmh Moet Hennessy-Louis Vuitton Se Dir	0.00%
Muenchener Rueckversicherungs-Gesell Dir	0.00%
Bayer Ag Dir	0.00%
National Grid Plc Dir	0.00%
Unicredit Spa Dir	0.00%
Sse Plc (Aka: Scottish And Southern Dir	0.00%
Zurich Insurance Company Ltd Dir	0.00%
Prudential Plc Dir	0.00%
Akzo Nobel Nv Dir	0.00%
Cooperatieve Rabobank Ua (Aka: Rabob Dir	0.00%
Publicis Groupe Sa Dir	0.00%
Naturgy Capital Markets Sa Dir	0.00%
Michelin Luxembourg Scs Dir	0.00%
Koninklijke Kpn Nv Dir	0.00%
Kering Dir	0.00%
Innogy Finance Bv Dir	0.00%
Cnh Industrial Finance Europe Sa Dir	0.00%
Societe Generale Dir	0.00%
Solvay Sa Dir	0.00%
Telia Company Ab Dir	0.00%
Aviva Plc Dir	0.00%
Total Capital Dir	0.00%
Deutsche Lufthansa Aktiengesellschaft Dir	0.00%

United Utilities Plc Dir	0.00%	
Bae Systems Plc Dir	0.00%	
Bmw Finance Nv Dir	0.00%	
Carlsberg Breweries A/S Dir	0.00%	
Nestle Holdings Inc Dir	0.00%	
Telenor Asa Dir	0.00%	
Telefonica Emisiones Sa Dir	0.00%	
Swiss Re Treasury (Us) Corporation Dir	0.00%	
Deutsche Telekom International Finan Dir	0.00%	
Unibail-Rodamco-Westfield Se Dir	0.00%	
Imperial Brands Finance Plc (Aka: Im Dir	0.00%	
Rolls-Royce Plc Dir	0.00%	
Edp Finance Bv Dir	0.00%	
Continental Ag Dir	0.00%	
Banco Santander Sa Dir	0.00%	
Glencore Finance (Europe) Limited Dir	0.00%	
Ing Groep Nv Dir	0.00%	
Eni Spa Dir	0.00%	
Orange Sa (Aka: France Telecom Sa) Dir	0.00%	
Valeo Sa Dir	0.00%	
Ubs Group Funding (Switzerland) Ag Dir	0.00%	
Accor Sa Dir	0.00%	
Veolia Environnement Sa Dir	0.00%	
Airbus Finance Bv Dir	0.00%	
Volkswagen International Finance Nv Dir	0.00%	
Anglo American Capital Plc Dir	0.00%	
Stmicroelectronics Nv Dir	0.00%	
Arcelormittal Sa Dir	0.00%	
Koninklijke Philips Nv Dir	0.00%	
Vodafone Group Plc Dir	0.00%	
Banco Bilbao Vizcaya Argentaria Sa (Dir	0.00%	
Wendel Sa Dir	0.00%	
Postnl Dir	0.00%	
Vinci Sa Dir	0.00%	
Deutsche Bank Ag Dir	0.00%	
Electrolux Ab Dir	0.00%	
Hannover Rueckversicherung Se Dir	0.00%	
Carrefour Sa Dir	0.00%	
Danske Bank A/S Dir	0.00%	
Pearson Funding Plc Dir	0.00%	
Compagnie De Saint-Gobain Sa Dir	0.00%	
Bp Capital Markets Plc Dir	0.00%	
Volvo Treasury Ab Dir	0.00%	
Peugeot Sa Dir	0.00%	
Intesa Sanpaolo Spa Dir	0.00%	
Daimler Ag Dir	0.00%	
Tate & Lyle International Finance Pl Dir	0.00%	
Astrazeneca Plc Dir	0.00%	
Commerzbank Ag Dir	0.00%	
Vivendi Sa Dir	0.00%	
Ses Sa Dir	0.00%	
Stora Enso Oyj Dir	0.00%	
Mediobanca Banca Di Credito Finanzia Dir	0.00%	
Henkel Ag & Co Kga Dir	0.00%	
Next Group Plc Dir	0.00%	
Lanxess Ag Dir	0.00%	
Anheuser-Busch Inbev Sa/Nv Dir	0.00%	
Itv Plc Dir	0.00%	
Pernod Ricard Dir	0.00%	
Koninklijke Dsm Nv Dir	0.00%	
Telekom Finanzmanagement Gmbh Dir	0.00%	
Aegon Nv Dir	0.00%	
Lafargeholcim Ltd Dir	0.00%	
Allianz Finance li Bv Amsterdam Dir	0.00%	
Bertelsmann Se & Co Kga (Aka: Bertel Dir	0.00%	
Heineken Nv Dir	0.00%	
Treasury Corp Victoria	0.00%	AU0000042004
Taiwanese Dollar-Ndf	0.00%	EZV6KBV39CF4
Hong Kong Dollars	0.00%	EZ3KWB7XLFW2
Irs Usd R 3M/1M+8.375 04/26/21-22 Cme	0.00%	
Irs Gbp 0.75000 03/18/20-5Y Lch	0.00%	EZ3NWZ7457X4
Irs Gbp 0.73700 02/14/23-1Y (Blu) Lch	0.00%	EZQ49ZG6X6Q8
Irs Gbp 0.72200 02/26/21-30Y Lch	0.00%	EZ5TJW7L2ZS5
Irs Gbp 1.08000 12/03/29-10Y Lch	0.00%	EZWNXQR5YJD9
Irs Czk 1.91250 01/30/19-10Y Cme	0.00%	EZK4YYH4SS47
South Aust Govt Fin Auth	0.00%	AU35G0002058
Irs Usd 1.30600 08/21/20-3Y Lch	0.00%	EZ4XSK11GC29
Irs Gbp 0.74500 02/17/23-1Y (Blu) Lch	0.00%	EZ3PXBV4S52
European Monetary Union Euro	0.00%	EZ4CT3YF6K98
Otc Ecal Eur Vs Cnh @ 7.85 Hus	0.00%	

Irs Eur -0.50000 03/18/20-5Y Lch	0.00%	EZ81H43BT8T1
Shell International Finance B Snr Se Ice	0.00%	EZ9M1L79B5B1
Irs Gbp 0.75000 06/17/20-2Y Lch	0.00%	EZRPHY14S846
Fnma Tba 3.5% Apr 15Yr	0.00%	US01F0324438
Irs Gbp 0.75000 03/18/20-30Y Lch	0.00%	EZ3CFB6DMXF5
Irs Usd 1.54000 02/26/20-2Y Cme	0.00%	
Fin Fut Uk 90Day Ice (Wht) 03/17/21	0.00%	GB00H1R4B467
Fin Fut Uk 90Day Ice (Wht) 09/16/20	0.00%	GB00H1R4B244
Iro Usd 3Y P 1.88000 M 09/15/21 Boa	0.00%	EZKVS9SMJFP1
European Monetary Union Euro	0.00%	EZ1VKRY9YMP5
Irs Usd 1.57000 02/27/20-2Y Cme	0.00%	
European Monetary Union Euro	0.00%	EZ350W33GYZ7
Gnma Ii Tba 4.0% Apr 30Yr Jmbo	0.00%	US21H0406403
Irs Eur 1.31000 06/19/24-5Y Lch	0.00%	EZQV5G245N90
Irs Usd 1.50000 12/18/19-2Y Cme	0.00%	EZ5M8XH022F2
Ap Moller - Maersk A/S Snr Se Sp Jpm	0.00%	EZNR06ML6JH9
Irs Gbp 1.00000 06/17/20-5Y Lch	0.00%	EZYK4V4N063Z2
Iro Jpy 2Y P -0.04650 J 06/29/20 Myc	0.00%	EZV20XLBBY08
China As Bp Bps	0.00%	EZBWZG1P2294
New S Wales Treasury Crp	0.00%	AU35G0001944
European Monetary Union Euro	0.00%	EZ874HMQF671
Israeli Shekel	0.00%	EZ9N179CC5N4
Hong Kong Dollars	0.00%	EZ5PW0YN9170
Irs Usd 2.50000 12/18/19-2Y Lch	0.00%	EZ5M8XH022F2
Aud - Usd	0.00%	EZ6X78VBW168
Irs Eur -0.15000 06/17/20-5Y Lch	0.00%	EZV91V9PY2X5
Iro Eur 30Y C 0.00000 L 08/24/20 Myc	0.00%	EZ5960NG0682
Iro Fwd Eur 30Y C 0.00000 L 08/24/20 Myc	0.00%	EZ5960NG0682
Fin Fut Can 10Yr Bond Mse 06/19/20	0.00%	
Irs Eur 0.50000 06/17/20-30Y Lch	0.00%	EZ7X186XV988
Fin Fut Us 10Yr Cbt 06/19/20	0.00%	
Irs Usd 1.71000 09/17/21-30Y Cme	0.00%	EZT1RCCVRSZ6
European Monetary Union Euro	0.00%	EZ96HMC21MS9
Irs Gbp 1.00000 06/17/20-30Y Lch	0.00%	EZMDWR700P95
Irs Cad 1.71250 10/02/19-10Y Lch	0.00%	EZTYXBJD1LV1
Fin Fut Euro-Schatz 2Yr Eux 06/08/20	0.00%	DE000C4E97C4
Fin Fut Us 5Yr Cbt 06/30/20	0.00%	
Iro Usd 3Y P 1.44800 L 08/23/21 Myc	0.00%	EZL3KXT5VTS8
Japan Govt Jp Bp Bps	0.00%	EZ92T2W0WGWZ4
Otc Ecal Eur Vs Usd @ 1.105 Glm	0.00%	
Irs Usd 1.54000 12/19/19-2Y Cme	0.00%	EZ2CS80574W6
Iro Usd 3Y P 1.39900 L 08/26/21 Myc	0.00%	
Fin Fut Euro-Oat Eux 10Yr 06/08/20	0.00%	DE000C4E97F7
Irs Eur 0.15000 06/17/20-10Y Lch	0.00%	EZ21FNFOP871
Irs Usd 1.85543 12/31/19-25Y* Cme	0.00%	EZJW7YQTWND0
Iro Eur 30Y C 0.00000 L 08/25/20 Jpm	0.00%	EZ055XW7M2Q9
South Korea Govt As Bp Hus	0.00%	EZ45M4R7YXT5
Swedish Kroner	0.00%	EZ37G9RBKKN1
Rolls-Royce Plc Snr Se Ice	0.00%	EZ3TZXPJR2J18
Irs Usd 1.63500 08/31/21-30Y Lch	0.00%	
Swiss Francs	0.00%	EZ2V9SPBKJT1
Irs Usd 1.85502 12/31/19-25Y* Cme	-0.01%	EZJW7YQTWND0
Irs Usd 1.85734 12/31/19-25Y* Cme	-0.01%	EZJW7YQTWND0
Irs Jpy 0.40000 06/19/19-20Y Lch	-0.01%	EZ9CJNSGCVY5
South Africa Em Sp Jpm	-0.01%	EZ40VWBSYF24
British Pound Sterling	-0.01%	EZ2RBP4K0
Japan Govt Jp Bp Cbk	-0.01%	EZ92T2W0WGWZ4
Japan Govt Jp Bp Gst	-0.01%	EZ92T2W0WGWZ4
Fin Fut Eur-Buxl 30Yr Eux 06/08/20	-0.01%	DE000C4E97D2
Iro Eur 30Y C 0.00000 L 08/27/20 Glm	-0.01%	EZ5WG07N3501
Irs Cad 2.56485 03/07/19-30Y Lch	-0.01%	EZJ00SSLTWO2
Irs Cad 2.75000 12/18/18-30Y Lch	-0.01%	EZYSDLR2RY71
Iro Fwd Gbp 10Y P 0.78000 L 02/26/21 Glm	-0.01%	EZQCKGMFHH55
Option Fwd Premium	-0.01%	
Brazilian Real-Ndf	-0.01%	EZ3M591L7931
Irs Cad 1.50000 06/17/20-10Y Lch	-0.01%	EZHNFJZNMQ6
China As Bp Gst	-0.01%	EZ14R51DROX9
Irs Cad 2.50000 06/19/19-10Y Cme	-0.01%	EZ80CS10CHX4
Fin Fut Aus 10Yr Bond Sfe 06/15/20	-0.01%	
Iro Fwd Eur 30Y C 0.00000 L 08/28/20 Glm	-0.01%	EZNX2KBT1VY0
Norwegian Kroner	-0.01%	EZLMSM2XSSC8
Irs Usd 1.85380 12/31/19-25Y* Cme	-0.01%	EZJW7YQTWND0
South African Rand	-0.01%	EZ9G2YMC1B26
Irs Cad 1.90000 12/18/19-10Y Lch	-0.01%	EZ9MT82GTGL2
South Korea Govt As Bp Bps	-0.01%	EZ45M4R7YXT5
South Africa Em Sp Gst	-0.02%	EZVWY07Y7L71
Irs Usd 1.50000 06/17/20-30Y Cme	-0.02%	EZV8DRBWY4H3
Fin Fut Us Ultra 30Yr Cbt 06/19/20	-0.04%	
New Zealand Dollar	-0.04%	EZ8W5SR6L5NC8
Norwegian Kroner	-0.04%	EZ3D059N8510

Iro Usd 1Y C 1.45000 M 08/06/20 Glm	-0.04%
Iro Usd 1Y C 1.45000 M 08/11/20 Glm	-0.04%
Danish Kroner	-0.05% EZ6Y31QP71H1
Swiss Francs	-0.05% EZNJYV7DMBH1
Fnma Tba 2.5% May 30Yr	-0.06% US01F0226591
Brazilian Real-Ndf	-0.06% EZ5J0DGLHLM0
Otc Ecal Eur Vs Rub @ 73.0 Glm	-0.07% EYZ0ZLNQ2JJ28
Indonesian Rupiah-Ndf	-0.09% EZ4GXG6HZKR6
British Pound Sterling	-0.09% EZBG25CCDZ74
Fin Fut Eux Euro-Btp 06/08/20	-0.10% DE000C4E9781
Mexican Nuevo Peso	-0.12% EZVXX4FWRW30
Russian Ruble-Ndf	-0.12% EZ96QSQ8Z5Y5
Fnma Tba 3.5% Apr 30Yr	-0.15% US01F0326417
Fnma Tba 4.0% Apr 30Yr	-0.16% US01F0406441
Ccs Usd P Us3MI/Eur3MI-17.2 Cbk	-0.16%
Japanese Yen	-0.18% EZ2961V9BSK6
Finland Govt Bond Rev Repo	-0.33%
France Govt Rev Repo	-0.62%
New Zealand Dollar	-0.69% EZ9Y6NVJXXV9
France Govt Rev Repo	-0.75%
Uk Gilt 1.75% 2049	-0.88% GB00BFWFPP71
U S Treasury Rev Repo	-0.89%
Cash Uninvested Usd	-1.06%
U S Treasury Rev Repo	-1.12%
U S Tips Rev Repo	-1.68%
New Zealand Dollar	-5.71% EZ4X0RWF6XC3