

Offer name	Summer KiwiSaver Scheme	Offer number	OFR10856
Fund name	Summer Balanced Selection	Fund number	FND1190
Period disclosure applies [dd/mm/yyyy]	30/09/2020		
Asset name	% of fund net assets	Security code	
ANZ transactional bank account	7.20%	n/a	
New Zealand Local Government Funding Agency Ltd 14/04/2033 3.50%	2.24%	NZLGFDT009C0	
Housing New Zealand 3.36% 12/06/2025	1.99%	NZHNZD0625L3	
Westpac Cash Deposit	1.85%	n/a	
Spark Finance Limited Commercial Paper 10/11/2020	1.85%	NZSPFDK315L3	
New Zealand Local Government Funding Agency Ltd 15/05/2021 6.00%	1.67%	NZLGFDT004C1	
Bank of New Zealand Subordinated Note 17/12/2025 5.314%	1.59%	NZBNZDT383C8	
The a2 Milk Company Limited	1.55%	NZATME0002S8	
New Zealand Local Government Funding Agency Ltd 15/04/2027 4.50%	1.48%	NZLGFDT007C4	
CSL Limited	1.32%	AU000000CSL8	
Meridian Energy Limited Commerical Paper 15/10/2020	1.29%	NZMELDT070C5	
Fisher & Paykel Healthcare Corporation Limited	1.28%	NZFAPE0001S2	
Housing New Zealand 2.97% 12/06/2023	1.20%	NZHNZD0623L8	
New Zealand Local Government Funding Agency Ltd 15/04/2025 2.75%	1.10%	NZLGFDT008C2	
NIKE, Inc.	1.04%	US6541061031	
Alphabet Inc Class A	1.03%	US02079K3059	
Comcast Corp Class A	0.99%	US20030N1019	
Spark New Zealand Limited	0.96%	NZTELE0001S4	
Takeda Pharmaceutical Co Limited	0.94%	JP3463000004	
Goodman Property Trust	0.92%	NZCPTE0001S9	
Contact Energy Commercial Paper 23/10/2020	0.92%	NZCENDK297L4	
BHP Group Limited	0.89%	AU000000BHP4	
Apple Inc.	0.85%	US0378331005	
Visa Inc.- Class A Shares	0.79%	US92826C8394	
Amazon.com, Inc.	0.77%	US0231351067	
Kiwi Property Group Limited	0.76%	NZKPGE0001S9	
Contact Energy Limited	0.75%	NZCENE0001S6	
LVMH Moet Hennessy- Louis Vuitton	0.71%	FR0000121014	
Housing New Zealand 3.42% 18/10/2028	0.71%	NZHNZD0628L7	
Medtronic Inc.	0.70%	IE00BTN1Y115	
Infratil Limited	0.70%	NZIFTE0003S3	
Precinct Properties New Zealand Limited	0.69%	NZAPTE0001S3	
Commonwealth Bank of Australia Limited	0.67%	AU000000CBA7	
Meridian Energy Limited	0.66%	NZMELE0002S7	
Vector Ltd 14/03/2024 4.996%	0.65%	NZVCTDT009C6	

Intel Corp	0.64% US4581401001
Transpower New Zealand Limited 04/09/2025 1.735%	0.63% NZTRPD0070L9
Siemens AG-Reg	0.62% DE0007236101
Salesforce.com, Inc.	0.61% US79466L3024
Ebos Group Limited	0.59% NZEBOE0001S6
Baxter International Inc.	0.59% US0718131099
Westpac Banking Corporation	0.58% AU000000WBC1
Taiwan Semiconductor Manufacturing Co Ltd	0.58% US8740391003
Alibaba Group Holding-Sp Adr	0.56% US01609W1027
Microsoft Corporation	0.55% US5949181045
Kering SA	0.50% FR0000121485
Z Energy Limited	0.49% NZZELE0001S1
Property For Industry Limited	0.49% NZPFIE0001S5
Chorus Ltd Bonds 06/05/2021 4.12%	0.49% NZCNUDT002C8
Abbott Laboratories	0.48% US0028241000
National Australia Bank Limited	0.48% AU000000NAB4
ASB Bank limited 19/08/2024 1.83%	0.48% NZABBDG004C8
Adidas AG	0.47% DE000A1EWWW0
Mainfreight Limited	0.47% NZMFTE0001S9
GMT Bond Issuer Limited 23/06/2022 5.00%	0.47% NZGMBDT003C6
Housing New Zealand Limited 05/10/2026 2.247%	0.45% NZHNZD0001L7
Vital Healthcare Property Trust	0.45% NZCHPE0001S4
Palo Alto Networks, Inc.	0.45% US6974351057
Wesfarmers Limited	0.44% AU000000WES1
New Zealand Local Government Funding Agency Ltd 20/04/2029 1.50%	0.44% NZLGFDT012C4
Sanofi SA	0.44% FR0000120578
Estee Lauder Companies Inc.	0.43% US5184391044
Telstra Corporation Limited	0.43% AU000000TLS2
Fonterra Co-operative Group Ltd Fixed Rate Bonds 20/10/2021 4.33%	0.43% NZFCGDG003C9
Transpower New Zealand Ltd 30/06/2022 4.30%	0.42% NZTRPD0030L3
Ryman Healthcare Limited	0.42% NZRYME0001S4
ProShares VIX Short-Term Futures ETF	0.42% US74347W1716
Precinct Properties New Zealand Ltd 17/12/2021 5.54%	0.42% NZPCTDT001C1
Trustpower Ltd 15/12/2022 4.01%	0.41% NZTPWDT150C2
Woolworths Limited	0.41% AU000000WOW2
ASB Bank Limited 26/05/2021 4.245%	0.41% NZABBDG002C2
Ping An Insurance (Group) Company of China, Limited	0.40% CNE1000003X6
Chorus Limited	0.40% NZCNUUE0001S2
Bristol-Myers Squibb Company	0.40% US1101221083
Kiwibank Limited 20/09/2024 2.155%	0.40% NZKIWD0924L1
Downer EDI Limited	0.39% AU000000DOW2
New Zealand Local Government Funding Agency Ltd 14/04/2022 2.75%	0.39% NZLGFDT010C8

Fletcher Building Limited	0.38% NZFBUE0001S0
Genesis Energy Limited 5.0% 03/04/2025	0.38% NZGNEDT007C3
AstraZeneca Plc	0.38% GB0009895292
Sanford Limited	0.38% NZSANE0001S0
New Zealand Local Government Funding Agency Ltd 15/04/2037 2.00%	0.37% NZLGFDT016C5
Rio Tinto Limited	0.37% AU000000RIO1
Meridian Energy Limited 27/06/2025 4.21%	0.37% NZMELDT042C4
Stride Property Group	0.37% NZSPGE0001S2
ANZ Capital Notes 25/05/2020 7.20%	0.37% NZANBDT013C0
New Zealand Local Government Funding Agency Ltd 15/04/2024 2.25%	0.37% NZLGFDT011C6
Argosy Property Limited	0.36% NZARGE0010S7
Australia and New Zealand Banking Group Limited	0.36% AU000000ANZ3
Argosy Property Limited Green Bonds 27/03/2026 4.00%	0.36% NZARGDT001C6
Argosy Property Limited Green Bonds 29/10/2026 2.90%	0.35% NZARGDT002C4
Westpac New Zealand Limited 29/07/2024 2.22%	0.35% NZWNZD0724L3
Christchurch International Airport Limited 24/05/2024 4.13%	0.35% NZCHCDT004C4
Bayer AG	0.34% DE000BAY0017
Meridian Energy Limited 20/03/2024 4.88%	0.34% NZMELDT024C2
Mercury NZ Limited 1.56% 09/14/27	0.33% NZMICYDG003C8
Christchurch City Holdings Limited Bonds 27/11/2024 3.58%	0.32% NZCCHDT853C4
Illumina Inc.	0.31% US4523271090
Nvidia Corporation	0.31% US67066G1040
Genesis Energy Limited Bonds 09/06/2047 5.70%	0.31% NZGNEDG004C5
Auckland International Airport Limited	0.31% NZAIAE0002S6
Gilead Sciences Inc.	0.31% US3755581036
New Zealand Local Government Funding Agency Ltd 15/04/2026 1.50%	0.31% NZLGFDT014C0
Merck & Co Inc	0.30% US58933Y1055
Macquarie Group Limited	0.30% AU000000MQG1
Summerset Group Holdings Limited 4.20% 24/09/2025	0.30% NZSUMD0020L7
The Walt Disney Company	0.29% US2546871060
Viva Energy Group Limited	0.29% AU0000016875
Goodman Group	0.28% AU000000GMG2
Westpac New Zealand Limited Fixed Rate Note 23/03/2023 3.72%	0.28% NZWNZD0323L4
Kiwi Property Group Limited 07/09/2023 4.00%	0.28% NZKPGD0020L6
Tencent Holdings Limited	0.27% KYG875721634
Investore Property Limited	0.27% NZIPLE0001S3
Metlifecare Limited 20/09/2026 3.00%	0.27% NZMETDT001C2
Genesis Energy Limited	0.27% NZGNEE0001S7
China Railway Construction Corporation Limited	0.27% CNE100000981
SKYCITY Entertainment Group Limited	0.27% NZSKCE0001S2
Skellerup Holdings Limited	0.26% NZSKXE0001S8

U S TREASURY BILLS	0.26% 912796TU3
Kiwi Capital Funding Ltd Perpetual Capital Notes 27/05/2020 7.25%	0.25% NZKCFD0002L4
Brambles Limited	0.25% AU000000BXB1
South32 Limited	0.25% AU000000S320
Bank of China	0.25% CNE1000001Z5
Trustpower Limited 22/02/2029 3.97%	0.24% NZTPWDT170C0
Smartgroup Corporation Limited	0.23% AU000000SIQ4
Qualcomm Inc	0.23% US7475251036
Ramsay Health Care Limited	0.23% AU000000RHC8
JP Morgan Chase & Co. HKD Cash Deposit	0.23% n/a
Deere & Company	0.23% US2441991054
Insurance Australia Group Ltd 15/06/2022 5.15%	0.22% NZIAGDT003C3
Transpower New Zealand Limited 06/03/2025 3.823%	0.22% NZTRPD0050L1
Insurance Australia Group Limited	0.22% AU000000IAG3
Schneider Electric SE	0.22% FR0000121972
Lendlease Group	0.22% AU000000LLC3
Fortinet Inc	0.22% US34959E1091
Freightways Limited	0.22% NZFREE0001S0
Delegat Group Limited	0.21% NZDGLE0001S3
Port of Tauranga Limited	0.20% NZPOTE0003S0
Contact Energy Ltd 15/11/2021 4.40%	0.20% NZCEND0030L2
JP Morgan Chase & Co. GBP Cash Deposit	0.20% n/a
Powerco Ltd 28/09/2022 4.76%	0.20% NZPWCDT007C3
Port of Tauranga 1.02% 29/09/2025	0.20% NZPOTD0925L1
Northern Star Resources Limited	0.20% AU000000NST8
Treasury Wine Estates Limited	0.19% AU000000TWE9
Meridian Energy Ltd 14/03/2023 4.53%	0.19% NZMELDT016C8
IRESS Limited	0.19% AU000000IRE2
Starbucks Corporation	0.19% US8552441094
TravelSky Technology Limited	0.18% CNE1000004J3
Atlas Arteria Group	0.18% AU0000013559
Z Energy Limited Limited 4.00% 03/09/2024	0.18% NZZELD0060L4
Mcmillan Shakespeare Limited	0.18% AU000000MMS5
Westpac Banking Corp Subordinated Notes 01/09/2026 4.695%	0.18% NZWBBD0010L1
Vector Ltd 27/05/2025 3.45%	0.17% NZVCTDT090C6
Shopping Centres Australasia Property Group	0.17% AU000000SXY7
Z Energy Ltd 01/11/2021 4.01%	0.17% NZZELD0040L6
Auckland International Airport Ltd 09/11/2022 4.28%	0.17% NZAIADT200L2
Christchurch City Holdings Limited Bonds 06/12/2022 3.40%	0.16% NZCCHDT839C3
ASB Bank Ltd 26/05/2021 4.245%	0.16% NZABBDT034C0
Woodside Petroleum Limited	0.16% AU000000WPL2
Mercury NZ Limited 06/03/2023 5.793%	0.15% NZMTYDT025C7
Charter Hall Group Limited	0.15% AU000000CHCO
Spark Finance Limited 3.37% 07/03/2024	0.15% NZSPFD0580L4
Wellington International Airport Ltd 15/05/2021 6.25%	0.15% NZWIAD0020L9

Santos Limited	0.15% AU000000STO6
Scentre Group Limited	0.15% AU000000SCG8
Service Stream Limited	0.15% AU000000SSM2
Tassal Group Limited	0.15% AU000000TGR4
Wellington International Airport Limited 01/04/2030 4.00%	0.14% NZWIAD0060L5
JP Morgan Chase & Co. EUR Cash Deposit	0.14% n/a
Property for Industry Limited 4.25% 01/10/2025	0.14% NZPFIDT020C1
Origin Energy Limited	0.14% AU000000ORG5
Capitol Health Limited	0.14% AU000000CAJ0
ResMed Inc.	0.14% AU000000RMD6
Asset Plus Limited	0.14% NZNAPE0007S3
ANZ Bank New Zealand Limited 20/03/2024 3.03%	0.14% NZANBDT023C9
Tower Limited	0.13% NZTWRE0011S2
QNB FINANCE LTD SR UNSEC FRN SOFR	0.13% ZP8978204
Genesis Energy Limited 20/07/2022 1.32%	0.13% NZGNEDT008C1
Kiwi Property Group Limited 20/08/2021 6.15%	0.12% NZKIPD0010L3
New Zealand Local Government Funding Agency Ltd 15/04/2023 5.50%	0.12% NZLGFDT005C8
AMP Limited	0.12% AU000000AMP6
IOOF Holdings Limited	0.12% AU000000IFL2
Kathmandu Holdings Limited	0.12% NZKMDE0001S3
OOH! Media Limited	0.12% AU000000OML6
Transurban Group	0.12% AU000000TCL6
Altium Limited	0.12% AU000000ALU8
Sydney Airport Holdings Pty Ltd	0.12% AU000000SYD9
STIF FUND (USD)(BNP PARIBAS)	0.11% 998907794
REA Group Limited	0.11% AU000000REA9
CHINA DEVELOPMENT BANK	0.11% AN0889195
Charter Hall Long Wale REIT	0.11% AU000000CLW0
QBE Insurance Group Limited	0.11% AU000000QBE9
Metlifecare Limited	0.11% NZMETE0001S2
Spark Finance Ltd 25/03/2022 4.50%	0.11% NZSPFD0322L1
SPANISH GOVT BD (BONOS Y OBLIG)	0.10% BJ0516218
Aristocrat Leisure Limited	0.10% AU000000ALL7
JAPANESE GOVT BOND (20Y) #154	0.10% UV8902925
Suncorp Group Limited	0.10% AU000000SUN6
Trustpower Limited 15/12/2021 5.63%	0.10% NZTPWDT140C3
ANZ Bank New Zealand Limited 02/09/2021 3.33%	0.10% NZANBDT018C9
Challenger Limited	0.10% AU000000CGF5
Genesis Energy Ltd Bonds 18/03/2022 4.14%	0.10% NZGNEDG001C1
Summerset Group Holdings Limited	0.09% NZSUME0001S0
The Warehouse Group Limited	0.09% NZWHSE0001S6
Auckland International Airport Limited 17/4/2023 3.64%	0.09% NZAIADT220L0
Mercury NZ Floating Rate Bond 07/09/2021	0.09% NZMTYDT003C4
Mercury NZ Limited	0.09% NZMRPE0001S2
Mirvac Group	0.09% AU000000MGR9
Investore Property Limited 2.40 %31/08/2027	0.09% NZIPLDT002C1
Mercury NZ Limited 11/07/2049 3.60%	0.08% NZMICYDG002C0

Tilt Renewables Limited	0.08% NZTLTE0003S8
CHINA DEVELOPMENT BANK	0.08% AO7962449
Vista Group International Limited	0.08% NZVGLE0003S1
Cleanaway Waste Management Limited	0.08% AU000000CWY3
U S TREASURY INFLATE PROT BD	0.08% 9128283R9
U S TREASURY NOTE	0.07% 9128284M9
Laybuy Group Holdings Ltd	0.07% NZLBYE0001S0
Xero Limited	0.07% NZXROE0001S2
VitalHarvest Freehold Trust Limited	0.07% AU0000018343
GMTNZ 4.00% 01/09/2023	0.07% NZGMBDT005C1
Siemens Energy AG	0.07% DE000ENER6Y0
Centuria Capital Group	0.07% AU000000CNI5
JAPANESE GOVT BOND (30Y) #61	0.06% AW6341746
GMT Bond Issuer Limited 04/09/2028 2.262%	0.06% NZGMBDT007C7
The New Zealand Refining Company Limited	0.06% NZNZRE0001S9
CHINA DEVELOPMENT BANK	0.06% AX2612411
TPMT 2019-4 A1 144A	0.06% 89178BAA2
JYSKE REALKREDIT A/S IO *PARTIAL CALL**	0.06% AZ0551053
FRANCE GOVT OAT BD	0.06% AX2841838
Trustpower Limited Bonds 29/07/2026 3.35%	0.06% NZTPWDT180C9
Sky Network Television Limited	0.06% NZSKTE0001S6
CHINA DEVELOPMENT BANK	0.06% QZ2929490
RIPON 1A A1 3MLIB+80BP 144A	0.06% CX2CIL010
JAPANESE GOVT BOND (30Y) #62	0.06% ZS0526047
CHINA GOVERNMENT BOND	0.06% AP7294360
CHINA GOVERNMENT BOND	0.05% BJ7352427
NEXTDC Limited	0.05% AU000000NXT8
Abano Healthcare Group Limited	0.05% NZNPPE0001S8
Marsden Maritime Holdings Ltd.	0.05% NZNTHE0001S3
JAPANESE GOVT BOND (ILB) #23	0.05% AS5951049
Webjet Limited	0.05% AU000000WEB7
FRANCE GOVT OAT BD	0.05% AN6136328
JYSKE REALKREDIT A/S SEC**PARTIAL CALL*	0.04% AX8961184
SPANISH GOVT BD (BONOS Y OBLIG)	0.04% AW8324286
NYKREDIT REALKREDI AS IO*PARTIAL CALL**	0.04% AZ1042375
SPANISH GOVT BD (BONOS Y OBLIG)	0.04% AT2820591
AUSTRALIA GOVT	0.04% BK4676346
NORDEA KREDIT REALK IO **PARTIAL CALL**	0.04% ZS9944027
NATWEST GROUP PLC SR UNSEC	0.04% 780097BEO
Arvida Group Limited	0.04% NZARVE0001S5
Pacific Edge Limited	0.04% NZPEBE0002S1
Comvita Limited	0.04% NZCVTE0001S7
APA Group Limited	0.04% AU000000APA1
FSQ 2020-2X A SONIA3M + 130BP	0.04% CX2AV3019
Wellington International Airport Limited 12/05/2023 4.25%	0.04% NZWIAD0030L8
Pushpay Holdings Limited	0.04% NZPAYE0003S9
SUMITOMO MITSUI BANKING SEC	0.03% AZ0983637
Napier Port Holdings Limited	0.03% NZNPHE0005S2
Oceania Healthcare Limited	0.03% NZOCAE0002S0
U S TREASURY BOND	0.03% 912810RC4
JAPANESE GOVT BOND (30Y) #50	0.03% JK3805781

BANCA CARIGE SPA COVERED SEC	0.03% LW2514260
QATAR GOVT SR UNSEC REGS	0.03% AX5422925
SPANISH GOVT BD (BONOS Y OBLIG)	0.03% AX4147556
SAUDI INTERNATIONAL BOND	0.03% AS1608783
LLOYDS BANK PLC COVERED EMTN	0.03% 5395569Q5
FNMA PASS THRU 30YR #MA3804	0.03% 31418DGN6
NEW ZEALAND DOLLAR	0.03% NZD0308C7
TESCO PROP FIN 6 PLC	0.03% EJ5474840
RECKITT BENCKISER TSY SR UNSEC 144A	0.03% 75625QAC3
UNIV OF CALIFORNIA-BG	0.03% 91412HGE7
U S TREASURY BOND	0.03% 912810RD2
U S TREASURY BILLS	0.03% 9127962S7
U S TREASURY BILLS	0.03% 912796TP4
AVIATION CAPITAL GROUP SR UNSEC 144A	0.03% 05367AAJ2
U S TREASURY INFLATE PROT BD	0.03% 912810SM1
MORGAN STANLEY SR UNSEC	0.03% 6174468M4
DEUTSCHE BANK AG	0.03% ZP3884472
CMLTI 2006-WFH4 M2 1MLIB+29BP	0.03% 17309SAF7
Christchurch International Airport Ltd 04/10/2021 6.25%	0.03% NZCIADT002C9
NYKREDIT REALKREDIT AS IO*PARTIAL CALL**	0.03% AX2426804
BNP PARIBAS SR NON-PREFER REGS SOFR	0.03% 09659X2M3
CMHI FINANCE BVI CO LTD SR UNSEC	0.03% AT7188143
GNR 2016-H11 F 1MLIB+80BP	0.03% 38375UXM7
MITSUBISHI UFJ FIN GRP SR UNSEC	0.02% 606822AT1
JP Morgan Chase & Co. USD Cash Deposit	0.02% n/a
REPUBLIC OF PERU GDN REGS	0.02% AV9721409
QUEENSLAND TREASURY CORP	0.02% AP4899286
ROYAL BANK OF CANADA COVERED SONIA SEC	0.02% ZR8273438
GMT Bond Issuer Ltd 16/12/2020 6.20%	0.02% NZGMBDT002C8
TWRBG 2020-1 A SONI3M+137BP	0.02% CMBI92013
MIZUHO FINANCIAL GROUP SR UNSEC	0.02% 60687YAH2
CASH COLLATERAL LCH MSC USD	0.02% CCMSCUS2
STRA 2020-1 A SONIA3M+90BP REGS	0.02% CX2405012
SAUDI INTERNATIONAL BOND	0.02% QZ9368189
FRENSENIUS MED CARE US CO GTD 144A	0.02% 35803QAA5
ITALIAN BTP BOND	0.02% BI0195932
FSQ 2018-2 A 3MGBP + 95BP	0.02% CMJB99015
AVOLON HOLDINGS SR UNSEC 144A SMR	0.02% 70014LAA8
JP Morgan Chase & Co. JPY Cash Deposit	0.02% n/a
CHINA DEVELOPMENT BANK	0.02% AR1691898
SVHE 2005-OPT3 M1 1MLIB+47BP	0.02% 83611MGU6
CASH COLLATERAL ICE MSC USD	0.02% CCMSCZUS2
GENERALITAT DE CATALUNYA	0.02% EH9891761
AGENCE FRANCAISE DEVELOP	0.02% ZQ5980433
PROVINCE OF QUEBEC BDS	0.02% 74814ZEL3
SUMITOMO MITSUI BANKING COVERED SEC	0.02% AU9538516
AMSI 2005-R5 M5 1MLIB+65BP	0.02% 03072SE68
CRED SUIS GP FUN LTD SR UNSEC	0.02% 225433AR2
SUMITOMO MITSUI BANKING COVERED SEC	0.02% ZO3154150
PETROBRAS GLOBAL FINANCE SR UNSEC	0.02% 71647NBE8
HSBC HOLDINGS PLC SR UNSEC	0.02% 404280BT5

EUROPEAN MONETARY UNION EURO	0.02%	EUR0276C1
BARCLAYS BANK PLC - CONTINGENT CAPITAL	0.02%	06740L8C2
FNMA PASS THRU 30YR #BK8661	0.02%	3140HNTT9
PERU (REP OF) GLBL SRUNSC 144A	0.02%	715638BV3
CASH COLLATERAL FUT MSC USD	0.02%	CCMSCXUS7
BOSTON PROPERTIES LP SR UNSEC	0.02%	10112RAZ7
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.02%	63861VAA5
GENERAL ELECTRIC CO SR UNSEC MTN	0.02%	36962G6S8
JPN BANK FOR INT'L COOP	0.02%	471048CD8
CONAGRA BRANDS INC GLBL SR UNSEC	0.02%	205887BJ0
NEW S WALES TREASURY CRP	0.02%	LW9384808
UNICREDIT SPA SR UNSEC REGS	0.02%	AV9182479
STADSHYPOTEK AB COVERED SEC 144A	0.02%	85235XAF2
NOMURA HOLDINGS INC SR UNSEC	0.02%	65535HAS8
LLOYDS BANK PLC SEC	0.02%	AZ6956959
TORONTO-DOMINION BANK SEC 144A	0.02%	891160NR0
NATIONWIDE BLDG SOCIETY SEC 144A	0.02%	638602BR2
CN HUANENG GP HK TREASUR SR UNSEC	0.02%	ZQ8762028
UBS GROUP FUNDING SR UNSEC 144A	0.02%	90351DAD9
FNMA PASS THRU 30YR #MA4077	0.02%	31418DQ70
GNR 2016-H14 FA 1MLIB+80BP	0.02%	38376RVV5
FLORIDA ST BRD OF ADM	0.02%	341271AE4
CITIBANK NA SR UNSEC	0.02%	17325FAX6
XAN 2020-RS09 A 1MLIB +250BP 144A	0.02%	30070CAA3
A10 2020-C A 144A	0.02%	66981EAA1
ENBRIDGE INC SR UNSEC	0.02%	29250NBB0
EASTERN CREATION II INVE SR UNSEC	0.02%	ZO2843217
NRZT 2020-RPL1 A1 144A	0.02%	64828XAA1
STAR 2020-3 A1 WM50 WC5.2893 144A	0.02%	85573MAA7
FRANCE GOVT OAT BD	0.02%	ZP7360719
NEW S WALES TREASURY CRP	0.02%	AZ8041354
RMAC 2018-1 A 3MGBP + 70BP	0.02%	CX2LTF011
NRZT 2019-RPL3 A1 144A	0.02%	64830NAA9
GSAMP 2006-HE3 A2D	0.02%	36244KAE5
WELLS FARGO & COMPANY SR UNSEC	0.02%	BJ1181772
MORTI 2019-1 A SONIA + 130BP	0.02%	CX2CMC015
CSMC 2019-RPL8 A1 144A	0.02%	12596YAC4
NHEL 2006-1 A2D 1MLIB+54BP	0.02%	669884AE8
BANCA MONTE DEI PASCHI S SEC	0.02%	ZR8866983
CROATIA	0.02%	BJ9805851
PARTNERRE IRELAND FINANC CO GTD SR UNSEC	0.02%	QZ4292673
CMLTI 2019-C A1 WM50 WC4.5780 144A	0.02%	17328GAA1
SYSCO CORPORATION	0.02%	871829BP1
STATE OF ISRAEL	0.02%	BJ1411179
AMCO SPA SR UNSEC	0.02%	BK4514968
UNICREDIT SPA SR UNSEC	0.02%	BK5390673
INTESA SANPAOLO SPA JR SUB	0.02%	JV5948148
NATWEST GROUP PLC SR UNSEC	0.02%	78009PEH0
AUSTRALIA GOVT	0.02%	ZO5418629
DEUTSCHE BANK AG SR UNSEC	0.02%	AQ6887402
IHO VERWALTUNGS GMBH SR SEC	0.02%	ZS8102403
SAUDI INTERNATIONAL BOND	0.02%	AW5997316

CHILE GOVT	0.02%	ZP6062605
SUMITOMO MITSUI FINL GRP SR UNSEC	0.02%	ZS8041809
BARCLAYS PLC SR UNSEC	0.02%	06738EBD6
GOLDMAN SACHS GROUP INC SR UNSEC	0.02%	38141GWZ3
KOOKMIN BANK COVERED SEC	0.02%	BK4342261
NYKREDIT REALKREDIT AS	0.02%	AP0290779
BANCA CARIGE SPA COVERED SEC	0.02%	AL8833694
DELL INT LLC / EMC CORP 144A	0.02%	24703DBB6
CITRIX SYSTEMS INC SR UNSEC	0.02%	177376AE0
NYKREDIT REALKREDIT **PARTIAL CALL**	0.02%	BG5056190
SABINE PASS LIQUEFACTION SRSEC 144A	0.02%	785592AW6
CIEL 2019-1 A 3MGBP + 105BP	0.02%	CMWG71018
DBGS 2019-1735 A WM29 WC4.2129 144A	0.02%	23307EAA9
HWKSM 2019-1X A SONIA +105BP	0.02%	CX2FRJ018
SANTANDER UK GROUP HLDGS SR UNSEC	0.02%	80281LAG0
BUMP 2019-1 A SONIA + 60BP	0.02%	CX2CEI011
UBS AG STAMFORD CT GLBL SUB	0.02%	90261AAB8
FHLMC GOLD 30YR GNT #G0-8747	0.02%	3128MJZM5
BRITISH POUND STERLING	0.02%	GBP0276B5
SANTANDER UK GROUP HLDGS SUB 144A	0.02%	80281LAA3
AMERICAN TOWER CORP SR UNSEC	0.02%	03027XAV2
PENSKE TRUCK LEASING/PTL 144A	0.02%	709599AH7
CHINA MENGNIU DAIRY SR UNSEC	0.02%	AT8289197
ARROW ELECTRONICS INC SR UNSEC	0.02%	042735BG4
BARCLAYS PLC SR UNSEC	0.02%	06738EAE5
ISRAEL FIXED BOND	0.02%	AL0699770
SBERBANK (SB CAP SA) REGS	0.02%	EJ6725067
DEUTSCHE BANK NY SOFR	0.02%	251526CB3
TALNT 2019-1A A 144A	0.01%	89231XAA9
CHARTER COMM OPT LLC/CAP	0.01%	161175BB9
CMLTI 2007-SHL1 A WM34 WC8.8868 144A	0.01%	17312WAA4
SYDNEY AIRPORT FINANCE CO SEC 144A	0.01%	87124VAD1
WEA FINANCE LLC/WESTFIEL UNSEC 144A	0.01%	92890HAC6
TWIN 2017-1 A 3MGBP	0.01%	CX2E19011
Synlait Milk Limited	0.01%	NZSMLE0001S9
ABU DHABI GOVT	0.01%	AP4164210
HSBC BANK CANADA COVERED SEC REGS	0.01%	AV7907893
SROCK 2019-1 A 1MEUR + 85BP	0.01%	CX2EF2011
CENTRAL NIPPON EXPRESSWY	0.01%	AP6364693
MUFG UNION BANK NA SR UNSEC	0.01%	90520EAK7
FORD MOTOR CREDIT CO LLC SR UNSEC	0.01%	345397ZM8
RMS 30 A 3MLIB +80BP	0.01%	CX2ENJ015
DAIMLER FINANCE NA LLC CO GTD 144A	0.01%	233851AF1
TENCENT HOLDINGS LTD SR UNSEC 144A	0.01%	88032WAU0
CITIBANK NA SR UNSEC	0.01%	17325FAY4
DIAMONDBACK ENERGY INC SR UNSEC	0.01%	25278XAL3
SUMITOMO MITSUI FINL GRP SR UNSEC	0.01%	86562MCA6
MIZUHO FINANCIAL GROUP SR UNSEC	0.01%	60687YBH1
BARCLAYS PLC SR**REPURCHASE OFFER**	0.01%	06738EAR6
MITSUBISHI UFJ FIN GRP SR UNSEC	0.01%	606822BS2
INTERPUBLIC GROUP COS SR UNSEC SMR	0.01%	460690BM1
CENTRAL NIPPON EXPRESSWY	0.01%	QZ4193376

T-MOBILE USA INC SEC 144A	0.01%	87264ABG9
PERU (REP OF) GLBL SRUNSC REGS	0.01%	QZ7401545
CAMPBELL SOUP CO SR UNSEC SMR	0.01%	134429BD0
JPMORGAN CHASE & CO SR UNSEC	0.01%	46647PAD8
NISSAN MOTOR CO SR UNSEC 144A	0.01%	654744AD3
NEXTERA ENERGY CAPITAL SR UNSEC	0.01%	65339KBC3
LAS VEGAS SANDS CORP SR UNSEC	0.01%	517834AH0
SANTANDER UK PLC SR UNSEC	0.01%	80283LAW3
TOKYO METROPOLITAN GOVT	0.01%	BK4385500
OVERSEA-CHINESE BANKING SUB COCO 144A	0.01%	69033CAD1
FED HOME LN BK DISC NT	0.01%	313384Q36
HSBC HOLDINGS PLC SOFR SR UNSEC	0.01%	404280CK3
TREASURY CORP VICTORIA	0.01%	BG0696669
FNMA PASS THRU 30YR #AZ7355	0.01%	3140E0E50
ELAT 2007-1 A1 1MLIB+110BP 144A	0.01%	288542AA1
GSMSC 2015-5R 1C 1MLIB+14BP 144A	0.01%	36251QAC6
ACE 2005-HE5 M4 1MLIB+60BP	0.01%	004421RH8
CSMC 2019-RPL9 A1 144A	0.01%	12654WAC7
JPMCC 2019-FL12 A 1MLIB+145BP 144A	0.01%	46651QAA5
AMSI 2005-R11 M3 1MLIB+50BP	0.01%	03072SV36
INTESA SANPAOLO SPA JR SUB	0.01%	ZO1586411
CLARION FUNDING PLC SR SE**PARI-PASSU**	0.01%	AW6617160
U S TREASURY BILLS	0.01%	9127964J5
CHARTER COMM OPT LLC/CAP	0.01%	161175AZ7
NHEL 2005-4 M1 1MLIB+44BP	0.01%	66987WDE4
CSMC 2019-RPL4 A1 144A	0.01%	22946AAC2
NCHET 2005-2 M3 1MLIB+73.5BP	0.01%	64352VKV2
CREDIT SUISSE GROUP AG SR UNSEC 144A	0.01%	225401AG3
Fonterra Co-operative Group Ltd Fixed Rate Bonds 07/03/2023 4.42%	0.01%	NZFCGDG004C7
BARCLAYS PLC JR SUB COCO	0.01%	AZ0489668
NATIONWIDE BLDG SOCIETY JR SUB	0.01%	ZR6557048
STATE OF QATAR SR UNSEC 144A	0.01%	74727PBB6
NYKREDIT REALKREDIT AS SEC**PARTIAL CALL	0.01%	AX9541290
LLOYDS BANKING GROUP PLC JR SUB	0.01%	EK1358739
LLOYDS BANKING GROUP PLC SR UNSEC	0.01%	BH3421394
AMERN MUN PWR-C-HYDRO	0.01%	02765UEP5
QATAR GOVT SR UNSEC REGS	0.01%	BH6210380
VOLKSWAGEN FIN SERV NV SR UNSEC REGS	0.01%	AT9867777
ROYAL BANK OF CANADA COV SEC SONIA	0.01%	ZP6595406
CREDIT AGRICOLE LONDON SOFR REGS	0.01%	22536PAG6
DOMI 2019-1 A 3MEUR + 85BP	0.01%	CX2CHL011
VOLKSWAGEN BANK GMBH SR UNSEC REGS	0.01%	AW8992017
GHM 2007-1 A2B 3ME+13BP	0.01%	2886269B2
AT&T INC SR UNSEC	0.01%	AV4209251
TAKEDA PHARMACEUTICAL SR UNSEC	0.01%	BK2909236
JAPAN FIN ORG MUNICIPAL	0.01%	ZO1367317
ABU DHABI GOVT SR UNSEC REGS	0.01%	BH6827852
EUROFINS SCIENTIFIC SE SR UNSEC	0.01%	AO3855738
COOPERATIEVE RABOBANK UA JR SUB	0.01%	JK8426674
SUMITOMO MITSUI BANKING COVERED SEC	0.01%	ZQ3491581
QATAR GOVT SR UNSEC REGS	0.01%	AS1975760

DEXIA CREDIT LOCAL	0.01% AQ6666749
COOPERATIEVE RABOBANK UA JR SUB COCO	0.01% BK4137737
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.01% AV2671478
NATWEST GROUP PLC SR UNSEC	0.01% AM6924725
NMRR 2018-1R 3A1 1MLIB+90BP 144A	0.01% 65541JAC1
VMWARE INC SR UNSEC	0.01% 928563AF2
DEXIA CREDIT LOCAL GOV GTD	0.01% JV6517603
BANCO BILBAO VIZCAYA ARG JR SUB PRFSTY	0.01% BK4220673
PARGN 13X A1 3MGBP + 24BP	0.01% CMKG89013
CREDIT SUISSE GROUP AG SR UNSEC	0.01% AZ1870148
COMMUNITY OF MADRID SPAI	0.01% AN0563311
CREDIT SUISSE GUERNSEY COVERED	0.01% EK0185497
DEUTSCHE BANK AG SR UNSEC	0.01% AX0773165
BARCLAYS PLC COCO JR SUB	0.01% EJ9694500
BAYER US FINANCE II LLC SR UNSEC 144A	0.01% 07274NAL7
BROADCOM INC SR UNSEC 144A	0.01% 11135FBA8
VOLKSWAGEN FIN SERV AG SR UNSEC REGS	0.01% AX8482843
GOLDMAN SACHS GROUP INC SR UNSEC REGS	0.01% ZP5392854
LEASEPLAN CORPORATION NV SR UNSEC FRN	0.01% AN3186524
USBR 2016-1 A 1MLIB+75BP	0.01% 91754RZD2
ENEL FINANCE INTL NV CO GTD SR UNSEC	0.01% ZQ0626247
BANCO BILBAO VIZCAYA ARG COCO JR SUB	0.01% AX7516377
Tourism Holdings Limited	0.01% NZHELE0001S9
BANCO BILBAO VIZCAYA ARG JR SUB	0.01% AU5731057
TWIN 2018-1 A 3MEUR + 88BP	0.01% CX2603012
U S TREASURY INFLATE PROT BD	0.01% 912810FH6
BANCO SANTANDER SA COCO PRFSTY JR SUB	0.01% AP3065806
ABU DHABI GOVT SR UNSEC REGS	0.01% BH6827142
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.01% 63861VAB3
SANDS CHINA LTD SR UNSEC	0.01% 80007RAE5
LLOYDS BANKING GROUP PLC SUB	0.01% 539439AM1
QATAR GOVT	0.01% LW2393129
LGATE 2008-W1X A1 3MGBP+60BP	0.01% CMU017018
NXP BV/NXP FUNDING LLC SR UNSEC 144A	0.01% 62947QAVO
NEW ZEALAND GOVERNMENT	0.01% ZR6098787
MIZUHO FINANCIAL GROUP SR UNSEC	0.01% 60687YAS8
LLOYDS BANKING GROUP PLC SR UNSEC	0.01% 539439AS8
JPN BANK FOR INT'L COOP SR UNSEC	0.01% 471048BS6
HSBC HOLDINGS PLC SR UNSEC	0.01% 404280BS7
MDGH - GMTN BV	0.01% BJ4435605
TOKYO METROPOLITAN GOVT SR UNSEC 144A	0.01% 889124AL7
QATAR GOVT SR UNSEC REGS	0.01% AX5422859
BOC AVIATION LTD SR UNSEC REGS	0.01% 09681MAE8
DEVELOPMENT BK OF JAPAN SR UNSEC REGS	0.01% ZR7680575
VANKE REAL ESTATE HK SR UNSEC	0.01% ZQ4362062
ERLS 2019-PL1 A 1MEUR+ 85BP	0.01% CX2IRR014
BARCLAYS PLC SR UNSEC	0.01% 06738EBE4
ZIMMER BIOMET HOLDINGS INC SR UNSEC SMR	0.01% 98956PAL6
CENTERPOINT ENERGY INC SR UNSEC SMR	0.01% 15189TAT4
SAUDI ARABIA (KSA SUKUK LTD) REGS	0.01% AN1402543
SANTANDER UK GROUP HLDGS SR UNSEC	0.01% 80281LAF2
FORD FOUNDATION/THE UNSEC	0.01% 34531XAB0

SAUDI ARABIAN OIL CO SR UNSEC REGS	0.01%	ZS0947847
DNB BOLIGKREDITT AS 144A	0.01%	25600WAF7
KOMATSU FINANCE AMERICA CO GTD	0.01%	AP0072607
CENTRAL JAPAN RAILWAY CO	0.01%	AM5533261
NORDLB LX COV BOND BK	0.01%	AR1305366
SUNAC CHINA HOLDINGS LTD SR UNSEC	0.01%	AX1839510
BRISTOL-MYERS SQUIBB CO SR UNSEC	0.01%	110122CV8
NATWEST GROUP PLC COCO JR SUB	0.01%	780097BQ3
AERCAP IRELAND CAP**TENDER & CONSENT**	0.01%	00772BAR2
DEUTSCHE BANK NY SR UNSEC	0.01%	25160PAC1
TAKEDA PHARMACEUTICAL SR UNSEC	0.01%	874060AX4
NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	0.01%	654740AV1
TOKYO METROPOLITAN GOVT	0.01%	LW0887312
NISSAN MOTOR CO SR UNSEC 144A	0.01%	654744AA9
BARCLAYS PLC SR UNSEC	0.01%	06738EAL9
DELTA AIR LINES INC SR UNSEC	0.01%	247361ZM3
CNPC GLOBAL CAPITAL	0.01%	BK0924179
RMAC 2018-2 A 3MGBP + 97BP	0.01%	CM1D35014
FIRST ABU DHABI BANK PJS SR UNSEC	0.01%	AX9925998
QNB FINANCE LTD SR UNSEC FRN	0.01%	AS7036823
BANK OF AMERICA CORP SR UNSEC	0.01%	06051GHE2
DOMINION ENERGY GAS HLDG SR UNSEC	0.01%	257375AM7
CENTRAL NIPPON EXPRESSWY	0.01%	AR0676072
U S TREASURY BILLS	0.01%	9127963B3
ONCIL 2016-1 A 3MGBP+140BP	0.01%	CMV267018
PCHLT 2005-1 M4 1MLIB+90BP	0.01%	71085PBN2
OCCIDENTAL PETROLEUM COR SR UNSEC SMR	0.01%	674599CQ6
TPMT 2019-HY2 A1 1MLIB+100BP 144A	0.01%	89177HAA0
STIF FUND (GBP)(BNP PARIBAS)	0.01%	988907796
JPMAC 2006-WMC3 A1SS 1MLIB+13BP	0.01%	46629KAA7
ITALY (REP OF) GOVT EMTN	0.01%	004428B15
CASH COLLATERAL CME MSC USD	0.01%	CCMSCCUS3
TRINI 2015-1A A 1MLIB+115BP 144A	0.01%	CX27UC017
PERU GOVT	0.01%	AV9610925
UK GILT 1.75% 2049	0.01%	AU3796482
FSQ 2018-1 A 3MGBP + 65BP	0.01%	CX2K20015
QUEENSLAND TREASURY CORP	0.01%	ZQ0128475
SOUTH AUST GOVT FIN AUTH	0.01%	BG0382559
FNMA TBA 2.5% OCT 30YR	0.01%	01F0226A8
VIRGIN MEDIA SECURED FIN REGS SMR	0.01%	AM2044296
ITALIAN BTP BOND	0.01%	ZP5131328
MARKS & SPENCER PLC SR UNSEC	0.01%	AL4335553
SLM STUDNT LOAN TST 03-7	0.01%	7844159A1
LBRTY 2017-1 A1B 1MLIB+140BP	0.01%	CX2BRB022
NORDEA KREDIT IO**PARTIAL CALL**	0.01%	AX1624953
VOLKSWAGEN FIN SERV NV SR UNSEC	0.01%	ZO4566816
CVS HEALTH CORP SR UNSEC	0.01%	126650CZ1
ESAIL 2007-3X A3A 3MGBP + 95BP	0.01%	CM4E46065
AROUNDTOWN SA SR UNSEC	0.01%	AS1405222
WAMU 2007-OA3 2A1A 1YCMT+76	0.01%	93364AAC6
CANADA GOVT REAL RETURN	0.01%	135087ZH0
UK TSY 0 5/8% 2050	0.01%	BJ7876565

CAIXABANK SA SR UNSEC	0.01%	AV0889478
FAIRFAX FINL HLDGS LTD SR UNSEC 144A	0.01%	AR6731004
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.01%	AR6730758
ALBA 2005-1 A3 3MGBP+19BP	0.01%	CMRG18031
ABBEY NATL TREASURY SERV	0.01%	4104869D8
BANCA MONTE DEI PASCHI S SR UNSEC	0.01%	AZ5286333
RMACS 2006-NS4X A3A 3MLIB+17BP	0.01%	5456919H2
TAKEDA PHARMACEUTICAL SR UNSEC 144A	0.01%	AV7093538
IMCD NV CO GTD SR UNSEC	0.01%	AR6721799
GOLDMAN SACHS GROUP INC SR UNSEC	0.01%	ZP5392862
VOLKSWAGEN INTL FIN NV CO GTD REGS	0.01%	AV6225206
NEWCREST FINANCE PTY LTD SR UNSEC 144A	0.01%	65120FAE4
CREDIT SUISSE GUERNSEY COVERED	0.01%	EK4867512
BANCA CARIGE SPA SEC	0.01%	AV1320689
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.01%	ZS3354777
CHARTER COMM OPT LLC/CAP SEC	0.01%	161175BS2
AIB GROUP PLC SUB	0.01%	ZO6167829
NORTHWELL HEALTHCARE INC SEC	0.01%	667274AC8
BANCO DE CREDITO DEL PER SR UNSEC REGS	0.01%	05971V2B0
DEUTSCHE BANK AG	0.01%	ZO2007029
SPANISH GOVT BD (BONOS Y OBLIG)	0.01%	BG2707340
CPI PROPERTY GROUP SA SR UNSEC	0.01%	ZQ1738090
PETROBRAS GLOBAL FINANCE SR UNSEC	0.01%	71647NAK5
FNMA PASS THRU 30YR #AZ2940	0.01%	3138YUHS3
TRANSURBAN FINANCE CO SEC 144A	0.01%	89400PAE3
BWSTA 2019-1 A2 144A	0.01%	065606AB1
NOVA LJUBLJANSKA BANKA D SUB	0.01%	ZP7632919
WALT DISNEY COMPANY/THE SR UNSEC	0.01%	254687FX9
ENERGY TRANSFER OPERATNG SR UNSEC	0.01%	29278NAH6
NYKREDIT REALKREDIT AS IO**PARTIAL CALL*	0.00%	AO8258144
ABBVIE INC SR UNSEC 144A	0.00%	00287YCE7
REGENCY ENERGY PARTNERS LP SR UNSEC	0.00%	75886AAL2
WALT DISNEY COMPANY/THE SR UNSEC	0.00%	254687FV3
DBS BANK LTD SEC REGS	0.00%	23304SAB9
CITIGROUP INC SR UNSEC	0.00%	172967LM1
FHLT 2005-D 2A4	0.00%	35729PME7
CITIGROUP INC SR UNSEC	0.00%	172967LV1
MALAYSIAN GOVERNMENT	0.00%	005027A15
ALLY FINANCIAL INC SR UNSEC	0.00%	02005NBSG4
PACIFIC GAS & ELECTRIC SEC	0.00%	694308JP3
MALAYSIA INVESTMNT ISSUE	0.00%	ZS1338228
CROWN CASTLE TOWERS LLC SEC 144A	0.00%	22822RBB5
WELLS FARGO & COMPANY SR UNSEC	0.00%	949746SJ1
ELECTRICITE DE FRANCE SA SR UNSEC 144A	0.00%	268317AN4
BACARDI LTD NT 144A **FULL CALL**	0.00%	067316AC3
WELLS FARGO & COMPANY SR UNSEC	0.00%	949746SL6
NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	0.00%	654740BF5
GENERAL MILLS INC SR UNSEC SMR	0.00%	370334CB8
GENERAL MOTORS FINL CO SR UNSEC	0.00%	37045XCH7
SOUTHERN POWER CO SR UNSEC 144A	0.00%	843646AV2
U S TREASURY BILLS	0.00%	912796Z1
HARLEY-DAVIDSON FINL SER 144A SR UNSEC	0.00%	41283LAT2

JP Morgan Chase & Co. CNY Cash Deposit	0.00% n/a
AT&T INC SR UNSEC	0.00% 00206RKD3
PACIFIC GAS & ELECTRIC SR UNSEC	0.00% 694308HNO
BCAP 2011-RR5 12A1 144A	0.00% 05534AAN1
AT&T INC SR UNSEC	0.00% 00206RKE1
TREASURY CORP VICTORIA	0.00% EJ6963270
CVS HEALTH CORP SR UNSEC SMR	0.00% 126650CV0
AUSTRALIA GOVT	0.00% QZ5429456
SLMA 2005-8 A4 3MLIB	0.00% 78442GQR0
PERU (REP OF) GLBL SRUNSEC REGS	0.00% 715638DC3
FNMA PASS THRU 15YR #FM1843	0.00% 3140X5BM4
WESTERN AUST TREAS CORP	0.00% AX2380290
BRITISH TELECOM PLC GLBL SR UNSECURED	0.00% 111021AE1
TREASURY CORP VICTORIA	0.00% AX6994815
MALAYSIA INVESTMNT ISSUE	0.00% AW5043582
JYSKE REALKREDIT A/S SEC IO*PARTIAL CAL*	0.00% AX2612635
BRITISH COLUMBIA PROV OF	0.00% 110709GB2
MALAYSIA GOVERNMENT	0.00% AW6351018
PEMEX SR UNSEC	0.00% 71654QCC4
FNMA PASS THRU 30YR #ZT1702	0.00% 3132AD3K2
MHL 2005-4 A1 1MLIB+28BP	0.00% 61913PAZ5
NEW ZEALAND GOVERNMENT	0.00% BK4327957
AUSTRALIAN DOLLARS	0.00% AUD0276A4
GECMS 1997-HE4 A6	0.00% 36157NFL3
REPUBLIC OF PERU	0.00% AO4008642
FHR 4579 FD 1MLIB+35BP	0.00% 3137BPPH6
STIF FUND (CHF)	0.00% 984029694
NATIONWIDE BLDG SOCIETY JR SUB - CCDS	0.00% EJ9656046
Air New Zealand Limited	0.00% NZAIRE0001S2
REALT 2018-1A A1 144A	0.00% 75585RQL2
CWL 2007-12 1A1 1MLIB+74BP	0.00% 126697AA9
IRS KRW R 1.79500 03/20/19-10Y BPS	0.00% SWU00SB46
FNMA TBA 2.0% DEC 30YR	0.00% 01F0206C8
STIF FUND (EUR)(BNP PARIBAS)	0.00% 929907798
DELL INTL LLC / EMC SMR **PARTIAL CALL**	0.00% 25272KAD5
SPRINT SPECTRUM / SPEC I SEC 144A	0.00% 85208NAA8
STIF FUND (NZD)	0.00% 956002299
NORWEGIAN GOVERNMENT BD 474	0.00% EI2488605
GNR 2017-121 PE WM47 WC3.8930	0.00% 38380TV37
MEXICAN NUEVO PESO	0.00% MXN0295B9
STIF FUND (JPY)(BNP PARIBAS)	0.00% 948907795
WAMU 2005-AR6 2A1A 1MLIB+23	0.00% 92922FJ25
CASH Uninvested HKD	0.00% 00000HKD3
STIF FUND (CAD)	0.00% 920089497
FNMA PASS THRU 30YR #BK9241	0.00% 3140HPHT7
REPUBLIC OF PERU GDN 144A	0.00% 715638BX9
CAMPBELL SOUP CO SR UNSEC SMR	0.00% 134429BE8
BUMF 6 A2 3MEUR+19BP	0.00% CM9J09026
DRVES 4 A 1MEUR+38BP	0.00% CX2DDL013
CVS HEALTH CORP SR UNSEC SMR	0.00% 126650CW8
VM CASH FUT DOM MSC USD	0.00% XXMSC1US8
VM CASH CCP CME MSC USD	0.00% XXMSC3US4

SASC 2006-EQ1A A1 1MLIB+13.50BP 144A	0.00%	86360RAA1
FNMA TBA 2.0% OCT 30YR	0.00%	01F0206A2
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.00%	93363EAF2
FNMA TBA 3.5% NOV 30YR	0.00%	01F0326B5
CANADIAN DOLLAR	0.00%	CAD0276A6
FNMA TBA 2.0% NOV 30YR	0.00%	01F0206B0
IRS KRW R 1.72500 03/20/19-5Y NGF	0.00%	SWU00S9O5
CASH Uninvested ARS	0.00%	00000ARS8
REPUBLIC OF ARGENTINA	0.00%	AN0758861
FNMA TBA 2.5% DEC 30YR	0.00%	01F0226C4
SCLP 2017-4 A 144A	0.00%	83405JAA3
FNMA TBA 3.0% OCT 30YR	0.00%	01F0306A1
STIF FUND (DKK)	0.00%	922022694
CHINA DEVELOPMENT BANK	0.00%	UV7415648
FNMA TBA 3.0% NOV 30YR	0.00%	01F0306B9
FNMA PASS THRU 30YR #BN5342	0.00%	3140JM5C2
IRO USD 30Y P 1.73300 L 08/26/21 MYC	0.00%	317U645T0
STIF FUND (CZK)	0.00%	921002291
IRO USD 30Y P 1.75200 L 08/23/21 MYC	0.00%	317U608T5
NGATE 2007-2X A2 3MGBP + 13BP	0.00%	CM8D25034
VM CASH FUT FOR MSC EUR	0.00%	XXMSC2EM7
CCS AUD R US3ML/AUD3MBBSW+42.2 MYC	0.00%	CCS0079R8
OTC EPUT CAD VS JPY @ 77.0 BRC	0.00%	31750GXM8
FNMA TBA 4.0% OCT 30YR	0.00%	01F0406A0
PERUVIAN SOL-NDF	0.00%	PEN0328B9
VM CASH FUT FOR MSC AUD	0.00%	XXMSC2AU3
PERUVIAN SOL-NDF	0.00%	PEN1074A5
IRS KRW R 1.79500 03/20/19-10Y SCX	0.00%	SWU00SAD7
VM CASH FUT FOR MSC CAD	0.00%	XXMSC2CA5
VM CASH CCP CME MSC MXN	0.00%	XXMSC3MX2
VM CASH CCP LCH MSC SEK	0.00%	XXMSC5SE3
IRS USD 1.25000 06/17/20-10Y CME	0.00%	SWU00XIX4
FIN FUT US 30YR CBT 12/21/20	0.00%	USZ000016
SOUTH KOREA WON-NDF	0.00%	KRW0351A7
VM CASH CCP CME MSC ZAR	0.00%	XXMSC3ZA8
IRS EUR 0.60000 12/15/20-30Y LCH	0.00%	SWU00XH56
STIF FUND (AUD)(BNP PARIBAS)	0.00%	908907793
PERUVIAN SOL-NDF	0.00%	PEN0339A8
VM CASH CCP CME MSC CAD	0.00%	XXMSC3CA3
VM CASH CCP LCH MSC JPY	0.00%	XXMSC5JP8
VM CASH CCP CME MSC CZK	0.00%	XXMSC3CZ8
VM CASH CCP ICE MSC EUR	0.00%	XXMSC4EM3
GNMA II TBA 2.0% DEC 30YR JMBO	0.00%	21H0206C4
VM CASH CCP ICE MSC USD	0.00%	XXMSC4US2
VM CASH CCP LCH MSC GBP	0.00%	XXMSC5GB2
VM CASH CCP LCH MSC CAD	0.00%	XXMSC5CA8
RUSSIAN RUBLE-NDF	0.00%	RUB0287C1
FIN FUT CAN 10YR BOND MSE 12/18/20	0.00%	CNZ000017
STIF FUND (SEK)	0.00%	980089494
VM CASH CCP LCH MSC AUD	0.00%	XXMSC5AU6
IRS USD 1.00000 12/16/20-10Y CME	0.00%	SWU012TO9
TMTS 2003-6HE A1 1MLIB+94BP	0.00%	881561CE2

IRS USD 1.62500 01/06/20-10Y CME	0.00%	SWU00VKI8
IRS USD 2.00000 01/15/20-10Y LCH	0.00%	SWU00VD05
JAPANESE YEN	0.00%	JPY0309D8
VM CASH CCP LCH MSC USD	0.00%	XXMSC5US9
VM CASH FUT FOR MSC GBP	0.00%	XXMSC2GB9
IRS KRW R 1.71800 06/19/19-10Y GLM	0.00%	SWU00TOH1
FHR 4579 SD IO WM33 WC3.105	0.00%	3137BPS83
VM CASH CCP LCH MSC EUR	0.00%	XXMSC5EM0
VM CASH CCP LCH MSC CHF	0.00%	XXMSC5CH3
IRO USD 30Y P 2.17500 M 09/15/21 BOA	0.00%	317U058U7
FNR 2006-48 TF 1MLIB+40BP	0.00%	31395NLE5
YPF SOCIEDAD ANONIMA SR UNSEC	0.00%	JK3521016
STIF FUND (MXN)	0.00%	952072692
GNMA II TBA 3.5% NOV 30YR JMBO	0.00%	21H0326B1
PAN AMERICAN ENERGY LLC SR UNSEC	0.00%	BG1832156
SOUTH KOREA WON-NDF	0.00%	KRW0353A5
IRS USD 1.00000 12/16/20-5Y CME	0.00%	SWU012TN1
FIN FUT EURO-SCHATZ 2YR EUX 12/08/20	0.00%	DUZ000010
CASH Uninvested THB	0.00%	00000THB5
VM CASH FUT FOR MSC JPY	0.00%	XXMSC2JP5
PERUVIAN SOL-NDF	0.00%	PEN0280A7
CASH COLLATERAL ISDA SSB USD	0.00%	CCSSBIUS5
AP MOLLER - MAERSK A/S SNR SE SP JPM	0.00%	SWPC0G1M3
IRS EUR 0.00000 03/17/21-30Y LCH	0.00%	SWU014YY7
FIN FUT EUX EURO-BTP 12/08/20	0.00%	IKZ000017
FIN FUT EUR-BUND 10YR EUX 12/08/20	0.00%	RXZ000100
CANADIAN GOVERNMENT BD	0.00%	135087D35
PERUVIAN SOL-NDF	0.00%	PEN0293B0
PERUVIAN SOL-NDF	0.00%	PEN0323A6
IRS USD 1.50000 06/17/20-30Y CME	0.00%	SWU00XJ05
IRS USD 1.25000 12/16/20-30Y CME	0.00%	SWU012TP6
STIF FUND (ZAR)	0.00%	972007009
IRS USD 1.29800 08/25/21-3Y LCH	0.00%	SWU00VUF3
IRS USD 1.24900 08/31/21-3Y LCH	0.00%	SWU00VX01
FIN FUT 10YR JGB OSE 12/14/20	0.00%	JBZ000149
FIN FUT EURO-OAT EUX 10YR 12/08/20	0.00%	OATZ00004
SOUTH KOREA WON-NDF	0.00%	KRW0304A5
PERUVIAN SOL-NDF	0.00%	PEN0335A2
IRS USD 2.50000 12/18/19-5Y CME	0.00%	SWU00UE97
IRS USD 1.50000 12/18/19-5Y CME	0.00%	SWU00VVS4
SWISS FRANCS	0.00%	CHF0276B7
CASH Uninvested SGD	0.00%	00000SGD4
DEVELOPMENT BK OF JAPAN	0.00%	ZO0614461
FIN FUT EURO\$ CME (WHT) 09/13/21	0.00%	EDU100010
FIN FUT UK GILT ICE 12/29/20	0.00%	G Z00001
INF SWAP GB NI 3.436 02/15/20-10Y LCH	0.00%	SWU0DM641
IRS ZAR 7.25000 06/20/18-5Y CME	0.00%	SWU00OG16
IRS USD 1.36000 09/17/21-3Y CME	0.00%	SWU00WQS8
SHELL INTERNATIONAL FINANCE B SNR SE ICE	0.00%	SWPC0EM03
FIN FUT AUS 3YR BOND SFE 12/15/20	0.00%	YMZ000015
CASH Uninvested ILS	0.00%	00000ILS7
IRS USD R 3ML/1ML+7.25 04/27/22-23 CME	0.00%	SWU02Y548

FIN FUT EUR-BUXL 30YR EUX 12/08/20	0.00%	UBZ000013
FIN FUT EURO\$ CME (WHT) 03/15/21	0.00%	EDH100023
IRS MXN 4.87000 07/13/20-5Y* CME	0.00%	SWU013KR9
ISRAELI SHEKEL	0.00%	ILS1042A1
CASH Uninvested PLN	0.00%	00000PLN2
IRS USD 0.23000 12/18/20-2Y CME	0.00%	SWU015B11
IRS AUD 1.25000 06/17/20-10Y LCH	0.00%	SWU00Y1H5
STIF FUND (CNH)	0.00%	911002392
IRS JPY 0.40000 06/19/19-20Y LCH	0.00%	SWU00U6T2
IRS EUR -0.25000 03/17/21-10Y LCH	0.00%	SWU014YX9
IRS CZK 1.91250 01/30/19-10Y CME	0.00%	SWU00SF83
IRS USD 0.75000 12/16/20-2Y CME	0.00%	SWU012TM3
IRS USD R 3ML/1ML+8.80 05/23/24-29 CME	0.00%	SWU087087
IRS EUR -0.30000 12/15/20-2Y LCH	0.00%	SWU00XQ49
IRS USD 1.30600 08/21/20-3Y LCH	0.00%	SWU00VS33
IRS JPY 0.50000 06/19/19-30Y LCH	0.00%	SWU00U746
IRS USD R 3ML/1ML+7 03/07/22-24 CME	0.00%	SWU0JG929
CASH Uninvested ROL	0.00%	00000ROL9
IRS USD R 3ML/1ML+8.8 09/06/22-24 CME	0.00%	SWU0FA223
STIF FUND (NOK)	0.00%	960002293
CASH COLLATERAL ISDA MYI USD	0.00%	CCMYIUS1
REYNOLDS AMERICAN INC SNR S* ICE	0.00%	SWPC0E7U4
ZCS BRL 8.88 05/18/18-01/04/21 CME	0.00%	SWU00PH38
NYKREDIT REALKREDIT**PARTIAL CALL**	0.00%	AQ2934281
NYKREDIT REALKREDIT AS **PARTIAL CALL**	0.00%	AN1017184
BRFKREDIT A/S **PARTIAL CALL**	0.00%	EK6891502
NYKREDIT REALKREDIT AS **PARTIAL CALL**	0.00%	EK6948450
VM CASH CCP LCH FOB GBP	0.00%	XXFOB5GBO
BRFKREDIT A/S **PARTIAL CALL**	0.00%	EK4410826
REALKREDIT DANMARK **PARTIAL CALL**	0.00%	EK3038677
NORDEA KREDIT REALKREDIT**PARTIAL CALL**	0.00%	AQ2656686
REALKREDIT DANMARK**PARTIAL CALL**	0.00%	EK4481033
CASH COLLATERAL ISDA GLM USD	0.00%	CCGLMIUS1
NYKREDIT REALKREDIT AS **PARTIAL CALL**	0.00%	EK3472777
BRFKREDIT A/S COVERED **PARTIAL CALL**	0.00%	AQ2431783
NORDEA KREDIT **PARTIAL CALL**	0.00%	EK4399300
NYKREDIT REALKREDIT AS **PARTIAL CALL**	0.00%	EK4381829
UNIVERSAL HEALTH SERVICES INC DIR	0.00%	CDSCD8747
CAD - USD (UNDERLYING)	0.00%	USDU2IKY9
CDX.O P 1.00 IG34 5Y V1 I 12/16/20 GST	0.00%	3175DM757
CDX.O P 1.00 IG34 5Y V1 I 11/18/20 BOA	0.00%	3175DM658
BAUSCH HEALTH COS INC (AKA: VALEANT DIR	0.00%	CDSCD8754
CDX.O P 0.90 IG34 5Y V1 I 10/21/20 GST	0.00%	3175SH265
NOVA CHEMICALS CORPORATION DIR	0.00%	CDSCD8820
L BRANDS INC DIR	0.00%	CDSCD8267
CDX.O P 1.00 IG34 5Y V1 I 12/16/20 BRC	0.00%	3175ZY997
MBIA INC DIR	0.00%	CDSCD8309
UNITED AIRLINES HOLDINGS INC DIR	0.00%	CDSCD8713
MACYS RETAIL HOLDINGS LLC DIR	0.00%	CDSCD8341
TRANSOCEAN INC DIR	0.00%	CDSCD8705
NABORS INDUSTRIES INC DIR	0.00%	CDSCD8382
YUM! BRANDS INC DIR	0.00%	CDSCD8788

NORDSTROM INC DIR	0.00%	CDSCD8424
CDX.O P 0.90 IG34 5Y V1 I 10/21/20 BOA	0.00%	3175DM500
TALEN ENERGY SUPPLY LLC (AKA: PPL EN DIR	0.00%	CDSCD8465
CDX.O C 0.575 IG34 5Y V1 I 10/21/20 GST	0.00%	3175SH257
RADIAN GROUP INC DIR	0.00%	CDSCD8507
FIN FUT EURO\$ CME (RED) 09/19/22	0.00%	EDU200000
NAVIENT CORPORATION DIR	0.00%	CDSCD8549
EUR - USD (UNDERLYING)	0.00%	USDU2IFE9
SIRIUS XM RADIO INC DIR	0.00%	CDSCD8580
EUR - USD (UNDERLYING)	0.00%	USDU2JRM6
TARGA RESOURCES PARTNERS LP / TARGA DIR	0.00%	CDSCD8622
AVIS BUDGET CAR RENTAL LLC/ AVIS BUD DIR	0.00%	CDSCD8838
ITRAXX.O C 0.475 EU33 5Y I 11/18/20 GST	0.00%	3175429K6
CDX.O P 1.00 IG34 5Y V1 I 01/20/21 BPS	0.00%	3175GS876
ITRAXX.O C 0.45 EU33 5Y I 12/16/20 BOA	0.00%	3175889D5
CDX.O P 1.10 IG35 5Y V1 I 01/20/21 BRC	0.00%	3175DA290
ITRAXX.O P 0.90 EU33 5Y I 11/18/20 BOA	0.00%	3175749T0
LENNAR CORPORATION DIR	0.00%	CDSCD8283
CDX.O P 0.95 IG35 5Y V1 I 12/16/20 MYC	0.00%	3175DA308
MGIC INVESTMENT CORPORATION DIR	0.00%	CDSCD8325
ITRAXX.O P 0.85 EU34 5Y I 12/16/20 GST	0.00%	31752W9E6
MURPHY OIL CORPORATION DIR	0.00%	CDSCD8366
CDX.O C 0.50 IG35 5Y V1 I 11/18/20 MYC	0.00%	3175JK870
NEWELL BRANDS INC (AKA: NEWELL RUBBE DIR	0.00%	CDSCD8408
ITRAXX.O P 0.80 EU33 5Y I 12/16/20 BOA	0.00%	317558AS3
OLIN CORPORATION DIR	0.00%	CDSCD8440
CDX.O P 0.90 IG35 5Y V1 I 12/16/20 GST	0.00%	3175SG473
AVIENT CORPORATION DIR	0.00%	CDSCD8481
ITRAXX.O P 0.80 EU33 5Y I 10/21/20 BOA	0.00%	3175879H8
RITE AID CORPORATION DIR	0.00%	CDSCD8523
CDX.O P 0.80 IG35 5Y V1 I 12/16/20 GST	0.00%	3175SH430
SAFEWAY INC DIR	0.00%	CDSCD8564
ITRAXX.O P 0.90 EU33 5Y I 11/18/20 GST	0.00%	3175FAS41
STAPLES INC DIR	0.00%	CDSCD8606
CDX IG35 10Y ICE	0.00%	SWPC0JJ89
TENET HEALTHCARE CORPORATION DIR	0.00%	CDSCD8648
ITRAXX.O C 0.475 EU33 5Y I 11/18/20 BOA	0.00%	3175429J9
TOLL BROTHERS FINANCE CORP DIR	0.00%	CDSCD8689
ITRAXX.O P 0.90 EU33 5Y I 11/18/20 BPS	0.00%	3175119G0
UNITED RENTALS (NORTH AMERICA) INC DIR	0.00%	CDSCD8721
ITRAXX.O P 0.80 EU33 5Y I 12/16/20 BPS	0.00%	3175549F2
VISTRA OPERATIONS COMPANY LLC DIR	0.00%	CDSCD8762
ITRAXX.O C 0.475 EU33 5Y I 11/18/20 BPS	0.00%	3175119P0
BOMBARDIER INC DIR	0.00%	CDSCD8804
ITRAXX.O C 0.475 EU33 5Y I 10/21/20 BOA	0.00%	317564581
CDX.O P 1.00 IG34 5Y V1 I 12/16/20 JPM	0.00%	3175DA084
ITRAXX.O C 0.475 EU33 5Y I 12/16/20 BPS	0.00%	3175129G8
CDX.O P 1.00 IG34 5Y V1 I 12/16/20 BPS	0.00%	3175DM708
ITRAXX.O P 0.80 EU33 5Y I 10/21/20 BPS	0.00%	3175879A3
CDX.O P 1.00 IG34 5Y V1 I 11/18/20 GST	0.00%	3175JK524
ITRAXX.O C 0.475 EU33 5Y I 10/21/20 GST	0.00%	3175149K5
CDX.O P 0.95 IG34 5Y V1 I 11/18/20 BPS	0.00%	3175SQ620

ITRAXX.O C 0.45 EU33 5Y I 12/16/20 BPS	0.00%	3175889C7
IRON MOUNTAIN INCORPORATED DIR	0.00%	CDSCD8242
ITRAXX.O P 0.85 EU33 5Y I 12/16/20 BOA	0.00%	3175219J3
AUD - USD (UNDERLYING)	0.00%	USDU2IKZ6
ITRAXX.O P 0.75 EU33 5Y I 10/21/20 BPS	0.00%	3175889Q6
FIN FUT EURO\$ CME (RED) 03/14/22	0.00%	EDH200005
ITRAXX.O C 0.475 EU33 5Y I 12/16/20 BOA	0.00%	3175229H5
RUB - USD (UNDERLYING)	0.00%	USDU2HRD0
ITRAXX.O P 0.85 EU34 5Y I 12/16/20 BPS	0.00%	31752W9C0
SEK - USD (UNDERLYING)	0.00%	USDU2IMX9
ITRAXX.O C 0.475 EU33 5Y I 10/21/20 BPS	0.00%	3175249G3
SGD - USD (UNDERLYING)	0.00%	USDU2GUX4
ITRAXX.O P 0.95 EU34 5Y I 12/16/20 BOA	0.00%	3175DA464
TWD - USD (UNDERLYING)	0.00%	USDU2JFY3
ITRAXX.O P 0.80 EU33 5Y I 10/21/20 GST	0.00%	3175259H8
TWD - USD (UNDERLYING)	0.00%	USDU2GUY2
ITRAXX.O P 0.85 EU33 5Y I 12/16/20 BPS	0.00%	3175429F7
CDX.O P 98.00 HY35 5Y V1 I 11/18/20 GST	0.00%	3175SH471
MGM RESORTS INTERNATIONAL DIR	0.00%	CDSCD8333
THE ADT SECURITY CORPORATION DIR	0.00%	CDSCD7848
CDX.O P 1.20 IG34 5Y V1 I 12/16/20 BPS	0.00%	3175DM450
AES CORPORATION DIR	0.00%	CDSCD7855
TRANSDIGM INC DIR	0.00%	CDSCD8697
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%	CDSCD7863
KRW - USD (UNDERLYING)	0.00%	USDU2JIN3
NEW ALBERTSONS LP DIR	0.00%	CDSCD7871
KB HOME DIR	0.00%	CDSCD8259
HOWMET AEROSPACE INC DIR	0.00%	CDSCD7889
HKD - USD (UNDERLYING)	0.00%	USDU2GUS5
AMERICAN AIRLINES GROUP INC DIR	0.00%	CDSCD7897
NORBORD INC DIR	0.00%	CDSCD8416
AMERICAN AXLE & MANUFACTURING INC DIR	0.00%	CDSCD7905
KRW - USD (UNDERLYING)	0.00%	USDU2GUU0
AMKOR TECHNOLOGY INC DIR	0.00%	CDSCD7913
XEROX CORPORATION DIR	0.00%	CDSCD8770
ANTERO RESOURCES CORPORATION DIR	0.00%	CDSCD7921
MXN - USD (UNDERLYING)	0.00%	USDU2JBC5
APACHE CORPORATION DIR	0.00%	CDSCD7939
CDX.O P 0.80 IG34 5Y V1 I 10/21/20 GST	0.00%	3175JK607
ARAMARK SERVICES INC (AKA: ARAMARK C DIR	0.00%	CDSCD7947
MYR - USD (UNDERLYING)	0.00%	USDU2GUW6
ASHLAND LLC DIR	0.00%	CDSCD7954
LIBERTY INTERACTIVE LLC (AKA: LIBERT DIR	0.00%	CDSCD8291
AVON PRODUCTS INC DIR	0.00%	CDSCD7962
NOK - USD (UNDERLYING)	0.00%	USDU2IMY7
BALL CORPORATION DIR	0.00%	CDSCD7970
NRG ENERGY INC DIR	0.00%	CDSCD8374
BEAZER HOMES USA INC DIR	0.00%	CDSCD7988
NZD - USD (UNDERLYING)	0.00%	USDU2IPD0
BOYD GAMING CORPORATION DIR	0.00%	CDSCD7996
GBP - USD (UNDERLYING)	0.00%	USDU2JYA4
CHARTER COMM / CCO DIR	0.00%	CDSCD8002

GBP - USD (UNDERLYING)	0.00% USDU2IMW1
CHS/COMMUNITY HEALTH SYSTEMS INC DIR	0.00% CDSCD8010
UNITED STATES STEEL CORPORATION DIR	0.00% CDSCD8739
CIT GROUP INC DIR	0.00% CDSCD8028
NZD - USD (UNDERLYING)	0.00% USDU2K067
CALPINE CORPORATION DIR	0.00% CDSCD8036
UNIVISION COMMUNICATIONS INC DIR	0.00% CDSCD8812
CARNIVAL CORPORATION DIR	0.00% CDSCD8044
ILS - USD (UNDERLYING)	0.00% USDU2JAS1
CENTURYLINK INC DIR	0.00% CDSCD8051
CDX.O P 0.95 IG34 5Y V1 I 12/16/20 MYC	0.00% 3175DM724
CLEVELAND-CLIFFS INC DIR	0.00% CDSCD8069
PEN - USD (UNDERLYING)	0.00% USDU2HNNH5
UNITI GROUP LP / UNITI GROUP FINANCE DIR	0.00% CDSCD8077
CDX.O P 1.15 IG34 5Y V1 I 11/18/20 BPS	0.00% 3175ZX205
DAVITA INC (AKA: DAVITE HEALTHCARE P DIR	0.00% CDSCD8085
JPY - USD (UNDERLYING)	0.00% USDU2ITL8
DELL INC DIR	0.00% CDSCD8093
LAMB WESTON HOLDINGS INC DIR	0.00% CDSCD8275
DELTA AIR LINES INC DIR	0.00% CDSCD8101
PEN - USD (UNDERLYING)	0.00% USDU2IAQ7
DIAMOND SPORTS GROUP LLC / DIAMOND S DIR	0.00% CDSCD8119
MDC HOLDINGS INC DIR	0.00% CDSCD8317
DISH DBS CORPORATION DIR	0.00% CDSCD8127
PG&E CORPORATION DIR	0.00% CDSCD8457
RR DONNELLEY & SONS COMPANY DIR	0.00% CDSCD8135
MERITOR INC DIR	0.00% CDSCD8358
FORD MOTOR COMPANY DIR	0.00% CDSCD8143
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00% CDSCD8432
FREEPOR-T-MCMORAN INC DIR	0.00% CDSCD8150
NETFLIX INC DIR	0.00% CDSCD8390
GAP INC DIR	0.00% CDSCD8168
REALOGY GROUP LLC / REALOGY CO-ISSUE DIR	0.00% CDSCD8515
GENWORTH HOLDINGS INC DIR	0.00% CDSCD8176
JPY - USD (UNDERLYING)	0.00% USDU2IL36
GOODYEAR TIRE & RUBBER CO/THE DIR	0.00% CDSCD8184
SABRE GLBL INC DIR	0.00% CDSCD8556
HCA INC DIR	0.00% CDSCD8192
PITNEY BOWES INC DIR	0.00% CDSCD8473
HD SUPPLY INC DIR	0.00% CDSCD8200
PULTEGROUP INC DIR	0.00% CDSCD8499
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00% CDSCD8218
PEN - USD (UNDERLYING)	0.00% USDU2GCA4
K HOVNANIAN ENTERPRISES INC DIR	0.00% CDSCD8226
ROYAL CARIBBEAN CRUISES LTD DIR	0.00% CDSCD8531
ISTAR INC (AKA: ISTAR FINANCIAL INC) DIR	0.00% CDSCD8234
ONEMAIN FINANCE CORPORATION (AKA: SP DIR	0.00% CDSCD8598
ALTICE USA (CSC HOLDINGS LLC) DIR	0.00% CDSCD8796
SEALED AIR CORPORATION DIR	0.00% CDSCD8572
DKK - USD (UNDERLYING)	0.00% USDU2JPT3
T-MOBILE USA INC DIR	0.00% CDSCD8614
AUD - USD (UNDERLYING)	0.00% USDU2JVZ2

PACTIV CORPORATION DIR		0.00%	CDSCD8655
CHF - USD (UNDERLYING)		0.00%	USDU2IMV3
TEGNA INC DIR		0.00%	CDSCD8630
CNH - USD (UNDERLYING)		0.00%	USDU2G2K3
PEN - USD (UNDERLYING)		0.00%	USDU2JBD3
Currency Adjustment JPY		0.00%	ADJ JP
TEVA PHARMACEUTICAL FINANCE COMPANY DIR		0.00%	CDSCD8671
TESLA INC DIR		0.00%	CDSCD8663
CDX.O P 1.00 IG34 5Y V1 I 10/21/20 BPS		0.00%	3175JK243
Currency Adjustment KRW		0.00%	ADJ KR
ITRAXX.O C 0.525 EU33 5Y I 10/21/20 JPM		0.00%	31754ASD3
RUB - USD (UNDERLYING)		0.00%	USDU2GRH3
ITRAXX.O P 0.85 EU33 5Y I 10/21/20 BOA		0.00%	3175449Q9
PEN - USD (UNDERLYING)		0.00%	USDU2GO03
CDX.O C 0.60 IG34 5Y V1 I 10/21/20 CBK		0.00%	3175ZY690
ITRAXX.O P 1.00 EU33 5Y I 10/21/20 JPM		0.00%	317554FA6
ITRAXX.O C 0.50 EU33 5Y I 10/21/20 GST		0.00%	317554F57
PEN - USD (UNDERLYING)		0.00%	USDU2GN04
ITRAXX.O P 0.925 EU33 5Y I 10/21/20 BOA		0.00%	3175539V9
CDX.O P 1.00 IG34 5Y V1 I 10/21/20 BOA		0.00%	3175JK227
CDX.O C 0.60 IG34 5Y V1 I 10/21/20 BOA		0.00%	3175JK342
ILS - USD (UNDERLYING)		0.00%	USDU2GNN4
ITRAXX.O P 0.85 EU33 5Y I 10/21/20 BPS		0.00%	31752W9B2
KRW - USD (UNDERLYING)		0.00%	USDU2HIY4
ITRAXX.O C 0.525 EU33 5Y I 10/21/20 BPS		0.00%	3175419A0
MXN - USD (UNDERLYING)		0.00%	USDU2FOH4
ITRAXX.O C 0.50 EU33 5Y I 10/21/20 BOA		0.00%	3175519G6
PEN - USD (UNDERLYING)		0.00%	USDU2GF60
ITRAXX.O C 0.50 EU33 5Y I 10/21/20 BPS		0.00%	3175979R5
ITRAXX.O P 1.00 EU33 5Y I 10/21/20 BPS		0.00%	31754AS43
ITRAXX.O P 0.85 EU33 5Y I 10/21/20 GST		0.00%	31754FDA4
ITRAXX.O P 1.20 EU33 5Y I 10/21/20 JPM		0.00%	3175575A0
STRAT DUMMY NZD - USD		0.00%	STRNZDUSD
DKK - USD (UNDERLYING)		0.00%	USDU1YZ11
CDX IG34 10Y ICE		0.00%	SWPC0J6H3
STRAT DUMMY CHF - USD		0.00%	STRCHFUSD
ITRAXX.O C 0.50 EU33 5Y I 10/21/20 JPM		0.00%	3175ZY161
CDX ITRAXX MAIN32 10Y ICE		0.00%	SWPC0IM79
STRAT DUMMY AUD - USD		0.00%	STRAUDUSD
(blank)		0.00%	(blank)
Currency Adjustment USD		0.00%	ADJ US
	0	0.00%	Grand Total
CCS USD P US3ML/AUD3MBBSW+42.2 MYC		0.00%	CCS0079N7
CASH Uninvested GBP		0.00%	00000GBP8
CASH Uninvested JPY		0.00%	00000JPY8
CDX IG33 10Y ICE		0.00%	SWPC0IJC2
CASH Uninvested CAD		0.00%	00000CAD5
CASH Uninvested BRL		0.00%	00000BRL1
CASH Uninvested AUD		0.00%	00000AUD7
	0	0.00%	0.00%
EUR - USD (UNDERLYING)		0.00%	USDU1PN62
CASH Uninvested EUR		0.00%	00000EUR8

Dual Ccy Liab Adj US	0.00% A_DUAL US
CDX HY34 5Y ICE	0.00% SWPC0J6K6
UNITED UTILITIES PLC SNR SE ICE	0.00% SWPC0EHK5
HONG KONG DOLLARS	0.00% HKD0351A7
FORD MOTOR COMPANY DIR	0.00% CDSCE3317
WHIRLPOOL CORPORATION DIR	0.00% CDSCE3986
ILFC DIR	0.00% CDSCE3457
CVS HEALTH CORPORATION DIR	0.00% CDSCE3002
ENBRIDGE INC DIR	0.00% CDSCE3275
MONDELEZ INTERNATIONAL INC DIR	0.00% CDSCE3630
HONEYWELL INTERNATIONAL INC DIR	0.00% CDSCE3416
CAMPBELL SOUP COMPANY DIR	0.00% CDSCE3010
GENERAL MILLS INC DIR	0.00% CDSCE3333
NEWMONT CORP DIR	0.00% CDSCE3671
APACHE CORPORATION DIR	0.00% CDSCE2863
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00% CDSCE3028
EXPEDIA GROUP INC DIR	0.00% CDSCE3291
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00% CDSCE3713
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00% CDSCE3390
CAPITAL ONE BANK (USA) NATIONAL ASSO DIR	0.00% CDSCE3036
INGERSOLL-RAND COMPANY DIR	0.00% CDSCE3432
PRUDENTIAL FINANCIAL INC DIR	0.00% CDSCE3754
JOHNSON & JOHNSON COMPANY DIR	0.00% CDSCE3473
CARDINAL HEALTH INC DIR	0.00% CDSCE3044
ENCANA CORPORATION DIR	0.00% CDSCE3267
RYDER SYSTEM INC DIR	0.00% CDSCE3804
ANADARKO PETROLEUM CORPORATION DIR	0.00% CDSCE2855
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00% CDSCE3374
AUTOZONE INC DIR	0.00% CDSCE2889
SOUTHERN CO DIR	0.00% CDSCE3846
ENERGY TRANSFER OPERATING LP (AKA: E DIR	0.00% CDSCE3283
HESS CORPORATION DIR	0.00% CDSCE3382
FIRSTENERGY CORP DIR	0.00% CDSCE3309
TYSON FOODS INC DIR	0.00% CDSCE3887
GENERAL ELECTRIC COMPANY DIR	0.00% CDSCE3325
GENERAL MOTORS COMPANY DIR	0.00% CDSCE3341
HOME DEPOT INC DIR	0.00% CDSCE3408
VALERO ENERGY CORPORATION DIR	0.00% CDSCE3929
HOST HOTELS & RESORTS LP DIR	0.00% CDSCE3424
COMCAST CORPORATION DIR	0.00% CDSCE3085
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00% CDSCE3440
WESTROCK MWV LLC DIR	0.00% CDSCE3960
INTERNATIONAL PAPER COMPANY DIR	0.00% CDSCE3465
CONAGRA BRANDS INC DIR	0.00% CDSCE3093
JOHNSON CONTROLS INTERNATIONAL PLC (DIR	0.00% CDSCE3481
XLIT LTD (AKA: XL CAPITAL LTD) DIR	0.00% CDSCE4000
CISCO SYSTEMS INC DIR	0.00% CDSCE3077
CONOCOPHILLIPS DIR	0.00% CDSCE3101
BOEING CO/THE DIR	0.00% CDSCE2954
ALLSTATE CORP DIR	0.00% CDSCE2798
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00% CDSCE2814
EXELON CORPORATION DIR	0.00% CDSCE3119

MARRIOTT INTERNATIONAL INC DIR	0.00% CDSCE3598
CBS CORPORATION DIR	0.00% CDSCE2988
HARTFORD FINANCIAL SERVICES GROUP IN DIR	0.00% CDSCE3366
ARROW ELECTRONICS INC DIR	0.00% CDSCE2871
COX COMMUNICATIONS INC DIR	0.00% CDSCE3127
ROYAL CARIBBEAN CRUISES LTD DIR	0.00% CDSCE3796
KOHL'S CORPORATION DIR	0.00% CDSCE3507
SEMPRA ENERGY DIR	0.00% CDSCE3812
D.R. HORTON INC DIR	0.00% CDSCE3135
SIMON PROPERTY GROUP LP DIR	0.00% CDSCE3838
LINCOLN NATIONAL CORPORATION DIR	0.00% CDSCE3523
SOUTHWEST AIRLINES CO DIR	0.00% CDSCE3853
DXC TECHNOLOGY COMPANY DIR	0.00% CDSCE3143
TECK RESOURCES LIMITED DIR	0.00% CDSCE3879
LOEWS CORPORATION DIR	0.00% CDSCE3549
UNION PACIFIC CORPORATION DIR	0.00% CDSCE3895
DARDEN RESTAURANTS INC DIR	0.00% CDSCE3150
UNITEDHEALTH GROUP INCORPORATED DIR	0.00% CDSCE3911
MACYS RETAIL HOLDINGS INC DIR	0.00% CDSCE3564
VERIZON COMMUNICATIONS INC DIR	0.00% CDSCE3937
DEERE & COMPANY DIR	0.00% CDSCE3168
WALMART INC (AKA WAL-MART STORES INC DIR	0.00% CDSCE3952
MARSH & MCLENNAN COMPANIES INC DIR	0.00% CDSCE3580
WEYERHAEUSER COMPANY DIR	0.00% CDSCE3978
DEVON ENERGY CORPORATION DIR	0.00% CDSCE3176
WILLIAMS COS INC DIR	0.00% CDSCE3994
MCDONALDS CORPORATION DIR	0.00% CDSCE3606
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00% CDSCE2764
BEST BUY CO INC DIR	0.00% CDSCE2939
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00% CDSCE2780
METLIFE INC DIR	0.00% CDSCE3622
ALTRIA GROUP INC DIR	0.00% CDSCE2806
DOMINION ENERGY INC (AKA: DOMINION R DIR	0.00% CDSCE3192
AMERICAN EXPRESS COMPANY DIR	0.00% CDSCE2822
THE SHERWIN-WILLIAMS COMPANY DIR	0.00% CDSCE3820
AMERICAN INTERNATIONAL GROUP INC DIR	0.00% CDSCE2830
DOMTAR CORPORATION DIR	0.00% CDSCE3200
CARNIVAL CORPORATION DIR	0.00% CDSCE3051
NEWELL BRANDS INC (AKA: NEWELL RUBBE DIR	0.00% CDSCE3663
CATERPILLAR INCORPORATED DIR	0.00% CDSCE3069
DOW CHEMICAL COMPANY DIR	0.00% CDSCE3218
NORTHROP GRUMMAN SYSTEMS CORPORATION DIR	0.00% CDSCE3705
NORDSTROM INC DIR	0.00% CDSCE3689
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00% CDSCE3903
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00% CDSCE3226
TARGET CORPORATION DIR	0.00% CDSCE3861
HALLIBURTON COMPANY DIR	0.00% CDSCE3358
BOSTON SCIENTIFIC CORPORATION DIR	0.00% CDSCE2962
DUKE ENERGY CAROLINAS LLC DIR	0.00% CDSCE3234
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00% CDSCE2970
VIACOM INC DIR	0.00% CDSCE3945

KROGER CO DIR	0.00% CDSCE3515
KINDER MORGAN INC DIR	0.00% CDSCE3499
AT&T INC DIR	0.00% CDSCE2772
MARATHON PETROLEUM CORPORATION DIR	0.00% CDSCE3572
LOWES COMPANIES INC DIR	0.00% CDSCE3556
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00% CDSCE3655
MCKESSON CORPORATION DIR	0.00% CDSCE3614
BLOCK FINANCIAL CORP DIR	0.00% CDSCE2947
AMGEN INC DIR	0.00% CDSCE2848
RAYTHEON COMPANY DIR	0.00% CDSCE3770
CSX CORPORATION DIR	0.00% CDSCE2996
REYNOLDS AMERICAN INC DIR	0.00% CDSCE3788
PACKAGING CORP OF AMERICA INC DIR	0.00% CDSCE3721
BARRICK GOLD CORPORATION DIR	0.00% CDSCE2905
ERP OPERATING LP DIR	0.00% CDSCE3242
BAXTER INTERNATIONAL INC DIR	0.00% CDSCE2913
PROCTER AND GAMBLE CO. DIR	0.00% CDSCE3747
BERKSHIRE HATHAWAY INC DIR	0.00% CDSCE2921
EASTMAN CHEMICAL COMPANY DIR	0.00% CDSCE3259
PFIZER INC DIR	0.00% CDSCE3739
QUEST DIAGNOSTICS INC. DIR	0.00% CDSCE3762
MOTOROLA SOLUTIONS INC DIR	0.00% CDSCE3648
WALT DISNEY COMPANY DIR	0.00% CDSCE3184
AVNET INC DIR	0.00% CDSCE2897
LOCKHEED MARTIN CORPORATION DIR	0.00% CDSCE3531
NORFOLK SOUTHERN CORPORATION DIR	0.00% CDSCE3697
BMW FINANCE NV DIR	0.00% CDSCE8373
DEUTSCHE BANK AG DIR	0.00% CDSCE8530
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00% CDSCE8456
PEUGEOT SA DIR	0.00% CDSCE9116
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00% CDSCE9223
RENAULT DIR	0.00% CDSCE8902
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00% CDSCE8415
DAIMLER AG DIR	0.00% CDSCE9132
STMICROELECTRONICS NV DIR	0.00% CDSCE8498
HANNOVER RUECKVERSICHERUNG SE DIR	0.00% CDSCE8548
SHELL INTERNATIONAL FINANCE BV DIR	0.00% CDSCE9140
ASTRAZENECA PLC DIR	0.00% CDSCE9157
EQUINOR ASA (AKA: STATOIL ASA/STATOI DIR	0.00% CDSCE8829
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00% CDSCE8621
TELEFONICA EMISIONES SA DIR	0.00% CDSCE8399
VIVENDI SA DIR	0.00% CDSCE9173
BANCO SANTANDER SA DIR	0.00% CDSCE8431
FORTUM OYJ DIR	0.00% CDSCE8704
VEOLIA ENVIRONNEMENT SA DIR	0.00% CDSCE8472
STORA ENSO OYJ DIR	0.00% CDSCE9199
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00% CDSCE8514
IBERDROLA INTERNATIONAL BV DIR	0.00% CDSCE8787
HEIDELBERGCEMENT AG DIR	0.00% CDSCE9108
HENKEL AG & CO KGAA DIR	0.00% CDSCE9215
THALES SA DIR	0.00% CDSCE9181
NATWEST GROUP PLC DIR	0.00% CDSCE8860

SANOFI DIR	0.00% CDSCE9264
LANXESS AG DIR	0.00% CDSCE9231
BASF SE DIR	0.00% CDSCE8746
COMPASS GROUP PLC DIR	0.00% CDSCE8944
NESTLE HOLDINGS INC DIR	0.00% CDSCE8381
ITV PLC DIR	0.00% CDSCE9256
DEUTSCHE TELEKOM INTERNATIONAL FINAN DIR	0.00% CDSCE8407
REPSOL INTERNATIONAL FINANCE BV DIR	0.00% CDSCE9025
EDP FINANCE BV DIR	0.00% CDSCE8423
KONINKLIJKE DSM NV DIR	0.00% CDSCE9272
ING GROEP NV DIR	0.00% CDSCE8449
COMPAGNIE DE SAINT-GOBAIN SA DIR	0.00% CDSCE8563
UBS GROUP FUNDING (SWITZERLAND) AG DIR	0.00% CDSCE8464
BRITISH TELECOMMUNICATIONS PUBLIC LI DIR	0.00% CDSCE8159
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00% CDSCE8480
COMMERZBANK AG DIR	0.00% CDSCE8605
KONINKLIJKE PHILIPS NV DIR	0.00% CDSCE8506
CENTRICA PLC DIR	0.00% CDSCE8167
CARREFOUR SA DIR	0.00% CDSCE9058
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00% CDSCE8647
MICHELIN LUXEMBOURG SCS DIR	0.00% CDSCE9082
ENEL SPA DIR	0.00% CDSCE8175
KERING DIR	0.00% CDSCE9124
WPP FINANCE SA DIR	0.00% CDSCE8985
CNH INDUSTRIAL FINANCE EUROPE SA DIR	0.00% CDSCE9165
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00% CDSCE8183
SOLVAY SA DIR	0.00% CDSCE9207
BAT INTERNATIONAL FINANCE PLC DIR	0.00% CDSCE8720
AVIVA PLC DIR	0.00% CDSCE9249
DIAGEO CAPITAL PLC DIR	0.00% CDSCE8191
SKY LIMITED DIR	0.00% CDSCE8142
AXA SA DIR	0.00% CDSCE8761
INTESA SANPAOLO SPA DIR	0.00% CDSCE8589
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00% CDSCE8209
TELENOR ASA DIR	0.00% CDSCE8738
UNILEVER NV DIR	0.00% CDSCE8803
SWISS RE TREASURY (US) CORPORATION DIR	0.00% CDSCE8753
HSBC HOLDINGS PLC DIR	0.00% CDSCE8217
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00% CDSCE8779
LVMH MOET HENNESSY-LOUIS VUITTON SE DIR	0.00% CDSCE8845
ROLLS-ROYCE PLC DIR	0.00% CDSCE8795
LLOYDS BANKING GROUP PLC DIR	0.00% CDSCE8225
CONTINENTAL AG DIR	0.00% CDSCE8811
BAYER AG DIR	0.00% CDSCE8886
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00% CDSCE8837
CREDIT SUISSE GROUP FINANCE (GUERNSE DIR	0.00% CDSCE8233
ENI SPA DIR	0.00% CDSCE8852
UNICREDIT SPA DIR	0.00% CDSCE8928
VALEO SA DIR	0.00% CDSCE8878
ASSICURAZIONI GENERALI SPA DIR	0.00% CDSCE8241
ACCOR SA DIR	0.00% CDSCE8894
ZURICH INSURANCE COMPANY LTD DIR	0.00% CDSCE8969

AIRBUS FINANCE BV DIR	0.00% CDSCE8910
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00% CDSCE8258
ANGLO AMERICAN CAPITAL PLC DIR	0.00% CDSCE8936
AKZO NOBEL NV DIR	0.00% CDSCE9009
ARCELORMITTAL SA DIR	0.00% CDSCE8951
NATIONAL GRID PLC DIR	0.00% CDSCE8266
VODAFONE GROUP PLC DIR	0.00% CDSCE8977
PUBLICIS GROUPE SA DIR	0.00% CDSCE9041
WENDEL SA DIR	0.00% CDSCE8993
SSE PLC (AKA: SCOTTISH AND SOUTHERN DIR	0.00% CDSCE8274
VINCI SA DIR	0.00% CDSCE9017
DANSKE BANK A/S DIR	0.00% CDSCE8555
ELECTROLUX AB DIR	0.00% CDSCE9033
PRUDENTIAL PLC DIR	0.00% CDSCE8282
STANDARD CHARTERED PLC DIR	0.00% CDSCE9066
VOLVO TREASURY AB DIR	0.00% CDSCE8571
POSTNL DIR	0.00% CDSCE8522
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00% CDSCE8290
AEGON NV DIR	0.00% CDSCE8043
TATE & LYLE INTERNATIONAL FINANCE PL DIR	0.00% CDSCE8597
AHOLD FINANCE USA LLC DIR	0.00% CDSCE8050
NATURGY CAPITAL MARKETS SA DIR	0.00% CDSCE8308
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00% CDSCE8068
SES SA DIR	0.00% CDSCE8613
BAE SYSTEMS PLC DIR	0.00% CDSCE8076
KONINKLIJKE KPN NV DIR	0.00% CDSCE8316
E.ON INTERNATIONAL FINANCE BV DIR	0.00% CDSCE8084
NEXT GROUP PLC DIR	0.00% CDSCE8639
BARCLAYS PLC DIR	0.00% CDSCE8092
INNOGY FINANCE BV DIR	0.00% CDSCE8324
BNP PARIBAS SA DIR	0.00% CDSCE8100
PERNOD RICARD DIR	0.00% CDSCE8654
BOUYGUES SA DIR	0.00% CDSCE8118
SOCIETE GENERALE DIR	0.00% CDSCE8332
DANONE SA DIR	0.00% CDSCE8126
LAFARGEHOLCIM LTD DIR	0.00% CDSCE8670
ENGIE SA (AKA: GDF SUEZ) DIR	0.00% CDSCE8134
TELIA COMPANY AB DIR	0.00% CDSCE8340
DEUTSCHE LUFTHANSA AKTIENGESELLSCHAFT DIR	0.00% CDSCE9280
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00% CDSCE8662
PEARSON FUNDING PLC DIR	0.00% CDSCE9074
TOTAL CAPITAL DIR	0.00% CDSCE8357
BP CAPITAL MARKETS PLC DIR	0.00% CDSCE9090
CARLSBERG BREWERIES A/S DIR	0.00% CDSCE8712
UNITED UTILITIES PLC DIR	0.00% CDSCE8365
BERTELSMANN SE & CO KGA (AKA: BERTEL DIR	0.00% CDSCE8688
HEINEKEN NV DIR	0.00% CDSCE8696
OTC EPUT FN 2.0% 10/50 @ 101:14 FAR	0.00% 317551KW8
IRS USD R 3ML/1ML+10.2 10/04/22-24 CME	0.00% SWU0FC286
MARRIOTT INTERNATIONAL INC DIR	0.00% CDSCD1486
MCKESSON CORPORATION DIR	0.00% CDSCD1502
MCDONALDS CORPORATION DIR	0.00% CDSCD1494

LOWES COMPANIES INC DIR	0.00%	CDSCD1452
BOEING CO/THE DIR	0.00%	CDSCD0843
BAXTER INTERNATIONAL INC DIR	0.00%	CDSCD0801
BOSTON SCIENTIFIC CORPORATION DIR	0.00%	CDSCD0868
MARATHON PETROLEUM CORPORATION DIR	0.00%	CDSCD1460
CIGNA CORPORATION DIR	0.00%	CDSCD0884
BEST BUY CO INC DIR	0.00%	CDSCD0827
CSX CORPORATION DIR	0.00%	CDSCD0892
MARSH & MCLENNAN COMPANIES INC DIR	0.00%	CDSCD1478
AVNET INC DIR	0.00%	CDSCD0785
FEDEX CORPORATION DIR	0.00%	CDSCD1205
INTERNATIONAL PAPER COMPANY DIR	0.00%	CDSCD1361
HESS CORPORATION DIR	0.00%	CDSCD1288
VIACOMCBS INC DIR	0.00%	CDSCD1841
ENBRIDGE INC DIR	0.00%	CDSCD1163
RYDER SYSTEM INC DIR	0.00%	CDSCD1684
GENERAL MILLS INC DIR	0.00%	CDSCD1247
CVS HEALTH CORPORATION DIR	0.00%	CDSCD0900
HOST HOTELS & RESORTS LP DIR	0.00%	CDSCD1320
AMGEN INC DIR	0.00%	CDSCD0751
KOHL'S CORPORATION DIR	0.00%	CDSCD1403
CAMPBELL SOUP COMPANY DIR	0.00%	CDSCD0918
EXELON CORPORATION DIR	0.00%	CDSCD1189
ORACLE CORPORATION DIR	0.00%	CDSCD1601
FIRSTENERGY CORP DIR	0.00%	CDSCD1221
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%	CDSCD0926
HALLIBURTON COMPANY DIR	0.00%	CDSCD1262
TRANSCANADA PIPELINES LIMITED DIR	0.00%	CDSCD1767
HOME DEPOT INC DIR	0.00%	CDSCD1304
CAPITAL ONE BANK (USA) NATIONAL ASSO DIR	0.00%	CDSCD0934
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%	CDSCD1346
AT&T INC DIR	0.00%	CDSCD0678
JOHNSON CONTROLS INTERNATIONAL PLC (DIR	0.00%	CDSCD1387
CARDINAL HEALTH INC DIR	0.00%	CDSCD0942
LINCOLN NATIONAL CORPORATION DIR	0.00%	CDSCD1429
BLOCK FINANCIAL CORP DIR	0.00%	CDSCD0835
ENERGY TRANSFER OPERATING LP (AKA: E DIR	0.00%	CDSCD1171
CATERPILLAR INCORPORATED DIR	0.00%	CDSCD0959
EXPEDIA GROUP INC DIR	0.00%	CDSCD1197
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%	CDSCD1569
FISERV INC DIR	0.00%	CDSCD1213
CISCO SYSTEMS INC DIR	0.00%	CDSCD0967
GENERAL ELECTRIC COMPANY DIR	0.00%	CDSCD1239
PROCTER & GAMBLE COMPANY DIR	0.00%	CDSCD1643
GENERAL MOTORS COMPANY DIR	0.00%	CDSCD1254
COMCAST CORPORATION DIR	0.00%	CDSCD0975
HARTFORD FINANCIAL SERVICES GROUP IN DIR	0.00%	CDSCD1270
SOUTHERN CO DIR	0.00%	CDSCD1726
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%	CDSCD1296
CONAGRA BRANDS INC DIR	0.00%	CDSCD0983
HONEYWELL INTERNATIONAL INC DIR	0.00%	CDSCD1312
RAYTHEON TECHNOLOGIES CORPORATION DIR	0.00%	CDSCD1809

INGERSOLL-RAND COMPANY DIR	0.00%	CDSCD1338
CONOCOPHILLIPS DIR	0.00%	CDSCD0991
ILFC DIR	0.00%	CDSCD1353
WHIRLPOOL CORPORATION DIR	0.00%	CDSCD1882
JOHNSON & JOHNSON COMPANY DIR	0.00%	CDSCD1379
COX COMMUNICATIONS INC DIR	0.00%	CDSCD1007
KINDER MORGAN INC DIR	0.00%	CDSCD1395
ALTRIA GROUP INC DIR	0.00%	CDSCD0710
KROGER CO DIR	0.00%	CDSCD1411
D.R. HORTON INC DIR	0.00%	CDSCD1015
LOCKHEED MARTIN CORPORATION DIR	0.00%	CDSCD1437
BARRICK GOLD CORPORATION DIR	0.00%	CDSCD0793
BERKSHIRE HATHAWAY INC DIR	0.00%	CDSCD0819
DXC TECHNOLOGY COMPANY DIR	0.00%	CDSCD1023
BORGWARNER INC DIR	0.00%	CDSCD0850
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%	CDSCD0876
METLIFE INC DIR	0.00%	CDSCD1510
DANAHER CORPORATION DIR	0.00%	CDSCD1031
MOTOROLA SOLUTIONS INC DIR	0.00%	CDSCD1536
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%	CDSCD1544
NEWMONT CORPORATION DIR	0.00%	CDSCD1551
DARDEN RESTAURANTS INC DIR	0.00%	CDSCD1049
NORFOLK SOUTHERN CORPORATION DIR	0.00%	CDSCD1577
NORTHROP GRUMMAN SYSTEMS CORPORATION DIR	0.00%	CDSCD1585
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%	CDSCD1593
DEERE & COMPANY DIR	0.00%	CDSCD1056
PACKAGING CORP OF AMERICA INC DIR	0.00%	CDSCD1619
PFIZER INC DIR	0.00%	CDSCD1627
PIONEER NATURAL RESOURCES COMPANY DIR	0.00%	CDSCD1635
DEVON ENERGY CORPORATION DIR	0.00%	CDSCD1064
PRUDENTIAL FINANCIAL INC DIR	0.00%	CDSCD1650
QUEST DIAGNOSTICS INC. DIR	0.00%	CDSCD1668
REYNOLDS AMERICAN INC DIR	0.00%	CDSCD1676
WALT DISNEY COMPANY DIR	0.00%	CDSCD1072
SEMPRA ENERGY DIR	0.00%	CDSCD1692
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%	CDSCD1700
SIMON PROPERTY GROUP LP DIR	0.00%	CDSCD1718
DOMINION ENERGY INC (AKA: DOMINION R DIR	0.00%	CDSCD1080
SOUTHWEST AIRLINES CO DIR	0.00%	CDSCD1734
TARGET CORPORATION DIR	0.00%	CDSCD1742
TECK RESOURCES LIMITED DIR	0.00%	CDSCD1759
DOMTAR CORPORATION DIR	0.00%	CDSCD1098
TYSON FOODS INC DIR	0.00%	CDSCD1775
UNION PACIFIC CORPORATION DIR	0.00%	CDSCD1783
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%	CDSCD1791
DOW CHEMICAL COMPANY DIR	0.00%	CDSCD1106
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%	CDSCD1817
VALERO ENERGY CORPORATION DIR	0.00%	CDSCD1825
VERIZON COMMUNICATIONS INC DIR	0.00%	CDSCD1833
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%	CDSCD1114
WALMART INC DIR	0.00%	CDSCD1858

WESTROCK MWV LLC DIR	0.00%	CDSCD1866
WEYERHAEUSER COMPANY DIR	0.00%	CDSCD1874
DUKE ENERGY CAROLINAS LLC DIR	0.00%	CDSCD1122
WILLIAMS COS INC DIR	0.00%	CDSCD1890
XLIT LTD (AKA: XL CAPITAL LTD) DIR	0.00%	CDSCD1908
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%	CDSCD0660
ERP OPERATING LP DIR	0.00%	CDSCD1130
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00%	CDSCD0686
ALLSTATE CORP DIR	0.00%	CDSCD0694
ALLY FINANCIAL INC DIR	0.00%	CDSCD0702
EASTMAN CHEMICAL COMPANY DIR	0.00%	CDSCD1148
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%	CDSCD0728
AMERICAN EXPRESS COMPANY DIR	0.00%	CDSCD0736
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%	CDSCD0744
OVINTIV INC DIR	0.00%	CDSCD1155
MONDELEZ INTERNATIONAL INC DIR	0.00%	CDSCD1528
ARROW ELECTRONICS INC DIR	0.00%	CDSCD0769
LOEWS CORPORATION DIR	0.00%	CDSCD1445
AUTOZONE INC DIR	0.00%	CDSCD0777
OTC EPUT FN 2.0% 10/50 @ 102:02+ FAR	0.00%	317555VA5
IRS USD R 3ML/1ML+10.5 09/27/22-24 CME	0.00%	SWU0FC088
OTC EPUT FN 2.0% 10/50 @ 102:06 FAR	0.00%	317521Q13
CASH Uninvested ZAR	0.00%	00000ZAR3
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%	CDSCD4621
DANSKE BANK A/S DIR	0.00%	CDSCD4787
E.ON SE DIR	0.00%	CDSCD4704
PEARSON FUNDING PLC DIR	0.00%	CDSCD5263
STMICROELECTRONICS NV DIR	0.00%	CDSCD4860
ANGLO AMERICAN CAPITAL PLC DIR	0.00%	CDSCD5107
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%	CDSCD4662
BAE SYSTEMS PLC DIR	0.00%	CDSCD4324
DEUTSCHE BANK AG DIR	0.00%	CDSCD4746
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV DIR	0.00%	CDSCD5420
BP CAPITAL MARKETS PLC DIR	0.00%	CDSCD4829
BNP PARIBAS DIR	0.00%	CDSCD4332
CONTINENTAL AG DIR	0.00%	CDSCD5537
AXA SA DIR	0.00%	CDSCD5024
BANCO SANTANDER SA DIR	0.00%	CDSCD4647
SKY LIMITED DIR	0.00%	CDSCD4340
UBS GROUP AG DIR	0.00%	CDSCD4688
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCD5180
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%	CDSCD4720
BRITISH TELECOMMUNICATIONS PLC DIR	0.00%	CDSCD4357
UNIONE DI BANCHE ITALIANE SCPA DIR	0.00%	CDSCD4761
SHELL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCD5347
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%	CDSCD4803
CENTRICA PLC DIR	0.00%	CDSCD4365
VOLVO TREASURY AKTIEBOLAG DIR	0.00%	CDSCD4845
SES SA DIR	0.00%	CDSCD5503
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%	CDSCD4886
ENEL SPA DIR	0.00%	CDSCD4373
DEUTSCHE TELEKOM INTERNATIONAL FINAN DIR	0.00%	CDSCD4613

BASF SE DIR	0.00%	CDSCD4985
EDP FINANCE BV DIR	0.00%	CDSCD4639
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%	CDSCD4381
ING GROEP NV DIR	0.00%	CDSCD4654
ENI SPA DIR	0.00%	CDSCD5065
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%	CDSCD4670
DIAGEO CAPITAL PLC DIR	0.00%	CDSCD4399
VEOLIA ENVIRONNEMENT SA DIR	0.00%	CDSCD4696
WENDEL DIR	0.00%	CDSCD5149
KONINKLIJKE PHILIPS NV DIR	0.00%	CDSCD4712
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%	CDSCD4407
POSTNL DIR	0.00%	CDSCD4738
IBERDROLA INTERNATIONAL BV DIR	0.00%	CDSCD5222
UNICREDIT SPA DIR	0.00%	CDSCD4753
HSBC HOLDINGS PLC DIR	0.00%	CDSCD4415
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%	CDSCD4779
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%	CDSCD5305
ZURICH INSURANCE COMPANY LTD DIR	0.00%	CDSCD4795
LINDE FINANCE BV DIR	0.00%	CDSCD4423
COMPAGNIE DE SAINT-GOBAIN SA DIR	0.00%	CDSCD4811
STORA ENSO OYJ DIR	0.00%	CDSCD5388
ADECCO GROUP AG (AKA: ADECCO SA) DIR	0.00%	CDSCD4837
LLOYDS BANKING GROUP PLC DIR	0.00%	CDSCD4431
BAYER AG DIR	0.00%	CDSCD4852
KONINKLIJKE DSM NV DIR	0.00%	CDSCD5461
COMMERZBANK AG DIR	0.00%	CDSCD4878
CREDIT SUISSE GROUP FINANCE (GUERNSE DIR	0.00%	CDSCD4449
STANDARD CHARTERED PLC DIR	0.00%	CDSCD5511
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%	CDSCD4316
BERTELSMANN SE & CO KGA (AKA: BERTEL DIR	0.00%	CDSCD4928
ASSICURAZIONI GENERALI SPA DIR	0.00%	CDSCD4456
CARLSBERG BREWERIES AS DIR	0.00%	CDSCD4951
BAT INTERNATIONAL FINANCE PLC DIR	0.00%	CDSCD4969
TELENOR ASA DIR	0.00%	CDSCD4977
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%	CDSCD4464
SWISS RE TREASURY (US) CORPORATION DIR	0.00%	CDSCD4993
DEUTSCHE POST AG DIR	0.00%	CDSCD5008
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%	CDSCD5016
NATIONAL GRID PLC DIR	0.00%	CDSCD4472
WOLTERS KLUWER NV DIR	0.00%	CDSCD5032
AIR LIQUIDE DIR	0.00%	CDSCD5040
RENTOKIL INITIAL PLC DIR	0.00%	CDSCD5057
SSE PLC DIR	0.00%	CDSCD4480
ROYAL BANK OF SCOTLAND GROUP PLC DIR	0.00%	CDSCD5073
EXPERIAN FINANCE PLC DIR	0.00%	CDSCD5081
AIRBUS FINANCE BV DIR	0.00%	CDSCD5099
PRUDENTIAL PLC DIR	0.00%	CDSCD4498
COMPASS GROUP PLC DIR	0.00%	CDSCD5115
SODEXO SA DIR	0.00%	CDSCD5123
WPP FINANCE SA DIR	0.00%	CDSCD5131
NATURGY CAPITAL MARKETS SA DIR	0.00%	CDSCD4506
BARCLAYS PLC DIR	0.00%	CDSCD5156

AKZO NOBEL NV DIR	0.00%	CDSCD5164
VINCI SA DIR	0.00%	CDSCD5172
KONINKLIJKE KPN NV DIR	0.00%	CDSCD4514
PUBLICIS GROUPE SA DIR	0.00%	CDSCD5198
DANONE SA DIR	0.00%	CDSCD5206
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%	CDSCD5214
SOCIETE GENERALE SA DIR	0.00%	CDSCD4522
UNILEVER NV DIR	0.00%	CDSCD5230
CARREFOUR SA DIR	0.00%	CDSCD5248
EQUINOR ASA DIR	0.00%	CDSCD5255
TELIA COMPANY AB DIR	0.00%	CDSCD4530
RELX CAPITAL INC (AKA: REED ELSEVIER DIR	0.00%	CDSCD5271
MICHELIN LUXEMBOURG SCS DIR	0.00%	CDSCD5289
VODAFONE GROUP PLC DIR	0.00%	CDSCD5297
TOTAL CAPITAL DIR	0.00%	CDSCD4548
HEIDELBERGCEMENT AG DIR	0.00%	CDSCD5313
KERING DIR	0.00%	CDSCD5321
DAIMLER AG DIR	0.00%	CDSCD5339
UNITED UTILITIES PLC DIR	0.00%	CDSCD4555
ASTRAZENECA PLC DIR	0.00%	CDSCD5354
CNH INDUSTRIAL FINANCE EUROPE SA DIR	0.00%	CDSCD5362
VIVENDI SA DIR	0.00%	CDSCD5370
TESCO PLC DIR	0.00%	CDSCD4563
SOLVAY SA DIR	0.00%	CDSCD5396
HENKEL AG & CO KGAA DIR	0.00%	CDSCD5404
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%	CDSCD5412
HEINEKEN NV DIR	0.00%	CDSCD4571
LANXESS AG DIR	0.00%	CDSCD5438
AEGON NV DIR	0.00%	CDSCD4290
SANOFI DIR	0.00%	CDSCD5453
BMW FINANCE N V DIR	0.00%	CDSCD4589
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%	CDSCD5479
LVMH MOET HENNESSY-LOUIS VUITTON SE DIR	0.00%	CDSCD5487
ALSTOM SA DIR	0.00%	CDSCD5495
NESTLE HOLDINGS INC DIR	0.00%	CDSCD4597
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%	CDSCD4902
OTE PLC DIR	0.00%	CDSCD5529
LAFARGEHOLCIM LTD DIR	0.00%	CDSCD4910
TELEFONICA EMISIONES SA DIR	0.00%	CDSCD4605
BOUYGUES SA DIR	0.00%	CDSCD4944
AHOLD FINANCE USA LLC DIR	0.00%	CDSCD4308
FORTUM OYJ DIR	0.00%	CDSCD4936
AVIVA PLC DIR	0.00%	CDSCD5446
PERNOD RICARD DIR	0.00%	CDSCD4894
OTC EPUT FN 2.0% 10/50 @ 101:30+ FAR	0.00%	317555C57
ISTAR INC (AKA: ISTAR FINANCIAL INC) DIR	0.00%	CDSCY6797
TRANSDIGM INC DIR	0.00%	CDSCY6235
PULTEGROUP INC DIR	0.00%	CDSCY7043
RITE AID CORPORATION DIR	0.00%	CDSCY7084
SEALED AIR CORPORATION DIR	0.00%	CDSCY7126
TEGNA INC DIR	0.00%	CDSCY6706
BAUSCH HEALTH COS INC (AKA: VALEANT DIR	0.00%	CDSCY6300

CENTURYLINK INC DIR	0.00%	CDSCY6607
KB HOME DIR	0.00%	CDSCY6813
UNIVERSAL HEALTH SERVICES INC DIR	0.00%	CDSCY6292
RADIAN GROUP INC DIR	0.00%	CDSCY7068
LIBERTY INTERACTIVE LLC (AKA: LIBERT DIR	0.00%	CDSCY6847
SABRE GLBL INC DIR	0.00%	CDSCY7100
TRANSOCEAN INC DIR	0.00%	CDSCY6243
DIAMOND SPORTS GROUP LLC / DIAMOND S DIR	0.00%	CDSCY6664
NORBORD INC DIR	0.00%	CDSCY6987
UNITED AIRLINES HOLDINGS INC DIR	0.00%	CDSCY6268
MBIA INC DIR	0.00%	CDSCY6854
K HOVNIANIAN ENTERPRISES INC DIR	0.00%	CDSCY6789
THE ADT SECURITY CORPORATION DIR	0.00%	CDSCY6391
IRON MOUNTAIN INCORPORATED DIR	0.00%	CDSCY6805
MDC HOLDINGS INC DIR	0.00%	CDSCY6862
POLYONE CORPORATION DIR	0.00%	CDSCY7035
NEW ALBERTSONS LP DIR	0.00%	CDSCY6433
RR DONNELLEY & SONS COMPANY DIR	0.00%	CDSCY7050
MGIC INVESTMENT CORPORATION DIR	0.00%	CDSCY6870
REALOGY GROUP LLC / REALOGY CO-ISSUE DIR	0.00%	CDSCY7076
AMKOR TECHNOLOGY INC DIR	0.00%	CDSCY6474
NAVIENT CORPORATION DIR	0.00%	CDSCY7092
MGM RESORTS INTERNATIONAL DIR	0.00%	CDSCY6888
SAFEWAY INC DIR	0.00%	CDSCY7118
AVON PRODUCTS INC DIR	0.00%	CDSCY6516
DAVITA INC (AKA: DAVITE HEALTHCARE P DIR	0.00%	CDSCY6631
MERITOR INC DIR	0.00%	CDSCY6896
VISTRA CORP DIR	0.00%	CDSCY6680
BOMBARDIER INC DIR	0.00%	CDSCY6342
GENWORTH HOLDINGS INC DIR	0.00%	CDSCY6722
MURPHY OIL CORPORATION DIR	0.00%	CDSCY6904
UNITED STATES STEEL CORPORATION DIR	0.00%	CDSCY6284
NRG ENERGY INC DIR	0.00%	CDSCY6912
HCA INC DIR	0.00%	CDSCY6748
UNITI GROUP LP / UNITI GROUP FINANCE DIR	0.00%	CDSCY6623
NOVA CHEMICALS CORPORATION DIR	0.00%	CDSCY6367
NABORS INDUSTRIES INC DIR	0.00%	CDSCY6920
AMERICAN AIRLINES GROUP INC DIR	0.00%	CDSCY6458
DISH DBS CORPORATION DIR	0.00%	CDSCY6672
BEAZER HOMES USA INC DIR	0.00%	CDSCY6532
CABLEVISION (CSC HOLDINGS LLC) DIR	0.00%	CDSCY6946
ADVANCED MICRO DEVICES INC (AMD) DIR	0.00%	CDSCY6425
GAP INC DIR	0.00%	CDSCY6714
HOWMET AEROSPACE INC DIR	0.00%	CDSCY6441
NETFLIX INC DIR	0.00%	CDSCY6953
AMERICAN AXLE & MANUFACTURING INC DIR	0.00%	CDSCY6466
UNITED RENTALS (NORTH AMERICA) INC DIR	0.00%	CDSCY6276
ANTERO RESOURCES CORPORATION DIR	0.00%	CDSCY6482
NEWELL BRANDS INC (AKA: NEWELL RUBBE DIR	0.00%	CDSCY6961
ASHLAND LLC DIR	0.00%	CDSCY6508
UNISYS CORPORATION DIR	0.00%	CDSCY6250
BALL CORPORATION DIR	0.00%	CDSCY6524

OLIN CORPORATION DIR	0.00%	CDSCY6995
BOYD GAMING CORPORATION DIR	0.00%	CDSCY6540
AVIS BUDGET CAR RENTAL LLC/ AVIS BUD DIR	0.00%	CDSCY6375
CHS/COMMUNITY HEALTH SYSTEMS INC DIR	0.00%	CDSCY6565
TEVA PHARMACEUTICAL FINANCE COMPANY DIR	0.00%	CDSCY6219
CIT GROUP INC DIR	0.00%	CDSCY6573
HD SUPPLY INC DIR	0.00%	CDSCY6755
CALPINE CORPORATION DIR	0.00%	CDSCY6599
CHARTER COMM / CCO HLDGS LLC DIR	0.00%	CDSCY6557
SIRIUS XM RADIO INC DIR	0.00%	CDSCY7134
PITNEY BOWES INC DIR	0.00%	CDSCY7027
SPRINGLEAF FINANCE CORP (AKA: AMERIC DIR	0.00%	CDSCY7142
L BRANDS INC DIR	0.00%	CDSCY6821
SPRINT CORP (SPRINT COMMUNICATIONS I DIR	0.00%	CDSCB7352
LENNAR CORPORATION DIR	0.00%	CDSCY6839
STAPLES INC DIR	0.00%	CDSCY6151
DELL INC DIR	0.00%	CDSCY6649
T-MOBILE USA INC (AKA: VOICESTREAM W DIR	0.00%	CDSCY6169
ARAMARK SERVICES INC (AKA: ARAMARK C DIR	0.00%	CDSCY6490
TARGA RESOURCES PARTNERS LP / TARGA DIR	0.00%	CDSCY6177
TOLL BROTHERS FINANCE CORP DIR	0.00%	CDSCY6227
TENET HEALTHCARE CORPORATION DIR	0.00%	CDSCY6185
AK STEEL CORPORATION DIR	0.00%	CDSCY6417
PACTIV CORPORATION DIR	0.00%	CDSCY6193
UNIVISION COMMUNICATIONS INC DIR	0.00%	CDSCY6359
TESLA INC DIR	0.00%	CDSCY6201
YUM! BRANDS INC DIR	0.00%	CDSCY6334
XEROX CORPORATION DIR	0.00%	CDSCY6326
GOODYEAR TIRE & RUBBER CO/THE DIR	0.00%	CDSCY6730
KRAFT HEINZ FOODS CO (AKA: HJ HEINZ DIR	0.00%	CDSCY6763
TALEN ENERGY SUPPLY LLC (AKA: PPL EN DIR	0.00%	CDSCY7001
AES CORPORATION DIR	0.00%	CDSCY6409
FREEMPORT-MCMORAN INC DIR	0.00%	CDSCY6698
CARDINAL HEALTH INC DIR	0.00%	CDSCD2195
DOW CHEMICAL COMPANY DIR	0.00%	CDSCD2351
DXC TECHNOLOGY COMPANY DIR	0.00%	CDSCD2278
XLIT LTD (AKA: XL CAPITAL LTD) DIR	0.00%	CDSCD3151
EXELON CORPORATION DIR	0.00%	CDSCD2435
LOCKHEED MARTIN CORPORATION DIR	0.00%	CDSCD2682
CONAGRA BRANDS INC DIR	0.00%	CDSCD2237
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%	CDSCD2849
DEVON ENERGY CORPORATION DIR	0.00%	CDSCD2310
TECK RESOURCES LIMITED DIR	0.00%	CDSCD3003
EASTMAN CHEMICAL COMPANY DIR	0.00%	CDSCD2393
HARTFORD FINANCIAL SERVICES GROUP IN DIR	0.00%	CDSCD2526
GENERAL ELECTRIC COMPANY DIR	0.00%	CDSCD2484
ILFC DIR	0.00%	CDSCD2609
CISCO SYSTEMS INC DIR	0.00%	CDSCD2211
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%	CDSCD1916
COX COMMUNICATIONS INC DIR	0.00%	CDSCD2252
METLIFE INC DIR	0.00%	CDSCD2765
DARDEN RESTAURANTS INC DIR	0.00%	CDSCD2294

AT&T INC DIR	0.00% CDSCD1924
DOMINION ENERGY INC (AKA: DOMINION R DIR	0.00% CDSCD2336
REYNOLDS AMERICAN INC DIR	0.00% CDSCD2922
DUKE ENERGY CAROLINAS LLC DIR	0.00% CDSCD2377
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00% CDSCD1932
ENBRIDGE INC DIR	0.00% CDSCD2419
VERIZON COMMUNICATIONS INC DIR	0.00% CDSCD3086
FISERV INC DIR	0.00% CDSCD2468
ALLSTATE CORP DIR	0.00% CDSCD1940
GENERAL MOTORS COMPANY DIR	0.00% CDSCD2500
HONEYWELL INTERNATIONAL INC DIR	0.00% CDSCD2567
CATERPILLAR INCORPORATED DIR	0.00% CDSCD2203
ALLY FINANCIAL INC DIR	0.00% CDSCD1957
COMCAST CORPORATION DIR	0.00% CDSCD2229
KINDER MORGAN INC DIR	0.00% CDSCD2641
CONOCOPHILLIPS DIR	0.00% CDSCD2245
ALTRIA GROUP INC DIR	0.00% CDSCD1965
D.R. HORTON INC DIR	0.00% CDSCD2260
FEDEX CORPORATION DIR	0.00% CDSCD2450
DANAHER CORPORATION DIR	0.00% CDSCD2286
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00% CDSCD1973
DEERE & COMPANY DIR	0.00% CDSCD2302
NEWMONT CORPORATION DIR	0.00% CDSCD2807
WALT DISNEY COMPANY DIR	0.00% CDSCD2328
AMERICAN EXPRESS COMPANY DIR	0.00% CDSCD1981
DOMTAR CORPORATION DIR	0.00% CDSCD2344
PIONEER NATURAL RESOURCES COMPANY DIR	0.00% CDSCD2880
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00% CDSCD2369
AMERICAN INTERNATIONAL GROUP INC DIR	0.00% CDSCD1999
ERP OPERATING LP DIR	0.00% CDSCD2385
SIMON PROPERTY GROUP LP DIR	0.00% CDSCD2963
OVINTIV INC DIR	0.00% CDSCD2401
AMGEN INC DIR	0.00% CDSCD2005
ENERGY TRANSFER OPERATING LP (AKA: E DIR	0.00% CDSCD2427
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00% CDSCD3045
EXPEDIA GROUP INC DIR	0.00% CDSCD2443
ARROW ELECTRONICS INC DIR	0.00% CDSCD2013
FIRSTENERGY CORP DIR	0.00% CDSCD2476
WEYERHAEUSER COMPANY DIR	0.00% CDSCD3128
GENERAL MILLS INC DIR	0.00% CDSCD2492
AUTOZONE INC DIR	0.00% CDSCD2021
HESS CORPORATION DIR	0.00% CDSCD2534
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00% CDSCD2542
HOME DEPOT INC DIR	0.00% CDSCD2559
AVNET INC DIR	0.00% CDSCD2039
HOST HOTELS & RESORTS LP DIR	0.00% CDSCD2575
INGERSOLL-RAND COMPANY DIR	0.00% CDSCD2583
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00% CDSCD2591
BARRICK GOLD CORPORATION DIR	0.00% CDSCD2047
INTERNATIONAL PAPER COMPANY DIR	0.00% CDSCD2617
JOHNSON & JOHNSON COMPANY DIR	0.00% CDSCD2625
JOHNSON CONTROLS INTERNATIONAL PLC (DIR	0.00% CDSCD2633

BAXTER INTERNATIONAL INC DIR	0.00%	CDSCD2054
KOHL'S CORPORATION DIR	0.00%	CDSCD2658
KROGER CO DIR	0.00%	CDSCD2666
LINCOLN NATIONAL CORPORATION DIR	0.00%	CDSCD2674
BERKSHIRE HATHAWAY INC DIR	0.00%	CDSCD2062
LOEWS CORPORATION DIR	0.00%	CDSCD2690
LOWES COMPANIES INC DIR	0.00%	CDSCD2708
MARATHON PETROLEUM CORPORATION DIR	0.00%	CDSCD2716
BEST BUY CO INC DIR	0.00%	CDSCD2070
MARRIOTT INTERNATIONAL INC DIR	0.00%	CDSCD2732
MCDONALD'S CORPORATION DIR	0.00%	CDSCD2740
MCKESSON CORPORATION DIR	0.00%	CDSCD2757
BLOCK FINANCIAL CORP DIR	0.00%	CDSCD2088
MONDELEZ INTERNATIONAL INC DIR	0.00%	CDSCD2773
MOTOROLA SOLUTIONS INC DIR	0.00%	CDSCD2781
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%	CDSCD2799
BOEING CO/THE DIR	0.00%	CDSCD2096
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%	CDSCD2815
NORFOLK SOUTHERN CORPORATION DIR	0.00%	CDSCD2823
NORTHROP GRUMMAN SYSTEMS CORPORATION DIR	0.00%	CDSCD2831
BORGWARNER INC DIR	0.00%	CDSCD2104
ORACLE CORPORATION DIR	0.00%	CDSCD2856
PACKAGING CORP OF AMERICA INC DIR	0.00%	CDSCD2864
PFIZER INC DIR	0.00%	CDSCD2872
BOSTON SCIENTIFIC CORPORATION DIR	0.00%	CDSCD2112
PROCTER & GAMBLE COMPANY DIR	0.00%	CDSCD2898
PRUDENTIAL FINANCIAL INC DIR	0.00%	CDSCD2906
QUEST DIAGNOSTICS INC. DIR	0.00%	CDSCD2914
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%	CDSCD2120
RYDER SYSTEM INC DIR	0.00%	CDSCD2930
SEMPRA ENERGY DIR	0.00%	CDSCD2948
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%	CDSCD2955
CIGNA CORPORATION DIR	0.00%	CDSCD2138
SOUTHERN CO DIR	0.00%	CDSCD2971
SOUTHWEST AIRLINES CO DIR	0.00%	CDSCD2989
TARGET CORPORATION DIR	0.00%	CDSCD2997
CSX CORPORATION DIR	0.00%	CDSCD2146
TRANSCANADA PIPELINES LIMITED DIR	0.00%	CDSCD3011
TYSON FOODS INC DIR	0.00%	CDSCD3029
UNION PACIFIC CORPORATION DIR	0.00%	CDSCD3037
CVS HEALTH CORPORATION DIR	0.00%	CDSCD2153
RAYTHEON TECHNOLOGIES CORPORATION DIR	0.00%	CDSCD3052
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%	CDSCD3060
VALERO ENERGY CORPORATION DIR	0.00%	CDSCD3078
CAMPBELL SOUP COMPANY DIR	0.00%	CDSCD2161
VIACOMCBS INC DIR	0.00%	CDSCD3094
WALMART INC DIR	0.00%	CDSCD3102
WESTROCK MWV LLC DIR	0.00%	CDSCD3110
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%	CDSCD2179
WHIRLPOOL CORPORATION DIR	0.00%	CDSCD3136
HALLIBURTON COMPANY DIR	0.00%	CDSCD2518

WILLIAMS COS INC DIR	0.00%	CDSCD3144
CAPITAL ONE BANK (USA) NATIONAL ASSO DIR	0.00%	CDSCD2187
MARSH & MCLENNAN COMPANIES INC DIR	0.00%	CDSCD2724
OTC EPUT FN 2.0% 10/50 @ 102:04+ FAR	0.00%	317544831
RUSSIAN RUBLE-NDF	0.00%	RUB0318A8
ROYAL CARIBBEAN CRUISES LTD DIR	0.00%	CDSCB6156
NEWMONT CORPORATION DIR	0.00%	CDSCB6016
PFIZER INC DIR	0.00%	CDSCB6099
SOUTHWEST AIRLINES CO DIR	0.00%	CDSCB6214
PRUDENTIAL FINANCIAL INC DIR	0.00%	CDSCB6115
EXPEDIA GROUP INC DIR	0.00%	CDSCB5646
DARDEN RESTAURANTS INC DIR	0.00%	CDSCB5505
TECK RESOURCES LIMITED DIR	0.00%	CDSCB6230
WALT DISNEY COMPANY DIR	0.00%	CDSCB5539
FISERV INC DIR	0.00%	CDSCB5653
NORDSTROM INC DIR	0.00%	CDSCB6032
UNION PACIFIC CORPORATION DIR	0.00%	CDSCB6255
RAYTHEON COMPANY DIR	0.00%	CDSCB6131
FIRSTENERGY CORP DIR	0.00%	CDSCB5661
DOW CHEMICAL COMPANY DIR	0.00%	CDSCB5562
UNITEDHEALTH GROUP INCORPORATED DIR	0.00%	CDSCB6271
DEVON ENERGY CORPORATION DIR	0.00%	CDSCB5521
FORD MOTOR COMPANY DIR	0.00%	CDSCB5679
DXC TECHNOLOGY COMPANY DIR	0.00%	CDSCB5497
VERIZON COMMUNICATIONS INC DIR	0.00%	CDSCB6297
DUKE ENERGY CAROLINAS LLC DIR	0.00%	CDSCB5588
GENERAL ELECTRIC COMPANY DIR	0.00%	CDSCB5687
DOMINION ENERGY INC (AKA: DOMINION R DIR	0.00%	CDSCB5547
WESTROCK MWV LLC DIR	0.00%	CDSCB6313
DOMTAR CORPORATION DIR	0.00%	CDSCB5554
GENERAL MILLS INC DIR	0.00%	CDSCB5695
ERP OPERATING LP DIR	0.00%	CDSCB5596
WHIRLPOOL CORPORATION DIR	0.00%	CDSCB6339
EASTMAN CHEMICAL COMPANY DIR	0.00%	CDSCB5604
GENERAL MOTORS COMPANY DIR	0.00%	CDSCB5703
NORTHROP GRUMMAN SYSTEMS CORPORATION DIR	0.00%	CDSCB6057
XLIT LTD (AKA: XL CAPITAL LTD) DIR	0.00%	CDSCB6354
OMNICOM GROUP INC / OMNICOM CAPITAL DIR	0.00%	CDSCB6073
HALLIBURTON COMPANY DIR	0.00%	CDSCB5711
DEERE & COMPANY DIR	0.00%	CDSCB5513
BOSTON SCIENTIFIC CORPORATION DIR	0.00%	CDSCB5315
E.I. DUPONT DE NEMOURS & COMPANY DIR	0.00%	CDSCB5570
OVINTIV INC DIR	0.00%	CDSCB5612
MARSH & MCLENNAN COMPANIES INC DIR	0.00%	CDSCB5935
SEMPRA ENERGY DIR	0.00%	CDSCB6172
MCDONALDS CORPORATION DIR	0.00%	CDSCB5950
ENBRIDGE INC DIR	0.00%	CDSCB5620
METLIFE INC DIR	0.00%	CDSCB5976
MOTOROLA SOLUTIONS INC DIR	0.00%	CDSCB5992
ENERGY TRANSFER OPERATING LP (AKA: E DIR	0.00%	CDSCB5638
SIMON PROPERTY GROUP LP DIR	0.00%	CDSCB6198

HESS CORPORATION DIR	0.00%	CDSCB5737
OCCIDENTAL PETROLEUM CORPORATION DIR	0.00%	CDSCB6065
LOWES COMPANIES INC DIR	0.00%	CDSCB5901
LOEWS CORPORATION DIR	0.00%	CDSCB5893
TARGET CORPORATION DIR	0.00%	CDSCB6222
COX COMMUNICATIONS INC DIR	0.00%	CDSCB5471
INTERNATIONAL PAPER COMPANY DIR	0.00%	CDSCB5810
LOCKHEED MARTIN CORPORATION DIR	0.00%	CDSCB5885
MONDELEZ INTERNATIONAL INC DIR	0.00%	CDSCB5984
NORFOLK SOUTHERN CORPORATION DIR	0.00%	CDSCB6040
REYNOLDS AMERICAN INC DIR	0.00%	CDSCB6149
SOUTHERN CO DIR	0.00%	CDSCB6206
WALMART INC (AKA WAL-MART STORES INC DIR	0.00%	CDSCB6305
HARTFORD FINANCIAL SERVICES GROUP IN DIR	0.00%	CDSCB5729
HOST HOTELS & RESORTS LP DIR	0.00%	CDSCB5778
ILFC DIR	0.00%	CDSCB5802
KOHL'S CORPORATION DIR	0.00%	CDSCB5851
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00%	CDSCB5117
MARRIOTT INTERNATIONAL INC DIR	0.00%	CDSCB5943
MCKESSON CORPORATION DIR	0.00%	CDSCB5968
NEXTERA ENERGY CAPITAL HOLDINGS INC DIR	0.00%	CDSCB6024
AT&T INC DIR	0.00%	CDSCB5125
PROCTER AND GAMBLE CO. DIR	0.00%	CDSCB6107
QUEST DIAGNOSTICS INC. DIR	0.00%	CDSCB6123
THE SHERWIN-WILLIAMS COMPANY DIR	0.00%	CDSCB6180
CHUBB INA HOLDINGS INC (AKA: ACE INA DIR	0.00%	CDSCB5133
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00%	CDSCB6263
VALERO ENERGY CORPORATION DIR	0.00%	CDSCB6289
WILLIAMS COS INC DIR	0.00%	CDSCB6347
ALLSTATE CORP DIR	0.00%	CDSCB5141
HOME DEPOT INC DIR	0.00%	CDSCB5752
HONEYWELL INTERNATIONAL INC DIR	0.00%	CDSCB5760
INTERNATIONAL BUSINESS MACHINES CORP DIR	0.00%	CDSCB5794
ALLY FINANCIAL INC DIR	0.00%	CDSCB5158
JOHNSON CONTROLS INTERNATIONAL PLC (DIR	0.00%	CDSCB5836
KINDER MORGAN INC DIR	0.00%	CDSCB5844
LINCOLN NATIONAL CORPORATION DIR	0.00%	CDSCB5877
ALTRIA GROUP INC DIR	0.00%	CDSCB5166
BERKSHIRE HATHAWAY INC DIR	0.00%	CDSCB5273
MARATHON PETROLEUM CORPORATION DIR	0.00%	CDSCB5927
BEST BUY CO INC DIR	0.00%	CDSCB5281
AMERICAN ELECTRIC POWER COMPANY INC DIR	0.00%	CDSCB5174
BLOCK FINANCIAL CORP DIR	0.00%	CDSCB5299
NATIONAL RURAL UTILITIES COOPERATIVE DIR	0.00%	CDSCB6008
BOEING CO/THE DIR	0.00%	CDSCB5307
AMERICAN EXPRESS COMPANY DIR	0.00%	CDSCB5182
BRISTOL-MYERS SQUIBB COMPANY DIR	0.00%	CDSCB5323
PACKAGING CORP OF AMERICA INC DIR	0.00%	CDSCB6081
VIACOMCBS INC DIR	0.00%	CDSCB5331
AMERICAN INTERNATIONAL GROUP INC DIR	0.00%	CDSCB5190
CSX CORPORATION DIR	0.00%	CDSCB5349
RYDER SYSTEM INC DIR	0.00%	CDSCB6164

CVS HEALTH CORPORATION DIR	0.00%	CDSCB5356
AMGEN INC DIR	0.00%	CDSCB5208
CAMPBELL SOUP COMPANY DIR	0.00%	CDSCB5364
TYSON FOODS INC DIR	0.00%	CDSCB6248
CANADIAN NATURAL RESOURCES LIMITED DIR	0.00%	CDSCB5372
APACHE CORPORATION DIR	0.00%	CDSCB5216
CAPITAL ONE BANK (USA) NATIONAL ASSO DIR	0.00%	CDSCB5380
WEYERHAEUSER COMPANY DIR	0.00%	CDSCB6321
CARDINAL HEALTH INC DIR	0.00%	CDSCB5398
ARROW ELECTRONICS INC DIR	0.00%	CDSCB5224
CARNIVAL CORPORATION DIR	0.00%	CDSCB5406
HP INC (AKA: HEWLETT-PACKARD CO) DIR	0.00%	CDSCB5745
CATERPILLAR INCORPORATED DIR	0.00%	CDSCB5414
AUTOZONE INC DIR	0.00%	CDSCB5232
CISCO SYSTEMS INC DIR	0.00%	CDSCB5422
INGERSOLL-RAND COMPANY DIR	0.00%	CDSCB5786
COMCAST CORPORATION DIR	0.00%	CDSCB5430
AVNET INC DIR	0.00%	CDSCB5240
CONAGRA BRANDS INC DIR	0.00%	CDSCB5448
JOHNSON & JOHNSON COMPANY DIR	0.00%	CDSCB5828
CONOCOPHILLIPS DIR	0.00%	CDSCB5455
BARRICK GOLD CORPORATION DIR	0.00%	CDSCB5257
EXELON CORPORATION DIR	0.00%	CDSCB5463
KROGER CO DIR	0.00%	CDSCB5869
MACYS RETAIL HOLDINGS INC DIR	0.00%	CDSCB5919
BAXTER INTERNATIONAL INC DIR	0.00%	CDSCB5265
D.R. HORTON INC DIR	0.00%	CDSCB5489
IRS USD R 3ML/1ML+7 06/12/17-22 CME	0.00%	SWU0JSFF7
FNMA TBA 3.5% OCT 15YR	0.00%	01F0324A9
CASH Uninvested MXN	0.00%	00000MXN6
IRS USD R 3ML/1ML+8.375 06/12/17-22 CME	0.00%	SWU0AR023
NATWEST GROUP PLC DIR	0.00%	CDSCB8160
ING GROEP NV DIR	0.00%	CDSCB7741
UNILEVER NV DIR	0.00%	CDSCB8327
STMICROELECTRONICS NV DIR	0.00%	CDSCB7808
PEARSON FUNDING PLC DIR	0.00%	CDSCB8350
BASF SE DIR	0.00%	CDSCB8061
COMPASS GROUP PLC DIR	0.00%	CDSCB8244
BANCO BILBAO VIZCAYA ARGENTARIA SA (DIR	0.00%	CDSCB7824
HEIDELBERGCEMENT AG DIR	0.00%	CDSCB8400
UNIBAIL-RODAMCO-WESTFIELD SE DIR	0.00%	CDSCB8103
VOLKSWAGEN INTERNATIONAL FINANCE NV DIR	0.00%	CDSCB7782
DEUTSCHE BANK AG DIR	0.00%	CDSCB7840
GLENCORE FINANCE (EUROPE) LIMITED DIR	0.00%	CDSCB8517
ENI SPA DIR	0.00%	CDSCB8152
EXPERIAN FINANCE PLC DIR	0.00%	CDSCB8202
DANSKE BANK A/S DIR	0.00%	CDSCB7865
AKZO NOBEL NV DIR	0.00%	CDSCB8285
ACCOR SA DIR	0.00%	CDSCB8194
RELX CAPITAL INC (AKA: REED ELSEVIER DIR	0.00%	CDSCB8368
COOPERATIEVE RABOBANK UA (AKA: RABOB DIR	0.00%	CDSCB7881
SHELL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCB8442

ANGLO AMERICAN CAPITAL PLC DIR	0.00%	CDSCB8236
UBS GROUP AG DIR	0.00%	CDSCB7766
VOLVO TREASURY AB DIR	0.00%	CDSCB7907
GLAXOSMITHKLINE CAPITAL PLC DIR	0.00%	CDSCB8087
BARCLAYS PLC DIR	0.00%	CDSCB8277
DAIMLER AG DIR	0.00%	CDSCB8434
COMMERZBANK AG DIR	0.00%	CDSCB7923
LVMH MOET HENNESSY-LOUIS VUITTON SE DIR	0.00%	CDSCB8145
PUBLICIS GROUPE SA DIR	0.00%	CDSCB8319
BAYER AG DIR	0.00%	CDSCB8186
MEDIOBANCA BANCA DI CREDITO FINANZIA DIR	0.00%	CDSCB7949
UNICREDIT SPA DIR	0.00%	CDSCB8228
ANHEUSER-BUSCH INBEV SA/NV DIR	0.00%	CDSCB7964
WENDEL SA DIR	0.00%	CDSCB8269
MICHELIN LUXEMBOURG SCS DIR	0.00%	CDSCB8376
REPSOL INTERNATIONAL FINANCE BV DIR	0.00%	CDSCB8301
IBERDROLA INTERNATIONAL BV DIR	0.00%	CDSCA2594
EQUINOR ASA (AKA: STATOIL ASA/STATOI DIR	0.00%	CDSCB8343
PEUGEOT SA DIR	0.00%	CDSCB8418
VODAFONE GROUP PLC DIR	0.00%	CDSCB8384
AEGON NV DIR	0.00%	CDSCB7360
KERING DIR	0.00%	CDSCB8426
ASTRAZENECA PLC DIR	0.00%	CDSCB8459
BANCO SANTANDER SA DIR	0.00%	CDSCB7733
AHOLD FINANCE USA LLC DIR	0.00%	CDSCB7378
ORANGE SA (AKA: FRANCE TELECOM SA) DIR	0.00%	CDSCB7758
SOLVAY SA DIR	0.00%	CDSCB8491
VEOLIA ENVIRONNEMENT SA DIR	0.00%	CDSCB7774
ALLIANZ FINANCE II BV AMSTERDAM DIR	0.00%	CDSCB7386
VALEO SA DIR	0.00%	CDSCB8178
LANXESS AG DIR	0.00%	CDSCB8533
STANDARD CHARTERED PLC DIR	0.00%	CDSCB8590
BAE SYSTEMS PLC DIR	0.00%	CDSCB7394
BP CAPITAL MARKETS PLC DIR	0.00%	CDSCB8392
KONINKLIJKE DSM NV DIR	0.00%	CDSCB8574
VIVENDI SA DIR	0.00%	CDSCB8475
BNP PARIBAS SA DIR	0.00%	CDSCB7402
ITV PLC DIR	0.00%	CDSCB8558
KONINKLIJKE PHILIPS NV DIR	0.00%	CDSCB7816
SSE PLC DIR	0.00%	CDSCB7576
DANONE SA DIR	0.00%	CDSCB7410
PRUDENTIAL PLC DIR	0.00%	CDSCB7584
POSTNL DIR	0.00%	CDSCB7832
NATURGY CAPITAL MARKETS SA DIR	0.00%	CDSCB7592
ENGIE SA (AKA: GDF SUEZ) DIR	0.00%	CDSCB7428
KONINKLIJKE KPN NV DIR	0.00%	CDSCB7600
HANNOVER RUECKVERSICHERUNG SE DIR	0.00%	CDSCB7857
INNOGY FINANCE BV DIR	0.00%	CDSCB7618
SKY LIMITED DIR	0.00%	CDSCB7436
SOCIETE GENERALE DIR	0.00%	CDSCB7626
ZURICH INSURANCE COMPANY LTD DIR	0.00%	CDSCB7873
TELIA COMPANY AB DIR	0.00%	CDSCB7634

BRITISH TELECOMMUNICATIONS PUBLIC LI DIR	0.00%	CDSCB7444
TOTAL CAPITAL DIR	0.00%	CDSCB7642
COMPAGNIE DE SAINT-GOBAIN SA DIR	0.00%	CDSCB7899
TESCO PLC DIR	0.00%	CDSCB7659
CENTRICA PLC DIR	0.00%	CDSCB7451
HEINEKEN NV DIR	0.00%	CDSCB7667
INTESA SANPAOLO SPA DIR	0.00%	CDSCB7915
BMW FINANCE NV DIR	0.00%	CDSCB7675
ENEL SPA DIR	0.00%	CDSCB7469
NESTLE HOLDINGS INC DIR	0.00%	CDSCB7683
SES SA DIR	0.00%	CDSCB7931
TELEFONICA EMISIONES SA DIR	0.00%	CDSCB7691
CREDIT AGRICOLE SA/LONDON BRANCH DIR	0.00%	CDSCB7477
DEUTSCHE TELEKOM INTERNATIONAL FINAN DIR	0.00%	CDSCB7709
NEXT GROUP PLC DIR	0.00%	CDSCB7956
IMPERIAL BRANDS FINANCE PLC (AKA: IM DIR	0.00%	CDSCB7717
DIAGEO CAPITAL PLC DIR	0.00%	CDSCB7485
EDP FINANCE BV DIR	0.00%	CDSCB7725
PERNOD RICARD DIR	0.00%	CDSCB7972
STORA ENSO OYJ DIR	0.00%	CDSCB8483
ELECTRICITE DE FRANCE SA (EDF) DIR	0.00%	CDSCB7493
HENKEL AG & CO KGAA DIR	0.00%	CDSCB8509
LAFARGEHOLCIM LTD DIR	0.00%	CDSCB7998
SIEMENS FINANCIERINGSMAATSCHAPPIJ N DIR	0.00%	CDSCB8525
HSBC HOLDINGS PLC DIR	0.00%	CDSCB7501
AVIVA PLC DIR	0.00%	CDSCB8541
FORTUM OYJ DIR	0.00%	CDSCB8012
SANOFI DIR	0.00%	CDSCB8566
LINDE FINANCE BV DIR	0.00%	CDSCB7519
BERTELSMANN SE & CO KGA (AKA: BERTEL DIR	0.00%	CDSCB8004
CARLSBERG BREWERIES A/S DIR	0.00%	CDSCB8038
CONTINENTAL AG DIR	0.00%	CDSCB8608
LLOYDS BANKING GROUP PLC DIR	0.00%	CDSCB7527
CARREFOUR SA DIR	0.00%	CDSCB8335
TELENOR ASA DIR	0.00%	CDSCB8053
WPP FINANCE SA DIR	0.00%	CDSCB8251
CREDIT SUISSE GROUP FINANCE (GUERNSE DIR	0.00%	CDSCB7535
BAT INTERNATIONAL FINANCE PLC DIR	0.00%	CDSCB8046
SWISS RE TREASURY (US) CORPORATION DIR	0.00%	CDSCB8079
ROLLS-ROYCE PLC DIR	0.00%	CDSCB8137
ASSICURAZIONI GENERALI SPA DIR	0.00%	CDSCB7543
AIRBUS FINANCE BV DIR	0.00%	CDSCB8210
AXA SA DIR	0.00%	CDSCB8095
VINCI SA DIR	0.00%	CDSCB8293
MUENCHENER RUECKVERSICHERUNGS-GESELL DIR	0.00%	CDSCB7550
TELEKOM FINANZMANAGEMENT GMBH DIR	0.00%	CDSCB7980
AIR LIQUIDE DIR	0.00%	CDSCB8111
BOUYGUES SA DIR	0.00%	CDSCB8020
NATIONAL GRID PLC DIR	0.00%	CDSCB7568
DEUTSCHE LUFTHANSA AG DIR	0.00%	CDSCB8582
E.ON SE DIR	0.00%	CDSCB7790
CNH INDUSTRIAL FINANCE EUROPE SA DIR	0.00%	CDSCB8467

INF SWAP GB NI 3.386 01/15/20-10Y LCH	0.00% SWU09GG14
IRO USD 3Y P 1.88000 M 09/15/21 BOA	0.00% 317U057U8
UNITED PARCEL SERVICE OF AMERICA INC DIR	0.00% CDSC99906
SEMPRA ENERGY SR UNSEC DIR	0.00% CDSCB4920
RAYTHEON CO DEB SR UNSEC DIR	0.00% CDSCB4888
FIRST ENERGY CORP GLBL SR UNSEC C DIR	0.00% CDSCB4417
SOUTHWEST AIRLINES CO SR UNSEC DIR	0.00% CDSCB4961
UNITEDHEALTH GROUP INC SR UNSEC DIR	0.00% CDSCB5026
OMNICOM GROUP INC GLBL SR UNSEC DIR	0.00% CDSCB4821
FORD MOTOR COMPANY SR UNSEC DIR	0.00% CDSCB4425
ROYAL CARIBBEAN CRUISES SR UNSEC DIR	0.00% CDSCB4904
VERIZON COMMUNICATIONS SR UNSEC DIR	0.00% CDSCB5042
SIMON PROPERTY GROUP LP SR UNSEC DIR	0.00% CDSCB4946
GENERAL ELECTRIC CO DIR	0.00% CDSCB4433
TECK COMINCO LIMITED NT YANKEE DIR	0.00% CDSCB4987
WESTVACO CORP DEB DIR	0.00% CDSCB5067
UNION PACIFIC CORP SR UNSEC DIR	0.00% CDSCB5000
GENERAL MILLS INC SR UNSEC GLBL DIR	0.00% CDSCB4441
ERP OPERATING LP SR UNSEC DIR	0.00% CDSCB4342
WHIRLPOOL CORP DIR	0.00% CDSCB5083
EASTMAN CHEMICAL SR UNSEC DIR	0.00% CDSCB4359
GENERAL MOTORS CO SRUNSEC DIR	0.00% CDSCB4458
ENCANA CORP GLBL SR UNSEC DIR	0.00% CDSCB4367
XLIT LTD DIR	0.00% CDSCB5109
ENBRIDGE INC SR UNSEC DIR	0.00% CDSCB4375
HALLIBURTON COMPANY SR UNSEC DIR	0.00% CDSCB4466
ENERGY TRANSFER OPERATNG SR UNSEC DIR	0.00% CDSCB4383
DEERE & COMPANY SR UNSEC DIR	0.00% CDSCB4268
EXPEDIA INC DIR	0.00% CDSCB4391
E.I. DU PONT DE NEMOURS SR UNSEC DIR	0.00% CDSCB4326
FISERV INC DIR	0.00% CDSCB4409
PFIZER INC DIR	0.00% CDSCB4847
DUKE ENERGY CAROLINAS SR UNSECURED DIR	0.00% CDSCB4334
PRUDENTIAL FINANCIAL INC SR UNSEC DIR	0.00% CDSCB4862
HESS CORP DIR	0.00% CDSCB4482
METLIFE INC SR UNSEC DIR	0.00% CDSCB4722
INTL PAPER CO GLBL SR UNSECURED DIR	0.00% CDSCB4565
LOEWS CORP NT DIR	0.00% CDSCB4649
CSX CORP SR UNSEC DIR	0.00% CDSCB4094
NORTHROP GRUMMAN CORP GLOBAL CO GTD DIR	0.00% CDSCB4805
BRISTOL-MYERS SQUIBB DIR	0.00% CDSCB4078
LOCKHEED MARTIN CORP SR UNSEC DIR	0.00% CDSCB4631
WALMART INC SR UNSECURED DIR	0.00% CDSCB5059
NORFOLK SOUTHERN CORP GLBL SR UNSEC DIR	0.00% CDSCB4797
HOST HOTELS & RESORTS LP SR UNSEC DIR	0.00% CDSCB4524
SOUTHERN CO SR UNSEC DIR	0.00% CDSCB4953
KOHL'S CORPORATION SR UNSEC DIR	0.00% CDSCB4607
HARTFORD FINL SVCS GRP DIR	0.00% CDSCB4474
MARSH & MCLENNAN COS INC SR NT DIR	0.00% CDSCB4680
ILFC SR UNSECURED DIR	0.00% CDSCB4557
NEWMONT CORP SR UNSEC*TENDER & CONSE DIR	0.00% CDSCB4763
ASSURED GUARANTY MUNICIPAL CORP DIR	0.00% CDSCB3864

BOSTON SCIENTIFIC CORP SR UNSEC DIR	0.00%	CDSCB4060
MCKESSON HBOC INC SR UNSECURED DIR	0.00%	CDSCB4714
CBS CORP CO GTD DIR	0.00%	CDSCB4086
AT&T INC DIR	0.00%	CDSCB3872
CVS HEALTH CORP SR UNSEC DIR	0.00%	CDSCB4102
QUEST DIAGNOSTICS INC DIR	0.00%	CDSCB4870
WILLIAMS COMPANIES INC DIR	0.00%	CDSCB5091
ACE INA HOLDINGS INC DIR	0.00%	CDSCB3880
HOME DEPOT INC GLBL SR UNSEC DIR	0.00%	CDSCB4508
VALERO ENERGY CORP SR UNSECURED DIR	0.00%	CDSCB5034
IBM CORP SR UNSEC DIR	0.00%	CDSCB4540
ALLSTATE CORP DIR	0.00%	CDSCB3898
JOHNSON CONTROLS INTL PL SR UNSEC DIR	0.00%	CDSCB4581
HONEYWELL INTERNATIONAL GLBL SR UNSE DIR	0.00%	CDSCB4516
LINCOLN NATIONAL CORP DIR	0.00%	CDSCB4623
ALLY FINANCIAL INC SR UNSEC DIR	0.00%	CDSCB3906
MACYS RETAIL HLDGS INCCO DIR	0.00%	CDSCB4664
KINDER MORGAN INC SR UNSEC DIR	0.00%	CDSCB4599
MCDONALDS CORP SR UNSEC DIR	0.00%	CDSCB4706
ALTRIA GROUP INC GLBL CO GTD DIR	0.00%	CDSCB3914
MOTOROLA INC DEB DIR	0.00%	CDSCB4748
MARATHON PETROLEUM CORP SR UNSEC DIR	0.00%	CDSCB4672
NORDSTROM INC SR UNSECURED DIR	0.00%	CDSCB4789
AMERICAN ELECTRIC POWER DIR	0.00%	CDSCB3922
OCCIDENTAL PETROLEUM COR SR UNSEC DIR	0.00%	CDSCB4813
NATIONAL RURAL UTIL GLBL SR UNSEC MT DIR	0.00%	CDSCB4755
PROCTER & GAMBLE CO/THE DIR	0.00%	CDSCB4854
AMERICAN EXPRESS CO GLBL SR UNSEC DIR	0.00%	CDSCB3930
REYNOLDS AMERICAN INC SR UNSEC DIR	0.00%	CDSCB4896
PACKAGING CORP OF AMERIC SR UNSEC DIR	0.00%	CDSCB4839
SHERWIN-WILLIAMS CO DIR	0.00%	CDSCB4938
AIG INC DIR	0.00%	CDSCB3948
TARGET CORP DIR	0.00%	CDSCB4979
RYDER SYSTEM INC DIR	0.00%	CDSCB4912
CAMPBELL SOUP CO SR UNSEC DIR	0.00%	CDSCB4110
AMGEN INC SR UNSEC DIR	0.00%	CDSCB3955
CANADIAN NATL RESOURCES GLBL SR UNSE DIR	0.00%	CDSCB4128
TYSON FOODS INC SRUNSEC DIR	0.00%	CDSCB4995
CAPITAL ONE BANK USA NA SOFR DIR	0.00%	CDSCB4136
APACHE CORP SR UNSEC DIR	0.00%	CDSCB3963
CARDINAL HEALTH INC DIR	0.00%	CDSCB4144
WEYERHAEUSER CO DEB SR UNSEC DIR	0.00%	CDSCB5075
CARNIVAL CORP YANKEE DEB DIR	0.00%	CDSCB4151
ARROW ELECTRONICS INC SR UNSEC DIR	0.00%	CDSCB3971
CATERPILLAR INC GLBL SR UNSEC DIR	0.00%	CDSCB4169
HP INC GLBL SR UNSEC DIR	0.00%	CDSCB4490
CISCO SYSTEMS INC SR UNSEC DIR	0.00%	CDSCB4177
AUTOZONE INC DIR	0.00%	CDSCB3989
COMCAST CORP SR UNSEC DIR	0.00%	CDSCB4185
INGERSOLL-RAND CO DEB DIR	0.00%	CDSCB4532
CONAGRA BRANDS INC SR UNSECURED DIR	0.00%	CDSCB4193
AVNET INC GLBL SR UNSEC DIR	0.00%	CDSCB3997

CONOCOPHILLIPS GBL CO GTD DIR	0.00%	CDSCB4201
BARRICK GOLD CORP GBL SR UNSECURED DIR	0.00%	CDSCB4003
CONSTELLATION ENERGY GRO SR UNSECURE DIR	0.00%	CDSCB4219
KROGER CO DIR	0.00%	CDSCB4615
COX COMMUNICATIONS INC DEB SR UNSEC DIR	0.00%	CDSCB4227
BAXTER INTERNATIONAL INC SR UNSEC DIR	0.00%	CDSCB4011
D.R. HORTON INC GBL SR UNSEC DIR	0.00%	CDSCB4235
LOWES COMPANIES INC GBL SR UNSEC DIR	0.00%	CDSCB4656
DXC TECHNOLOGY CO SR UNSEC DIR	0.00%	CDSCB4243
BERKSHIRE HATHAWAY INC SR UNSEC DIR	0.00%	CDSCB4029
DARDEN RESTAURANTS INC SR UNSEC DIR	0.00%	CDSCB4250
MARRIOTT INTERNATIONAL SR UNSEC DIR	0.00%	CDSCB4698
DEVON ENERGY CORPORATION SR UNSEC DIR	0.00%	CDSCB4276
BEST BUY CO INC SR UNSEC DIR	0.00%	CDSCB4037
WALT DISNEY COMPANY/THE DIR	0.00%	CDSCB4284
MONDELEZ INTERNATIONAL SR UNSEC DIR	0.00%	CDSCB4730
DOMINION ENERGY INC DIR	0.00%	CDSCB4292
BLOCK FINANCIAL LLC DIR	0.00%	CDSCB4045
DOMTAR CORP SR UNSEC DIR	0.00%	CDSCB4300
NEXTERA ENERGY CAPITAL SR UNSEC DIR	0.00%	CDSCB4771
DOW CHEMICAL CO SR UNSEC DIR	0.00%	CDSCB4318
BOEING CO DEBENTURES SR UNSEC DIR	0.00%	CDSCB4052
JOHNSON & JOHNSON SR UNSEC DIR	0.00%	CDSCB4573
IRO USD 3Y P 1.44800 L 08/23/21 MYC	0.00%	317U607T6
IRS USD R 3ML/1ML+8.5 06/19/17-22 CME	0.00%	SWU0B8909
IRO USD 3Y P 1.39900 L 08/26/21 MYC	0.00%	317U644T1
IRS USD R 3ML/1ML+8.375 04/26/21-22 CME	0.00%	SWU02Y480
IRS CAD 2.56485 03/07/19-30Y LCH	0.00%	SWU00T160
IRS JPY 0.03500 11/29/19-10Y LCH	0.00%	SWU00XXP4
OTC EPUT FN 2.0% 11/50 @ 101:29 FAR	0.00%	3175732A0
OTC EPUT FN 2.0% 11/50 @ 101:30+ FAR	0.00%	31750GYX3
INF SWAP GB NI 3.475 08/15/20-10Y LCH	0.00%	SWU09CC17
INF SWAP GB NI 3.45 02/15/20-10Y LCH	0.00%	SWU0JF673
IRS JPY 0.20000 06/19/19-10Y LCH	0.00%	SWU00SDN2
IRS SEK 0.50000 06/19/19-5Y LCH	0.00%	SWU00SMW2
IRS CHF -0.50000 09/16/20-5Y LCH	0.00%	SWU013C64
IRS EUR 1.31000 06/19/24-5Y LCH	0.00%	SWU00SI72
OIS GBP SONIO/0.50000 12/16/20-5Y LCH	0.00%	SWU0126X4
INF SWAP GB NI 3.453 02/15/20-10Y LCH	0.00%	SWU09HH37
EUROPEAN MONETARY UNION EURO	0.00%	EUR0308E9
INF SWAP GB NI 3.334 08/15/20-5Y LCH	0.00%	SWU09ED12
IRS CAD 2.75000 12/18/18-30Y LCH	0.00%	SWU00RPX9
EUROPEAN MONETARY UNION EURO	0.00%	EUR1179D5
OTC ECAL FN 1.5% 11/50 @ 102:07 FAR	0.00%	317556XC7
OTC EPUT FN 1.5% 12/50 @ 99:07 FAR	0.00%	3175860X4
IRS CAD 1.71250 10/02/19-10Y LCH	0.00%	SWU00WS56
OTC ECAL FN 1.5% 11/50 @ 102:04+ FAR	0.00%	317582RB2
IRS EUR -0.15000 12/15/20-5Y LCH	0.00%	SWU00XQ56
IRS JPY 0.30000 12/16/20-2Y LCH	0.00%	SWU012M08
ROLLS-ROYCE PLC SNR SE ICE	0.00%	SWPC0I0F5
OTC EPUT FN 1.5% 11/50 @ 99:15+ FAR	0.00%	317544V50
OTC EPUT EUR VS USD @ 1.0925 GLM	0.00%	31750GJC6

FIN FUT EURO-BOBL 5Y EUX 12/08/20	0.00%	OEZ000014
IRS USD R 3ML/1ML+9.125 03/18/21-22 CME	0.00%	SWU0SF236
GNMA II TBA 4.0% OCT 30YR JMBO	0.00%	21H0406A6
GNMA II TBA 4.0% NOV 30YR JMBO	0.00%	21H0406B4
OIS GBP SONIO/0.25000 12/16/20-2Y LCH	0.00%	SWU0126W6
IRS GBP 0.72200 02/26/21-30Y LCH	0.00%	SWU010215
FIN FUT AUS 10YR BOND SFE 12/15/20	0.00%	XMZ000016
ITALY GOVT SW SP BRC	0.00%	SWPC0JFW0
OIS GBP SONIO/0.50000 12/16/20-30Y LCH	0.00%	SWU012747
INF SWAP GB NI 3.262 02/15/20-5Y LCH	0.00%	SWU09LL66
IRS USD 1.25000 06/17/20-5Y CME	0.00%	SWU00XIW6
TAIWANESE DOLLAR-NDF	0.00%	TWD0351B6
INF SWAP GB NI 3.2565 02/15/20-5Y LCH	0.00%	SWU09LL58
INF SWAP GB NI 3.258 02/15/20-5Y LCH	0.00%	SWU09LL74
OTC EPUT USD VS KRW @ 1150.0 BOA	0.00%	31750H2Q1
GNMA II TBA 2.0% NOV 30YR JMBO	0.00%	21H0206B6
OTC ECAL FN 1.5% 12/50 @ 101:05+ FAR	0.00%	317532HL6
ISRAELI SHEKEL	0.00%	ILS0345A7
ITALY GOVT SW SP BOA	0.00%	SWPC0JFV2
ITALY GOVT SW SP BRC	0.00%	SWPC0JG41
TAIWANESE DOLLAR-NDF	0.00%	TWD0293A9
OIS GBP SONIO/0.50000 12/16/20-10Y LCH	0.00%	SWU012739
IRO EUR 30Y C -0.15000 L 02/22/21 JPM	0.00%	317U382W0
IRS CAD 1.50000 06/17/20-10Y LCH	0.00%	SWU00Y1I3
JAPAN GOVT JP BP BPS	0.00%	SWPC0FSK0
GNMA II TBA 2.0% OCT 30YR JMBO	0.00%	21H0206A8
IRS CAD 1.90000 12/18/19-10Y LCH	0.00%	SWU00UG12
SINGAPORE DOLLARS	0.00%	SGD0351B2
MALAYSIAN RINGGIT-NDF	0.00%	MYR0351A6
OTC ECAL CAD VS JPY @ 82.5 BRC	0.00%	31750GXL0
SOUTH KOREA GOVT AS BP HUS	0.00%	SWPC0H4H9
IRS CAD 2.50000 06/19/19-10Y CME	0.00%	SWU00S6N0
IRS EUR 0.25000 12/15/20-10Y LCH	0.00%	SWU00XHC1
GNMA II TBA 3.5% OCT 30YR JMBO	0.00%	21H0326A3
IRO EUR 30Y C -0.15000 L 02/17/21 MYC	0.00%	317U345W6
FIN FUT US 10YR CBT 12/21/20	0.00%	TYZ000015
IRO EUR 30Y C -0.15000 L 02/22/21 GLM	0.00%	317U381W1
IRS USD 0.40000 01/15/21-7Y LCH	0.00%	SWU013ZU6
FIN FUT US 5YR CBT 12/31/20	0.00%	FVZ000016
JAPAN GOVT JP BP GST	0.00%	SWPC0FSJ3
JAPAN GOVT JP BP CBK	0.00%	SWPC0FSL8
FNMA TBA 3.5% OCT 30YR	0.00%	01F0326A7
SWEDISH KRONER	0.00%	SEK0276A3
FNMA TBA 2.5% NOV 30YR	0.00%	01F0226B6
CHINA AS BP GST	0.00%	SWPC0H4C0
NORWEGIAN KRONER	0.00%	NOK0276A6
MEXICAN NUEVO PESO	0.00%	MXN1069A3
SOUTH KOREA GOVT AS BP BPS	0.00%	SWPC0H4D8
FNMA TBA 4.0% NOV 30YR	0.00%	01F0406B8
DANISH KRONER	0.00%	DKK0336C9
FIN FUT US ULTRA 30YR CBT 12/21/20	0.00%	WNZ000015
JAPANESE YEN	0.00%	JPY0276D7

AUSTRALIAN DOLLARS	0.00% AUD0308D0
BRITISH POUND STERLING	0.00% GBP0308C5
DANISH KRONER	-0.01% DKK0275B4
CHINESE - YUAN RENMINBI (CNH)	-0.01% CNH0351A2
CASH Uninvested USD	-0.02% 00000USD6
FX Hedging Contract MTM valuation	-0.04% n/a
JP Morgan Chase & Co. AUD Cash Deposit	-0.08% n/a
NEW ZEALAND DOLLAR	-0.15% NZD0276A9