

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	Fisher Funds TWO KiwiSaver Scheme	1.0	Offer number	OFR10666
Fund name	GlidePath age 65		Fund number	FND1090
Period disclosure applies [dd/mm/yyyy]	30/09/2019			
Asset name	% of fund net assets		Security code	
Bayfair Mall		2.62%	Bayfair Mall	
ANZ 10 A/C - Current Accounts 30/09/2019		1.71%	ANZ 10 A/C - Current Accounts 30/09/2019	
Government Of New Zealand 3.5% 14-apr-2033		1.65%	NZGOVDT433C9	
Government Of New Zealand 2.0% 20-sep-2025		1.55%	NZIIBDT002C2	
Government Of New Zealand 2.5% 20-sep-2040		1.38%	NZIIBDT005C5	
Government Of New Zealand 4.5% 15-apr-2027		1.33%	NZGOVDT427C1	
Westpac New Zealand Ltd. Frn 14-feb-2022		1.11%	NZWNZD0222L8	
International Finance Corporation 3.625% 20-may-2020		1.08%	NZIFCDT007C3	
KfW Bankengruppe 3.75% 29-may-2020		1.08%	NZKFDZT001C5	
Merivale Mall		1.07%	Merivale Mall	
Bank Of New Zealand Limited Frn 15-may-2020		1.05%	NZBNZDT393C7	
Rabobank Nederland Frn 22-mar-2021		1.03%	NZRABDT017C7	
Asb Bank Ltd. Frn 22-feb-2022		1.03%	NZABBDT043C1	
Government Of New Zealand 2.75% 15-apr-2025		1.01%	NZGOVDT425C5	
Auckland International Airport Limited Frn 11-apr-2020		1.01%	NZAIAD0420L7	
Asb Bank Ltd. Frn 19-jan-2021		0.94%	NZABBDT041C5	
ANZ Bank Deposit A/C - Deposit Accounts 12/01/2020		0.81%	ANZ Bank Deposit A/C - Deposit Accounts 12/01/2020	
Bank Of New Zealand Limited Frn 14-sep-2020		0.81%	NZBNZDT390C3	
2Y T-Note (CBT) Dec 19 31/12/2019		0.77%	2Y T-Note (CBT) Dec 19 31/12/2019	
10Y Japan Govt Bond (OSE) Dec 19 12/12/2019		0.77%	10Y Japan Govt Bond (OSE) Dec 19 12/12/2019	
Kiwibank Deposit A/C - Deposit Accounts 02/12/2020		0.76%	Kiwibank Deposit A/C - Deposit Accounts 02/12/2020	
Fonterra Co-operative Group Limited Frn 09-nov-2020		0.74%	NZFCGDT395C4	
ASB Bank Deposit A/C - Deposit Accounts 20/06/2021		0.72%	ASB Bank Deposit A/C - Deposit Accounts 20/06/2021	
Kiwibank Limited Frn 22-nov-2021		0.72%	NZKIWD2021L4	
Aecom Building		0.70%	Aecom Building	
ANZ Bank Deposit A/C - Deposit Accounts 14/02/2020		0.67%	ANZ Bank Deposit A/C - Deposit Accounts 14/02/2020	
Bank Of New Zealand Limited Frn 29-aug-2022		0.67%	NZBNZDT395C2	
Government Of New Zealand 2.75% 15-apr-2037		0.67%	NZGOVDT437C0	
Fonterra Co-operative Group Limited Frn 08-oct-2021		0.67%	NZFCGDT424C2	
a2 Milk Company Ltd.		0.64%	NZATME0002S8	
Insurance Australia Group Limited 5.15% 15-jun-2043		0.63%	NZIAGDT003C3	
Wpac Bank Deposit AC - Deposit Accounts 12/02/2020		0.62%	Wpac Bank Deposit AC - Deposit Accounts 12/02/2020	
Hsbc New Zealand Frn 29-mar-2021		0.60%	NZHKBDT007C8	
Government Of New Zealand 3.0% 20-apr-2029		0.59%	NZGOVDT429C7	
Kiwibank Deposit A/C - Deposit Accounts 12/03/2021		0.59%	Kiwibank Deposit A/C - Deposit Accounts 12/03/2021	
Kiwibank Limited Frn 06-dec-2019		0.58%	NZKIWD1219L5	
Tr Group Ltd. 4.533% 07-mar-2024		0.55%	NZTRGD0324L9	
Goodman Fielder		0.55%	Goodman Fielder	
Wpac Bank Deposit AC - Deposit Accounts 20/05/2021		0.55%	Wpac Bank Deposit AC - Deposit Accounts 20/05/2021	
Tax Traders Limited 30/03/2020 30/03/2020		0.54%	Tax Traders Limited 30/03/2020 30/03/2020	
Fisher & Paykel Healthcare Corporation Limited		0.53%	NZFAPE0001S2	
Infratil Limited		0.52%	NZIFTE0003S3	
Kiwibank Deposit A/C - Deposit Accounts 12/09/2020		0.52%	Kiwibank Deposit A/C - Deposit Accounts 12/09/2020	
Natwest Markets Plc 8.25% 05-may-2021		0.52%	XS0621635936	
BNZ Bank Deposit A/C - Deposit Accounts 06/07/2020		0.50%	BNZ Bank Deposit A/C - Deposit Accounts 06/07/2020	
Tax Traders Limited 22/06/2020 22/06/2020		0.46%	Tax Traders Limited 22/06/2020 22/06/2020	
ANZ Bank Deposit A/C - Deposit Accounts 12/07/2020		0.46%	ANZ Bank Deposit A/C - Deposit Accounts 12/07/2020	
Meridian Energy Limited		0.46%	NZMELE0002S7	
ANZ Bank Deposit A/C - Deposit Accounts 22/03/2021		0.46%	ANZ Bank Deposit A/C - Deposit Accounts 22/03/2021	

Wpac Bank Deposit AC - Deposit Accounts 24/01/2020 Mainfreight Limited Contact Energy Limited	0.45% Wpac Bank Deposit AC - Deposit Accounts 24/01/2020 0.45% NZMFTF0001S9 0.44% NZCENE0001S6
Kiwibank Deposit A/C - Deposit Accounts 12/11/2020	0.43% Kiwibank Deposit A/C - Deposit Accounts 12/11/2020
ANZ Bank Deposit A/C - Deposit Accounts 24/02/2020 International Bank For Reconstruction & Development 3.375% 25-jan-2022	0.42% ANZ Bank Deposit A/C - Deposit Accounts 24/02/2020 0.42% NZIBDDT011C8
ANZ Bank Deposit A/C - Deposit Accounts 14/06/2021 International Bank For Reconstruction & Development 3.75% 10-feb-2020	0.41% ANZ Bank Deposit A/C - Deposit Accounts 14/06/2021 0.41% NZIBDDT009C2
Kommunalbanken As (norway) 5.125% 14-may-2021	0.41% NZKBNDT008C8
ASB Bank Deposit A/C - Deposit Accounts 24/06/2021 Government Of Canada 1.5% 01-jun-2023 Asb Bank Ltd. 5.25% 15-dec-2026	0.41% ASB Bank Deposit A/C - Deposit Accounts 24/06/2021 0.40% CA135087A610 0.38% NZABBDG002C2
ANZ Bank Deposit A/C - Deposit Accounts 04/03/2020	0.38% ANZ Bank Deposit A/C - Deposit Accounts 04/03/2020
ANZ Bank Deposit A/C - Deposit Accounts 28/08/2020 Auckland International Airport Limited Westfield Place Alphabet Inc. Class A	0.37% ANZ Bank Deposit A/C - Deposit Accounts 28/08/2020 0.37% NZAIAE0002S6 0.37% Westfield Place 0.37% US02079K3059
ANZ Bank Deposit A/C - Deposit Accounts 08/09/2021	0.36% ANZ Bank Deposit A/C - Deposit Accounts 08/09/2021
BNZ Bank Deposit A/C - Deposit Accounts 16/01/2020 Xero Limited	0.36% BNZ Bank Deposit A/C - Deposit Accounts 16/01/2020 0.35% NZXROE0001S2
Kiwibank Deposit A/C - Deposit Accounts 04/12/2019	0.35% Kiwibank Deposit A/C - Deposit Accounts 04/12/2019
Wpac Bank Deposit AC - Deposit Accounts 06/07/2020 Government Of The United States Of America 2.125% 15-may- 2025 Asb Bank Ltd. Frn 19-jan-2021	0.35% Wpac Bank Deposit AC - Deposit Accounts 06/07/2020 0.34% US912828XB14 0.33% NZABBDT040C7
ANZ Bank Deposit A/C - Deposit Accounts 20/11/2020 Port of Tauranga Limited Crown Castle International Corp Transpower New Zealand Ltd. 4.3% 30-jun-2022 KfW Bankengruppe 3.375% 15-feb-2021	0.32% ANZ Bank Deposit A/C - Deposit Accounts 20/11/2020 0.31% NZPOTE0003S0 0.31% US22822V1017 0.31% NZTRPD0030L3 0.31% NZKFZDT002C3
Fonterra Co-operative Group Limited 4.15% 14-nov-2025 Summerset Group Holdings Limited	0.31% NZFCGDG005C4 0.31% NZSUME0001S0
ANZ Bank Deposit A/C - Deposit Accounts 16/06/2020 American Tower Corporation Government Of The United States Of America 2.25% 15-nov- 2024 Chorus Limited 4.12% 06-may-2021 New Zealand Local Government Funding Agency Ltd. 2.25% 15- apr-2024	0.30% ANZ Bank Deposit A/C - Deposit Accounts 16/06/2020 0.30% US03027X1000 0.30% US912828G385 0.30% NZCNUDT002C8 0.29% NZLGFDT011C6
ANZ Bank Deposit A/C - Deposit Accounts 28/10/2019	0.29% ANZ Bank Deposit A/C - Deposit Accounts 28/10/2019
ANZ Bank Deposit A/C - Deposit Accounts 24/06/2020 U S TREASURY REPO	0.29% ANZ Bank Deposit A/C - Deposit Accounts 24/06/2020 0.29% U S TREASURY REPO
ANZ Bank Deposit A/C - Deposit Accounts 22/06/2020 International Bank For Reconstruction & Development 4.625% 06-oct-2021 Boc Ltd. (new Zealand) Frn 19-apr-2021 New Zealand Local Government Funding Agency Ltd. 2.75% 14- apr-2022	0.29% ANZ Bank Deposit A/C - Deposit Accounts 22/06/2020 0.29% NZIBDDT008C4 0.29% NZBOCDT002C0 0.28% NZLGFDT010C8
ANZ Bank Deposit A/C - Deposit Accounts 12/05/2020 Apollo Campervans, Richard Pearse Dr	0.28% ANZ Bank Deposit A/C - Deposit Accounts 12/05/2020 0.28% Apollo Campervans, Richard Pearse Dr
ASB Bank Deposit A/C - Deposit Accounts 08/04/2021 Anz Bank New Zealand Ltd. Frn 08-mar-2020 Union Pacific Corporation	0.27% ASB Bank Deposit A/C - Deposit Accounts 08/04/2021 0.27% NZANBDT020C5 0.27% US9078181081

Bank Of New Zealand Limited Frn 17-dec-2025	0.27% NZBNZDT383C8
Wpac Bank Deposit AC - Deposit Accounts 22/09/2020	0.26% Wpac Bank Deposit AC - Deposit Accounts 22/09/2020
Spark New Zealand Limited	0.26% NZTELE0001S4
Facebook, Inc. Class A	0.26% US30303M1027
Wpac Bank Deposit AC - Deposit Accounts 30/01/2020	0.25% Wpac Bank Deposit AC - Deposit Accounts 30/01/2020
Government Of The United States Of America 1.75% 28-feb-2022	0.25% US912828J439
Ryman Healthcare Ltd.	0.25% NZRYME0001S4
ANZ Bank Deposit A/C - Deposit Accounts 10/05/2021	0.25% ANZ Bank Deposit A/C - Deposit Accounts 10/05/2021
Government Of Japan 0.1% 20-jun-2022	0.25% JP1051321H69
Freightways Limited	0.25% NZFREE0001S0
Tax Traders Limited 02/06/2020 02/06/2020	0.24% Tax Traders Limited 02/06/2020 02/06/2020
Southland Building Society 7.16% 28-mar-2028	0.24% NZSBBDT129C8
Wpac Bank Deposit AC - Deposit Accounts 06/08/2020	0.24% Wpac Bank Deposit AC - Deposit Accounts 06/08/2020
Wpac Bank Deposit AC - Deposit Accounts 04/02/2020	0.24% Wpac Bank Deposit AC - Deposit Accounts 04/02/2020
Her Majesty The Queen In Right Of New Zealand 1.5% 15-may-2031	0.24% NZGOVDT531C0
Spark Finance Ltd. 3.37% 07-mar-2024	0.24% NZSPFD0580L4
Government Of The United States Of America 5.25% 15-feb-2029	0.24% US912810FG86
ASB Bank Deposit A/C - Deposit Accounts 00/07/2021	0.23% ASB Bank Deposit A/C - Deposit Accounts 00/07/2021
ANZ Bank Deposit A/C - Deposit Accounts 22/01/2021	0.23% ANZ Bank Deposit A/C - Deposit Accounts 22/01/2021
ANZ Bank Deposit A/C - Deposit Accounts 28/11/2019	0.23% ANZ Bank Deposit A/C - Deposit Accounts 28/11/2019
Goodman Property Trust	0.23% NZCPTE0001S9
Tilt Renewables Ltd.	0.23% NZTLTE0003S8
Anz Bank New Zealand Ltd. Frn 21-dec-2020	0.23% NZANBDG030C9
Transurban Group Ltd.	0.23% AU000000TCL6
Mastercard Incorporated Class A	0.23% US57636Q1040
Alibaba Group Holding Ltd. Sponsored ADR	0.22% US01609W1027
ANZ Bank Deposit A/C - Deposit Accounts 10/10/2019	0.22% ANZ Bank Deposit A/C - Deposit Accounts 10/10/2019
Housing New Zealand Ltd. 3.42% 18-oct-2028	0.22% NZHNZD0628L7
Seek Limited	0.22% AU000000SEK6
TJX Companies Inc	0.22% US8725401090
Abbott Laboratories	0.21% US0028241000
Wpac Bank Deposit AC - Deposit Accounts 12/07/2020	0.21% Wpac Bank Deposit AC - Deposit Accounts 12/07/2020
ANZ Bank Deposit A/C - Deposit Accounts 20/02/2020	0.21% ANZ Bank Deposit A/C - Deposit Accounts 20/02/2020
Kinder Morgan Inc Class P	0.21% US49456B1017
International Bank For Reconstruction & Development 3.5% 22-jan-2021	0.21% NZIBDDT010C0
Charter Hall Education Trust	0.21% AU0000030645
New Zealand Local Government Funding Agency Ltd. 5.5% 15-apr-2023	0.21% NZLGFDT005C8
Flughafen Wien AG	0.20% AT00000VIE62
PayPal Holdings Inc	0.20% US70450Y1038
ANZ Bank Deposit A/C - Deposit Accounts 08/11/2020	0.20% ANZ Bank Deposit A/C - Deposit Accounts 08/11/2020
Asb Bank Ltd. 4.4225% 25-feb-2020	0.20% NZABBDT032C4
ANZ Bank Deposit A/C - Deposit Accounts 12/02/2020	0.20% ANZ Bank Deposit A/C - Deposit Accounts 12/02/2020
Kiwi Property Group Ltd.	0.19% NZKPGE0001S9
Tax Traders Limited 29/03/2021 28/03/2021	0.19% Tax Traders Limited 29/03/2021 28/03/2021
Kommunalbanken AS 26/05/2021 FRN 26/05/2021	0.19% Kommunalbanken AS 26/05/2021 FRN 26/05/2021
ANZ Bank Deposit A/C - Deposit Accounts 12/11/2019	0.19% ANZ Bank Deposit A/C - Deposit Accounts 12/11/2019
Westpac Banking Corporation 4.695% 01-sep-2026	0.19% NZWBDC0010L1
Westpac New Zealand Ltd. 3.795% 28-apr-2021	0.19% NZWNZD0421L6
Carsales.Com Limited	0.19% AU000000CAR3
CSL Limited	0.19% AU000000CSL8
adidas AG	0.19% DE000A1EWWW0
Government Of New Zealand 2.5% 20-sep-2035	0.19% NZIIBDT004C8
Apple Inc.	0.18% US0378331005
Norfolk Southern Corporation	0.18% US6558441084

Bank Of New Zealand Limited 4.426% 18-jun-2020	0.18% NZBNZDT380C4
Dollar General Corporation	0.18% US2566771059
Vista Group International Ltd	0.18% NZVGLE0003S1
Government Of Japan 0.3% 20-dec-2025	0.18% JP1103411FC6
ANZ Bank Deposit A/C - Deposit Accounts 06/08/2020	0.18% ANZ Bank Deposit A/C - Deposit Accounts 06/08/2020
ANZ Bank Deposit A/C - Deposit Accounts 28/01/2020	0.17% ANZ Bank Deposit A/C - Deposit Accounts 28/01/2020
Aeroports de Paris SA	0.17% FR0010340141
Allied Pickfords	0.17% Allied Pickfords
Wel Networks Ltd. 4.9% 02-aug-2023	0.17% NZWELD0010L6
Resimac Versailles Tst 2017-1 CI A2 FRN 16/04/2049	0.16% Resimac Versailles Tst 2017-1 CI A2 FRN 16/04/2049
Amazon.com, Inc.	0.16% US0231351067
ANZ Bank Deposit A/C - Deposit Accounts 20/12/2019	0.16% ANZ Bank Deposit A/C - Deposit Accounts 20/12/2019
Fresenius Medical Care AG & Co. KGaA	0.16% DE0005785802
Kiwibank Limited 4.6475% 29-may-2020	0.16% NZKIWD0520L7
Government Of Japan 0.1% 20-sep-2021	0.16% JP1051291G90
Signature Bank	0.16% US82669G1040
New Zealand Local Government Funding Agency Ltd. 2.75% 15-apr-2025	0.16% NZLGFDT008C2
Government Of United Kingdom 2.0% 07-sep-2025	0.15% GB00BTHH2R79
Tencent Holdings Ltd.	0.15% KYG875721634
New Zealand Refining Co. Ltd. 5.1% 01-mar-2034	0.15% NZNZRDT001C8
SPANISH GOVT BD (BONOS Y OBLIG)	0.15% ES0000012B88
EssilorLuxottica SA	0.15% FR0000121667
Link Administration Holdings Ltd.	0.15% AU000000LNK2
ASB Bank Deposit A/C - Deposit Accounts 04/03/2020	0.14% ASB Bank Deposit A/C - Deposit Accounts 04/03/2020
ICON Plc	0.14% IE0005711209
ASX SPI 200 (SFE) Dec 19 20/12/2019	0.14% ASX SPI 200 (SFE) Dec 19 20/12/2019
JAPANESE GOVT BOND (30Y) #61	0.14% JP1300611K15
Dollar Tree, Inc.	0.14% US2567461080
United Parcel Service, Inc. Class B	0.14% US9113121068
Landwirtschaftliche Rentenbank 3.0% 03-may-2021	0.14% NZLRBDT011C7
Electronic Arts Inc.	0.14% US2855121099
Papanui Road	0.14% Papanui Road
Commonwealth Bank of Australia	0.14% AU000000CBA7
Delegat Group Limited	0.14% NZDGLE0001S3
Anheuser-busch Inbev Worldwide, Inc. 5.875% 15-jun-2035	0.14% US035240AF74
Rio Tinto Limited	0.13% AU000000RIO1
Nordic Investment Bank 3.125% 18-mar-2021	0.13% NZNIBDT010C8
Cognizant Technology Solutions Corporation Class A	0.13% US1924461023
Flughafen Zurich AG	0.13% CH0319416936
New Zealand Local Government Funding Agency Ltd. 4.5% 15-apr-2027	0.13% NZLGFDT007C4
Microsoft Corporation	0.13% US5949181045
Nextdc Limited Frn 09-jun-2022	0.13% AU3FN0043337
Nextdc Limited 6.25% 09-jun-2021	0.13% AU3CB0244358
Domino's Pizza Enterprises Limited	0.12% AU000000DMPO
Hexcel Corporation	0.12% US4282911084
Tax Traders Limited 22/10/2019 22/10/2019	0.12% Tax Traders Limited 22/10/2019 22/10/2019
Stride Property Ltd & Stride Investment Management Ltd.	0.12% NZSPGE0001S2
Wisetech Global Ltd.	0.12% AU000000WTC3
AUB Group Limited	0.12% AU000000AUB9
New Zealand Local Government Funding Agency Ltd. 3.5% 14-apr-2033	0.12% NZLGFDT009C0
National Australia Bank Limited	0.12% AU000000NAB4
JAPANESE GOVT BOND (30Y) #52	0.12% JP1300521G93
Resimac Versailles Tst 2019-1 CI A1 FRN 16/10/2050	0.12% Resimac Versailles Tst 2019-1 CI A1 FRN 16/10/2050
STIF FUND (USD) (JPM CHASE)	0.11% STIF FUND (USD) (JPM CHASE)
Westpac Banking Corporation	0.11% AU000000WBC1
Credit Corp Group Limited	0.11% AU000000CCP3
Government Of Italy 2.2% 01-jun-2027	0.11% IT0005240830
Royal Bank Of Scotland Group Plc 4.8% 05-apr-2026	0.11% US780097BA81
Government Of France 0.5% 25-may-2025	0.11% FR0012517027

Rabobank Nederland (wellington Branch) 4.592% 10-jun-2020	0.11% NZRABDT014C4
Government Of The United States Of America 2.25% 15-nov-2025	0.11% US912828M565
oOh media Ltd	0.11% AU000000OML6
Government Of France 1.25% 25-may-2036	0.11% FR0013154044
Government Of Japan 0.1% 20-dec-2028	0.11% JP1103531K10
Dexus	0.11% AU000000DXS1
Resmed Inc CHESS Depository Interests on a ratio of 10 CDIs per ord.sh	0.11% AU000000RMD6
Government Of Japan 0.4% 20-sep-2025	0.11% JP1103401F97
Vmware, Inc. 3.9% 21-aug-2027	0.11% US928563AC98
Housing New Zealand Ltd. 3.36% 12-jun-2025	0.10% NZHNZD0625L3
CMS Energy Corporation	0.10% US1258961002
Microsoft Corporation 3.3% 06-feb-2027	0.10% US594918BY93
ARB Corporation Limited	0.10% AU000000ARB5
ASB Bank Deposit A/C - Deposit Accounts 06/04/2020	0.10% ASB Bank Deposit A/C - Deposit Accounts 06/04/2020
ONE Gas, Inc.	0.10% US68235P1084
ASB Bank Deposit A/C - Deposit Accounts 12/08/2020	0.10% ASB Bank Deposit A/C - Deposit Accounts 12/08/2020
Vrx Escrow Corp. 4.5% 15-may-2023	0.10% XS1205619288
Edwards Lifesciences Corporation	0.10% US28176E1082
Dunedin City Treasury Ltd. 3.98% 15-apr-2026	0.10% NZDCTDT109C6
Arena REIT	0.10% AU000000ARF6
CBA Margin Ac Swp NZ - Deposit Accounts 30/09/2019	0.10% CBA Margin Ac Swp NZ - Deposit Accounts 30/09/2019
LKQ Corporation	0.10% US5018892084
New Zealand Local Government Funding Agency Ltd. 1.5% 20-apr-2029	0.10% NZLGFDT012C4
Zoetis, Inc. Class A	0.10% US98978V1035
Transpower New Zealand Ltd. 5.893% 15-mar-2028	0.10% NZTRPD0328L1
JAPANESE GOVT BOND (10Y) #355	0.10% JP1103551K72
American Water Works Company, Inc.	0.10% US0304201033
JPM USD Call A/c - Current Accounts 30/09/2019	0.10% JPM USD Call A/c - Current Accounts 30/09/2019
Government Of United Kingdom 3.25% 22-jan-2044	0.10% GB00B8429V04
Afterpay Touch Group Limited 7.25% 27-apr-2022	0.10% AU3CB0252575
Nextdc Limited	0.09% AU000000NXT8
Kommunalbanken As (norway) 4.0% 20-aug-2025	0.09% NZKBNDT009C6
Tyler Technologies, Inc.	0.09% US9022521051
JPM Margin A/C NZD - Deposit Accounts 30/09/2019	0.09% JPM Margin A/C NZD - Deposit Accounts 30/09/2019
JPMorgan Chase & Co.	0.09% US46625H1005
QNB FINANCE LTD SR UNSEC FRN	0.09% XS1824431313
ASB Bank RCD 09/12/2019 08/12/2019	0.09% ASB Bank RCD 09/12/2019 08/12/2019
eMini S&P 500 (CME) Dec 19 20/12/2019	0.09% eMini S&P 500 (CME) Dec 19 20/12/2019
ONTARIO (PROVINCE OF) BD (1500MM)	0.09% CA68323AAW41
Ansell Limited	0.09% AU000000ANN9
Sonic Healthcare Limited	0.09% AU000000SHL7
JAPANESE GOVT BOND (30Y) #62	0.09% JP1300621K47
RIPON 1A A1 3MLIB+80BP 144A	0.08% XS1593589689
Landwirtschaftliche Rentenbank 4.375% 08-oct-2020	0.08% NZLRBDT007C5
Landwirtschaftliche Rentenbank 5.375% 23-apr-2024	0.08% NZLRBDT009C1
Brambles Limited	0.08% AU000000BXB1
ASB Bank Deposit A/C - Deposit Accounts 10/06/2021	0.08% ASB Bank Deposit A/C - Deposit Accounts 10/06/2021
BARCLAYS BANK PLC - CONTINGENT CAPITAL	0.08% US06740L8C27
ASB Bank Deposit A/C - Deposit Accounts 12/04/2021	0.08% ASB Bank Deposit A/C - Deposit Accounts 12/04/2021
ASB Bank Deposit A/C - Deposit Accounts 26/04/2021	0.08% ASB Bank Deposit A/C - Deposit Accounts 26/04/2021
ASB Bank Deposit A/C - Deposit Accounts 04/05/2021	0.08% ASB Bank Deposit A/C - Deposit Accounts 04/05/2021
ASB Bank Deposit A/C - Deposit Accounts 24/05/2021	0.08% ASB Bank Deposit A/C - Deposit Accounts 24/05/2021
Metlifecare Limited 3.0% 30-sep-2026	0.08% NZMETDT001C2
Anz Bank New Zealand Ltd. 4.48% 11-may-2020	0.08% NZANBDG027C5
Z Energy Ltd.	0.08% NZZELE0001S1
DEXIA CREDIT LOCAL	0.08% XS1751347946
AT&T Inc.	0.08% US00206R1023
Johnson & Johnson	0.08% US4781601046

Government Of The United States Of America 2.25% 15-nov-2027	0.08% US9128283F58
Government Of The United States Of America 4.375% 15-may-2041	0.08% US912810QQ40
Ecolab Inc.	0.08% US2788651006
FRANCE GOVT OAT BD	0.08% FR0013257524
JAPANESE GOVT BOND (10Y) #354	0.08% JP1103541K42
JAPANESE GOVT BOND (1LB) #23	0.08% JP1120231J51
Descartes Systems Group Inc.	0.08% CA2499061083
Nanosonics Limited	0.08% AU000000NAN9
Altice France Sa 7.375% 01-may-2026	0.08% US67054KAA79
Landwirtschaftliche Rentenbank 3.625% 08-feb-2022	0.08% NZLRBDT012C5
Pushpay Holdings Ltd	0.08% NZPAYE000359
Government Of Japan 1.5% 20-dec-2044	0.07% JP1300451EC6
International Finance Corporation 2.625% 07-sep-2023	0.07% NZIFCDT010C7
Government Of The United States Of America 0.375% 15-jan-2027	0.07% US912828V491
Government Of Australia 2.75% 21-nov-2029	0.07% AU000XCLWAX7
Government Of Spain 4.4% 31-oct-2023	0.07% ES00000123X3
ASB Bank Deposit A/C - Deposit Accounts 28/05/2020	0.07% ASB Bank Deposit A/C - Deposit Accounts 28/05/2020
ASB Bank Deposit A/C - Deposit Accounts 24/03/2020	0.07% ASB Bank Deposit A/C - Deposit Accounts 24/03/2020
Bank of New Zealand RCD 29/10/2019 28/10/2019	0.07% Bank of New Zealand RCD 29/10/2019 28/10/2019
ASB Bank Deposit A/C - Deposit Accounts 22/04/2020	0.07% ASB Bank Deposit A/C - Deposit Accounts 22/04/2020
Aristocrat Leisure Limited	0.07% AU000000ALL7
KUWAIT INTL BOND REGS	0.07% XS1582346968
ASB Bank Deposit A/C - Deposit Accounts 22/06/2020	0.07% ASB Bank Deposit A/C - Deposit Accounts 22/06/2020
Procter & Gamble Company	0.07% US7427181091
Verizon Communications Inc.	0.07% US92343V1044
Verizon Communications Inc. 3.5% 17-feb-2023	0.07% AU3CB0246213
Chevron Corporation	0.07% US1667641005
JPMorgan AUD Fishers - Current Accounts 30/09/2019	0.07% JPMorgan AUD Fishers - Current Accounts 30/09/2019
Wpac Bank Deposit AC - Deposit Accounts 28/01/2020	0.07% Wpac Bank Deposit AC - Deposit Accounts 28/01/2020
QATAR GOVT SR UNSEC REGS	0.07% XS1806502453
Crystal Almond Sarl 10.0% 01-nov-2021	0.06% XS1405766202
Government Of Canada 0.5% 01-mar-2022	0.06% CA135087G328
Landwirtschaftliche Rentenbank 4.0% 30-jan-2020	0.06% NZLRBDT010C9
Cameco Corporation 3.75% 14-nov-2022	0.06% CA13321LAH11
Bank of America Corp	0.06% US0605051046
Government Of The United States Of America 3.75% 15-nov-2043	0.06% US912810RD28
PROTECTIVE LIFE GLOBAL SEC 144A	0.06% US74368CAE49
Berkshire Hathaway Inc. Class B	0.06% US0846707026
Comcast Corporation Class A	0.06% US20030N1019
EFSD GOV GTD	0.06% EU000A1GODT0
Vodafone Group Plc 4.875% 03-oct-2078	0.06% XS1888180996
Toyota Motor Corp.	0.06% JP3633400001
Cisco Systems, Inc.	0.06% US17275R1023
Walt Disney Company	0.06% US2546871060
Government Of Japan 0.8% 20-mar-2048	0.06% JP1300581J30
U S TREASURY INFLATE PROT BD	0.06% US912828X398
Kiwibank Deposit A/C - Deposit Accounts 12/11/2019	0.06% Kiwibank Deposit A/C - Deposit Accounts 12/11/2019
Merck & Co., Inc.	0.06% US58933Y1055
Government Of Canada 2.0% 01-jun-2028	0.06% CA135087H235
U S TREASURY INFLATE PROT BD	0.06% US9128283R96
U S TREASURY INFLATE PROT BD	0.06% US912810PZ57
Kennedy Wilson Europe Real Estate Ltd. 3.25% 12-nov-2025	0.06% XS1321149434
JPM GBP Call A/c - Current Accounts 30/09/2019	0.06% JPM GBP Call A/c - Current Accounts 30/09/2019
ING BANK NV COVERED SEC 144A	0.06% US44986L2A69
PWR Holdings Ltd.	0.06% AU000000PWHO
NYKREDIT REALKREDIT**PARTIAL CALL**	0.06% DK0009524431
Kiwibank Deposit A/C - Deposit Accounts 06/11/2019	0.06% Kiwibank Deposit A/C - Deposit Accounts 06/11/2019
DEUTSCHE BANK NY SR UNSEC	0.06% US251526BX61
Intel Corporation	0.05% US4581401001

ASB Bank RCD 11/11/2019 12/11/2019	0.05% ASB Bank RCD 11/11/2019 12/11/2019
Pfizer Inc.	0.05% US7170811035
Bank of New Zealand RCD 20/11/2019 20/11/2019	0.05% Bank of New Zealand RCD 20/11/2019 20/11/2019
Bank of New Zealand RCD 10/01/2020 10/01/2020	0.05% Bank of New Zealand RCD 10/01/2020 10/01/2020
Oracle Corporation	0.05% US68389X1054
Napier Port Holdings Ltd	0.05% NZNPHE0005S2
JPM Margin A/C USD - Deposit Accounts 30/09/2019	0.05% JPM Margin A/C USD - Deposit Accounts 30/09/2019
KFW	0.05% DE000A2LQSP7
Auckland Council 3.17% 27-jun-2023	0.05% NZAKCDT453C0
DEUT PFANDBRIEFBANK AG SEC	0.05% DE000A2LQNK9
Government Of United Kingdom 1.625% 22-oct-2028	0.05% GB00BFX0ZL78
U S TREASURY INFLATE PROT BD	0.05% US912810SB52
Emerald Bay S.A. 08/10/2020 0.00% 08/10/2020	0.05% Emerald Bay S.A. 08/10/2020 0.00% 08/10/2020
Government Of Germany 0.5% 15-feb-2028	0.05% DE0001102440
ROYAL BK SCOTLND GRP PLC SR UNSEC	0.05% US780097BD21
Wells Fargo & Company	0.05% US9497461015
Hca, Inc. 5.0% 15-mar-2024	0.05% US404119BN87
UBS AG STAMFORD CT GLBL SUB	0.05% US90261AAB89
Diamond 1 Finance Corp. 6.02% 15-jun-2026	0.05% US25272KAK97
Resimac Versailles Tst 2017-1 Cl B FRN 16/04/2049	0.05% Resimac Versailles Tst 2017-1 Cl B FRN 16/04/2049
Government Of Italy 3.25% 01-sep-2046	0.05% IT0005083057
Nestle S.A.	0.05% CH0038863350
BNZ Margin Ac Swp NZ - Deposit Accounts 30/09/2019	0.05% BNZ Margin Ac Swp NZ - Deposit Accounts 30/09/2019
MSCI Emrg Markets Mini (IFUS) Dec 19 20/12/2019	0.05% MSCI Emrg Markets Mini (IFUS) Dec 19 20/12/2019
International Business Machines Corporation	0.05% US4592001014
International Bank For Reconstruction & Development 3.0% 02-feb-2023	0.05% NZIBDDT012C6
International Bank For Reconstruction & Development 2.5% 24-jan-2024	0.05% NZIBDDT013C4
Roche Holding AG	0.05% CH0012032048
ITALIAN BTP BOND	0.05% IT0005370306
RABOBANK NEDERLAND JR SUB	0.05% XS1171914515
Total SA	0.05% FR0000120271
Exxon Mobil Corporation	0.05% US30231G1022
Technology One Limited	0.05% AU000000TNE8
Citigroup Inc.	0.05% US1729674242
JPM EUR Call A/c - Current Accounts 30/09/2019	0.05% JPM EUR Call A/c - Current Accounts 30/09/2019
Sanofi	0.05% FR0000120578
NZClear - Nett Settlement 30/09/2019	0.05% NZClear - Nett Settlement 30/09/2019
Ingenia Communities Group	0.05% AU000000INA9
Government Of Spain 2.9% 31-oct-2046	0.05% ES00000128C6
Government Of Germany 1.75% 15-feb-2024	0.05% DE0001102333
Medtronic Plc	0.05% IE00BTN1Y115
IMM 2004-10 1A1 1MLIB+64BP	0.05% US45254NLJ45
BP p.l.c.	0.05% GB0007980591
Accenture Plc Class A	0.04% IE00B4BNMY34
Wpac Bank Deposit AC - Deposit Accounts 04/10/2019	0.04% Wpac Bank Deposit AC - Deposit Accounts 04/10/2019
SUMITOMO MITSUI BANKING SEC	0.04% XS2008801370
Alphabet Inc. Class C	0.04% US02079K1079
Wpac Bank Deposit AC - Deposit Accounts 20/02/2020	0.04% Wpac Bank Deposit AC - Deposit Accounts 20/02/2020
AT&T INC SRUNSEC	0.04% US00206RDV15
SAUDI INTERNATIONAL BOND	0.04% XS1508675334
Enel SpA	0.04% IT0003128367
NORDEA KREDIT **PARTIAL CALL**	0.04% DK0002044551
CREDIT SUISSE AG UNSEC REGS	0.04% XS0957135212
REALKREDIT DANMARK**PARTIAL CALL**	0.04% DK0009297194
TWIN 2017-1 A 3MGBP	0.04% XS1622306972
NEW S WALES TREASURY I/L	0.04% AU3TI0000569
Unilever NV	0.04% NL0000388619
AMERN MUN PWR-A-COMB	0.04% US02765UEH32
GlaxoSmithKline plc	0.04% GB0009252882
Government Of Germany 1.25% 15-aug-2048	0.04% DE0001102432
AVIATION CAPITAL GROUP SR UNSEC 144A	0.04% US05369AAE10
MIZUHO FINANCIAL GROUP SR UNSEC	0.04% US60687YAE95
Schneider Electric SE	0.04% FR0000121972
Fletcher Building Limited	0.04% NZFBUE0001S0

Amgen Inc.	0.04% US0311621009
TOKYO METROPOLITAN GOVT	0.04% XS1605679296
Royal Bank of Canada	0.04% CA7800871021
Siemens AG	0.04% DE0007236101
Government Of United Kingdom 1.75% 07-sep-2037	0.04% GB00BZB26Y51
ZIMMER BIOMET HOLDINGS INC SR UNSEC	0.04% US98956PAF99
Walmart Inc.	0.04% US9311421039
PARTNERRE IRELAND FINANC CO GTD SR UNSEC	0.04% XS1489391109
Danske Bank A/s 5.75% Perp	0.04% XS1044578273
ZIMMER BIOMET HOLDINGS INC SR UNSEC	0.04% US98956PAL67
EBOS Group Limited	0.04% NZEBOE000156
Rio Tinto plc	0.04% GB0007188757
Government Of The United States Of America 2.875% 15-nov-2046	0.04% US912810RU43
FNMA PASS THRU 30YR #AR6051	0.04% US3138W3WM17
BRITISH COLUMBIA PROV OF	0.04% CA110709DP43
Royal Dutch Shell Plc Class A	0.04% GB00B03MLX29
Banco Bilbao Vizcaya Argentaria, S.A.	0.04% ES0113211835
PROVINCE OF ALBERTA	0.04% US013051EE35
Nxz Limited 5.4% 20-jun-2033	0.04% NZNZXD0010L5
Vodafone Group Plc	0.04% GB00BH4HKS39
Lowe's Companies, Inc.	0.04% US5486611073
ANZ Bank Deposit A/C - Deposit Accounts 04/10/2020	0.03% ANZ Bank Deposit A/C - Deposit Accounts 04/10/2020
CONAGRA BRANDS INC SR UNSEC	0.03% US205887BZ43
ITALIAN BTP BOND	0.03% IT0005345183
USBR 2017-1 A 1MLIB+75BP	0.03% US91754RZF71
EUROPEAN MONETARY UNION EURO	0.03% EZ3K5Q9S11X0
FHLMC GOLD 30YR GNT #GO-8666	0.03% US3128MJW480
SUMITOMO MITSUI BANKING COVERED SEC	0.03% XS1899009705
Tcnz Finance Ltd. 5.25% 25-oct-2019	0.03% NZTCNDT003C9
American Electric Power Company, Inc.	0.03% US0255371017
U S TREASURY INFLATE PROT BD	0.03% US912810PS15
AbbVie, Inc.	0.03% US00287Y1091
BANCA CARIGE SPA COVERED SEC	0.03% IT0005170300
USBR 2016-1 A 1MLIB+75BP	0.03% US91754RZD24
FRANCE (GOVT OF)	0.03% FR0011461037
SANTANDER UK GROUP JR SUB	0.03% XS1244538523
GENERALITAT DE CATALUNYA	0.03% XS0449850980
AAREAL BANK AG COVERED	0.03% XS1681811243
PARGN 13X A1 3MGBP + 24BP	0.03% XS0272533935
PROVINCE OF ALBERTA	0.03% CA013051DR58
Qms Media Ltd. 7.0% 21-nov-2022	0.03% AU3CB0248847
BASF SE	0.03% DE000BASF111
Royal Dutch Shell Plc Class B	0.03% GB00B03MM408
Resimac Versailles Tst 2019-1 CI A2 FRN 16/10/2050	0.03% Resimac Versailles Tst 2019-1 CI A2 FRN 16/10/2050
ENEL FINANCE INTL NV SR UNSEC 144A	0.03% US29278GAA67
LGATE 2008-W1X A1 3MGBP+60BP	0.03% XS0353588386
EUROFINS SCIENTIFIC SE SR UNSEC	0.03% XS1651444140
EFSF	0.03% EU000A1G0EA8
JAPAN FIN ORG MUNICIPAL REGS	0.03% XS1598110184
LLOYDS BANK PLC COVERED EMTN	0.03% XS0737747211
Caterpillar Inc.	0.03% US1491231015
BLACK HILLS CORP SR UNSEC	0.03% US092113AM13
JPM CAD Call A/c - Current Accounts 30/09/2019	0.03% JPM CAD Call A/c - Current Accounts 30/09/2019
Government Of Italy 5.5% 01-nov-2022	0.03% IT0004848831
CENTRAL JAPAN RAILWAY CO	0.03% XS1565064273
JAPAN FIN ORG MUNICIPAL REGS	0.03% XS1392936651
UBS AG JR SUB COCO	0.03% CH0244100266
PRETSL 25 A1 3ML+29BP 144A	0.03% US74042FAA93
FIDELITY NATIONAL INFORM SR UNSEC	0.03% US31620MAS52
NTT FINANCE CORP SR UNSEC FRN	0.03% XS1635905570
KOMMUNALBANKEN AS	0.03% AU3CB0173748
Premier Foods Finance Plc 6.25% 15-oct-2023	0.03% XS1823568248
GOLDMAN SACHS GROUP INC SR UNSEC	0.03% XS1458408561
BRFKREDIT A/S ***PARTIAL CALL***	0.03% DK0009387698
WELLS FARGO BANK NA SR UNSEC	0.03% US94988J5R41
WESTFIELD AMERICA MANAGE CO GTD REGS	0.03% XS1588768926
Nippon Telegraph and Telephone Corporation	0.03% JP3735400008
SABINE PASS LIQUEFACTION	0.03% US785592AE61
PERU (REP OF) GLBL SRUNSC 144A	0.03% US715638BV39
MITSUBISHI UFJ FIN GRP SR UNSEC	0.03% US606822AT15
Voyage Care Bondco Plc 5.875% 01-may-2023	0.03% XS1533911142

CENTRAL NIPPON EXPRESSWY	0.03% XS1703062791
SNCF RESEAU EPIC SR UNSEC EMTN	0.03% XS1695268695
DNB BOLIGKREDITT AS 144A	0.03% US25600WAF77
DEXIA CREDIT LOCAL	0.03% XS1756726136
QUALCOMM INC	0.03% US747525AS26
QATAR GOVT SR UNSEC REGS	0.03% XS1959337582
FORD MOTOR CREDIT CO LLC SR UNSEC	0.03% US345397YE71
JPMORGAN CHASE BANK NA SR UNSEC	0.03% US48125LRP93
PMACC 2018-1 A 1MEUR+45BP	0.03% FR0013358603
FNMA P-T DUS #466507	0.03% US31381PGQ54
SAUDI INTERNATIONAL BOND	0.03% XS1791937441
ONCIL 2016-1 A 3MGBP+140BP	0.03% XS1412495332
Wpac Bank Deposit AC - Deposit Accounts 20/10/2019	0.03% Wpac Bank Deposit AC - Deposit Accounts 20/10/2019
Honda Motor Co., Ltd.	0.03% JP3854600008
JPM Equity Swap 7 11/19 18/11/2019	0.03% JPM Equity Swap 7 11/19 18/11/2019
Wpac Bank Deposit AC - Deposit Accounts 24/11/2019	0.03% Wpac Bank Deposit AC - Deposit Accounts 24/11/2019
Wpac Bank Deposit AC - Deposit Accounts 08/01/2020	0.03% Wpac Bank Deposit AC - Deposit Accounts 08/01/2020
Allianz SE	0.03% DE0008404005
UNICREDIT SPA SR UNSEC REGS	0.03% XS1917910884
CASH COLLATERAL ICE FOB USD	0.03% CASH COLLATERAL ICE FOB USD
Applied Materials, Inc.	0.03% US0382221051
Gilead Sciences, Inc.	0.03% US3755581036
GLOBALWORTH REAL ESTATE SR UNSEC	0.03% XS1577957837
QATAR GOVT SR UNSEC REGS	0.03% XS1807174393
MARKS & SPENCER PLC SR UNSEC	0.03% XS1531151253
ENTERPRISE PRODUCTS OPER SR UNSEC	0.03% US29379VBS16
FNMA PASS THRU 30YR #AR1192	0.03% US3138NXKE62
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.03% US63861VAA52
Reckitt Benckiser Group plc	0.03% GB00B24CGK77
MTF Torana Trust Class A 15/09/24 FRN 16/09/2024	0.03% MTF Torana Trust Class A 15/09/24 FRN 16/09/2024
JPMORGAN CHASE BANK NA SR UNSEC	0.03% US48125LRN46
BROADCOM CRP / CAYMN FI SR UNSEC	0.03% US11134LAD10
MEAG TXB-PLT VOGTLE	0.03% US626207YM09
DEUT PFANDBRIEFBANK AG SEC	0.03% DE000A2DASU8
GENERAL MILLS INC SR UNSEC	0.03% US370334CB82
APEXC 2016-1A ASR 3MLIB+105BP 144A	0.03% US03754WAC55
WELLS FARGO BANK NA SR UNSEC FRN	0.03% US94988J5W36
Home Depot, Inc.	0.03% US4370761029
DEVELOPMENT BK OF JAPAN	0.03% XS1482751812
CHARTER COMM OPT LLC/CAP	0.03% US161175AZ73
Kimberly-Clark Corporation	0.03% US4943681035
Eaton Corp. Plc	0.03% IE00B8KQN827
Visa Inc. Class A	0.02% US92826C8394
COMCAST CORP SR UNSEC	0.02% US20030NCR08
HSBC HOLDINGS PLC SR UNSEC	0.02% US404280CC17
Capital One Financial Corporation	0.02% US14040H1059
COOPERATIEVE RABOBANK UA JR SUB	0.02% XS1400626690
Central Japan Railway Company	0.02% JP3566800003
ABU DHABI GOVT	0.02% XS1696892295
NXP BV/NXP FUNDING LLC SR UNSEC 144A	0.02% US62947QAT58
National Grid plc	0.02% GB00BDR05C01
TWIN 2018-1 A 3MEUR + 88BP	0.02% XS1834945971
3M Company	0.02% US88579Y1010
BRITISH AIRWAYS PLC EETC SEC 144A	0.02% US11043XAA19
MERLIN PROPERTIES SOCIMI SR UNSEC	0.02% XS1619643015
HSBC BANK CANADA COVERED SEC REGS	0.02% USC4R461AA19
NATIONWIDE BLDG SOCIETY SRNPF4 144A	0.02% US63861VAD91
Adobe Inc.	0.02% US00724F1012
Government Of Australia 3.25% 21-jun-2039	0.02% AU000XCLWAP3
TALNT 2019-1A A 144A	0.02% US89231XAA90
JPM Margin A/C JPY - Deposit Accounts 30/09/2019	0.02% JPM Margin A/C JPY - Deposit Accounts 30/09/2019
Experian PLC	0.02% GB00B19NLV48
Thermo Fisher Scientific Inc.	0.02% US8835561023
Diageo plc	0.02% GB0002374006
VIRGIN MEDIA SECURED FIN SR SEC REGS	0.02% XS1207459725
SANTANDER UK GROUP HLDGS SR UNSEC	0.02% US80281LAE56
Lam Research Corporation	0.02% US5128071082
MONDELEZ INTL HLDINGS NE SR UNSEC 144A	0.02% US60920LAA26
SLOVENIA GOVT REGS	0.02% XS0982709221

ANZ Bank Deposit A/C - Deposit Accounts 06/04/2020	0.02% ANZ Bank Deposit A/C - Deposit Accounts 06/04/2020
Danaher Corporation	0.02% US2358511028
MANSD 2007-2X A1 3MGBP+65	0.02% XS0333305299
DELTA AIR LINES INC SR UNSEC	0.02% US247361ZK72
BWSTA 2019-1 A2 144A	0.02% US065606AB16
JPMCC 2019-FL12 A 1MLIB+145BP 144A	0.02% US46651QAA58
COMMUNITY OF MADRID SPAI	0.02% ES0000101842
Tyson Foods, Inc. Class A	0.02% US9024941034
INDX 2005-AR14 2A1A 1MLIB+30	0.02% US45660LRX90
CRED SUIS GP FUN LTD SR UNSEC	0.02% US225433AR25
PNC Financial Services Group, Inc.	0.02% US6934751057
Kimco Realty Corporation	0.02% US49446R1095
Smiths Group Plc	0.02% GB00B1WY2338
BRFKREDIT A/S COVERED ***PARTIAL CALL***	0.02% DK0009393746
CADENT FINANCE PLC SR UNSEC	0.02% XS1492680902
Transpower Finance Ltd. 7.19% 12-nov-2019	0.02% NZ519D1119L7
VIRGIN MONEY PLC	0.02% XS1222597731
Broadcom Inc.	0.02% US11135F1012
TIKEH 2015-1X A1R 3MEUR+60BP	0.02% XS1719253558
CBRE Ops Bank Acc	0.02% CBRE Ops Bank Acc
FCE BANK PLC SR UNSEC	0.02% XS1548776498
SLMA 2005-8 A4 3MLIB	0.02% US78442GQR01
HSBC Holdings Plc	0.02% GB0005405286
BUMP 2019-1 A SONIA + 60BP	0.02% XS1994939657
MORTI 2019-1 A SONIA + 130BP	0.02% XS1998883588
ConocoPhillips	0.02% US20825C1045
Sherwin-Williams Company	0.02% US8243481061
CHARTER COMM OPT LLC/CAP	0.02% US1611758B96
REPUBLIC OF LITHUANIA	0.02% XS0602546136
U S TREASURY INFLATE PROT BD	0.02% US912810FH69
KFW	0.02% DE000A2LQSN2
Mondelez International, Inc. Class A	0.02% US6092071058
KDDI Corporation	0.02% JP3496400007
Suncor Energy Inc.	0.02% CA8672241079
DuPont de Nemours, Inc.	0.02% US26614N1028
TRINI 2015-1X A 1MLIB+115BP **CONSENT**	0.02% XS1327103336
Dover Corporation	0.02% US2600031080
Xcel Energy Inc.	0.02% US98389B1008
DOMI 2019-1 A 3MEUR + 85BP	0.02% XS1991327500
NORDLB LX COV BOND BK	0.02% XS1769800019
ABU DHABI GOVT	0.02% XS1696908471
WELLS FARGO & COMPANY SR UNSEC	0.02% US949746SL69
Naturgy Energy Group, S.A.	0.02% ES0116870314
RMAC 2018-1 A 3MGBP + 70BP	0.02% XS1788988845
NEXTERA ENERGY CAPITAL SR UNSEC	0.02% US65339KBC36
LLOYDS BANK PLC SR UNSEC	0.02% US53944VAK52
Iberdrola SA	0.02% ES0144580Y14
ALBA 2015-1 A 1MGBP + 125BP	0.02% XS1192474978
MORGAN STANLEY SR UNSEC	0.02% US61744YAM03
KRAFT HEINZ FOODS CO SR UNSEC	0.02% US50077LAP13
IHO VERWALTUNGS GMBH SR SEC	0.02% XS2004438458
UnitedHealth Group Incorporated	0.02% US91324P1021
salesforce.com, inc.	0.02% US79466L3024
Smith & Nephew plc	0.02% GB0009223206
CENTRAL NIPPON EXPRESSWY	0.02% XS1484433864
Loblaw Companies Limited	0.02% CA5394811015
U S TREASURY INFLATE PROT BD	0.02% US912810RF75
Orange SA	0.02% FR0000133308
Danone SA	0.02% FR0000120644
Consolidated Edison, Inc.	0.02% US2091151041
CANADIAN GOVERNMENT BD	0.02% CA135087D358
Bank of Nova Scotia	0.02% CA0641491075
LafargeHolcim Ltd.	0.02% CH0012214059
Boston Scientific Corporation	0.02% US1011371077
TE Connectivity Ltd.	0.02% CH0102993182
QUALCOMM Incorporated	0.02% US7475251036
LyondellBasell Industries NV	0.02% NL0009434992
Willis Towers Watson Public Limited Company	0.02% IE00BDB6Q211
United Utilities Group PLC	0.02% GB00B39J2M42
General Mills, Inc.	0.02% US3703341046
Azrieli Group Ltd.	0.02% IL0011194789
Mitsubishi Electric Corp.	0.02% JP3902400005
NORDEA KREDIT**PARTIAL CALL**	0.02% DK0002044122
BB&T Corporation	0.02% US0549371070

Shin-Etsu Chemical Co Ltd	0.02% JP3371200001
LGATE 2007-1 A2B 3MEUR+16BP	0.02% XS0304504003
U.S. Bancorp	0.02% US9029733048
VERIZON COMMUNICATIONS SR UNSEC	0.02% US92343VDU52
Mitsubishi Estate Company, Limited	0.02% JP3899600005
International Finance Corporation 3.0% 06-may-2021	0.02% NZIFCDT008C1
NTT DoCoMo, Inc.	0.02% JP3165650007
eBay Inc.	0.02% US2786421030
PPL Corporation	0.02% US69351T1060
KLA Corporation	0.02% US4824801009
Osaka Gas Co., Ltd.	0.02% JP3180400008
NGATE 2007-3X A3 3MGBP+100	0.02% XS0332288058
LAND NORDRHEIN-WESTFALEN	0.02% DE000NRWOLF2
DKFLD 1 A 3MLIB+100BP	0.02% XS1277627086
Wpac Bank Deposit AC - Deposit Accounts 12/01/2020	0.02% Wpac Bank Deposit AC - Deposit Accounts 12/01/2020
NORDEA KREDIT**PARTIAL CALL**	0.02% DK0002040567
ASB Business Account	0.02% ASB Business Account
LB BADEN-WUERTEMBERG SEC	0.02% DE000LB2CJ96
T-Mobile US, Inc.	0.02% US8725901040
PPG Industries, Inc.	0.02% US6935061076
Aptiv PLC	0.02% JE00B783TY65
Laboratory Corporation of America Holdings	0.02% US50540R4092
Hargreaves Lansdown plc	0.02% GB00B1VZOM25
Western Union Company	0.02% US9598021098
ROYAL BK SCOTLND GRP PLC	0.02% XS1382368113
CONAGRA BRANDS INC SR UNSEC	0.02% US205887BX94
Anthem, Inc.	0.02% US0367521038
DOMINION ENERGY GAS HLDG SR UNSEC	0.02% US257375AM72
SHIRE ACQ INV IRELAND DA SR UNSEC	0.02% US82481LAB53
Magna International Inc.	0.02% CA5592224011
JPMorgan AUD Fishers - Nett Settlement 30/09/2019	0.02% JPMorgan AUD Fishers - Nett Settlement 30/09/2019
DEXIA CREDIT LOCAL SA NY GOV TDD 144A	0.02% US25215BAP85
Booking Holdings Inc.	0.02% US098571L089
Roche Holding AG	0.02% CH0012032113
Tokyo Electron Ltd.	0.02% JP3571400005
Sony Corporation	0.02% JP3435000009
iA Financial Corporation Inc.	0.02% CA45075E1043
Walgreens Boots Alliance Inc	0.02% US9314271084
SAUDI INTERNATIONAL BOND	0.02% XS1936302865
DENSO CORPORATION	0.02% JP3551500006
RIO OIL FINANCE TRUST SEC REGS	0.02% USU76673AA72
Zimmer Biomet Holdings, Inc.	0.02% US98956P1021
KBC GROUP NV JR SUB COCO	0.02% BE0002592708
Anheuser-Busch InBev SA/NV	0.02% BE0974293251
Sun Life Financial Inc.	0.02% CA8667961053
CGI Inc. Class A	0.02% CA12532H1047
FNMA PASS THRU 30YR #AB7059	0.02% US31417DZZ94
Quest Diagnostics Incorporated	0.02% US74834L1008
Prudential plc	0.02% GB0007099541
Schroders PLC	0.02% GB0002405495
Snap-on Incorporated	0.02% US8330341012
Hitachi,Ltd.	0.02% JP3788600009
Mitsui Fudosan Co., Ltd.	0.02% JP3893200000
ITALY (REP OF) GOVT EMTN	0.02% XS0089572316
NATIONWIDE BLDG SOCIETY SR UNSEC 144A	0.02% US63861VAB36
Asahi Group Holdings,Ltd.	0.02% JP3116000005
LLOYDS BANK PLC COVERED EMTN	0.02% XS0765619407
Welltower, Inc.	0.02% US95040Q1040
Citizens Financial Group, Inc.	0.02% US1746101054
PACCAR Inc	0.02% US6937181088
Peugeot SA	0.02% FR0000121501
ABB Ltd.	0.02% CH0012221716
Starbucks Corporation	0.02% US8552441094
Daiwa House Industry Co., Ltd.	0.02% JP3505000004
HCA Healthcare Inc	0.02% US40412C1018
Bouygues SA	0.02% FR0000120503
ENERGY TRANSFER OPERATING SR UNSEC	0.02% US29278NAL73
SPANISH GOVT BD (BONOS Y OBLIG)	0.02% ES0000012B47
ALLY FINANCIAL INC SR UNSEC	0.02% US02005NBG43
TESCO PROPERTY FIN 3 PLC MTGE BACKED	0.02% XS0512401976
Celgene Corporation	0.02% US1510201049
Deutsche Telekom AG	0.02% DE0005557508

CIGNA CORP SR UNSECURED	0.02% US125509BM04
Aflac Incorporated	0.02% US0010551028
SunTrust Banks, Inc.	0.02% US8679141031
HWKSM 2019-1X A SONIA +105BP	0.02% XS2033254959
CANADIAN IMPERIAL BANK COV SEC REGS	0.02% USC2428PBL43
BRITISH AIRWAYS PLC EETC SEC 144A	0.02% US11043XAB91
VERIZON COMMUNICATIONS SR UNSEC	0.02% US92343VEP58
SLOVENIA GOVT	0.02% SI0002103842
Sekisui House, Ltd.	0.02% JP3420600003
SANTANDER UK GROUP HLDGS SR UNSEC	0.02% US80281LAC90
State Street Corporation	0.02% US8574771031
KOMMUNALBANKEN AS	0.02% XS1555312823
UBS Group AG	0.02% CH0244767585
FAIRFAX FINL HLDGS LTD SR UNSEC REGS	0.02% XS1794675931
RECKITT BENCKISER TSY SR UNSEC 144A	0.02% US75625QAC33
REPUBLIC OF PERU GDN 144A	0.02% US715638BX94
EMC CORP GBL SR UNSEC	0.02% US268648AQ50
HP ENTERPRISE CO SR UNSEC	0.02% US42824CBB46
CENTRAL NIPPON EXPRESSWY	0.02% XS1415611463
FSQ 2017-2 A 3MGBP+68BPS**CONSENT**	0.02% XS1646272176
Johnson Controls International plc	0.02% IE00BY7QL619
AIR LEASE CORP SR UNSEC	0.02% US00912XAZ78
Terna S.p.A.	0.02% IT0003242622
OVERSEA-CHINESE BANKING SR UNSEC 144A	0.02% XS1822309107
Fifth Third Bancorp	0.02% US3167731005
FIRST ABU DHABI BANK SR UNSEC	0.02% XS1186986904
BAYER US FINANCE II LLC SR UNSEC 144A	0.02% US072724NAG88
Delta Air Lines, Inc.	0.02% US2473617023
IRELAND GOVT	0.02% IE00BV8C9418
BRFKREDIT A/S ***PARTIAL CALL***	0.02% DK0009387771
MOROCCO (KINGDOM OF) BD	0.02% XS0546649822
AT&T INC SR UNSEC	0.02% XS1907120528
Kellogg Company	0.01% US4878361082
Sempra Energy	0.01% US8168511090
Texas Instruments Incorporated	0.01% US8825081040
Euro STOXX 50 (EUR) Dec 19 20/12/2019	0.01% Euro STOXX 50 (EUR) Dec 19 20/12/2019
CASH COLLATERAL FUT FOB USD	0.01% CASH COLLATERAL FUT FOB USD
ITALIAN BTP BOND	0.01% IT0005282527
Pentair plc	0.01% IE00BLS09M33
Essity AB Class B	0.01% SE0009922164
Canadian Natural Resources Limited	0.01% CA1363851017
SAP SE	0.01% DE0007164600
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.01% XS1909057215
SWEDISH COVERED BOND	0.01% SE0009383664
ANZ Bank Deposit A/C - Deposit Accounts 18/12/2020	0.01% ANZ Bank Deposit A/C - Deposit Accounts 18/12/2020
Bristol-Myers Squibb Company	0.01% US1101221083
DEUTSCHE BANK AG SR UNSEC	0.01% DE000DL19UQ0
Royal Ahold Delhaize N.V.	0.01% NL0011794037
BCAP 2011-RR1 3A4 WM40 WC6.1291 144A	0.01% US05533RBN44
Zurich Insurance Group Ltd	0.01% CH0011075394
FHASI 2007-AR3 1A1 WM37 WC6.4928 ARM**DE	0.01% US32056JAA25
Las Vegas Sands Corp.	0.01% US5178341070
TCLC 1X AR 3MEUR+92BP	0.01% XS1639912762
Weyerhaeuser Company	0.01% US9621661043
DNB ASA	0.01% NO0010031479
DARPK 1X AA1R 3MEUR + 83BP	0.01% XS1639242426
MetLife, Inc.	0.01% US59156R1086
Schlumberger NV	0.01% AN8068571086
FUJIFILM Holdings Corp	0.01% JP3814000000
HeidelbergCement AG	0.01% DE0006047004
Astellas Pharma Inc.	0.01% JP3942400007
EMERALD BAY SEC SA CLASS F REGS	0.01% XS1682448862
Tokio Marine Holdings, Inc.	0.01% JP3910660004
INDONESIA ASAHAN ALUMINI SR UNSEC 144A	0.01% US74445PAA03
Public Storage	0.01% US74460D1090
Nucor Corporation	0.01% US6703461052
SAUDI INTERNATIONAL BOND	0.01% US80413TAE91
WPP FINANCE 2010	0.01% US92936MAB37
AT&T INC SR UNSEC	0.01% XS1629866432
ASSA ABLOY AB Class B	0.01% SE0007100581
Valero Energy Corporation	0.01% US91913Y1001
Ferguson Plc	0.01% JE00BJVNS543
JPN BANK FOR INT'L COOP SR UNSEC	0.01% US471048BS61
Eastman Chemical Company	0.01% US2774321002

GNR 2016-H14 FA 1MLIB+80BP	0.01% US38376RVV58
Topix (OSE) Dec 19 12/12/2019	0.01% Topix (OSE) Dec 19 12/12/2019
AERCAP IRELAND CAP LTD/A SR UNSEC	0.01% US00772BAQ41
CAMPBELL SOUP CO SR UNSEC	0.01% US134429BE86
Merck KGaA	0.01% DE0006599905
Ventas, Inc.	0.01% US92276F1003
JYSKE REALKREDIT A/S SEC**PARTIAL CALL**	0.01% DK0009397069
Discover Financial Services	0.01% US2547091080
J.M. Smucker Company	0.01% US8326964058
SAUDI ARABIA (KSA SUKUK LTD) REGS	0.01% XS1599284111
Maxim Integrated Products, Inc.	0.01% US57772K1016
Epiroc AB Class A	0.01% SE0011166933
KOMMUNALBANKEN AS	0.01% XS2014307800
REPUBLIC OF PERU SR UNSEC 144A	0.01% US715638BD31
AAREAL BANK AG SEC	0.01% XS1983343838
Regions Financial Corporation	0.01% US7591EP1005
FIRST ABU DHABI BANK PJS SR UNSEC	0.01% XS1970468051
UBE Industries, Ltd.	0.01% JP3158800007
DUKE ENERGY CORP SR UNSEC 144A	0.01% US26441CBA27
GATX CORP SR UNSEC	0.01% US361448BB85
DANONE SA SR UNSEC 144A	0.01% US23636TAC45
KOOKMIN BANK SEC REGS	0.01% USY4822WCS71
HSBC HOLDINGS PLC SR UNSEC	0.01% US404280BQ12
VMWARE INC SR UNSEC	0.01% US928563AA33
DEXIA CREDIT LOCAL	0.01% XS1550217993
EASTERN CREATION II INVE SR UNSEC	0.01% XS1684818377
CAMPBELL SOUP CO SR UNSEC	0.01% US134429BC21
SOUTHERN POWER CO SR UNSEC 144A	0.01% US843646AV22
NWD MTN LTD SR UNSEC	0.01% XS2028401086
SEMPRA ENERGY SR UNSEC	0.01% US816851BB47
DANISH KRONER	0.01% EZ5M94JRH0Z8
VIRGIN MONEY PLC SEC SONIA	0.01% XS1968589116
Simon Property Group, Inc.	0.01% US8288061091
Solvay SA	0.01% BE0003470755
Seven & I Holdings Co., Ltd.	0.01% JP3422950000
RLOC 2007-1X A3B 3MGBP+16	0.01% XS0300470365
Liberty Media Corp. Series A Liberty SiriusXM	0.01% US5312294094
Colgate-Palmolive Company	0.01% US1941621039
IGM Financial Inc.	0.01% CA4495861060
Rinnai Corporation	0.01% JP3977400005
Cummins Inc.	0.01% US2310211063
Stanley Black & Decker, Inc.	0.01% US8545021011
Bridgestone Corporation	0.01% JP3830800003
ISRAEL GOVT GLBL	0.01% US46513YJ82
Epiroc AB Class B	0.01% SE0011166941
Sumitomo Heavy Industries, Ltd.	0.01% JP3405400007
Equinor ASA	0.01% NO0010096985
Repsol SA	0.01% ES0173516115
CANADA GOVT REAL RETURN	0.01% CA135087ZH04
HP Inc.	0.01% US40434L1052
CAIXABANK SA SR UNSEC	0.01% XS1897489578
Compagnie Generale des Etablissements Michelin SCA	0.01% FR0000121261
Synchrony Financial	0.01% US87165B1035
AerCap Holdings NV	0.01% NL0000687663
GOVERNOR & CO OF THE BAN JR SUB	0.01% XS1248345461
FedEx Corporation	0.01% US31428X1063
Constellation Brands, Inc. Class A	0.01% US21036P1084
POLAND GOVERNMENT BOND	0.01% PL0000108197
Host Hotels & Resorts, Inc.	0.01% US44107P1049
SAUDI INTERNATIONAL BOND	0.01% US80413TAK51
GENERALITAT DE CATALUNYA	0.01% ES00000950E9
TESCO CORP TREASURY SERV SR UNSEC REGS	0.01% XS1896851224
Citrix Systems, Inc.	0.01% US1773761002
Canon Inc.	0.01% JP3242800005
Panasonic Corporation	0.01% JP3866800000
Bank of New York Mellon Corporation	0.01% US0640581007
V.F. Corporation	0.01% US9182041080
BANCA CARIGE SPA SEC	0.01% IT0005346504
THE ROYAL BANK OF SCOTLAND PLC	0.01% XS1788515861
DIAGEO FINANCE PLC CO GTD SR UNSEC	0.01% XS1896661870
Mitsubishi Chemical Holdings Corporation	0.01% JP3897700005
Invesco Ltd.	0.01% BMG491BT1088
LOGICOR FINANCING SARL CO GTD SR UNSEC	0.01% XS2027364244
Trelleborg AB Class B	0.01% SE0000114837

Hong Kong Exchanges & Clearing Ltd.	0.01% HK0388045442
ISRAEL GOVT GLBL	0.01% US46513YJH27
Yokohama Rubber Co., Ltd.	0.01% JP3955800002
STIF FUND (CAD)	0.01% STIF FUND (CAD)
JPM Margin A/C EUR - Deposit Accounts 30/09/2019	0.01% JPM Margin A/C EUR - Deposit Accounts 30/09/2019
Otsuka Holdings Co., Ltd.	0.01% JP3188220002
ALLY FINANCIAL INC NEW	0.01% US36186CBY84
UPM-Kymmene Oyj	0.01% FI0009005987
Severn Trent Plc	0.01% GB00B1FH8J72
Recruit Holdings Co., Ltd.	0.01% JP3970300004
PEPAU 20X A1A	0.01% AU3FN0041117
Ameriprise Financial, Inc.	0.01% US03076C1062
SCGA 2017-1 A 1MEUR + 40BP	0.01% XS1626609264
Ajinomoto Co., Inc.	0.01% JP3119600009
Kao Corp.	0.01% JP3205800000
ACTAVIS INC SR UNSEC	0.01% US942683AF00
SHRIRAM TRANSPORT FIN SEC REGS	0.01% USY7758EEC13
DBS BANK LTD SEC REGS	0.01% US233045AB97
Metso Oyj	0.01% FI0009007835
AIR LEASE CORP	0.01% US00912XQAQ79
CHARTER COMM OPT LLC/CAP SR SEC	0.01% US161175BJ23
Electric Power Development Co., Ltd.	0.01% JP3551200003
FHR 4579 FD 1MLIB+35BP	0.01% US3137BPPH69
BNP PARIBAS SR NON-PREFERRED	0.01% XS1939253917
ALTICE SA SECURED REGS	0.01% XS1061642317
SKF AB Class B	0.01% SE0000108227
FELDS 2016-1 A 3MLIB+70BP	0.01% XS1514988689
KeyCorp	0.01% US4932671088
JPN BANK FOR INT'L COOP	0.01% US471048BL19
CHINA MENGNIU DAIRY SR UNSEC	0.01% XS2025437406
Bunzl plc	0.01% GB00B0744B38
Finning International Inc.	0.01% CA3180714048
Fanuc Corporation	0.01% JP3802400006
MCDONALD'S CORP SR UNSEC	0.01% US58013MFG42
ICICI BANK LTD/DUBAI	0.01% US45112FAG19
HARLEY-DAVIDSON FINL SER 144A SR UNSEC	0.01% US41283LAT26
HORSE GALLOP FINANCE SR UNSEC	0.01% XS1831431660
ENBRIDGE INC SR UNSEC	0.01% US29250NAP06
DAIMLER FINANCE NA LLC SR UNSEC 144A	0.01% US233851DA93
DEXIA CREDIT LOCAL	0.01% XS1490138226
RECKITT BENCKISER TSY SR UNSEC 144A	0.01% US75625QAF63
IND & COMM BK CHINA/HK SR UNSEC	0.01% XS2052134652
Suzuki Motor Corp.	0.01% JP3397200001
RNBAG 4 A 1MEUR + 50BP	0.01% XS1493553165
JPM Margin A/C AUD - Deposit Accounts 30/09/2019	0.01% JPM Margin A/C AUD - Deposit Accounts 30/09/2019
Telefonica SA	0.01% ES0178430E18
Southwest Airlines Co.	0.01% US8447411088
City Developments Limited	0.01% SG1R89002252
Randstad NV	0.01% NL0000379121
Corning Inc	0.01% US2193501051
Sumitomo Chemical Co., Ltd.	0.01% JP3401400001
OMV AG	0.01% AT0000743059
Tax Traders Limited 21/06/2021 20/06/2021	0.01% Tax Traders Limited 21/06/2021 20/06/2021
INPEX CORPORATION	0.01% JP3294460005
Sekisui Chemical Co., Ltd.	0.01% JP3419400001
Franklin Resources, Inc.	0.01% US3546131018
Skyworks Solutions, Inc.	0.01% US83088M1027
Deere & Company	0.01% US2441991054
Hess Corporation	0.01% US42809H1077
ITALIAN BTP BOND	0.01% IT0005273013
BorgWarner Inc.	0.01% US0997241064
Japan Exchange Group, Inc.	0.01% JP3183200009
NGATE 2007-3X BA 3MGBP+125	0.01% XS0329653934
Isuzu Motors Limited	0.01% JP3137200006
ANZ Bank Deposit A/C - Deposit Accounts 30/09/2020	0.01% ANZ Bank Deposit A/C - Deposit Accounts 30/09/2020
FTSE 100 (IFEU) Dec 19 20/12/2019	0.01% FTSE 100 (IFEU) Dec 19 20/12/2019
Koito Manufacturing Co., Ltd.	0.01% JP3284600008
AMERICAN TOWER CORP SR UNSEC	0.01% XS1823300949
Sony Financial Holdings Inc.	0.01% JP3435350008
SCLP 2017-4 A 144A	0.01% US83405JAA34
Occidental Petroleum Corporation	0.01% US6745991058
Fortum Oyj	0.01% FI0009007132

AROUNDTOWN SA SR UNSEC	0.01% XS1815135352
Sands China Ltd.	0.01% KYG7800X1079
U S TREASURY INFLATE PROT BD	0.01% US912810FR42
ILFC SR UNSEC	0.01% US459745GK57
Altice Sa 7.75% 15-may-2022	0.01% US02154VAA98
BANCA MONTE DEI PASCHI S SR UNSEC	0.01% XS2026202643
CASH COLLATERAL ISDA SOG USD	0.01% CASH COLLATERAL ISDA SOG USD
HSBC HOLDINGS PLC SR UNSEC	0.01% US404280BT50
Wartsila Oyj Abp	0.01% FI0009003727
STIF FUND (JPY) (JPM CHASE)	0.01% STIF FUND (JPY) (JPM CHASE)
Tax Traders Limited 28/02/2020 28/02/2020	0.01% Tax Traders Limited 28/02/2020 28/02/2020
AIA GROUP LTD SR UNSEC REGS	0.01% US00131MAF05
SPAIN (KINGDOM OF) EMTN UNSUB	0.01% XS0096272355
Galaxy Entertainment Group Limited	0.01% HK0027032686
BAYER US FINANCE II LLC SR UNSEC 144A	0.01% US07274NAL73
Svenska Handelsbanken AB Class A	0.01% SE0007100599
CGMSE 2015-2X AA1R 3MEUR + 73BP	0.01% XS1665115421
BABSE 2015-1A A1R 3MEUR + 82BP 144A	0.01% XS1699954514
ARBR 3X A2R 3MEUR + 58BP	0.01% XS1781682585
SANTANDER UK GROUP HLDGS SR UNSEC	0.01% US80281LAJ44
JUBIL 2014-14A A1R 3MEUR + 98BP 144A	0.01% XS1635062893
GENERAL MOTORS FINL COC SR UNSEC	0.01% XS1792505197
KINGDOM OF DENMARK	0.01% DK0009922676
LEASEPLAN CORPORATION NV SR UNSEC	0.01% XS2051659915
AGC Inc.	0.01% JP3112000009
INDIAN RAILWAY FINANCE REGS SR UNSEC	0.01% XS1733877762
TESCO PROPERTY FIN 4 PLC MTGE BACKED	0.01% XS0588909878
Wpac Bank Deposit AC - Deposit Accounts 22/06/2020	0.01% Wpac Bank Deposit AC - Deposit Accounts 22/06/2020
CNH INDUSTRIAL CAPITAL SR UNSEC LLC	0.01% US12592BAF13
BROOKFIELD FINANCE INC SR UNSEC	0.01% US11271LAC63
CVS HEALTH CORP SR UNSEC	0.01% US126650CV07
CENTERPOINT ENERGY INC SR UNSEC	0.01% US15189TAT43
Symantec Corporation	0.01% US8715031089
NSK Ltd.	0.01% JP3720800006
Volvo AB Class A	0.01% SE0000115420
BOC AVIATION LTD SR UNSEC REGS	0.01% US09681MAE84
TESORO LOGISTICS LP/CORP SR UNSEC	0.01% US88160QAK94
BUMF 7X A1	0.01% XS0330211359
PROGRESS ENERGY INC SR UNSECURED	0.01% US743263AQ80
SAUDI INTERNATIONAL BOND	0.01% US80413TAD19
DRVON 14 A 1MEUR + 40BP	0.01% XS1756364987
GENERAL MOTORS FINL CO SR UNSEC	0.01% US37045XBP06
VANKE REAL ESTATE HK SR UNSEC REGS	0.01% XS1823770828
HSBC HOLDINGS PLC SR UNSEC	0.01% US404280BR94
JPM JPY Call A/c - Nett Settlement 30/09/2019	0.01% JPM JPY Call A/c - Nett Settlement 30/09/2019
REPUBLIC OF SOUTH AFRICA SR UNSEC	0.01% US836205BA15
DEUTSCHE BANK NY SR UNSEC	0.01% US251526BQ11
EGCLO 2018-1A A1 3MLIB+92BP 144A	0.01% US29915RAA14
Comerica Incorporated	0.01% US2003401070
Toyota Boshoku Corp.	0.01% JP3635400009
Macerich Company	0.01% US5543821012
Nielsen Holdings Plc	0.01% GB00BWFY5505
SILVA 8 A 1MEUR + 45BP	0.01% XS1629012573
JAPANESE YEN	0.01% EZ59WDPRQYG9
H&M Hennes & Mauritz AB Class B	0.01% SE0000106270
SORPK 1X AA1R 3MEUR + 95BP	0.01% XS1602540848
REALT 2018-1A A1 144A	0.01% CA75585RQL29
CASH COLLATERAL ISDA HUS USD	0.01% CASH COLLATERAL ISDA HUS USD
Tax Reclaim Acc EUR - Deposit Accounts 30/09/2019	0.01% Tax Reclaim Acc EUR - Deposit Accounts 30/09/2019
Banca Mediolanum SpA	0.01% IT0004776628
JPM JPY Call A/c - Current Accounts 30/09/2019	0.01% JPM JPY Call A/c - Current Accounts 30/09/2019
Square, Inc. Class A	0.01% US8522341036
AERCAP IRELAND CAP LTD/A SR UNSEC	0.01% US00772BAF85
CASH COLLATERAL ISDA BPS USD	0.01% CASH COLLATERAL ISDA BPS USD
WELLS FARGO BANK NA SR UNSEC	0.01% US94988J5X19
Methanex Corporation	0.01% CA59151K1084
Mosaic Company	0.01% US61945C1036
SS GBP STIF	0.01% SS GBP STIF
NXP Semiconductors NV	0.01% NL0009538784
DAOT 4 A	0.01% AU3FN0035788
SANTANDER UK PLC COVERED SONIA	0.01% XS1949730557
UROPA 2008-1 A 3MGBP+20BP	0.01% XS0406658624
UNICREDIT SPA JR SUB	0.01% XS1963834251

W.W. Grainger, Inc.	0.01% US3848021040
Boliden AB	0.01% SE0012455673
GNMA PASS THRU SGL 30YR #782253X	0.01% US36241KQE19
NORWEGIAN GOVERNMENT BD 474	0.01% NO0010572878
ANZ Bank Deposit A/C - Deposit Accounts 20/07/2020	0.01% ANZ Bank Deposit A/C - Deposit Accounts 20/07/2020
S&P/TSX 60 (MOD) Dec 19 20/12/2019	0.01% S&P/TSX 60 (MOD) Dec 19 20/12/2019
Vermilion Energy Inc.	0.01% CA9237251058
Teck Resources Limited Class B	0.01% CA8787422044
MEIJI YASUDA LIFE INSURANCE SUB 144A	0.01% US585270AC58
SANDS CHINA LTD SR UNSEC	0.01% US80007RAE53
INDONESIA ASAHAN ALUMINI SR UNSEC REGS	0.01% USY7140WAB47
EOG Resources, Inc.	0.01% US26875P1012
SPANISH GOVT BD (BONOS Y OBLIG)	0.01% ES00000127A2
FIDELITY NATL INFO SERV SR UNSEC	0.01% XS1843436574
CMLTI 2005-3 2A2A WM35 WCS.0453	0.01% US17307GTJ75
MSBAM 2013-C8 XA IO WM22 WC4.196791	0.01% US61761QAF00
WPP Plc	0.01% JE00B8KF9B49
Husky Energy Inc.	0.01% CA4480551031
ENERGY TRANSFER OPERATNG SR UNSEC	0.01% US29278NAH61
DEUTSCHE BANK AG SR UNSEC FRN	0.01% DE000DL19TX8
BAYER US FINANCE II LLC SR UNSEC 144A	0.01% US07274NAJ28
STEP 3 AB B 3MSTIB+150BP	0.01% XS1225175600
SPRINT SPECTRUM / SPEC I 144A	0.01% US85208NAD21
TESCO PLC SR UNSECURED EMTN REGS	0.01% XS0414345974
KOREA HYDRO & NUCLEAR PO SR UNSEC 144A	0.01% US50064YAN31
EUROFIMA SRUNSEC MTN	0.01% AU300EF20086
CENTERPOINT ENERGY RES SR UNSEC	0.01% US15189WAK62
FHRR R006 ZA Z SEQ WM35 WC6.4347	0.01% US31396JT212
TENCENT HOLDINGS LTD SR UNSEC REGS	0.01% US88032XAG97
SPIRIT AEROSYSTEMS INC SR UNSEC	0.01% US85205TAJ97
ORIX CORP SR UNSEC	0.01% US686330AK78
Carnival Corporation	0.01% PA1436583006
JPM Margin A/C GBP - Deposit Accounts 30/09/2019	0.01% JPM Margin A/C GBP - Deposit Accounts 30/09/2019
BAIDU INC SR UNSEC	0.01% US056752AK40
TELEFONICA EMISIONES SAU GLBL CO GTD	0.01% US87938WAM55
ROYAL BK SCOTLND GRP PLC GLBL SR UNSEC	0.01% US780097AW11
Tokai Carbon Co., Ltd.	0.01% JP3560800009
JPN BANK FOR INT'L COOP	0.01% US471048BD92
SPRINT COMMUNICATIONS**CONSENT**	0.01% US852061AQ34
JPN BANK FOR INT'L COOP UNSEC	0.01% US471048BP23
U S TREASURY NOTE	0.01% US9128284T44
SAUDI ARABIAN OIL CO SR UNSEC 144A	0.01% US80414L2A26
CAMPBELL SOUP CO SR UNSEC	0.01% US134429BD04
AVIATION CAPITAL GROUP SR UNSEC 144A	0.01% US05367AAJ25
AMERICAN HONDA FINANCE SR UNSEC	0.01% US02665WBW01
HARRIS CORPORATION SR UNSEC	0.01% US413875AU92
CONSOLIDATED EDISON CO SR UNSEC	0.01% US209111FR98
SPECTRA ENERGY PARTNERS SR UNSEC	0.01% US84756NAJ81
EQUIFAX INC SR UNSEC	0.01% US294429AP03
VENTR 2014-17A ARR 3MLIB+88BP 144A	0.01% US92329YAL02
BOC AVIATION LTD SR UNSEC 144A	0.01% US09681LAD29
NISSAN MOTOR ACCEPTANCE SR UNSEC 144A	0.01% US654740BG34
BAYER US FINANCE II LLC SR UNSEC 144A	0.01% US07274NAC74
SMI (EUR) Dec 19 20/12/2019	0.01% SMI (EUR) Dec 19 20/12/2019
Fox Corporation Class A	0.01% US35137L1052
Volvo AB Class B	0.00% SE0000115446
NGATE 2007-2X A2 3MGBP + 13BP	0.00% XS0304279630
CASH COLLATERAL ISDA BRC USD	0.00% CASH COLLATERAL ISDA BRC USD
JPM USD Call A/c - Nett Settlement 30/09/2019	0.00% JPM USD Call A/c - Nett Settlement 30/09/2019
Tourmaline Oil Corp.	0.00% CA89156V1067
AIRCRAFT FINANCE CO LTD	0.00% XS1109951563
BAFC 2005-7 4A3 WM35 WCS.743900	0.00% US05946XU926
U S TREASURY INFLATE PROT BD	0.00% US912828N712
ANZ Bank Deposit A/C - Deposit Accounts 02/12/2019	0.00% ANZ Bank Deposit A/C - Deposit Accounts 02/12/2019
TESCO PROP FIN 6 PLC	0.00% XS0883200262
Tax Reclaim Acc CHF - Deposit Accounts 30/09/2019	0.00% Tax Reclaim Acc CHF - Deposit Accounts 30/09/2019
STATE STREET AUST OVRNT RATE AUD	0.00% STATE STREET AUST OVRNT RATE AUD
CMLTI 2005-11 A2A 1YRT+240	0.00% US17307GW795
Tax Traders Limited 20/12/2019 20/12/2019	0.00% Tax Traders Limited 20/12/2019 20/12/2019
ITALIAN BTP BOND	0.00% IT0005365165
ESAIL 2006-4X A3A 3MEUR+16	0.00% XS0275909934

CASH COLLATERAL ISDA CBK USD	0.00% CASH COLLATERAL ISDA CBK USD
IRS KRW R 1.78750 03/20/19-10Y BOA	0.00% EZ3D4BMHDPX7
TELEPERFORMANCE SR UNSEC REGS	0.00% FR0013346822
ROADSTER FINNANCE DAC SR SEC	0.00% XS1732478265
WAMU 2006-AR10 2A1 WM 36 WC 3.7663	0.00% US93363EAF25
GSMS 2012-GCJ9 XA IO WM21 WC4.885294	0.00% US36192PAQ90
PKO BANK HIPOTECZNY COVERED SEC	0.00% XS1935261013
ACLO 2X AR 3MEUR + 68BP	0.00% XS1844245339
JPM Margin A/C CHF - Deposit Accounts 30/09/2019	0.00% JPM Margin A/C CHF - Deposit Accounts 30/09/2019
SOUTH AFRICAN RAND	0.00% EZ83DDBNRP52
NYKREDIT REALKREDIT**PARTIAL CALL**	0.00% DK0009504326
JPM CHF Call A/c - Current Accounts 30/09/2019	0.00% JPM CHF Call A/c - Current Accounts 30/09/2019
KILROY REALTY LP SR UNSEC	0.00% US49427RAM43
GSR 2005-AR6 2A1 WM35 WC4.9	0.00% US362341RX95
JPM GBP Call A/c - Nett Settlement 30/09/2019	0.00% JPM GBP Call A/c - Nett Settlement 30/09/2019
CELGENE CORP **EXCHANGE & CONSENT**	0.00% US151020AV67
NAVSL 2014-CTA A 1MLIB+70BP 144A	0.00% US63938HAA59
IRO USD 30Y P 1.73250 L 08/26/21 FBF	0.00% IRO USD 30Y P 1.73250 L 08/26/21 FBF
CWHL 2005-2 2A1 1MLIB+32	0.00% US12669GPR64
STATE STREET ASIA OVERNT RATE	0.00% STATE STREET ASIA OVERNT RATE
IRO USD 30Y P 1.75200 L 08/23/21 MYC	0.00% IRO USD 30Y P 1.75200 L 08/23/21 MYC
BSKY GER6 A 1MEUR+40BP	0.00% XS1603810943
SBAP 2005-20E 1 PASS THRU	0.00% US83162CPN73
SEMT 2003-4 2A1 AFC 1MLI+35	0.00% US81743PBW59
FNMA TBA 3.5% NOV 30YR	0.00% US01F0326B57
SAMI 2005-AR5 A2 1MLIB+25	0.00% US86359LPE38
FN ARM 920773 US0012M+238 10.005	0.00% US31412B6J69
IRS ILS R 1.77500 04/25/19-10Y JPM	0.00% EZVS64LBYMZ1
EUR - USD	0.00% EZ7FQ3NHLWT1
IRS GBP 1.00000 12/18/19-5Y LCH	0.00% EZB176NXG5N9
IRO USD 30Y P 1.77850 L 08/19/20 DUB	0.00% IRO USD 30Y P 1.77850 L 08/19/20 DUB
WAMU 2004-AR9 A1 ARM WM34 WC4.7072	0.00% US92922FWE41
JPM HKD Call A/c - Current Accounts 30/09/2019	0.00% JPM HKD Call A/c - Current Accounts 30/09/2019
FSPC T-63 1A1 12MTA+120	0.00% US31395M2F53
WAMU 2006-AR5A 1A2A 12MTA+98	0.00% US93362YAB83
VM CASH CCP LCH FOB USD	0.00% VM CASH CCP LCH FOB USD
INDIAN RUPEE-INR-NDF	0.00% EZ5LSV341MR3
CMLTI 2005-6 A2 1YCMT+215	0.00% US17307GXQ62
MRFC 2000-TBC3 A1 AS 1MLIB+44	0.00% US58525EN47
UROPA 2008-1 M1 3MGBP+35BP	0.00% XS0406667534
IRS CNY R 3.20000 06/19/19-5Y MYI	0.00% IRS CNY R 3.20000 06/19/19-5Y MYI
JAPANESE YEN	0.00% EZ5NKKH3CWZ6
JAPANESE YEN	0.00% EZ13RCRLR406
CVS HEALTH CORP SR UNSEC	0.00% US126650DC17
UROPA 2008-1 B 3MGBP+75BP	0.00% XS0406670835
WAMU 2004-AR1 A ARM	0.00% US92922FLD86
UROPA 2008-1 M2 3MGBP+55BP	0.00% US0406668938
JPMMT 2006-A3 7A1 WM35 WC4.8302 ARM	0.00% US46628KAV26
SARM 2004-4 3A2 ARM WM34 WC5.38	0.00% US86359BNU16
VM CASH CCP CME FOB USD	0.00% VM CASH CCP CME FOB USD
JPM Margin A/C CAD - Deposit Accounts 30/09/2019	0.00% JPM Margin A/C CAD - Deposit Accounts 30/09/2019
STIF FUND (SEK)	0.00% STIF FUND (SEK)
IRS KRW R 1.72500 03/20/19-5Y NGF	0.00% EZ3V9CQTKCW3
JPMMT 2007-A1 5A5 ARM	0.00% US46630GAV77
WAMU 2002-AR2 A D11COF+125BP	0.00% US929227LE40
FSPC T-62 1A1 12MTA+120	0.00% US31395HHV50
DANISH KRONER	0.00% EZVYRF7SGOY4
WAMU 2005-AR13 A1A 1MLIB+29	0.00% US92922F4M79
FN ARM 795297 12MTA+120 8.483	0.00% US31405PRS10
INDIAN RUPEE-INR-NDF	0.00% EZ691BLJMTV0
IRS ILS R 1.75500 04/29/19-10Y CBK	0.00% IRS ILS R 1.75500 04/29/19-10Y CBK
JPM SEK Call A/c - Current Accounts 30/09/2019	0.00% JPM SEK Call A/c - Current Accounts 30/09/2019
IRS ILS R 1.78000 04/22/19-10Y GLM	0.00% EZLP0YK9ZB52
IRS ILS R 1.77900 04/30/19-10Y GLM	0.00% EZP23HYL70H2
LBSF OPEN POSITION NET ASSET	0.00% LBSF OPEN POSITION NET ASSET
AMP Capital Bond Deposit Account	0.00% AMP Capital Bond Deposit Account
JPM EUR Call A/c - Nett Settlement 30/09/2019	0.00% JPM EUR Call A/c - Nett Settlement 30/09/2019
WAMMS 2003-AR3 2A2 ARM WM33 WC5.41	0.00% US939336G495
WFMBS 2006-AR6 7A1 WM35 WC5.3725 ARM	0.00% US94983TAN00
FN ARM 693320 H15T1Y+219.2 9.515	0.00% US31400PG588
FHR 4579 SD IO WM33 WC3.105	0.00% US3137BPS836
FN ARM 735632 US0012M+161 9.86	0.00% US31402RHH57
JPM CAD Call A/c - Nett Settlement 30/09/2019	0.00% JPM CAD Call A/c - Nett Settlement 30/09/2019

SOUTH KOREA WON-NDF	0.00% E27Y7C35ND60
STIF FUND (MXN)	0.00% STIF FUND (MXN)
SARM 2004-1 4A1 WM34 WC5.5718 ARM	0.00% US86359BGF22
SEMT 5-A 1MOLIB+35	0.00% US81743WAA99
FNR 2006-48 TF 1MLIB+40BP	0.00% US31395NLE57
IRS ILS R 1.18000 01/30/19-5Y BPS	0.00% E22WKYG90LB9
VM CASH FUT DOM FOB USD	0.00% VM CASH FUT DOM FOB USD
NEW ZEALAND DOLLAR	0.00% E23D6CRS2XY3
STIF FUND (CHF)	0.00% STIF FUND (CHF)
CASH Uninvested CZK	0.00% CASH Uninvested CZK
JPM NOK Call A/c - Current Accounts 30/09/2019	0.00% JPM NOK Call A/c - Current Accounts 30/09/2019
FNR 2004-11 A 1MLIBOR+12	0.00% US31393T7H31
RUSSIAN RUBLE-NDF	0.00% E2544HQCBP39
MEFA 2008-1 A1 3MLIB+95	0.00% US57563NAA63
FH ARM 780431 H15T1Y+222.3 9.671	0.00% US31342APQ66
WAMU 2005-AR2 2A1A 1MLIB+31	0.00% US92922FD213
MLMI 2003-A2 1A1 ARM WM32 WC 5.263	0.00% US58929M704
SBAP 2005-20J 1	0.00% US83162CPV99
VM CASH FUT FOR FOB GBP	0.00% VM CASH FUT FOR FOB GBP
IRS ILS R 1.78600 05/01/19-10Y BPS	0.00% EZCX3P73YF06
BSARM 2004-2 23A ARM WM34 WC4.9227	0.00% US07384MNS79
CDX IG32 5Y ICE	0.00% E26Y3GJGKRV3
Coca-Cola Company	0.00% US1912161007
PERUVIAN SOL-NDF	0.00% E255KMZ2TBC3
VM CASH CCP CME FOB ZAR	0.00% VM CASH CCP CME FOB ZAR
WAMU 2003-AR1 A5 ARM WM33 WC5.22	0.00% US939336PB38
JPMMT 2003-A2 3A1 WM33 WC4.7754 ARM	0.00% US466247AZ62
VM CASH FUT FOR FOB AUD	0.00% VM CASH FUT FOR FOB AUD
GSR 2003-1 A2 1YRCMT+175	0.00% US36229RJ95
VM CASH CCP CME FOB MXN	0.00% VM CASH CCP CME FOB MXN
CWHL 2004-22 A3 ARM WM34 WC5.34	0.00% US12669F6Z19
CMLTI 2005-6 A1 1YRCMT+210	0.00% US17307GXP89
FNMA TBA 4.0% OCT 30YR	0.00% US01F0406A02
FN ARM 722981 H15T1Y+215.2 8.905	0.00% US31402AFW18
REALKREDIT DANMARK **PARTIAL CALL**	0.00% DK0009292120
FH ARM 781047 H15T1Y+222.4 9.201	0.00% US313495EU33
Tax Reclaim Acc USD - Deposit Accounts 30/09/2019	0.00% Tax Reclaim Acc USD - Deposit Accounts 30/09/2019
FNR 2006-5 3A2 WM32 WC5.9547	0.00% US31394VL730
NORDEA KREDIT REALKREDIT	0.00% DK0002030683
IRS CNY R 3.02500 06/19/19-5Y BOA	0.00% E251096JZXF4
VM CASH FUT FOR FOB EUR	0.00% VM CASH FUT FOR FOB EUR
ANZ Cash	0.00% ANZ Cash
BSARM 2003-7 6A WM33 WC4.979 ARM	0.00% US07384MYW62
JPMMT 2007-A1 3A3 ARM WM35 WC5.26	0.00% US46630GAJ40
VM CASH FUT FOR FOB CAD	0.00% VM CASH FUT FOR FOB CAD
VM CASH CCP CME FOB CAD	0.00% VM CASH CCP CME FOB CAD
VM CASH CCP LCH FOB CAD	0.00% VM CASH CCP LCH FOB CAD
VM CASH CCP LCH FOB EUR	0.00% VM CASH CCP LCH FOB EUR
FN ARM 635156 H15T1Y+200 10.283	0.00% US31389TTM44
FNMA TBA 4.0% NOV 30YR	0.00% US01F0406B84
SAMI 2004-AR3 1A2 AFC 1MLIB+29	0.00% US86359LBY48
FIN FUT CAN 10YR BOND MSE 12/18/19	0.00% FIN FUT CAN 10YR BOND MSE 12/18/19
OTC EPUT USD VS BRL @ 4.015 GLM	0.00% OTC EPUT USD VS BRL @ 4.015 GLM
AUSTRALIAN DOLLARS	0.00% E297LGFMT2B1
REALKREDIT DANMARK**PARTIAL CALL**	0.00% DK0009292559
FIN FUT EUX SHORT EURO-BTP 12/06/19	0.00% DE000C317NR3
SAMI 2003-AR1-A3 1MOLIB+42	0.00% US86358HRX97
CWHL 2005-R2 1AF1 VA 1ML+34 144A **DEF**	0.00% US12669GN644
JPM SGD Call A/c - Current Accounts 30/09/2019	0.00% JPM SGD Call A/c - Current Accounts 30/09/2019
WFMBS 2005-AR11 1A1 WM33 WC4.8745 ARM	0.00% US94982RAA32
VM CASH CCP LCH FOB SEK	0.00% VM CASH CCP LCH FOB SEK
VM CASH CCP CME FOB CZK	0.00% VM CASH CCP CME FOB CZK
VM CASH CCP ICE FOB EUR	0.00% VM CASH CCP ICE FOB EUR
FN ARM 545953 H15T1Y+225.9 10.436	0.00% US31385JQE19
Tax Reclaim Acc DKK - Deposit Accounts 30/09/2019	0.00% Tax Reclaim Acc DKK - Deposit Accounts 30/09/2019
AP MOLLER - MAERSK A/S SNR SE SP JPM	0.00% E2NR06ML6JH9
CSFB 2002-P1A A 1MLIB+63 AMBAC	0.00% US22540VK434
JPM DKK Call A/c - Current Accounts 30/09/2019	0.00% JPM DKK Call A/c - Current Accounts 30/09/2019
FNMA TBA 3.0% OCT 30YR	0.00% US01F0306A11
FIN FUT EUX EURO-BTP 12/06/19	0.00% DE000C317NQ5
AUSTRALIAN DOLLARS	0.00% E29BGD2JSJ61
CASH COLLATERAL LCH FOB USD	0.00% CASH COLLATERAL LCH FOB USD
NYKREDIT REALKREDIT AS**PARTIAL CALL**	0.00% DK0009795627

JAPANESE YEN	0.00% E2H0TZSSH06
VM CASH CCP LCH FOB JPY	0.00% VM CASH CCP LCH FOB JPY
VM CASH CCP ICE FOB USD	0.00% VM CASH CCP ICE FOB USD
CDX IG33 5Y ICE	0.00% E21BGCPP3726
SWEDISH KRONER	0.00% E28W35WV90L1
SWEDISH KRONER	0.00% E27YM1034JG5
CANADIAN DOLLAR	0.00% E28NCM2YBK32
FIN FUT EUR-BUND 10YR EUX 12/06/19	0.00% DE000C317NS1
BRFKREDIT A/S ***PARTIAL CALL***	0.00% DK0009382707
FIN FUT UK 90DAY ICE (WHT) 09/16/20	0.00% GB00H1R4B244
EUROPEAN MONETARY UNION EURO	0.00% E26H5161ZY20
FIN FUT UK 90DAY ICE (RED) 03/17/21	0.00% GB00H1R4B467
SBAP 2000-20K 1 PASS THRU	0.00% US83162CLC54
BSARM 2004-2 22A ARM WM34 WC4.917	0.00% US07384MN322
CSFB 2003-8 5A1 SEQ WM31 WC7.750	0.00% US22541NX200
SWEDISH KRONER	0.00% E23HFFPLJ8X0
SAMI 2002-AR3-A1 1MOLIB+33	0.00% US86358HNX34
IMM 2003-9F-A1 AFC 1MLIBOR+40	0.00% US45254NFL64
FNMA TBA 3.5% DEC 30YR	0.00% US01F0326C31
FIN FUT UK 90DAY ICE (WHT) 03/18/20	0.00% GB00H1R4B681
BALTA 2005-4 23A2 AS WM35 WCS.8	0.00% US07386HSZ54
AUSTRALIAN DOLLARS	0.00% E2445DXHN9G7
FN ARM 915531 H15T1Y+219.2 10.581	0.00% US31411VEEC90
VM CASH CCP LCH FOB GBP	0.00% VM CASH CCP LCH FOB GBP
FN ARM 800171 US0012M+138.1 9.967	0.00% US31405U6G90
FIN FUT EURO-OAT EUX 10YR 12/06/19	0.00% DE000C317NX1
PERUVIAN SOL-NDF	0.00% EZVF150013P8
IRS GBP 0.75000 03/18/20-5Y LCH	0.00% E23NWXZ7457X4
FH ARM 1G0867 US0012M+173.1 10.394	0.00% US3128NC6C35
FNMA PRE-PAY PENALTY #925162	0.00% US31412G2384
Tax Reclaim Acc NOK - Deposit Accounts 30/09/2019	0.00% Tax Reclaim Acc NOK - Deposit Accounts 30/09/2019
FH ARM 781867 H15T1Y+199.5 10.675	0.00% US31349TCC36
AHM 2004-3 5A 12MLIBOR+150	0.00% US02660TBP75
IRS EUR -0.15000 03/18/20-10Y LCH	0.00% E27FGKCPBK01
FN ARM 800158 US0012M+165.1 9.51	0.00% US31405UST21
FN ARM 594243 H15T1Y+250.8 12.672	0.00% US31387UEQ04
STIF FUND (ZAR)	0.00% STIF FUND (ZAR)
WAMU 2002-AR6 A 12MTA+140	0.00% US929227QB55
Centrebet Litigation Claim Rights NA	0.00% Centrebet Litigation Claim Rights NA
SARM 2004-12 7A1 WM34 WCS.4668 ARM	0.00% US863579AV05
NORWEGIAN KRONER	0.00% E230YBL1WQ98
WAMU 2003-AR5 A7 ARM WM33 WC 4.9155	0.00% US929227R651
FIN FUT EURO-BOBL 5Y EUX 12/06/19	0.00% DE000C317NT9
FN ARM 594245 H15T1Y+238.3 10.649	0.00% US31387UES69
INDONESIAN RUPIAH-NDF	0.00% EZVBR02QNVG6
GN II ARM 80187M 07/20 11	0.00% US362225CF501
CCS AUD R US3ML/AUD3MBBSW+42.25 GLM	0.00% CCS AUD R US3ML/AUD3MBBSW+42.25 GLM
IRS JPY 0.20000 06/19/19-10Y LCH	0.00% E2657V2SGTG5
IRO EUR 30Y C 0.00000 L 12/13/19 BRC	0.00% E2H5X950PQJ5
CCS AUD R US3ML/AUD3MBBSW+42 CBK	0.00% CCS AUD R US3ML/AUD3MBBSW+42 CBK
IRS CNY R 2.93500 04/01/19-5Y CBK	0.00% E22V756X3SV1
SWISS FRANCS	0.00% EZBG5YF57XB4
BRAZIL LA SP BPS	0.00% BRAZIL LA SP BPS
IRS CNY R 2.92500 06/04/19-5Y MYC	0.00% IRS CNY R 2.92500 06/04/19-5Y MYC
FIN FUT US ULTRA 30YR CBT 12/19/19	0.00% FIN FUT US ULTRA 30YR CBT 12/19/19
JPM HKD Call A/c - Nett Settlement 30/09/2019	0.00% JPM HKD Call A/c - Nett Settlement 30/09/2019
FIN FUT US 2YR CBT 12/31/19	0.00% FIN FUT US 2YR CBT 12/31/19
PERUVIAN SOL-NDF	0.00% EZSZM466DZ09
EUX APUT EURO-BOBL 10/25/19 @ 136.5	0.00% DE000C39W1U2
IRS USD 2.50000 12/18/19-2Y LCH	0.00% E25M8XH022F2
IRS JPY 0.00000 06/19/19-2Y LCH	0.00% E26XVKS48PH5
PERUVIAN SOL-NDF	0.00% E25CKHDQ5728
EUX APUT EUR-BOBL 11/22/19 @ 136.5	0.00% DE000C3Z34P6
RFMSI 2003-S9-A1 SEQ WM31 WC6.96	0.00% US76111JZ721
GMSI 2003-1 A1 ARM WM33 WC4.6479	0.00% US395387AA13
IRO JPY 2Y P -0.14650 J 06/29/20 MYC	0.00% IRO JPY 2Y P -0.14650 J 06/29/20 MYC
VM CASH FUT FOR FOB JPY	0.00% VM CASH FUT FOR FOB JPY
BRAZIL LA SP FBF	0.00% EZBJVCLTRGC3
BAFC 2004-B 7A1 1MLIB+36BP	0.00% US05946XJR52
IRS USD 1.54000 12/19/19-2Y CME	0.00% E22CS80574W6
BSARM 2003-9 2A1 ARM WM33 WCS.1137	0.00% US07384MB681
CSFB 2003-AR18 2A3 WM33 WCS.2935 ARM	0.00% US22541QFC15
LBI POST-DISTRIBUTION CLAIM NET ASSET	0.00% LBI POST-DISTRIBUTION CLAIM NET ASSET
IRS USD 1.30500 08/21/20-3Y LCH	0.00% IRS USD 1.30500 08/21/20-3Y LCH

IRS SEK 0.50000 06/19/19-5Y LCH	0.00% EZ3TJSJGD337
FNW 2002-W8-F 1MOLIB+40	0.00% US31392DQ707
OIS USD FEDL01/1.852 09/18/19 LCH	0.00% OIS USD FEDL01/1.852 09/18/19 LCH
OIS USD FEDL01/1.8225 09/18/19 LCH	0.00% OIS USD FEDL01/1.8225 09/18/19 LCH
BSARM 2003-5 1A2 WM33 WC4.7969 ARM	0.00% US07384MWWG31
OIS USD FEDL01/2.696 05/18/18 LCH	0.00% EZ70GJ5KNH50
ROYAL BANK OF CANADA COVERED SONIA SEC	0.00% XS2060621005
IRS GBP 1.50000 12/18/19-1Y (WHT) LCH	0.00% EZ87Q5K10MJ9
EUX APUT EUR-SCHATZ 11/22/19 @ 112.2	0.00% DE000C3Z3731
EUX ACAL EUR-BUND 11/22/19 @ 175	0.00% DE000C3Z32J3
IRS USD 1.50000 12/18/19-5Y CME	0.00% EZ2X9THLD8L8
IRS USD 1.62500 01/06/20-10Y CME	0.00% IRS USD 1.62500 01/06/20-10Y CME
JPM ILS Call A/c - Current Accounts 30/09/2019	0.00% JPM ILS Call A/c - Current Accounts 30/09/2019
IRS GBP 0.75000 03/18/20-10Y LCH	0.00% EZ2R7447YB98
BRAZIL LA SP GST	0.00% EZ1T295VQ6C9
IRS USD 3.00000 06/19/19-5Y LCH	0.00% EZ6YNJTVGZ53
NORWEGIAN KRONER	0.00% EZ1335Q0T030
IRS USD 2.00000 01/15/20-10Y LCH	0.00% EZ6QSR5XKSP7
IRS CNY R 2.89750 07/01/19-5Y CBK	0.00% IRS CNY R 2.89750 07/01/19-5Y CBK
SOUTH KOREA WON-NDP	0.00% EZ6NLCPT31N6
GSR 2003-2F 3A1 WM31 WC7.1	0.00% US36228FNB84
CASH Uninvested TRL	0.00% CASH Uninvested TRL
EUX APUT EUR-BUND 10/25/19 @ 170.5	0.00% DE000C39VYY5
EUX ACAL EUR-BUND 11/22/19 @ 178.5	0.00% DE000C3ZWMC2
STIF FUND (DKK)	0.00% STIF FUND (DKK)
GN II ARM 80393M 07/20 11	0.00% US36225CNK89
GN II ARM 80364M 04/20 11	0.00% US36225CMN38
NORWEGIAN KRONER	0.00% EZ1V043X8T17
EUX ACAL EUR-BUND 11/22/19 @ 173	0.00% DE000C3Z32A2
Tax Reclaim Acc GBP - Deposit Accounts 30/09/2019	0.00% Tax Reclaim Acc GBP - Deposit Accounts 30/09/2019
STIF FUND (PLN)	0.00% STIF FUND (PLN)
CASH COLLATERAL ISDA MYI USD	0.00% CASH COLLATERAL ISDA MYI USD
IRS EUR 0.00000 12/18/19-5Y LCH	0.00% EZ510MK15T51
CASH COLLATERAL ISDA MYC USD	0.00% CASH COLLATERAL ISDA MYC USD
Tax Reclaim Acc JPY - Deposit Accounts 30/09/2019	0.00% Tax Reclaim Acc JPY - Deposit Accounts 30/09/2019
CASH COLLATERAL ISDA GLM USD	0.00% CASH COLLATERAL ISDA GLM USD
CDX ITRAXX XOV31 5Y ICE	0.00% EZ4KP7HCWM48
IRS USD 1.75000 06/20/18-2Y CME	0.00% EZ8BYOXJDR3
STIF FUND (NZD)	0.00% STIF FUND (NZD)
CASH Uninvested ILS	0.00% CASH Uninvested ILS
IRS USD 1.24900 08/31/21-3Y LCH	0.00% IRS USD 1.24900 08/31/21-3Y LCH
IRS USD 1.29800 08/25/21-3Y LCH	0.00% IRS USD 1.29800 08/25/21-3Y LCH
IRS USD 1.63500 08/31/21-30Y LCH	0.00% IRS USD 1.63500 08/31/21-30Y LCH
ROLLS-ROYCE PLC SNR SE ICE	0.00% EZ3TZPR2J18
EUX ACAL EURO-BOBL 10/25/19 @ 136.5	0.00% DE000C39W1T4
IRS USD 2.50000 06/20/18-30Y CME	0.00% EZ7BS846F7C7
IRS USD 1.65300 08/25/21-30Y LCH	0.00% IRS USD 1.65300 08/25/21-30Y LCH
CASH COLLATERAL ISDA JPM USD	0.00% CASH COLLATERAL ISDA JPM USD
FNA 2012-M8 X1 IO WM19 WC4.801051	0.00% US3136A7ML32
CASH Uninvested CNH	0.00% CASH Uninvested CNH
MARKS AND SPENCER PLC SNR SE ICE	0.00% EZ60XLY2Z4T5
DEVELOPMENT BK OF JAPAN SR UNSEC REGS	0.00% XS2053914524
MEXICAN NUEVO PESO	0.00% EZ41LQKBBY33
IRS EUR 0.50000 12/19/18-7Y LCH	0.00% EZ102P6804B0
IRS USD R 3ML/1ML+7.25 04/27/22-23 CME	0.00% IRS USD R 3ML/1ML+7.25 04/27/22-23 CME
STIF FUND (HKD)	0.00% STIF FUND (HKD)
IRS USD 2.75000 12/18/19-10Y LCH	0.00% EZ81ZNLGS404
IRS USD 1.67750 08/21/20-30Y LCH	0.00% IRS USD 1.67750 08/21/20-30Y LCH
STIF FUND (SGD)	0.00% STIF FUND (SGD)
IRS USD 2.00000 02/12/20-10Y CME	0.00% EZ8FRZHLCL3
IRS USD 2.00000 03/10/20-10Y CME	0.00% EZ9K238VZ9V4
IRS USD 2.00000 12/10/19-10Y CME	0.00% IRS USD 2.00000 12/10/19-10Y CME
ZCS BRL 8.88 05/18/18-01/04/21 CME	0.00% EZ62602BZ7P7
CASH COLLATERAL CME FOB USD	0.00% CASH COLLATERAL CME FOB USD
AMP/Bayfair Cash	0.00% AMP/Bayfair Cash
STIF FUND (BZD)	0.00% STIF FUND (BZD)
NORDEA KREDIT REALKREDIT**PARTIAL CALL**	0.00% DK0002032978
STIF FUND (SAR)	0.00% STIF FUND (SAR)
STIF FUND (AED)	0.00% STIF FUND (AED)
STIF FUND (MYR)	0.00% STIF FUND (MYR)
STIF FUND (BRL)	0.00% STIF FUND (BRL)
STIF FUND (NOK)	0.00% STIF FUND (NOK)
NYKREDIT REALKREDIT AS**PARTIAL CALL**	0.00% DK0009504169

STIF FUND (TWD)	0.00% STIF FUND (TWD)
STIF FUND (RUB)	0.00% STIF FUND (RUB)
STIF FUND (PHP)	0.00% STIF FUND (PHP)
STIF FUND (INR)	0.00% STIF FUND (INR)
Transpower House	0.00% Transpower House
TEL TACT A/C	0.00% TEL TACT A/C
Westpac - Fisher Funds	0.00% Westpac - Fisher Funds
Other Operating Cash	0.00% Other Operating Cash
RUB - USD (UNDERLYING)	0.00% RUB - USD (UNDERLYING)
PEN - USD (UNDERLYING)	0.00% PEN - USD (UNDERLYING)
CHF - USD (UNDERLYING)	0.00% CHF - USD (UNDERLYING)
GBP - USD (UNDERLYING)	0.00% GBP - USD (UNDERLYING)
CASH Uninvested GBP	0.00% CASH Uninvested GBP
STIF FUND (CLP)	0.00% STIF FUND (CLP)
BRL - USD (UNDERLYING)	0.00% BRL - USD (UNDERLYING)
ZAR - USD (UNDERLYING)	0.00% ZAR - USD (UNDERLYING)
EUR - USD (UNDERLYING)	0.00% EUR - USD (UNDERLYING)
CCS USD P US3ML/EUR3ML-23.625 CBK	0.00% CCS USD P US3ML/EUR3ML-23.625 CBK
JPY - USD (UNDERLYING)	0.00% JPY - USD (UNDERLYING)
MXN - USD (UNDERLYING)	0.00% MXN - USD (UNDERLYING)
CE Adj TRS-ETF-EqFut USD	0.00% CE Adj TRS-ETF-EqFut USD
NOK - USD (UNDERLYING)	0.00% NOK - USD (UNDERLYING)
AUD - USD (UNDERLYING)	0.00% AUD - USD (UNDERLYING)
CCS USD P US3ML/AUD3MBBSW+42.25 GLM	0.00% CCS USD P US3ML/AUD3MBBSW+42.25 GLM
DKK - USD (UNDERLYING)	0.00% DKK - USD (UNDERLYING)
INR - USD (UNDERLYING)	0.00% INR - USD (UNDERLYING)
CASH Uninvested ZAR	0.00% CASH Uninvested ZAR
CASH Uninvested EUR	0.00% CASH Uninvested EUR
CCS USD P US3ML/EUR3ML-24.5 GLM	0.00% CCS USD P US3ML/EUR3ML-24.5 GLM
STIF FUND (KRW)	0.00% STIF FUND (KRW)
CASH Uninvested CAD	0.00% CASH Uninvested CAD
PLN - USD (UNDERLYING)	0.00% PLN - USD (UNDERLYING)
NZD - USD (UNDERLYING)	0.00% NZD - USD (UNDERLYING)
IDR - USD (UNDERLYING)	0.00% IDR - USD (UNDERLYING)
SGD - USD (UNDERLYING)	0.00% SGD - USD (UNDERLYING)
CAD - USD (UNDERLYING)	0.00% CAD - USD (UNDERLYING)
HKD - USD (UNDERLYING)	0.00% HKD - USD (UNDERLYING)
FIN FUT EURO\$ CME (WHT) 12/16/19	0.00% FIN FUT EURO\$ CME (WHT) 12/16/19
EUX APUT EUR-BUND 11/22/19 @ 173	0.00% DE000C3Z32B0
CASH Uninvested MXN	0.00% CASH Uninvested MXN
CNH - USD (UNDERLYING)	0.00% CNH - USD (UNDERLYING)
CCS USD P US3ML/AUD3MBBSW+42 CBK	0.00% CCS USD P US3ML/AUD3MBBSW+42 CBK
KRW - USD (UNDERLYING)	0.00% KRW - USD (UNDERLYING)
SEK - USD (UNDERLYING)	0.00% SEK - USD (UNDERLYING)
LBIE GBP POST -DISTRIBUTION MSFTA	0.00% LBIE GBP POST -DISTRIBUTION MSFTA
ACLO 3A AR 3MEUR + 67BP 144A	0.00% XS2057850948
CASH Uninvested AUD	0.00% CASH Uninvested AUD
Currency Adjustment BRL	0.00% Currency Adjustment BRL
Dual Ccy Liab Adj US	0.00% Dual Ccy Liab Adj US
CASH Uninvested JPY	0.00% CASH Uninvested JPY
ILS - USD (UNDERLYING)	0.00% ILS - USD (UNDERLYING)
CASH Uninvested SEK	0.00% CASH Uninvested SEK
Currency Adjustment CNH	0.00% Currency Adjustment CNH
CCS USD P US3ML/EUR3ML-22.375 MYI	0.00% CCS USD P US3ML/EUR3ML-22.375 MYI
COP - USD (UNDERLYING)	0.00% COP - USD (UNDERLYING)
Banco Espirito Santo S.A.	0.00% PTBESOAM0007
Barclays Cap Swap 6 08/11/2019	0.00% Barclays Cap Swap 6 08/11/2019
Centrebet Litigation Claim Unit Trust NA	0.00% Centrebet Litigation Claim Unit Trust NA
HSBC Bank CDS 20/12/2024 20/12/2024	0.00% HSBC Bank CDS 20/12/2024 20/12/2024
HSBC Holdings PLC CDS 20/12/2024 20/12/2024	0.00% HSBC Holdings PLC CDS 20/12/2024 20/12/2024
Pike River Coal Ltd.	0.00% NZPRCE0001S3
INF FLR US @ 0 09/29/10-10Y CBK	0.00% INF FLR US @ 0 09/29/10-10Y CBK
CASH Uninvested BRL	0.00% CASH Uninvested BRL
FORTUM OYJ SNR SE ICE	0.00% FORTUM OYJ SNR SE ICE
DAIMLER AG SNR SE ICE	0.00% E21JZK927PB8
DEUTSCHE BANK AG SLA SE ICE	0.00% DEUTSCHE BANK AG SLA SE ICE
BASF SE SNR SE ICE	0.00% E27RQ9JSJM49
UNITED UTILITIES PLC SNR SE ICE	0.00% EZDW4558K579
IRS USD R 3ML/1ML+10.5 09/27/22-24 CME	0.00% IRS USD R 3ML/1ML+10.5 09/27/22-24 CME
IRS USD 1.62500 01/16/20-30Y CME	0.00% IRS USD 1.62500 01/16/20-30Y CME
IRS USD 1.62500 02/03/20-30Y CME	0.00% E28992MHGT83
IRS USD R 3ML/1ML+8.80 05/23/24-29 CME	0.00% IRS USD R 3ML/1ML+8.80 05/23/24-29 CME
EUX ACAL EURO-BOBL 11/22/19 @ 136.5	0.00% DE000C3Z34N1
SHELL INTERNATIONAL FINANCE B SNR SE ICE	0.00% E29M1179B5B1
EUX APUT EUR-BUND 11/22/19 @ 175	0.00% DE000C3Z32K1

IRS EUR -0.50000 03/18/20-5Y LCH	0.00% EZ81H43BT8T1
ITRAXX.O C 0.40 EU31 5Y I 12/18/19 DBL	0.00% ITRAXX.O C 0.40 EU31 5Y I 12/18/19 DBL
ITRAXX.O C 0.475 EU32 5Y I 12/18/19 MEI	0.00% ITRAXX.O C 0.475 EU32 5Y I 12/18/19 MEI
CDX ITRAXX XOV32 5Y ICE	0.00% EZXJ1FB5KMB5
IRS USD R 3ML/1ML+8.625 04/12/21-23 CME	0.00% IRS USD R 3ML/1ML+8.625 04/12/21-23 CME
ITRAXX.O P 0.80 EU32 5Y I 12/18/19 MEI	0.00% ITRAXX.O P 0.80 EU32 5Y I 12/18/19 MEI
IRS MXN 7.74000 03/06/17-10Y* CME	0.00% EZJLN5F8L6S2
ITRAXX.O P 0.70 EU31 5Y I 12/18/19 DBL	0.00% ITRAXX.O P 0.70 EU31 5Y I 12/18/19 DBL
ITRAXX.O C 0.475 EU32 5Y I 01/15/20 DBL	0.00% ITRAXX.O C 0.475 EU32 5Y I 01/15/20 DBL
IRS USD 2.25000 12/11/19-30Y CME	0.00% EZ874HF7Y1M8
FNMA TBA 3.5% OCT 15YR	0.00% US01F0324A92
CCS EUR R US3ML/EUR3ML-22.375 MYI	0.00% CCS EUR R US3ML/EUR3ML-22.375 MYI
IRS USD R 3ML/1ML+7 06/12/17-22 CME	0.00% IRS USD R 3ML/1ML+7 06/12/17-22 CME
AMP/Merivale Cash	0.00% AMP/Merivale Cash
PERUVIAN SOL-NDF	0.00% PERUVIAN SOL-NDF
IRS USD R 3ML/1ML+8.375 06/12/17-22 CME	0.00% IRS USD R 3ML/1ML+8.375 06/12/17-22 CME
IRS ZAR 7.25000 06/20/18-5Y CME	0.00% EZ8RFWKCLCS5
FIN FUT EURO\$ CME (WHT) 06/15/20	0.00% FIN FUT EURO\$ CME (WHT) 06/15/20
ITRAXX.O P 0.80 EU32 5Y I 01/15/20 DBL	0.00% ITRAXX.O P 0.80 EU32 5Y I 01/15/20 DBL
BRAZIL LA SP HUS	0.00% BRAZIL LA SP HUS
BRAZILIAN REAL-NDF	0.00% E29G0T9RNP78
IRS USD R 3ML/1ML+11.7 03/02/19-20 CME	0.00% IRS USD R 3ML/1ML+11.7 03/02/19-20 CME
CBOT APUT 5YR FUT 11/19 @ 117	0.00% CBOT APUT 5YR FUT 11/19 @ 117
FIN FUT EURO\$ CME (RED) 12/14/20	0.00% FIN FUT EURO\$ CME (RED) 12/14/20
FIN FUT EURO\$ CME (RED) 06/14/21	0.00% FIN FUT EURO\$ CME (RED) 06/14/21
IRS MXN 5.82500 01/21/16-7Y* CME	0.00% EZVXG7NQ3J49
IRS USD 2.25000 03/12/20-30Y CME	0.00% EZB1JDY3VVP8
INDIAN RUPEE-INR-NDF	0.00% EZ3BVMDDYGF66
IRS USD R 3ML/1ML+8.375 04/26/21-22 CME	0.00% IRS USD R 3ML/1ML+8.375 04/26/21-22 CME
IRS CZK 1.91250 01/30/19-10Y CME	0.00% EZK4YHH4SS47
SINGAPORE DOLLARS	0.00% EZ62B5P0L0G2
RUSSIAN RUBLE-NDF	0.00% EZ7ZPFQ0S9Q8
IRO JPY 2Y P -0.04650 J 06/29/20 MYC	0.00% IRO JPY 2Y P -0.04650 J 06/29/20 MYC
FIN FUT 10YR JGB OSE 12/13/19	0.00% FIN FUT 10YR JGB OSE 12/13/19
CDX ITRAXX MAIN31 10Y ICE	0.00% EZRZ9R0M3VD1
IRS CAD 2.56485 03/07/19-30Y LCH	0.00% IRS CAD 2.56485 03/07/19-30Y LCH
ISRAELI SHEKEL	0.00% EZ38QZCJWM82
CCS EUR R US3ML/EUR3ML-24.5 GLM	0.00% CCS EUR R US3ML/EUR3ML-24.5 GLM
IRS CAD 1.90000 12/18/19-10Y LCH	0.00% EZ9MT82GTGL2
IRS USD R 3ML/1ML+8.5 06/19/17-22 CME	0.00% IRS USD R 3ML/1ML+8.5 06/19/17-22 CME
IRS GBP 0.75000 03/18/20-30Y LCH	0.00% EZ3CFBD6MXF5
OTC EPUT USD VS CNH @ 7.05 HUS	0.00% OTC EPUT USD VS CNH @ 7.05 HUS
EUROPEAN MONETARY UNION EURO	0.00% EZ350W33GYZ7
BRAZIL LA SP CBK	0.00% EZ9SRTJ6KLW5
CDX IG32 10Y ICE	0.00% EZPSTBHJ5B64
SOUTH AFRICA EM SP BOA	0.00% EZ40VWBSYF24
HONG KONG DOLLARS	0.00% EZ6ZBSX4MT10
IRS JPY 0.50000 06/19/19-30Y LCH	0.00% EZ9RPTLXXCL2
IRS EUR 0.00000 12/18/19-2Y LCH	0.00% EZ6FS4DCBNV6
BRITISH POUND STERLING	0.00% EZ2M6ZX16R08
OTC EPUT USD VS BRL @ 3.88 GLM	0.00% OTC EPUT USD VS BRL @ 3.88 GLM
IRO USD 5Y P 1.66000 M 10/23/19 GLM	0.00% IRO USD 5Y P 1.66000 M 10/23/19 GLM
IRS USD R 3ML/1ML+9.125 03/18/21-22 CME	0.00% IRS USD R 3ML/1ML+9.125 03/18/21-22 CME
CCS EUR R US3ML/EUR3ML-23.625 CBK	0.00% CCS EUR R US3ML/EUR3ML-23.625 CBK
BRITISH POUND STERLING	0.00% EZ5KHDXBPXN5
IRO USD 5Y C 1.33500 M 10/23/19 GLM	0.00% IRO USD 5Y C 1.33500 M 10/23/19 GLM
FIN FUT UK GILT ICE 12/27/19	0.00% GB00H37G6G35
CDX IG33 10Y ICE	0.00% CDX IG33 10Y ICE
FIN FUT US 10YR CBT 12/19/19	0.00% FIN FUT US 10YR CBT 12/19/19
OTC ECAL USD VS CNH @ 7.18 HUS	0.00% OTC ECAL USD VS CNH @ 7.18 HUS
HONG KONG DOLLARS	0.00% EZ5PW0YN9170
MEXICAN NUEVO PESO	0.00% EZH93MKNOPT1
IRS EUR 1.00000 12/18/19-30Y LCH	0.00% EZ4HQQLVC1Q1
BRAZILIAN REAL-NDF	0.00% EZ8L5HYH9X85
CANADIAN DOLLAR	0.00% EZVK35K2LLM9
INDIAN RUPEE-INR-NDF	0.00% EZ9N6TK25PT8
IRS CAD 2.75000 12/18/18-30Y LCH	0.00% EZYSDLR2RY71
IRS CAD 2.50000 06/19/19-10Y CME	0.00% EZ80CS10CHX4
MEXICAN NUEVO PESO	0.00% EZ9KN1JV08X4
IRS CNY R 2.84000 07/25/19-5Y SCX	0.00% IRS CNY R 2.84000 07/25/19-5Y SCX
IRS CNY R 2.78750 07/05/19-5Y SCX	0.00% IRS CNY R 2.78750 07/05/19-5Y SCX
IRO EUR 30Y C 0.05000 L 12/05/19 CBK	0.00% EZR8KF0ZBJ55
IRO USD 5Y C 1.49750 M 10/23/19 GLM	0.00% IRO USD 5Y C 1.49750 M 10/23/19 GLM
IRO USD 5Y P 1.49750 M 10/23/19 GLM	0.00% IRO USD 5Y P 1.49750 M 10/23/19 GLM
FIN FUT US 5YR CBT 12/31/19	0.00% FIN FUT US 5YR CBT 12/31/19

FIN FUT EUR-BUXL 30YR EUX 12/06/19	0.00% DE000C317NV5
FIN FUT EURO-SCHATZ 2YR EUX 12/06/19	0.00% DE000C317NU7
IRS EUR 0.25000 03/18/20-30Y LCH	0.00% EZ3SVN2CYGC9
MEXICAN NUEVO PESO	0.00% EZ13ZQJHYJ55
FIN FUT AUS 10YR BOND SFE 12/16/19	0.00% FIN FUT AUS 10YR BOND SFE 12/16/19
IRS EUR 1.31000 06/19/24-5Y LCH	0.00% EZQV5G245N90
IRS GBP 1.24000 09/18/19-2Y LCH	0.00% EZBCD4CMGDS2
CANADIAN DOLLAR	0.00% EZ79TK5P0BC6
SOUTH AFRICA EM SP GST	0.00% EZVWY07Y7L71
POLISH ZLOTY	0.00% EZ3ZS2VCKPX3
FNMA TBA 3.0% NOV 30YR	0.00% US01F0306B93
OTC ECAL USD VS BRL @ 4.28 GLM	0.00% OTC ECAL USD VS BRL @ 4.28 GLM
U S TREASURY BOND	0.00% US912810RC45
CHINESE - YUAN RENMINBI (CNH)	0.00% CHINESE - YUAN RENMINBI (CNH)
CBOT ACAL 5 YR FUT 11/19 @ 119	0.00% CBOT ACAL 5 YR FUT 11/19 @ 119
COLOMBIAN PESO-NDF	0.00% EZ68HNYJ4W0
LBIE OPEN POSITION NET PAYABLE	0.00% LBIE OPEN POSITION NET PAYABLE
IRS GBP 0.75000 03/18/20-2Y LCH	0.00% EZ81KV65MHY0
MEXICAN NUEVO PESO	0.00% EZ887S02QKW6
CHINA AS BP BRC	0.00% EZ14R51DR0X9
U S TREASURY BOND	0.00% US912810QZ49
FNMA TBA 3.5% OCT 30YR	0.00% US01F0326A74
IRO USD 3Y P 1.45600 L 08/19/20 DUB	0.00% IRO USD 3Y P 1.45600 L 08/19/20 DUB
IRO USD 3Y P 1.44800 L 08/23/21 MYC	0.00% IRO USD 3Y P 1.44800 L 08/23/21 MYC
TRS 3ML/IBOXIG INDX 03/20/20 BRC	0.00% TRS 3ML/IBOXIG INDX 03/20/20 BRC
SOUTH AFRICAN RAND	0.00% EZ155YKJN699
IRO USD 3Y P 1.39900 L 08/26/21 FBF	0.00% IRO USD 3Y P 1.39900 L 08/26/21 FBF
SOUTH KOREA GOVT AS BP JPM	0.00% EZ45M4R7YXT5
JAPAN GOVT JP BP BPS	0.00% EZ9ZT2W0WGWZ4
BRITISH POUND STERLING	-0.01% EZ71YSVK6Y37
Unit Trades - Nett Settlement 30/09/2019	-0.01% Unit Trades - Nett Settlement 30/09/2019
WBC Margin Ac Swp NZ - Deposit Accounts 30/09/2019	-0.01% WBC Margin Ac Swp NZ - Deposit Accounts 30/09/2019
JPM Margin Coll NZD - Deposit Accounts 30/09/2019	-0.02% JPM Margin Coll NZD - Deposit Accounts 30/09/2019
NEW ZEALAND DOLLAR	-0.02% EZVXVBFZVS34
ANZ Margin Ac Swp NZ - Deposit Accounts 30/09/2019	-0.02% ANZ Margin Ac Swp NZ - Deposit Accounts 30/09/2019
Swap Cash - U.S. Dollar NA	-0.03% Swap Cash - U.S. Dollar NA
CASH Uninvested USD	-0.04% CASH Uninvested USD
NEW ZEALAND DOLLAR	-0.07% EZ89Y748W1P3
Prop Fund Trade A/C - Nett Settlement 30/09/2019	-0.08% Prop Fund Trade A/C - Nett Settlement 30/09/2019
Total Liabilities	-0.17% Total Liabilities
BUY NZD:SELL AUD 12/12/19 12/12/2019	1.91% BUY NZD:SELL AUD 12/12/19 12/12/2019
BUY NZD:SELL USD 17/12/19 16/12/2019	1.54% BUY NZD:SELL USD 17/12/19 16/12/2019
BUY NZD:SELL USD 16/12/19 16/12/2019	1.51% BUY NZD:SELL USD 16/12/19 16/12/2019
BUY USD:SELL NZD 18/12/19 18/12/2019	0.82% BUY USD:SELL NZD 18/12/19 18/12/2019
BUY NZD:SELL USD 13/12/19 12/12/2019	2.40% BUY NZD:SELL USD 13/12/19 12/12/2019
BUY NZD:SELL USD 06/12/19 06/12/2019	1.07% BUY NZD:SELL USD 06/12/19 06/12/2019
BUY NZD:SELL EUR 16/12/19 16/12/2019	0.51% BUY NZD:SELL EUR 16/12/19 16/12/2019
BUY USD:SELL NZD 17/12/19 16/12/2019	0.32% BUY USD:SELL NZD 17/12/19 16/12/2019
BUY NZD:SELL EUR 17/12/19 16/12/2019	0.27% BUY NZD:SELL EUR 17/12/19 16/12/2019
BUY NZD:SELL AUD 06/12/19 06/12/2019	0.46% BUY NZD:SELL AUD 06/12/19 06/12/2019
BUY NZD:SELL EUR 13/12/19 12/12/2019	1.04% BUY NZD:SELL EUR 13/12/19 12/12/2019
BUY NZD:SELL JPY 13/12/19 12/12/2019	0.90% BUY NZD:SELL JPY 13/12/19 12/12/2019
BUY NZD:SELL JPY 17/12/19 16/12/2019	0.25% BUY NZD:SELL JPY 17/12/19 16/12/2019
BUY NZD:SELL CAD 13/12/19 12/12/2019	0.60% BUY NZD:SELL CAD 13/12/19 12/12/2019
BUY JPY:SELL NZD 16/12/19 16/12/2019	0.17% BUY JPY:SELL NZD 16/12/19 16/12/2019
BUY NZD:SELL AUD 13/12/19 12/12/2019	0.55% BUY NZD:SELL AUD 13/12/19 12/12/2019
BUY NZD:SELL GBP 13/12/19 12/12/2019	0.53% BUY NZD:SELL GBP 13/12/19 12/12/2019
BUY NZD:SELL EUR 06/12/19 06/12/2019	0.25% BUY NZD:SELL EUR 06/12/19 06/12/2019
BUY AUD:SELL NZD 17/12/19 16/12/2019	0.13% BUY AUD:SELL NZD 17/12/19 16/12/2019
BUY NZD:SELL GBP 17/12/19 16/12/2019	0.23% BUY NZD:SELL GBP 17/12/19 16/12/2019
BUY GBP:SELL NZD 16/12/19 16/12/2019	0.13% BUY GBP:SELL NZD 16/12/19 16/12/2019
BUY NZD:SELL CAD 17/12/19 16/12/2019	0.07% BUY NZD:SELL CAD 17/12/19 16/12/2019
BUY NZD:SELL AUD 17/12/19 16/12/2019	0.06% BUY NZD:SELL AUD 17/12/19 16/12/2019
BUY NZD:SELL CHF 17/12/19 16/12/2019	0.06% BUY NZD:SELL CHF 17/12/19 16/12/2019
BUY USD:SELL NZD 13/12/19 12/12/2019	0.31% BUY USD:SELL NZD 13/12/19 12/12/2019
BUY CAD:SELL NZD 16/12/19 16/12/2019	0.06% BUY CAD:SELL NZD 16/12/19 16/12/2019
BUY NZD:SELL CHF 06/12/19 06/12/2019	0.09% BUY NZD:SELL CHF 06/12/19 06/12/2019
BUY CHF:SELL NZD 16/12/19 16/12/2019	0.05% BUY CHF:SELL NZD 16/12/19 16/12/2019
BUY HKD:SELL NZD 17/12/19 16/12/2019	0.05% BUY HKD:SELL NZD 17/12/19 16/12/2019
BUY AUD:SELL NZD 16/12/19 16/12/2019	0.04% BUY AUD:SELL NZD 16/12/19 16/12/2019
BUY DKK:SELL NZD 17/12/19 16/12/2019	0.04% BUY DKK:SELL NZD 17/12/19 16/12/2019

BUY NZD:SELL SEK 17/12/19 16/12/2019	0.05%	BUY NZD:SELL SEK 17/12/19 16/12/2019
BUY SGD:SELL NZD 17/12/19 16/12/2019	0.02%	BUY SGD:SELL NZD 17/12/19 16/12/2019
BUY HKD:SELL NZD 16/12/19 16/12/2019	0.02%	BUY HKD:SELL NZD 16/12/19 16/12/2019
BUY EUR:SELL NZD 17/12/19 16/12/2019	0.02%	BUY EUR:SELL NZD 17/12/19 16/12/2019
BUY CHF:SELL NZD 17/12/19 16/12/2019	0.02%	BUY CHF:SELL NZD 17/12/19 16/12/2019
BUY GBP:SELL NZD 13/12/19 12/12/2019	0.05%	BUY GBP:SELL NZD 13/12/19 12/12/2019
BUY NZD:SELL HKD 17/12/19 16/12/2019	0.01%	BUY NZD:SELL HKD 17/12/19 16/12/2019
BUY EUR:SELL NZD 13/12/19 12/12/2019	0.02%	BUY EUR:SELL NZD 13/12/19 12/12/2019
BUY CAD:SELL NZD 17/12/19 16/12/2019	0.00%	BUY CAD:SELL NZD 17/12/19 16/12/2019
SELL AUD:BUY NZD 13/12/19 12/12/2019	-0.56%	SELL AUD:BUY NZD 13/12/19 12/12/2019
SELL NZD:BUY CAD 17/12/19 16/12/2019	0.00%	SELL NZD:BUY CAD 17/12/19 16/12/2019
SELL NZD:BUY EUR 13/12/19 12/12/2019	-0.02%	SELL NZD:BUY EUR 13/12/19 12/12/2019
SELL NZD:BUY USD 13/12/19 12/12/2019	-0.30%	SELL NZD:BUY USD 13/12/19 12/12/2019
SELL HKD:BUY NZD 17/12/19 16/12/2019	-0.01%	SELL HKD:BUY NZD 17/12/19 16/12/2019
SELL USD:BUY NZD 13/12/19 12/12/2019	-2.53%	SELL USD:BUY NZD 13/12/19 12/12/2019
SELL SEK:BUY NZD 17/12/19 16/12/2019	-0.04%	SELL SEK:BUY NZD 17/12/19 16/12/2019
SELL JPY:BUY NZD 17/12/19 16/12/2019	-0.25%	SELL JPY:BUY NZD 17/12/19 16/12/2019
SELL GBP:BUY NZD 13/12/19 12/12/2019	-0.55%	SELL GBP:BUY NZD 13/12/19 12/12/2019
SELL NZD:BUY GBP 13/12/19 12/12/2019	-0.04%	SELL NZD:BUY GBP 13/12/19 12/12/2019
SELL JPY:BUY NZD 13/12/19 12/12/2019	-0.94%	SELL JPY:BUY NZD 13/12/19 12/12/2019
SELL NZD:BUY CHF 17/12/19 16/12/2019	-0.02%	SELL NZD:BUY CHF 17/12/19 16/12/2019
SELL EUR:BUY NZD 13/12/19 12/12/2019	-1.05%	SELL EUR:BUY NZD 13/12/19 12/12/2019
SELL NZD:BUY EUR 17/12/19 16/12/2019	-0.02%	SELL NZD:BUY EUR 17/12/19 16/12/2019
SELL NZD:BUY HKD 16/12/19 16/12/2019	-0.02%	SELL NZD:BUY HKD 16/12/19 16/12/2019
SELL NZD:BUY SGD 17/12/19 16/12/2019	-0.02%	SELL NZD:BUY SGD 17/12/19 16/12/2019
SELL EUR:BUY NZD 17/12/19 16/12/2019	-0.27%	SELL EUR:BUY NZD 17/12/19 16/12/2019
SELL NZD:BUY DKK 17/12/19 16/12/2019	-0.04%	SELL NZD:BUY DKK 17/12/19 16/12/2019
SELL NZD:BUY AUD 16/12/19 16/12/2019	-0.04%	SELL NZD:BUY AUD 16/12/19 16/12/2019
SELL NZD:BUY HKD 17/12/19 16/12/2019	-0.05%	SELL NZD:BUY HKD 17/12/19 16/12/2019
SELL NZD:BUY CHF 16/12/19 16/12/2019	-0.05%	SELL NZD:BUY CHF 16/12/19 16/12/2019
SELL CHF:BUY NZD 06/12/19 06/12/2019	-0.09%	SELL CHF:BUY NZD 06/12/19 06/12/2019
SELL NZD:BUY CAD 16/12/19 16/12/2019	-0.06%	SELL NZD:BUY CAD 16/12/19 16/12/2019
SELL CHF:BUY NZD 17/12/19 16/12/2019	-0.06%	SELL CHF:BUY NZD 17/12/19 16/12/2019
SELL AUD:BUY NZD 17/12/19 16/12/2019	-0.06%	SELL AUD:BUY NZD 17/12/19 16/12/2019
SELL CAD:BUY NZD 17/12/19 16/12/2019	-0.07%	SELL CAD:BUY NZD 17/12/19 16/12/2019
SELL USD:BUY NZD 17/12/19 16/12/2019	-1.57%	SELL USD:BUY NZD 17/12/19 16/12/2019
SELL NZD:BUY GBP 16/12/19 16/12/2019	-0.13%	SELL NZD:BUY GBP 16/12/19 16/12/2019
SELL GBP:BUY NZD 17/12/19 16/12/2019	-0.24%	SELL GBP:BUY NZD 17/12/19 16/12/2019
SELL NZD:BUY AUD 17/12/19 16/12/2019	-0.13%	SELL NZD:BUY AUD 17/12/19 16/12/2019
SELL EUR:BUY NZD 06/12/19 06/12/2019	-0.25%	SELL EUR:BUY NZD 06/12/19 06/12/2019
SELL NZD:BUY JPY 16/12/19 16/12/2019	-0.17%	SELL NZD:BUY JPY 16/12/19 16/12/2019
SELL CAD:BUY NZD 13/12/19 12/12/2019	-0.63%	SELL CAD:BUY NZD 13/12/19 12/12/2019
SELL AUD:BUY NZD 06/12/19 06/12/2019	-0.46%	SELL AUD:BUY NZD 06/12/19 06/12/2019
SELL NZD:BUY USD 17/12/19 16/12/2019	-0.31%	SELL NZD:BUY USD 17/12/19 16/12/2019
SELL EUR:BUY NZD 16/12/19 16/12/2019	-0.51%	SELL EUR:BUY NZD 16/12/19 16/12/2019
SELL USD:BUY NZD 06/12/19 06/12/2019	-1.09%	SELL USD:BUY NZD 06/12/19 06/12/2019
SELL NZD:BUY USD 18/12/19 18/12/2019	-0.80%	SELL NZD:BUY USD 18/12/19 18/12/2019
SELL USD:BUY NZD 16/12/19 16/12/2019	-1.54%	SELL USD:BUY NZD 16/12/19 16/12/2019
SELL AUD:BUY NZD 12/12/19 12/12/2019	-1.92%	SELL AUD:BUY NZD 12/12/19 12/12/2019
ANZ IRS 15/05/2021 16/05/2021	0.00%	ANZ IRS 15/05/2021 16/05/2021
ANZ IRS 15/12/2019 16/12/2019	0.00%	ANZ IRS 15/12/2019 16/12/2019
BNZ IRS 16/11/2022 16/11/2022	0.00%	BNZ IRS 16/11/2022 16/11/2022
WBC IRS 19/03/2023 20/03/2023	-0.11%	WBC IRS 19/03/2023 20/03/2023