

CO: CME

ACCOUNT ID: 250      CREDIT SUISSE SECURI      CM NO: 250      CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: AUSTRALIAN DOLLAR

ASSET: CASH

		COLLATERAL			USD EQUIVALENT
BANK CODE	BANK NAME	NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	PB VALUE
CHASGB2L	JP MORGAN CHASE BANK AUD		503,700.00	503,700.00	374,136.52
* TOTAL: CASH			503,700.00	503,700.00	374,136.52
-----					
** TOTAL: AUSTRALIAN DOLLAR CASH			503,700.00	503,700.00	374,136.52
+++ TOTAL +++			503,700.00	503,700.00	374,136.52
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250      CREDIT SUISSE SECURI      CM NO: 250      CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: CANADIAN DOLLAR

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CITIGB2L	CITIBANK LONDON	CAD	44,681.25	44,681.25	34,948.18
* TOTAL: CASH			44,681.25	44,681.25	34,948.18
-----					
** TOTAL: CANADIAN DOLLAR			44,681.25	44,681.25	34,948.18
+++ TOTAL +++			44,681.25	44,681.25	34,948.18
-----					

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CO: CME

ACCOUNT ID: 250                      CREDIT SUISSE SECURI                      CM NO: 250                      CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: SWISS FRANC

ASSET: CASH						
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	
CHASGB2L	JP MORGAN CHASE BANK	CHF	48,025.00	48,025.00	53,857.79	
* TOTAL: CASH			48,025.00	48,025.00	53,857.79	
-----						
** TOTAL: SWISS FRANC			48,025.00	48,025.00	53,857.79	
		+++ TOTAL +++	48,025.00	48,025.00	53,857.79	
-----						

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CO: CME

ACCOUNT ID: 250                      CREDIT SUISSE SECURI                      CM NO: 250                      CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: EURO

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CITIGB2L	CITIBANK LONDON	EUR	1,258,000.00	1,258,000.00	1,524,663.67
* TOTAL: CASH			1,258,000.00	1,258,000.00	1,524,663.67
-----					
** TOTAL: EURO		CASH	1,258,000.00	1,258,000.00	1,524,663.67
		+++ TOTAL +++	1,258,000.00	1,258,000.00	1,524,663.67
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250                      CREDIT SUISSE SECURI                      CM NO: 250                      CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: BRITISH POUND

ASSET: CASH						
BANK CODE	BANK NAME	COLLATERAL		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT
		NUMBER				PB VALUE
CHASGB2L	JP MORGAN CHASE BANK	GBP		2,888,478.92	2,888,478.92	3,879,235.72
* TOTAL: CASH				2,888,478.92	2,888,478.92	3,879,235.72
-----						
** TOTAL: BRITISH POUND		CASH		2,888,478.92	2,888,478.92	3,879,235.72
		+++ TOTAL	+++	2,888,478.92	2,888,478.92	3,879,235.72
-----						

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250                      CREDIT SUISSE SECURI                      CM NO: 250                      CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: JAPANESE YEN

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CHASGB2L	JP MORGAN CHASE BANK JPY		1,599,353,411	1,599,353,411	15,354,775.38
* TOTAL: CASH			1,599,353,411	1,599,353,411	15,354,775.38
-----					
** TOTAL: JAPANESE YEN			1,599,353,411	1,599,353,411	15,354,775.38
		+++ TOTAL +++	1,599,353,411	1,599,353,411	15,354,775.38
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250      CREDIT SUISSE SECURI      CM NO: 250      CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: SWEDISH KRONA

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL		PAR VALUE/	USD EQUIVALENT
		NUMBER		NO. OF SHRS	PB VALUE
CHASGB2L	JP MORGAN CHASE BANK SEK			117,437.50	13,887.08
* TOTAL: CASH				117,437.50	13,887.08
-----					
** TOTAL: SWEDISH KRONA		CASH		117,437.50	13,887.08
		+++ TOTAL	+++	117,437.50	13,887.08
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 8  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250 CREDIT SUISSE SECURI CM NO: 250 CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: US DOLLARS

ASSET: CASH

BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
BBHCUS33	BROWN BROTHERS HARRI	USD	4,140,701,598.18	4,140,701,598.18	4,140,701,598.18
* TOTAL: CASH			4,140,701,598.18	4,140,701,598.18	4,140,701,598.18

ASSET: TREASURY BILL

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963K3	11/19/20	19,085,076.84	19,181,500.00	19,085,076.84	12/17/20
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796TY5	05/12/20	149,241.05	150,000.00	149,241.05	12/31/20
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963T4	11/05/20	24,520,917.71	24,646,000.00	24,520,917.71	01/07/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127962Q1	10/02/20	9,946,427.16	10,000,000.00	9,946,427.16	04/22/21
* TOTAL: TREASURY BILL					53,701,662.76	53,977,500.00	53,701,662.76	

ASSET: TREASURY BOND

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	0.625	91282CAE1	11/17/20	1,060,558.73	1,143,700.00	1,060,558.73	08/15/30
BBHCUS33	BROWN BROTHERS HARRI	3.500	912810QA9	02/12/19	155,867.55	125,000.00	155,867.55	02/15/39
BBHCUS33	BROWN BROTHERS HARRI	2.875	912810RB6	05/30/18	1,555,931.90	1,356,000.00	1,555,931.90	05/15/43
BBHCUS33	BROWN BROTHERS HARRI	3.750	912810RD2	10/29/20	823,721.73	630,000.00	823,721.73	11/15/43
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810RP5	11/03/20	1,471,477.38	1,249,000.00	1,471,477.38	11/15/45
BBHCUS33	BROWN BROTHERS HARRI	2.750	912810RY6	06/30/20	227,063.14	199,000.00	227,063.14	08/15/47
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810SD1	09/30/19	1,926,833.84	1,610,000.00	1,926,833.84	08/15/48
BBHCUS33	BROWN BROTHERS HARRI	2.875	912810SH2	03/09/20	2,964,160.70	2,540,000.00	2,964,160.70	05/15/49
BBHCUS33	BROWN BROTHERS HARRI	1.625	912810SS8	12/02/20	44,844,940.00	50,000,000.00	44,844,940.00	11/15/50

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CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 9  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250 CREDIT SUISSE SECURI CM NO: 250 CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: US DOLLARS

ASSET: TREASURY BOND

	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
* TOTAL: TREASURY BOND	55,030,554.97	58,852,700.00	55,030,554.97

ASSET: US TREASURY FRN

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	2.520	9128285Y2	08/20/20	182,229.23	184,000.00	182,229.23	01/31/21
* TOTAL: US TREASURY FRN					182,229.23	184,000.00	182,229.23	

ASSET: TREASURY TIPS

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828Q60	03/26/20	2,572,576.76	2,361,900.00	2,572,576.76	04/15/21
BBHCUS33	BROWN BROTHERS HARRI	0.625	912828QV5	07/16/20	20,869.36	18,000.00	20,869.36	07/15/21
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828SA9	11/20/20	228,827.25	199,900.00	228,827.25	01/15/22
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828X39	12/03/20	906,152.99	849,000.00	906,152.99	04/15/22
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828TE0	11/24/20	24,686,522.23	21,665,000.00	24,686,522.23	07/15/22
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828YL8	10/01/20	21,989,415.00	21,000,000.00	21,989,415.00	10/15/24
BBHCUS33	BROWN BROTHERS HARRI	2.375	912810FR4	11/23/20	46,981.37	30,000.00	46,981.37	01/15/25
BBHCUS33	BROWN BROTHERS HARRI	0.250	912828H45	09/26/19	1,415,382.88	1,240,000.00	1,415,382.88	01/15/25
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828S50	06/25/20	491,140.37	435,000.00	491,140.37	07/15/26
BBHCUS33	BROWN BROTHERS HARRI	0.375	912828V49	07/27/20	12,038,148.12	10,599,000.00	12,038,148.12	01/15/27
BBHCUS33	BROWN BROTHERS HARRI	1.750	912810PV4	05/14/20	118,793.14	82,000.00	118,793.14	01/15/28
BBHCUS33	BROWN BROTHERS HARRI	0.500	9128283R9	09/01/20	494,224.81	437,000.00	494,224.81	01/15/28
BBHCUS33	BROWN BROTHERS HARRI	0.750	912828Y38	10/01/20	373,164.98	327,000.00	373,164.98	07/15/28
BBHCUS33	BROWN BROTHERS HARRI	2.500	912810P25	04/07/20	19,612,897.00	12,936,000.00	19,612,897.00	01/15/29
BBHCUS33	BROWN BROTHERS HARRI	0.875	9128285W6	09/25/20	707,329.48	617,000.00	707,329.48	01/15/29
BBHCUS33	BROWN BROTHERS HARRI	2.125	912810QP6	07/14/20	11,860,354.80	7,000,000.00	11,860,354.80	02/15/41
BBHCUS33	BROWN BROTHERS HARRI	1.375	912810RF7	05/01/20	967,555.59	665,000.00	967,555.59	02/15/44

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CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 10  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250 CREDIT SUISSE SECURI CM NO: 250 CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: US DOLLARS

ASSET: TREASURY TIPS

	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
* TOTAL: TREASURY TIPS	98,530,336.13	80,461,800.00	98,530,336.13

ASSET: TREASURY NOTE

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	1.750	912828SV3	09/04/20	44,161,348.00	44,000,000.00	44,161,348.00	05/15/22
BBHCUS33	BROWN BROTHERS HARRI	1.875	912828L24	11/03/20	4,855,053.17	4,787,900.00	4,855,053.17	08/31/22
BBHCUS33	BROWN BROTHERS HARRI	1.625	912828TY6	10/29/20	49,431,307.80	49,000,000.00	49,431,307.80	11/15/22
BBHCUS33	BROWN BROTHERS HARRI	2.125	912828N30	11/30/20	3,085,912.20	3,000,000.00	3,085,912.20	12/31/22
BBHCUS33	BROWN BROTHERS HARRI	0.125	91282CAP6	12/04/20	73,335,360.00	75,000,000.00	73,335,360.00	10/15/23
BBHCUS33	BROWN BROTHERS HARRI	2.000	912828XT2	12/17/19	149,176.21	145,000.00	149,176.21	05/31/24
BBHCUS33	BROWN BROTHERS HARRI	1.500	9128282A7	10/29/20	40,475,576.00	40,000,000.00	40,475,576.00	08/15/26
BBHCUS33	BROWN BROTHERS HARRI	2.875	9128284V9	01/29/20	1,543,794.93	1,386,100.00	1,543,794.93	08/15/28
BBHCUS33	BROWN BROTHERS HARRI	3.125	9128285M8	09/25/19	157,935.81	140,000.00	157,935.81	11/15/28
BBHCUS33	BROWN BROTHERS HARRI	2.625	9128286B1	11/03/20	186,855.11	170,000.00	186,855.11	02/15/29
BBHCUS33	BROWN BROTHERS HARRI	1.500	912828Z94	11/23/20	371,359.62	368,000.00	371,359.62	02/15/30
* TOTAL: TREASURY NOTE					217,753,678.85	217,997,000.00	217,753,678.85	

ASSET: TREASURY STRIP

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803DC4	09/10/20	19,006,132.10	26,995,000.00	19,006,132.10	02/15/38
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803DG5	10/02/20	15,298,045.89	22,440,000.00	15,298,045.89	05/15/39
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803DH3	11/05/20	393,168.90	580,000.00	393,168.90	08/15/39
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803DJ9	11/23/20	1,926,641.28	2,861,100.00	1,926,641.28	11/15/39
BBHCUS33	BROWN BROTHERS HARRI	0.000	912834FB9	11/30/20	25,832,664.60	39,816,000.00	25,832,664.60	02/15/40
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803DM2	10/02/20	15,288,633.60	23,000,000.00	15,288,633.60	05/15/40
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803DP5	08/03/20	38,022,036.47	58,043,000.00	38,022,036.47	11/15/40
BBHCUS33	BROWN BROTHERS HARRI	0.000	912834JP4	11/20/20	1,268,499.20	2,000,000.00	1,268,499.20	02/15/41
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EN9	10/05/20	49,247,812.78	84,730,000.00	49,247,812.78	05/15/45

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CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 11  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250 CREDIT SUISSE SECURI CM NO: 250 CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: US DOLLARS

ASSET: TREASURY STRIP

	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
* TOTAL: TREASURY STRIP	166,283,634.82	260,465,100.00	166,283,634.82

** TOTAL: US DOLLARS	CASH	4,140,701,598.18	4,140,701,598.18	4,140,701,598.18
	TREASURY BILL	53,701,662.76	53,977,500.00	53,701,662.76
	TREASURY BOND	55,030,554.97	58,852,700.00	55,030,554.97
	US TREASURY FRN	182,229.23	184,000.00	182,229.23
	TREASURY TIPS	98,530,336.13	80,461,800.00	98,530,336.13
	TREASURY NOTE	217,753,678.85	217,997,000.00	217,753,678.85
	TREASURY STRIP	166,283,634.82	260,465,100.00	166,283,634.82
	+++ TOTAL +++	4,732,183,694.94	4,812,639,698.18	4,732,183,694.94

*** TOTAL: CSEG	CASH (AUSTRALIAN DOLLAR)	503,700.00	503,700.00	374,136.52
	CASH (CANADIAN DOLLAR)	44,681.25	44,681.25	34,948.18
	CASH (SWISS FRANC)	48,025.00	48,025.00	53,857.79
	CASH (EURO)	1,258,000.00	1,258,000.00	1,524,663.67
	CASH (BRITISH POUND)	2,888,478.92	2,888,478.92	3,879,235.72
	CASH (JAPANESE YEN)	1,599,353,411	1,599,353,411	15,354,775.38
	CASH (SWEDISH KRONA)	117,437.50	117,437.50	13,887.08
	CASH (US DOLLARS)	4,140,701,598.18	4,140,701,598.18	4,140,701,598.18
	TREASURY BILL (US DOLLARS)	53,701,662.76	53,977,500.00	53,701,662.76
	TREASURY BOND (US DOLLARS)	55,030,554.97	58,852,700.00	55,030,554.97
	US TREASURY FRN (US DOLLARS)	182,229.23	184,000.00	182,229.23
	TREASURY TIPS (US DOLLARS)	98,530,336.13	80,461,800.00	98,530,336.13
	TREASURY NOTE (US DOLLARS)	217,753,678.85	217,997,000.00	217,753,678.85
	TREASURY STRIP (US DOLLARS)	166,283,634.82	260,465,100.00	166,283,634.82
	+++ TOTAL +++			4,753,419,199.31

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CAI500R001

BUSINESS DATE: 12/04/20

CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE

ASSET INVENTORY TRIAL BALANCE

FOR ALL BUSINESS FUNCTIONS

PAGE: 12

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250

CREDIT SUISSE SECURI

CM NO: 250

CPR: CSEG

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: CUSTOMER PB

FUNDS SEG TYPE CODE: CSEG

CURRENCY: US DOLLARS

ASSET: TREASURY STRIP

		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
**** TOTAL: CUST	CASH (AUSTRALIAN DOLLAR)	503,700.00	503,700.00	374,136.52
	CASH (CANADIAN DOLLAR)	44,681.25	44,681.25	34,948.18
	CASH (SWISS FRANC)	48,025.00	48,025.00	53,857.79
	CASH (EURO)	1,258,000.00	1,258,000.00	1,524,663.67
	CASH (BRITISH POUND)	2,888,478.92	2,888,478.92	3,879,235.72
	CASH (JAPANESE YEN)	1,599,353,411	1,599,353,411	15,354,775.38
	CASH (SWEDISH KRONA)	117,437.50	117,437.50	13,887.08
	CASH (US DOLLARS)	4,140,701,598.18	4,140,701,598.18	4,140,701,598.18
	TREASURY BILL (US DOLLARS)	53,701,662.76	53,977,500.00	53,701,662.76
	TREASURY BOND (US DOLLARS)	55,030,554.97	58,852,700.00	55,030,554.97
	US TREASURY FRN (US DOLLARS)	182,229.23	184,000.00	182,229.23
	TREASURY TIPS (US DOLLARS)	98,530,336.13	80,461,800.00	98,530,336.13
	TREASURY NOTE (US DOLLARS)	217,753,678.85	217,997,000.00	217,753,678.85
	TREASURY STRIP (US DOLLARS)	166,283,634.82	260,465,100.00	166,283,634.82
+++ TOTAL +++				4,753,419,199.31

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250                      CREDIT SUISSE SECURI                      CM NO: 250                      CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: JAPANESE YEN

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CHASGB2L	JP MORGAN CHASE BANK JPY		3,184,502,135	3,184,502,135	30,573,177.05
* TOTAL: CASH			3,184,502,135	3,184,502,135	30,573,177.05
-----					
** TOTAL: JAPANESE YEN			CASH	3,184,502,135	3,184,502,135
			+++ TOTAL +++	3,184,502,135	3,184,502,135
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250      CREDIT SUISSE SECURI      CM NO: 250      CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: CASH

BANK CODE	BANK NAME	COLLATERAL		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT	
		NUMBER				PB VALUE	
BBHCUS33	BROWN BROTHERS HARRI	USD		572,492.65	572,492.65	572,492.65	
* TOTAL: CASH				572,492.65	572,492.65	572,492.65	

ASSET: TREASURY TIPS

BANK CODE	BANK NAME	COUPON		UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT		MATURITY DATE
		RATE	CUSIP/ISIN				PB VALUE		
BBHCUS33	BROWN BROTHERS HARRI	3.875	912810FH6	04/15/20	41,164,109.90	19,000,000.00	41,164,109.90		04/15/29
* TOTAL: TREASURY TIPS					41,164,109.90	19,000,000.00	41,164,109.90		

ASSET: TREASURY NOTE

BANK CODE	BANK NAME	COUPON		UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT		MATURITY DATE
		RATE	CUSIP/ISIN				PB VALUE		
BBHCUS33	BROWN BROTHERS HARRI	2.750	9128284S6	11/09/20	131,369,137.20	126,000,000.00	131,369,137.20		05/31/23
BBHCUS33	BROWN BROTHERS HARRI	3.125	9128285M8	08/13/20	84,608,467.50	75,000,000.00	84,608,467.50		11/15/28
* TOTAL: TREASURY NOTE					215,977,604.70	201,000,000.00	215,977,604.70		

** TOTAL: US DOLLARS		CASH		572,492.65	572,492.65	572,492.65	
		TREASURY TIPS		41,164,109.90	19,000,000.00	41,164,109.90	
		TREASURY NOTE		215,977,604.70	201,000,000.00	215,977,604.70	
		+++ TOTAL +++		257,714,207.25	220,572,492.65	257,714,207.25	

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001

BUSINESS DATE: 12/04/20

CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE

ASSET INVENTORY TRIAL BALANCE

FOR ALL BUSINESS FUNCTIONS

PAGE: 15

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250

CREDIT SUISSE SECURI

CM NO: 250

CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: TREASURY NOTE

		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
*** TOTAL: NSEG	CASH (JAPANESE YEN)	3,184,502.135	3,184,502.135	30,573,177.05
	CASH (US DOLLARS)	572,492.65	572,492.65	572,492.65
	TREASURY TIPS (US DOLLARS)	41,164,109.90	19,000,000.00	41,164,109.90
	TREASURY NOTE (US DOLLARS)	215,977,604.70	201,000,000.00	215,977,604.70
	+++ TOTAL +++			288,287,384.30
**** TOTAL: HOUSE PB	CASH (JAPANESE YEN)	3,184,502.135	3,184,502.135	30,573,177.05
	CASH (US DOLLARS)	572,492.65	572,492.65	572,492.65
	TREASURY TIPS (US DOLLARS)	41,164,109.90	19,000,000.00	41,164,109.90
	TREASURY NOTE (US DOLLARS)	215,977,604.70	201,000,000.00	215,977,604.70
	+++ TOTAL +++			288,287,384.30
***** TOTAL: CLR	CASH (AUSTRALIAN DOLLAR)	503,700.00	503,700.00	374,136.52
	CASH (CANADIAN DOLLAR)	44,681.25	44,681.25	34,948.18
	CASH (SWISS FRANC)	48,025.00	48,025.00	53,857.79
	CASH (EURO)	1,258,000.00	1,258,000.00	1,524,663.67
	CASH (BRITISH POUND)	2,888,478.92	2,888,478.92	3,879,235.72
	CASH (JAPANESE YEN)	4,783,855.546	4,783,855.546	45,927,952.44
	CASH (SWEDISH KRONA)	117,437.50	117,437.50	13,887.08
	CASH (US DOLLARS)	4,141,274,090.83	4,141,274,090.83	4,141,274,090.83
	TREASURY BILL (US DOLLARS)	53,701,662.76	53,977,500.00	53,701,662.76
	TREASURY BOND (US DOLLARS)	55,030,554.97	58,852,700.00	55,030,554.97
	US TREASURY FRN (US DOLLARS)	182,229.23	184,000.00	182,229.23
	TREASURY TIPS (US DOLLARS)	139,694,446.03	99,461,800.00	139,694,446.03
	TREASURY NOTE (US DOLLARS)	433,731,283.55	418,997,000.00	433,731,283.55
	TREASURY STRIP (US DOLLARS)	166,283,634.82	260,465,100.00	166,283,634.82
	+++ TOTAL +++			5,041,706,583.61

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001

BUSINESS DATE: 12/04/20

CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE

ASSET INVENTORY TRIAL BALANCE

FOR ALL BUSINESS FUNCTIONS

PAGE: 16

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250

CREDIT SUISSE SEC

CM NO: 250

CPR: NA

BUSINESS FUNCTION: SECR

ACCOUNT TYPE: SECURITY DEPOSIT

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: TREASURY NOTE

BANK CODE	BANK NAME	COUPON		UPDATE		PAR VALUE/ NO. OF SHRS	USD EQUIVALENT MATURITY	
		RATE	CUSIP/ISIN	DATE	PB VALUE		PB VALUE	DATE
CITIUS33	CITIBANK N.A.	2.625	9128284U1	12/05/19	52,610,320.00	50,000,000.00	52,610,320.00	06/30/23
CITIUS33	CITIBANK N.A.	1.625	912828T91	06/27/19	54,156,799.20	53,000,000.00	54,156,799.20	10/31/23
CITIUS33	CITIBANK N.A.	1.625	912828R36	09/10/20	50,718,140.00	50,000,000.00	50,718,140.00	05/15/26
* TOTAL: TREASURY NOTE					157,485,259.20	153,000,000.00	157,485,259.20	

-----

** TOTAL: US DOLLARS	TREASURY NOTE	157,485,259.20	153,000,000.00	157,485,259.20
	+++ TOTAL +++	157,485,259.20	153,000,000.00	157,485,259.20

-----

*** TOTAL: NSEG	TREASURY NOTE (US DOLLARS)	157,485,259.20	153,000,000.00	157,485,259.20
	+++ TOTAL +++			157,485,259.20

**** TOTAL: SECR	TREASURY NOTE (US DOLLARS)	157,485,259.20	153,000,000.00	157,485,259.20
	+++ TOTAL +++			157,485,259.20

***** TOTAL: SECR	TREASURY NOTE (US DOLLARS)	157,485,259.20	153,000,000.00	157,485,259.20
	+++ TOTAL +++			157,485,259.20

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "



CAI500R001

BUSINESS DATE: 12/04/20

CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE

ASSET INVENTORY TRIAL BALANCE

FOR ALL BUSINESS FUNCTIONS

PAGE: 17

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250

CREDIT SUISSE SEC

CM NO: 250

CPR: NA

BUSINESS FUNCTION: SECR

ACCOUNT TYPE: SECURITY DEPOSIT

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: TREASURY NOTE

		PB VALUE	PAR VALUE/		USD EQUIVALENT	
			NO. OF SHRS		PB VALUE	
***** TOTAL: 250	CASH (AUSTRALIAN DOLLAR)	503,700.00	503,700.00		374,136.52	
	CASH (CANADIAN DOLLAR)	44,681.25	44,681.25		34,948.18	
	CASH (SWISS FRANC)	48,025.00	48,025.00		53,857.79	
	CASH (EURO)	1,258,000.00	1,258,000.00		1,524,663.67	
	CASH (BRITISH POUND)	2,888,478.92	2,888,478.92		3,879,235.72	
	CASH (JAPANESE YEN)	4,783,855,546	4,783,855,546		45,927,952.44	
	CASH (SWEDISH KRONA)	117,437.50	117,437.50		13,887.08	
	CASH (US DOLLARS)	4,141,274,090.83	4,141,274,090.83		4,141,274,090.83	
	TREASURY BILL (US DOLLARS)	53,701,662.76	53,977,500.00		53,701,662.76	
	TREASURY BOND (US DOLLARS)	55,030,554.97	58,852,700.00		55,030,554.97	
	US TREASURY FRN (US DOLLARS)	182,229.23	184,000.00		182,229.23	
	TREASURY TIPS (US DOLLARS)	139,694,446.03	99,461,800.00		139,694,446.03	
	TREASURY NOTE (US DOLLARS)	591,216,542.75	571,997,000.00		591,216,542.75	
	TREASURY STRIP (US DOLLARS)	166,283,634.82	260,465,100.00		166,283,634.82	
	+++ TOTAL +++				5,199,191,842.81	

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250F      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCU

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: CASH

		COLLATERAL		PAR VALUE /		USD EQUIVALENT
BANK CODE	BANK NAME	NUMBER	PB VALUE	NO. OF SHRS	PB VALUE	
BBHCUS33	BROWN BROTHERS HARRI	USD	5,419,200.00	5,419,200.00	5,419,200.00	
* TOTAL: CASH			5,419,200.00	5,419,200.00	5,419,200.00	
-----						
** TOTAL: US DOLLARS		CASH	5,419,200.00	5,419,200.00	5,419,200.00	
		+++ TOTAL +++	5,419,200.00	5,419,200.00	5,419,200.00	
-----						
*** TOTAL: COTC		CASH (US DOLLARS)	5,419,200.00	5,419,200.00	5,419,200.00	
		+++ TOTAL +++			5,419,200.00	
-----						
**** TOTAL: COTC PB		CASH (US DOLLARS)	5,419,200.00	5,419,200.00	5,419,200.00	
		+++ TOTAL +++			5,419,200.00	
-----						
***** TOTAL: CLR		CASH (US DOLLARS)	5,419,200.00	5,419,200.00	5,419,200.00	
		+++ TOTAL +++			5,419,200.00	
-----						
***** TOTAL: 250F		CASH (US DOLLARS)	5,419,200.00	5,419,200.00	5,419,200.00	
		+++ TOTAL +++			5,419,200.00	

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: AUSTRALIAN DOLLAR

ASSET: CASH				
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS
				USD EQUIVALENT PB VALUE
CHASGB2L	JP MORGAN CHASE BANK AUD		5,000,000.00	5,000,000.00
* TOTAL: CASH			5,000,000.00	5,000,000.00
** TOTAL: AUSTRALIAN DOLLAR CASH			5,000,000.00	5,000,000.00
+++ TOTAL +++			5,000,000.00	5,000,000.00

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: EURO

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CITIGB2L	CITIBANK LONDON	EUR	4,098,767.96	4,098,767.96	4,967,601.45
* TOTAL: CASH			4,098,767.96	4,098,767.96	4,967,601.45
-----					
** TOTAL: EURO		CASH	4,098,767.96	4,098,767.96	4,967,601.45
		+++ TOTAL +++	4,098,767.96	4,098,767.96	4,967,601.45
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: BRITISH POUND

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PAR VALUE/		USD EQUIVALENT
			PB VALUE	NO. OF SHRS	PB VALUE
CHASGB2L	JP MORGAN CHASE BANK	GBP	8,000,000.00	8,000,000.00	10,744,023.63
* TOTAL: CASH			8,000,000.00	8,000,000.00	10,744,023.63
-----					
** TOTAL: BRITISH POUND			8,000,000.00	8,000,000.00	10,744,023.63
		+++ TOTAL +++	8,000,000.00	8,000,000.00	10,744,023.63
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: HUNGARIAN FORINT

ASSET: HUNGARIAN FORINT				
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	USD EQUIVALENT PB VALUE
CITIGB2L	CITIBANK LONDON	HUF	500,000,000.00	1,689,132.10
* TOTAL: HUNGARIAN FORINT			500,000,000.00	1,689,132.10
-----				
** TOTAL: HUNGARIAN FORINT			500,000,000.00	1,689,132.10
+++ TOTAL +++			500,000,000.00	1,689,132.10
-----				

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: MEXICAN PESO

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CITIGB2L	CITIBANK LONDON	MXN	10,000.00	10,000.00	505.85
* TOTAL: CASH			10,000.00	10,000.00	505.85
-----					
** TOTAL: MEXICAN PESO		CASH	10,000.00	10,000.00	505.85
		+++ TOTAL +++	10,000.00	10,000.00	505.85
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: POLISH ZLOTY

ASSET: POLISH ZLOTY					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CITIGB2L	CITIBANK LONDON	PLN	70,000,000.00	70,000,000.00	18,982,536.06
* TOTAL: POLISH ZLOTY			70,000,000.00	70,000,000.00	18,982,536.06
-----					
** TOTAL: POLISH ZLOTY			70,000,000.00	70,000,000.00	18,982,536.06
+++ TOTAL +++			70,000,000.00	70,000,000.00	18,982,536.06
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "



CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 7  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I CRED SE CLRD SWP CST CM NO: 250 CPR: LSOC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: CASH

BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
BBHCUS33	BROWN BROTHERS HARRI	USD	513,411,892.31	513,411,892.31	513,411,892.31
* TOTAL: CASH			513,411,892.31	513,411,892.31	513,411,892.31

ASSET: TREASURY BILL

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127965C9	12/02/20	4,946,046.77	4,971,000.00	4,946,046.77	12/15/20
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963K3	12/03/20	17,909.52	18,000.00	17,909.52	12/17/20
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963L1	12/02/20	216,900.38	218,000.00	216,900.38	12/24/20
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796TY5	12/03/20	18,629,262.18	18,724,000.00	18,629,262.18	12/31/20
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796A58	11/16/20	2,387,845.22	2,400,000.00	2,387,845.22	01/05/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963T4	11/04/20	1,659,534.64	1,668,000.00	1,659,534.64	01/07/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796A66	10/16/20	1,470,485.84	1,478,000.00	1,470,485.84	01/12/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963U1	11/24/20	4,499,975.17	4,523,000.00	4,499,975.17	01/14/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796A74	12/02/20	1,314,272.45	1,321,000.00	1,314,272.45	01/19/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963V9	11/18/20	5,780,349.25	5,810,000.00	5,780,349.25	01/21/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796A82	11/20/20	264,640.78	266,000.00	264,640.78	01/26/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796UC1	12/04/20	2,392,689.85	2,405,000.00	2,392,689.85	01/28/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796B65	11/18/20	2,787,627.71	2,802,000.00	2,787,627.71	02/02/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963W7	12/02/20	34,175,826.91	34,352,000.00	34,175,826.91	02/04/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796B73	11/20/20	6,003,025.67	6,034,000.00	6,003,025.67	02/09/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796XE4	12/03/20	79,584.77	80,000.00	79,584.77	02/25/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127964F3	11/06/20	994,788.60	1,000,000.00	994,788.60	03/04/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	912796C72	11/27/20	994,784.71	1,000,000.00	994,784.71	03/09/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127964N6	11/23/20	3,979,022.97	4,000,000.00	3,979,022.97	03/18/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127964X4	12/04/20	73,209,117.76	73,600,000.00	73,209,117.76	04/08/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127964Y2	12/03/20	33,421,581.75	33,600,000.00	33,421,581.75	04/15/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127962Q1	12/02/20	7,511,541.80	7,552,000.00	7,511,541.80	04/22/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127964Z9	11/17/20	543,071.75	546,000.00	543,071.75	04/29/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127965A3	11/20/20	4,471,751.95	4,496,000.00	4,471,751.95	05/06/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963H0	11/16/20	4,602,665.09	4,628,000.00	4,602,665.09	06/17/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127963S6	12/03/20	1,793,096.02	1,803,000.00	1,793,096.02	07/15/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127964B2	09/09/20	398,744.66	401,000.00	398,744.66	08/12/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127964L0	12/04/20	9,942.44	10,000.00	9,942.44	09/09/21
BBHCUS33	BROWN BROTHERS HARRI	0.000	9127964V8	12/03/20	690,964.80	695,000.00	690,964.80	10/07/21

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 8  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I CRED SE CLRD SWP CST CM NO: 250 CPR: LSOC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: TREASURY BILL

	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
* TOTAL: TREASURY BILL	219,247,051.41	220,401,000.00	219,247,051.41

ASSET: TREASURY BOND

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	6.000	912810EW4	12/06/19	1,243,209.50	1,000,000.00	1,243,209.50	02/15/26
BBHCUS33	BROWN BROTHERS HARRI	0.625	91282CAE1	11/18/20	499,817.40	539,000.00	499,817.40	08/15/30
BBHCUS33	BROWN BROTHERS HARRI	4.750	912810PT9	08/17/20	1,531,807.09	1,090,000.00	1,531,807.09	02/15/37
BBHCUS33	BROWN BROTHERS HARRI	5.000	912810PU6	09/17/20	1,189,956.06	830,000.00	1,189,956.06	05/15/37
BBHCUS33	BROWN BROTHERS HARRI	4.375	912810PW2	09/25/20	1,683,028.68	1,230,000.00	1,683,028.68	02/15/38
BBHCUS33	BROWN BROTHERS HARRI	4.500	912810PX0	10/06/20	420,964.54	305,000.00	420,964.54	05/15/38
BBHCUS33	BROWN BROTHERS HARRI	3.500	912810QA9	09/17/20	56,112,318.00	45,000,000.00	56,112,318.00	02/15/39
BBHCUS33	BROWN BROTHERS HARRI	4.250	912810QB7	08/14/20	3,214,856.05	2,375,000.00	3,214,856.05	05/15/39
BBHCUS33	BROWN BROTHERS HARRI	4.375	912810QD3	10/08/20	1,751,326.45	1,270,000.00	1,751,326.45	11/15/39
BBHCUS33	BROWN BROTHERS HARRI	1.125	912810SR0	12/04/20	8,451,309.01	9,816,000.00	8,451,309.01	05/15/40
BBHCUS33	BROWN BROTHERS HARRI	3.875	912810QK7	11/25/20	2,820,975.30	2,145,000.00	2,820,975.30	08/15/40
BBHCUS33	BROWN BROTHERS HARRI	1.125	912810SQ2	11/30/20	4,179,831.83	4,854,000.00	4,179,831.83	08/15/40
BBHCUS33	BROWN BROTHERS HARRI	3.625	912810RE0	12/04/20	367,202.81	283,800.00	367,202.81	02/15/44
BBHCUS33	BROWN BROTHERS HARRI	3.375	912810RG5	07/01/20	6,689,817.91	5,390,000.00	6,689,817.91	05/15/44
BBHCUS33	BROWN BROTHERS HARRI	3.125	912810RH3	10/06/20	4,226,071.08	3,512,000.00	4,226,071.08	08/15/44
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810RJ9	10/13/20	3,014,846.44	2,570,000.00	3,014,846.44	11/15/44
BBHCUS33	BROWN BROTHERS HARRI	2.500	912810RK6	09/01/20	1,399,973.02	1,290,000.00	1,399,973.02	02/15/45
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810RM2	11/20/20	890,842.54	758,000.00	890,842.54	05/15/45
BBHCUS33	BROWN BROTHERS HARRI	2.875	912810RN0	11/24/20	6,474,468.95	5,586,000.00	6,474,468.95	08/15/45
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810RP5	10/08/20	80,996,052.50	68,750,000.00	80,996,052.50	11/15/45
BBHCUS33	BROWN BROTHERS HARRI	2.500	912810RQ3	12/04/20	93,470,175.20	86,014,000.00	93,470,175.20	02/15/46
BBHCUS33	BROWN BROTHERS HARRI	2.750	912810RY6	11/20/20	14,029,991.76	12,296,000.00	14,029,991.76	08/15/47
BBHCUS33	BROWN BROTHERS HARRI	2.750	912810RZ3	08/27/20	667,723.16	588,000.00	667,723.16	11/15/47
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810SA7	08/11/20	2,646,103.68	2,215,000.00	2,646,103.68	02/15/48
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810SD1	10/29/20	4,687,831.14	3,917,000.00	4,687,831.14	08/15/48
BBHCUS33	BROWN BROTHERS HARRI	2.875	912810SH2	09/25/20	1,258,017.81	1,078,000.00	1,258,017.81	05/15/49
BBHCUS33	BROWN BROTHERS HARRI	2.250	912810SJ8	12/02/20	838,103.40	807,000.00	838,103.40	08/15/49
BBHCUS33	BROWN BROTHERS HARRI	2.375	912810SK5	11/20/20	2,514,350.07	2,370,000.00	2,514,350.07	11/15/49

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 9  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I CRED SE CLRD SWP CST CM NO: 250 CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: TREASURY BOND

	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
* TOTAL: TREASURY BOND	307,270,971.38	267,878,800.00	307,270,971.38

ASSET: US TREASURY FRN

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	0.234	912828ZK9	12/03/20	57,888,227.60	59,000,000.00	57,888,227.60	04/30/22
* TOTAL: US TREASURY FRN					57,888,227.60	59,000,000.00	57,888,227.60	

ASSET: TREASURY TIPS

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828Q60	10/16/20	2,944,102.20	2,703,000.00	2,944,102.20	04/15/21
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828SA9	11/20/20	23,237,584.58	20,300,000.00	23,237,584.58	01/15/22
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828X39	12/02/20	7,254,560.45	6,797,000.00	7,254,560.45	04/15/22
BBHCUS33	BROWN BROTHERS HARRI	0.625	9128284H0	04/14/20	1,198,555.72	1,114,000.00	1,198,555.72	04/15/23
BBHCUS33	BROWN BROTHERS HARRI	0.375	912828VM9	11/21/19	288,725.15	250,000.00	288,725.15	07/15/23
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828WU0	10/16/20	69,326,417.45	61,395,000.00	69,326,417.45	07/15/24
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828YLL8	12/04/20	1,509,939.83	1,442,000.00	1,509,939.83	10/15/24
BBHCUS33	BROWN BROTHERS HARRI	2.375	912810FR4	08/31/20	5,582,952.57	3,565,000.00	5,582,952.57	01/15/25
BBHCUS33	BROWN BROTHERS HARRI	0.250	912828H45	12/02/20	10,526,339.40	9,222,000.00	10,526,339.40	01/15/25
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828ZJ2	12/04/20	2,187,852.31	2,098,000.00	2,187,852.31	04/15/25
BBHCUS33	BROWN BROTHERS HARRI	0.375	912828XL9	11/10/20	5,800,600.00	5,000,000.00	5,800,600.00	07/15/25
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828S50	11/09/20	46,291.40	41,000.00	46,291.40	07/15/26
BBHCUS33	BROWN BROTHERS HARRI	2.375	912810PS1	06/19/20	6,152,140.93	4,027,000.00	6,152,140.93	01/15/27
BBHCUS33	BROWN BROTHERS HARRI	0.375	912828V49	09/30/20	2,214,773.93	1,950,000.00	2,214,773.93	01/15/27
BBHCUS33	BROWN BROTHERS HARRI	0.375	9128282L3	12/01/20	48,640.68	43,000.00	48,640.68	07/15/27
BBHCUS33	BROWN BROTHERS HARRI	1.750	912810PV4	10/14/20	1,973,125.05	1,362,000.00	1,973,125.05	01/15/28
BBHCUS33	BROWN BROTHERS HARRI	0.500	9128283R9	12/03/20	7,454,086.18	6,591,000.00	7,454,086.18	01/15/28
BBHCUS33	BROWN BROTHERS HARRI	0.750	912828Y38	12/04/20	20,938,321.11	18,348,000.00	20,938,321.11	07/15/28
BBHCUS33	BROWN BROTHERS HARRI	2.500	912810PZ5	11/20/20	3,105,072.13	2,048,000.00	3,105,072.13	01/15/29
BBHCUS33	BROWN BROTHERS HARRI	0.875	9128285W6	12/03/20	15,009,829.61	13,093,000.00	15,009,829.61	01/15/29
BBHCUS33	BROWN BROTHERS HARRI	3.875	912810FH6	10/23/20	3,423,120.72	1,580,000.00	3,423,120.72	04/15/29

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001	CHICAGO MERCANTILE EXCHANGE	PAGE: 10
BUSINESS DATE: 12/04/20	ASSET INVENTORY TRIAL BALANCE	RUN DATE (CST): 12/04/20
CYCLE: RTH	FOR ALL BUSINESS FUNCTIONS	RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I CRED SE CLRD SWP CST CM NO: 250 CPR: LSOC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: TREASURY TIPS

BANK CODE	BANK NAME	COUPON	CUSIP/ISIN	UPDATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT	MATURITY
		RATE		DATE			PB VALUE	DATE
BBHCUS33	BROWN BROTHERS HARRI	0.250	9128287D6	12/04/20	14,538,619.56	13,395,000.00	14,538,619.56	07/15/29
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828Z37	12/04/20	9,909,522.66	9,309,000.00	9,909,522.66	01/15/30
BBHCUS33	BROWN BROTHERS HARRI	0.125	912828Z26	12/01/20	12,727,612.49	11,846,000.00	12,727,612.49	07/15/30
BBHCUS33	BROWN BROTHERS HARRI	0.625	912810RA8	11/17/20	8,189,519.92	6,427,000.00	8,189,519.92	02/15/43
BBHCUS33	BROWN BROTHERS HARRI	1.375	912810RF7	08/27/20	1,930,746.26	1,327,000.00	1,930,746.26	02/15/44
BBHCUS33	BROWN BROTHERS HARRI	0.750	912810RL4	11/12/20	3,390,924.25	2,638,000.00	3,390,924.25	02/15/45
BBHCUS33	BROWN BROTHERS HARRI	1.000	912810RR1	12/03/20	35,172,944.27	26,017,000.00	35,172,944.27	02/15/46
BBHCUS33	BROWN BROTHERS HARRI	0.875	912810RW0	12/02/20	5,576,085.19	4,266,000.00	5,576,085.19	02/15/47
BBHCUS33	BROWN BROTHERS HARRI	1.000	912810SB5	12/04/20	15,011,539.38	11,337,000.00	15,011,539.38	02/15/48
BBHCUS33	BROWN BROTHERS HARRI	1.000	912810SG4	12/03/20	5,629,655.03	4,292,000.00	5,629,655.03	02/15/49
BBHCUS33	BROWN BROTHERS HARRI	0.250	912810SM1	12/02/20	575,253.52	532,000.00	575,253.52	02/15/50
* TOTAL: TREASURY TIPS					302,875,453.93	254,355,000.00	302,875,453.93	

ASSET: TREASURY NOTE

BANK CODE	BANK NAME	COUPON	CUSIP/ISIN	UPDATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT	MATURITY
		RATE		DATE			PB VALUE	DATE
BBHCUS33	BROWN BROTHERS HARRI	2.125	912828B58	10/15/19	1,946,614.55	1,946,000.00	1,946,614.55	01/31/21
BBHCUS33	BROWN BROTHERS HARRI	3.625	912828PX2	10/23/20	142,084.48	141,000.00	142,084.48	02/15/21
BBHCUS33	BROWN BROTHERS HARRI	2.125	9128286V7	06/09/20	577,999.43	578,000.00	577,999.43	05/31/21
BBHCUS33	BROWN BROTHERS HARRI	2.625	9128284T4	11/30/20	13,200,501.60	13,000,000.00	13,200,501.60	06/15/21
BBHCUS33	BROWN BROTHERS HARRI	1.125	912828S27	05/15/20	2,601,361.62	2,600,000.00	2,601,361.62	06/30/21
BBHCUS33	BROWN BROTHERS HARRI	2.625	912828Y20	11/03/20	143,166,295.80	141,000,000.00	143,166,295.80	07/15/21
BBHCUS33	BROWN BROTHERS HARRI	1.125	9128282F6	09/10/20	1,049,300.12	1,049,000.00	1,049,300.12	08/31/21
BBHCUS33	BROWN BROTHERS HARRI	2.000	912828D72	08/05/20	2,223,766.36	2,204,000.00	2,223,766.36	08/31/21
BBHCUS33	BROWN BROTHERS HARRI	2.125	912828F21	10/29/19	556,563.45	551,000.00	556,563.45	09/30/21
BBHCUS33	BROWN BROTHERS HARRI	1.500	912828YJ3	11/12/20	124,430,566.89	123,946,000.00	124,430,566.89	09/30/21
BBHCUS33	BROWN BROTHERS HARRI	2.000	912828F96	09/21/20	575,985.29	571,000.00	575,985.29	10/31/21
BBHCUS33	BROWN BROTHERS HARRI	1.500	912828YT1	09/11/20	25,598,399.31	25,505,000.00	25,598,399.31	11/30/21
BBHCUS33	BROWN BROTHERS HARRI	2.500	9128286C9	08/03/20	355,289.69	350,000.00	355,289.69	02/15/22
BBHCUS33	BROWN BROTHERS HARRI	2.250	9128286M7	12/01/20	256,720,769.20	253,879,000.00	256,720,769.20	04/15/22
BBHCUS33	BROWN BROTHERS HARRI	1.750	912828WZ9	11/10/20	40,150,600.00	40,000,000.00	40,150,600.00	04/30/22
BBHCUS33	BROWN BROTHERS HARRI	1.875	912828X47	04/16/20	216,199,270.00	215,000,000.00	216,199,270.00	04/30/22
BBHCUS33	BROWN BROTHERS HARRI	1.750	912828XW5	11/13/20	33,460,100.43	33,066,000.00	33,460,100.43	06/30/22
BBHCUS33	BROWN BROTHERS HARRI	1.875	912828L24	12/02/20	3,649,478.14	3,599,000.00	3,649,478.14	08/31/22
BBHCUS33	BROWN BROTHERS HARRI	0.125	91282CAG6	12/04/20	63,790,093.85	65,103,000.00	63,790,093.85	08/31/22

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 11  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I CRED SE CLRD SWP CST CM NO: 250 CPR: LSOC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: TREASURY NOTE

BANK CODE	BANK NAME	COUPON		UPDATE		PB VALUE	PAR VALUE/		USD EQUIVALENT MATURITY	
		RATE	CUSIP/ISIN	DATE	DATE		NO. OF SHRS		PB VALUE	DATE
BBHCUS33	BROWN BROTHERS HARRI	1.750	912828L57	09/02/20		1,107,707.48	1,095,000.00		1,107,707.48	09/30/22
BBHCUS33	BROWN BROTHERS HARRI	1.625	912828TY6	11/10/20		19,071,405.60	18,905,000.00		19,071,405.60	11/15/22
BBHCUS33	BROWN BROTHERS HARRI	2.000	912828M80	10/05/20		1,032,271.24	1,016,000.00		1,032,271.24	11/30/22
BBHCUS33	BROWN BROTHERS HARRI	1.625	912828YW4	06/30/20		22,364,188.00	22,000,000.00		22,364,188.00	12/15/22
BBHCUS33	BROWN BROTHERS HARRI	1.500	912828Z29	10/06/20		15,199,212.00	15,000,000.00		15,199,212.00	01/15/23
BBHCUS33	BROWN BROTHERS HARRI	2.375	9128283U2	07/23/20		85,874.71	83,000.00		85,874.71	01/31/23
BBHCUS33	BROWN BROTHERS HARRI	2.750	9128284S6	08/19/20		8,340,897.60	8,000,000.00		8,340,897.60	05/31/23
BBHCUS33	BROWN BROTHERS HARRI	1.250	912828S92	08/19/20		182,078.32	180,000.00		182,078.32	07/31/23
BBHCUS33	BROWN BROTHERS HARRI	1.375	912828T26	03/05/20		20,293,448.00	20,000,000.00		20,293,448.00	09/30/23
BBHCUS33	BROWN BROTHERS HARRI	2.500	9128285Z9	12/19/19		1,026,590.97	980,000.00		1,026,590.97	01/31/24
BBHCUS33	BROWN BROTHERS HARRI	2.750	912828B66	12/02/20		9,355,646.12	8,860,000.00		9,355,646.12	02/15/24
BBHCUS33	BROWN BROTHERS HARRI	2.125	912828W71	03/06/20		1,774,112.00	1,716,000.00		1,774,112.00	03/31/24
BBHCUS33	BROWN BROTHERS HARRI	2.250	9128286R6	11/30/20		1,037,628.40	1,000,000.00		1,037,628.40	04/30/24
BBHCUS33	BROWN BROTHERS HARRI	2.000	912828XT2	11/13/19		665,634.51	647,000.00		665,634.51	05/31/24
BBHCUS33	BROWN BROTHERS HARRI	2.125	9128282N9	10/07/20		1,667,592.96	1,600,000.00		1,667,592.96	07/31/24
BBHCUS33	BROWN BROTHERS HARRI	2.375	912828D56	11/30/20		292,205,714.08	277,820,000.00		292,205,714.08	08/15/24
BBHCUS33	BROWN BROTHERS HARRI	1.875	9128282U3	11/10/20		1,354,993.68	1,313,000.00		1,354,993.68	08/31/24
BBHCUS33	BROWN BROTHERS HARRI	1.500	912828YH7	11/13/20		1,016,821.90	1,000,000.00		1,016,821.90	09/30/24
BBHCUS33	BROWN BROTHERS HARRI	2.250	9128283D0	11/13/20		1,045,281.70	1,000,000.00		1,045,281.70	10/31/24
BBHCUS33	BROWN BROTHERS HARRI	1.500	912828YMG	11/13/20		1,016,424.20	1,000,000.00		1,016,424.20	10/31/24
BBHCUS33	BROWN BROTHERS HARRI	2.250	912828G38	11/27/20		2,090,272.40	2,000,000.00		2,090,272.40	11/15/24
BBHCUS33	BROWN BROTHERS HARRI	2.125	9128283J7	11/25/20		51,986,665.00	50,000,000.00		51,986,665.00	11/30/24
BBHCUS33	BROWN BROTHERS HARRI	1.750	912828YY0	08/26/20		823,364.05	797,000.00		823,364.05	12/31/24
BBHCUS33	BROWN BROTHERS HARRI	2.000	912828J27	09/22/20		4,971,991.49	4,767,000.00		4,971,991.49	02/15/25
BBHCUS33	BROWN BROTHERS HARRI	2.875	9128284M9	12/03/20		16,642,051.97	15,420,000.00		16,642,051.97	04/30/25
BBHCUS33	BROWN BROTHERS HARRI	2.125	912828XBI	12/02/20		5,406,884.70	5,167,000.00		5,406,884.70	05/15/25
BBHCUS33	BROWN BROTHERS HARRI	3.000	9128285C0	10/14/20		1,216,818.76	1,111,000.00		1,216,818.76	09/30/25
BBHCUS33	BROWN BROTHERS HARRI	3.000	9128285J5	07/29/20		1,534,311.51	1,402,000.00		1,534,311.51	10/31/25
BBHCUS33	BROWN BROTHERS HARRI	2.625	9128286A3	12/02/20		413,002.02	386,000.00		413,002.02	01/31/26
BBHCUS33	BROWN BROTHERS HARRI	1.625	912828P46	09/29/20		91,566,837.00	90,000,000.00		91,566,837.00	02/15/26
BBHCUS33	BROWN BROTHERS HARRI	1.625	912828R36	11/25/20		405,745.12	400,000.00		405,745.12	05/15/26
BBHCUS33	BROWN BROTHERS HARRI	1.500	9128282A7	11/18/20		101,188,940.00	100,000,000.00		101,188,940.00	08/15/26
BBHCUS33	BROWN BROTHERS HARRI	1.625	912828YQ7	05/12/20		31,231,780.16	30,734,000.00		31,231,780.16	10/31/26
BBHCUS33	BROWN BROTHERS HARRI	2.000	912828U24	07/30/20		604,546.58	583,000.00		604,546.58	11/15/26
BBHCUS33	BROWN BROTHERS HARRI	2.375	912828X88	10/29/20		5,930,266.65	5,580,000.00		5,930,266.65	05/15/27
BBHCUS33	BROWN BROTHERS HARRI	2.875	9128284V9	12/02/20		3,953,879.24	3,550,000.00		3,953,879.24	08/15/28
BBHCUS33	BROWN BROTHERS HARRI	3.125	9128285M8	04/22/20		84,953,670.05	75,306,000.00		84,953,670.05	11/15/28
BBHCUS33	BROWN BROTHERS HARRI	2.625	9128286B1	12/04/20		615,522.72	560,000.00		615,522.72	02/15/29

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 12  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I CRED SE CLRD SWP CST CM NO: 250 CPR: LSOC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: TREASURY NOTE

BANK CODE	BANK NAME	COUPON		UPDATE		PAR VALUE/		USD EQUIVALENT MATURITY	
		RATE	CUSIP/ISIN	DATE	PB VALUE	NO. OF SHRS	PB VALUE	DATE	
BBHCUS33	BROWN BROTHERS HARRI	2.375	9128286T2	10/07/20	8,172,290.64	7,600,000.00	8,172,290.64	05/15/29	
BBHCUS33	BROWN BROTHERS HARRI	1.500	912828Z94	12/04/20	1,935,510.19	1,918,000.00	1,935,510.19	02/15/30	

\* TOTAL: TREASURY NOTE 1,745,882,913.93 1,704,584,000.00 1,745,882,913.93

ASSET: TREASURY STRIP

BANK CODE	BANK NAME	COUPON		UPDATE		PAR VALUE/		USD EQUIVALENT MATURITY	
		RATE	CUSIP/ISIN	DATE	PB VALUE	NO. OF SHRS	PB VALUE	DATE	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803BL6	03/06/20	95,493,662.25	112,356,800.00	95,493,662.25	08/15/27	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803CG6	08/11/20	29,698,837.20	36,000,000.00	29,698,837.20	08/15/29	
BBHCUS33	BROWN BROTHERS HARRI	0.000	9128334Y3	12/02/20	167,252.76	228,000.00	167,252.76	08/15/34	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803CX9	03/12/20	19,476,493.00	26,500,000.00	19,476,493.00	02/15/36	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803DA8	03/13/20	19,238,798.21	26,880,000.00	19,238,798.21	05/15/37	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912834DV7	03/09/20	95,889,752.55	145,500,000.00	95,889,752.55	05/15/39	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803DM2	11/18/20	22,462,991.10	33,793,000.00	22,462,991.10	05/15/40	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EA7	10/14/20	1,847,266.20	3,000,000.00	1,847,266.20	02/15/43	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EF6	12/02/20	801,540.57	1,337,900.00	801,540.57	02/15/44	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912834NF1	11/13/20	54,537.78	92,700.00	54,537.78	02/15/44	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EH2	07/28/20	4,647,522.38	7,805,000.00	4,647,522.38	05/15/44	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912834NP9	11/04/20	653,024.12	1,117,000.00	653,024.12	05/15/44	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EJ8	04/14/20	1,904,076.54	3,216,000.00	1,904,076.54	08/15/44	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EK5	11/16/20	1,296,531.85	2,205,000.00	1,296,531.85	11/15/44	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912834PB8	12/20/19	1,209,253.91	2,095,000.00	1,209,253.91	11/15/44	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EL3	12/02/20	185,229.64	317,000.00	185,229.64	02/15/45	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912834PH5	03/04/20	911,862.14	1,590,000.00	911,862.14	02/15/45	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EN9	12/01/20	587,044.63	1,010,000.00	587,044.63	05/15/45	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803EP4	11/05/20	5,246,302.88	9,079,000.00	5,246,302.88	08/15/45	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803ET6	11/23/20	229,424.45	404,000.00	229,424.45	05/15/46	
BBHCUS33	BROWN BROTHERS HARRI	0.000	912803FE8	12/02/20	5,559,983.20	10,289,000.00	5,559,983.20	08/15/48	

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: TREASURY STRIP				
		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
* TOTAL: TREASURY STRIP		307,561,387.36	424,815,400.00	307,561,387.36
-----				
** TOTAL: US DOLLARS	CASH	513,411,892.31	513,411,892.31	513,411,892.31
	TREASURY BILL	219,247,051.41	220,401,000.00	219,247,051.41
	TREASURY BOND	307,270,971.38	267,878,800.00	307,270,971.38
	US TREASURY FRN	57,888,227.60	59,000,000.00	57,888,227.60
	TREASURY TIPS	302,875,453.93	254,355,000.00	302,875,453.93
	TREASURY NOTE	1,745,882,913.93	1,704,584,000.00	1,745,882,913.93
	TREASURY STRIP	307,561,387.36	424,815,400.00	307,561,387.36
	+++ TOTAL +++	3,454,137,897.92	3,444,446,092.31	3,454,137,897.92
-----				

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: S.A. RAND

ASSET: SOUTH AFRICAN RAND				
BANK CODE	BANK NAME	NUMBER	PB VALUE	USD EQUIVALENT
CHASGB2L	JP MORGAN CHASE BANK	ZAR	300,000,000.00	19,722,958.17
* TOTAL: SOUTH AFRICAN RAND			300,000,000.00	19,722,958.17
-----				
** TOTAL: S.A. RAND			300,000,000.00	19,722,958.17
+++ TOTAL +++			300,000,000.00	19,722,958.17
-----				
*** TOTAL: COTC				
	CASH (AUSTRALIAN DOLLAR)	5,000,000.00	5,000,000.00	3,713,882.49
	CASH (EURO)	4,098,767.96	4,098,767.96	4,967,601.45
	CASH (BRITISH POUND)	8,000,000.00	8,000,000.00	10,744,023.63
	HUNGARIAN FORINT (HUNGARIAN FO	500,000,000.00	500,000,000.00	1,689,132.10
	CASH (MEXICAN PESO)	10,000.00	10,000.00	505.85
	POLISH ZLOTY (POLISH ZLOTY)	70,000,000.00	70,000,000.00	18,982,536.06
	CASH (US DOLLARS)	513,411,892.31	513,411,892.31	513,411,892.31
	SOUTH AFRICAN RAND (S.A. RAND)	300,000,000.00	300,000,000.00	19,722,958.17
	TREASURY BILL (US DOLLARS)	219,247,051.41	220,401,000.00	219,247,051.41
	TREASURY BOND (US DOLLARS)	307,270,971.38	267,878,800.00	307,270,971.38
	US TREASURY FRN (US DOLLARS)	57,888,227.60	59,000,000.00	57,888,227.60
	TREASURY TIPS (US DOLLARS)	302,875,453.93	254,355,000.00	302,875,453.93
	TREASURY NOTE (US DOLLARS)	1,745,882,913.93	1,704,584,000.00	1,745,882,913.93
	TREASURY STRIP (US DOLLARS)	307,561,387.36	424,815,400.00	307,561,387.36
	+++ TOTAL +++			3,513,958,537.69

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "



CAI500R001

BUSINESS DATE: 12/04/20

CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE

ASSET INVENTORY TRIAL BALANCE

FOR ALL BUSINESS FUNCTIONS

PAGE: 15

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I

CRED SE CLRD SWP CST

CM NO: 250

CPR: LSOCC

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: S.A. RAND

ASSET: SOUTH AFRICAN RAND

		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
**** TOTAL: COTC PB	CASH (AUSTRALIAN DOLLAR)	5,000,000.00	5,000,000.00	3,713,882.49
	CASH (EURO)	4,098,767.96	4,098,767.96	4,967,601.45
	CASH (BRITISH POUND)	8,000,000.00	8,000,000.00	10,744,023.63
	HUNGARIAN FORINT (HUNGARIAN FO	500,000,000.00	500,000,000.00	1,689,132.10
	CASH (MEXICAN PESO)	10,000.00	10,000.00	505.85
	POLISH ZLOTY (POLISH ZLOTY)	70,000,000.00	70,000,000.00	18,982,536.06
	CASH (US DOLLARS)	513,411,892.31	513,411,892.31	513,411,892.31
	SOUTH AFRICAN RAND (S.A. RAND)	300,000,000.00	300,000,000.00	19,722,958.17
	TREASURY BILL (US DOLLARS)	219,247,051.41	220,401,000.00	219,247,051.41
	TREASURY BOND (US DOLLARS)	307,270,971.38	267,878,800.00	307,270,971.38
	US TREASURY FRN (US DOLLARS)	57,888,227.60	59,000,000.00	57,888,227.60
	TREASURY TIPS (US DOLLARS)	302,875,453.93	254,355,000.00	302,875,453.93
	TREASURY NOTE (US DOLLARS)	1,745,882,913.93	1,704,584,000.00	1,745,882,913.93
	TREASURY STRIP (US DOLLARS)	307,561,387.36	424,815,400.00	307,561,387.36
+++ TOTAL +++				3,513,958,537.69

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 16  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I CREDIT SUISSE SECURI CM NO: 250 CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: CASH

BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
BBHCUS33	BROWN BROTHERS HARRI	USD	263,107.33	263,107.33	263,107.33
* TOTAL: CASH			263,107.33	263,107.33	263,107.33

ASSET: TREASURY BOND

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	4.375	912810QH4	05/20/19	96,982,536.00	70,000,000.00	96,982,536.00	05/15/40
BBHCUS33	BROWN BROTHERS HARRI	3.625	912810RC4	11/24/20	111,063,117.60	86,000,000.00	111,063,117.60	08/15/43
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810RM2	05/20/19	102,247,098.00	87,000,000.00	102,247,098.00	05/15/45
BBHCUS33	BROWN BROTHERS HARRI	2.750	912810RZ3	05/20/19	56,779,180.00	50,000,000.00	56,779,180.00	11/15/47
BBHCUS33	BROWN BROTHERS HARRI	3.000	912810SF6	11/24/20	116,367,175.20	97,000,000.00	116,367,175.20	02/15/49
* TOTAL: TREASURY BOND					483,439,106.80	390,000,000.00	483,439,106.80	

ASSET: TREASURY NOTE

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
BBHCUS33	BROWN BROTHERS HARRI	1.375	912828Z60	05/04/20	21,972,227.20	22,000,000.00	21,972,227.20	01/31/22
BBHCUS33	BROWN BROTHERS HARRI	2.125	912828N30	04/29/20	112,121,476.60	109,000,000.00	112,121,476.60	12/31/22
BBHCUS33	BROWN BROTHERS HARRI	2.875	9128284V9	05/01/20	49,005,827.20	44,000,000.00	49,005,827.20	08/15/28
* TOTAL: TREASURY NOTE					183,099,531.00	175,000,000.00	183,099,531.00	

** TOTAL: US DOLLARS	CASH	263,107.33	263,107.33	263,107.33
	TREASURY BOND	483,439,106.80	390,000,000.00	483,439,106.80
	TREASURY NOTE	183,099,531.00	175,000,000.00	183,099,531.00
	+++ TOTAL +++	666,801,745.13	565,263,107.33	666,801,745.13

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 17  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I CREDIT SUISSE SECURI CM NO: 250 CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: TREASURY NOTE

		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
*** TOTAL: NSEG	CASH (US DOLLARS)	263,107.33	263,107.33	263,107.33
	TREASURY BOND (US DOLLARS)	483,439,106.80	390,000,000.00	483,439,106.80
	TREASURY NOTE (US DOLLARS)	183,099,531.00	175,000,000.00	183,099,531.00
	+++ TOTAL +++			666,801,745.13
**** TOTAL: HOUSE PB	CASH (US DOLLARS)	263,107.33	263,107.33	263,107.33
	TREASURY BOND (US DOLLARS)	483,439,106.80	390,000,000.00	483,439,106.80
	TREASURY NOTE (US DOLLARS)	183,099,531.00	175,000,000.00	183,099,531.00
	+++ TOTAL +++			666,801,745.13
***** TOTAL: CLR	CASH (AUSTRALIAN DOLLAR)	5,000,000.00	5,000,000.00	3,713,882.49
	CASH (EURO)	4,098,767.96	4,098,767.96	4,967,601.45
	CASH (BRITISH POUND)	8,000,000.00	8,000,000.00	10,744,023.63
	HUNGARIAN FORINT (HUNGARIAN FO	500,000,000.00	500,000,000.00	1,689,132.10
	CASH (MEXICAN PESO)	10,000.00	10,000.00	505.85
	POLISH ZLOTY (POLISH ZLOTY)	70,000,000.00	70,000,000.00	18,982,536.06
	CASH (US DOLLARS)	513,674,999.64	513,674,999.64	513,674,999.64
	SOUTH AFRICAN RAND (S.A. RAND)	300,000,000.00	300,000,000.00	19,722,958.17
	TREASURY BILL (US DOLLARS)	219,247,051.41	220,401,000.00	219,247,051.41
	TREASURY BOND (US DOLLARS)	790,710,078.18	657,878,800.00	790,710,078.18
	US TREASURY FRN (US DOLLARS)	57,888,227.60	59,000,000.00	57,888,227.60
	TREASURY TIPS (US DOLLARS)	302,875,453.93	254,355,000.00	302,875,453.93
	TREASURY NOTE (US DOLLARS)	1,928,982,444.93	1,879,584,000.00	1,928,982,444.93
	TREASURY STRIP (US DOLLARS)	307,561,387.36	424,815,400.00	307,561,387.36
	+++ TOTAL +++			4,180,760,282.82

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250I      CREDIT SUISSE      CM NO: 250      CPR: NA

BUSINESS FUNCTION: SECR

ACCOUNT TYPE: SECURITY DEPOSIT

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: TREASURY NOTE									
BANK CODE	BANK NAME	COUPON		UPDATE		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT MATURITY	
		RATE	CUSIP/ISIN	DATE	DATE			PB VALUE	DATE
CITIUS33IRS	CITIBANK N.A. IRS GF	1.875	912828X47	02/28/19		50,278,900.00	50,000,000.00	50,278,900.00	04/30/22
CITIUS33IRS	CITIBANK N.A. IRS GF	2.125	912828N30	08/27/19		25,715,935.00	25,000,000.00	25,715,935.00	12/31/22
CITIUS33IRS	CITIBANK N.A. IRS GF	1.625	912828T91	06/27/19		213,561,717.60	209,000,000.00	213,561,717.60	10/31/23
CITIUS33IRS	CITIBANK N.A. IRS GF	2.250	912828V98	11/26/19		19,051,677.00	18,000,000.00	19,051,677.00	02/15/27
CITIUS33IRS	CITIBANK N.A. IRS GF	3.125	9128285M8	08/05/20		84,608,467.50	75,000,000.00	84,608,467.50	11/15/28
* TOTAL: TREASURY NOTE						393,216,697.10	377,000,000.00	393,216,697.10	
-----									
** TOTAL: US DOLLARS		TREASURY NOTE				393,216,697.10	377,000,000.00	393,216,697.10	
		+++	TOTAL	+++		393,216,697.10	377,000,000.00	393,216,697.10	
-----									
*** TOTAL: NSEG		TREASURY NOTE (US DOLLARS)				393,216,697.10	377,000,000.00	393,216,697.10	
		+++	TOTAL	+++				393,216,697.10	
-----									
**** TOTAL: SECR		TREASURY NOTE (US DOLLARS)				393,216,697.10	377,000,000.00	393,216,697.10	
		+++	TOTAL	+++				393,216,697.10	
-----									
***** TOTAL: SECR		TREASURY NOTE (US DOLLARS)				393,216,697.10	377,000,000.00	393,216,697.10	
		+++	TOTAL	+++				393,216,697.10	

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001

BUSINESS DATE: 12/04/20

CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE

ASSET INVENTORY TRIAL BALANCE

FOR ALL BUSINESS FUNCTIONS

PAGE: 19

RUN DATE (CST): 12/04/20

RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 250I

CREDIT SUISSE

CM NO: 250

CPR: NA

BUSINESS FUNCTION: SECR

ACCOUNT TYPE: SECURITY DEPOSIT

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: TREASURY NOTE

	PB VALUE	PAR VALUE/		USD EQUIVALENT
		NO. OF SHRS		PB VALUE
***** TOTAL: 250I				
CASH (AUSTRALIAN DOLLAR)	5,000,000.00	5,000,000.00		3,713,882.49
CASH (EURO)	4,098,767.96	4,098,767.96		4,967,601.45
CASH (BRITISH POUND)	8,000,000.00	8,000,000.00		10,744,023.63
HUNGARIAN FORINT (HUNGARIAN FO	500,000,000.00	500,000,000.00		1,689,132.10
CASH (MEXICAN PESO)	10,000.00	10,000.00		505.85
POLISH ZLOTY (POLISH ZLOTY)	70,000,000.00	70,000,000.00		18,982,536.06
CASH (US DOLLARS)	513,674,999.64	513,674,999.64		513,674,999.64
SOUTH AFRICAN RAND (S.A. RAND)	300,000,000.00	300,000,000.00		19,722,958.17
TREASURY BILL (US DOLLARS)	219,247,051.41	220,401,000.00		219,247,051.41
TREASURY BOND (US DOLLARS)	790,710,078.18	657,878,800.00		790,710,078.18
US TREASURY FRN (US DOLLARS)	57,888,227.60	59,000,000.00		57,888,227.60
TREASURY TIPS (US DOLLARS)	302,875,453.93	254,355,000.00		302,875,453.93
TREASURY NOTE (US DOLLARS)	2,322,199,142.03	2,256,584,000.00		2,322,199,142.03
TREASURY STRIP (US DOLLARS)	307,561,387.36	424,815,400.00		307,561,387.36
+++ TOTAL +++				4,573,976,979.92

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 250T      CRED SE CLRD SWP CST      CM NO: 250      CPR: LSOCU

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: COTC PB

FUNDS SEG TYPE CODE: COTC

CURRENCY: US DOLLARS

ASSET: CASH

		COLLATERAL		PAR VALUE /		USD EQUIVALENT
BANK CODE	BANK NAME	NUMBER	PB VALUE	NO. OF SHRS	PB VALUE	
BBHCUS33	BROWN BROTHERS HARRI	USD	4,472,846.66	4,472,846.66	4,472,846.66	
* TOTAL: CASH			4,472,846.66	4,472,846.66	4,472,846.66	
-----						
** TOTAL: US DOLLARS		CASH	4,472,846.66	4,472,846.66	4,472,846.66	
		+++ TOTAL +++	4,472,846.66	4,472,846.66	4,472,846.66	
-----						
*** TOTAL: COTC		CASH (US DOLLARS)	4,472,846.66	4,472,846.66	4,472,846.66	
		+++ TOTAL +++			4,472,846.66	
-----						
**** TOTAL: COTC PB		CASH (US DOLLARS)	4,472,846.66	4,472,846.66	4,472,846.66	
		+++ TOTAL +++			4,472,846.66	
-----						
***** TOTAL: CLR		CASH (US DOLLARS)	4,472,846.66	4,472,846.66	4,472,846.66	
		+++ TOTAL +++			4,472,846.66	
-----						
***** TOTAL: 250T		CASH (US DOLLARS)	4,472,846.66	4,472,846.66	4,472,846.66	
		+++ TOTAL +++			4,472,846.66	

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 264                      CREDIT SUISSE INTERN                      CM NO: 264                      CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: JAPANESE YEN

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CHASGB2L	JP MORGAN CHASE BANK JPY		1,034,268,510	1,034,268,510	9,929,613.15
* TOTAL: CASH			1,034,268,510	1,034,268,510	9,929,613.15
-----					
** TOTAL: JAPANESE YEN		CASH	1,034,268,510	1,034,268,510	9,929,613.15
		+++ TOTAL +++	1,034,268,510	1,034,268,510	9,929,613.15
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CAI500R001  
BUSINESS DATE: 12/04/20  
CYCLE: RTH

CHICAGO MERCANTILE EXCHANGE  
ASSET INVENTORY TRIAL BALANCE  
FOR ALL BUSINESS FUNCTIONS

PAGE: 2  
RUN DATE (CST): 12/04/20  
RUN TIME (CST): 21:55:39

CO: CME

ACCOUNT ID: 264 CREDIT SUISSE INTERN CM NO: 264 CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: CASH

BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
IRVTUS3N	THE BANK OF NEW YORK	USD	253,025,469.42	253,025,469.42	253,025,469.42
* TOTAL: CASH			253,025,469.42	253,025,469.42	253,025,469.42

ASSET: TREASURY NOTE

BANK CODE	BANK NAME	COUPON RATE	CUSIP/ISIN	UPDATE DATE	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE	MATURITY DATE
IRVTUS3N	THE BANK OF NEW YORK	1.875	912828V72	08/19/20	50,299,970.00	50,000,000.00	50,299,970.00	01/31/22
IRVTUS3N	THE BANK OF NEW YORK	1.625	912828R69	10/22/20	203,059,920.00	200,000,000.00	203,059,920.00	05/31/23
* TOTAL: TREASURY NOTE					253,359,890.00	250,000,000.00	253,359,890.00	

** TOTAL: US DOLLARS	CASH	253,025,469.42	253,025,469.42	253,025,469.42
	TREASURY NOTE	253,359,890.00	250,000,000.00	253,359,890.00
	+++ TOTAL +++	506,385,359.42	503,025,469.42	506,385,359.42

*** TOTAL: NSEG	CASH (JAPANESE YEN)	1,034,268,510	1,034,268,510	9,929,613.15
	CASH (US DOLLARS)	253,025,469.42	253,025,469.42	253,025,469.42
	TREASURY NOTE (US DOLLARS)	253,359,890.00	250,000,000.00	253,359,890.00
	+++ TOTAL +++			516,314,972.57

**** TOTAL: HOUSE PB	CASH (JAPANESE YEN)	1,034,268,510	1,034,268,510	9,929,613.15
	CASH (US DOLLARS)	253,025,469.42	253,025,469.42	253,025,469.42
	TREASURY NOTE (US DOLLARS)	253,359,890.00	250,000,000.00	253,359,890.00
	+++ TOTAL +++			516,314,972.57

***** TOTAL: CLR	CASH (JAPANESE YEN)	1,034,268,510	1,034,268,510	9,929,613.15
	CASH (US DOLLARS)	253,025,469.42	253,025,469.42	253,025,469.42
	TREASURY NOTE (US DOLLARS)	253,359,890.00	250,000,000.00	253,359,890.00
	+++ TOTAL +++			516,314,972.57

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "



CO: CME

ACCOUNT ID: 264      CREDIT SUISSE INTERN      CM NO: 264      CPR: NA

BUSINESS FUNCTION: SECR

ACCOUNT TYPE: SECURITY DEPOSIT

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: CASH

		COLLATERAL			PAR VALUE /	USD EQUIVALENT
BANK CODE	BANK NAME	NUMBER	PB VALUE	NO. OF SHRS	PB VALUE	
IRVTUS3N	THE BANK OF NEW YORK	USD	18,682,788.41	18,682,788.41	18,682,788.41	
* TOTAL: CASH			18,682,788.41	18,682,788.41	18,682,788.41	
-----						
** TOTAL: US DOLLARS		CASH	18,682,788.41	18,682,788.41	18,682,788.41	
		+++ TOTAL +++	18,682,788.41	18,682,788.41	18,682,788.41	
-----						
*** TOTAL: NSEG		CASH (US DOLLARS)	18,682,788.41	18,682,788.41	18,682,788.41	
		+++ TOTAL +++			18,682,788.41	
-----						
**** TOTAL: SECR		CASH (US DOLLARS)	18,682,788.41	18,682,788.41	18,682,788.41	
		+++ TOTAL +++			18,682,788.41	
-----						
***** TOTAL: SECR		CASH (US DOLLARS)	18,682,788.41	18,682,788.41	18,682,788.41	
		+++ TOTAL +++			18,682,788.41	
-----						
***** TOTAL: 264		CASH (JAPANESE YEN)	1,034,268,510	1,034,268,510	9,929,613.15	
		CASH (US DOLLARS)	271,708,257.83	271,708,257.83	271,708,257.83	
		TREASURY NOTE (US DOLLARS)	253,359,890.00	250,000,000.00	253,359,890.00	
		+++ TOTAL +++			534,997,760.98	

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 264I      CREDIT SUISSE INT      CM NO: 264      CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: CANADIAN DOLLAR

ASSET: CASH					
BANK CODE	BANK NAME	COLLATERAL NUMBER	PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
CITIGB2L	CITIBANK LONDON	CAD	18,414,299.76	18,414,299.76	14,403,050.26
* TOTAL: CASH			18,414,299.76	18,414,299.76	14,403,050.26
-----					
** TOTAL: CANADIAN DOLLAR			18,414,299.76	18,414,299.76	14,403,050.26
+++ TOTAL +++			18,414,299.76	18,414,299.76	14,403,050.26
-----					

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 264I      CREDIT SUISSE INT      CM NO: 264      CPR: NA

BUSINESS FUNCTION: CLR

ACCOUNT TYPE: HOUSE PB

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

BANK CODE    BANK NAME		COLLATERAL NUMBER		PB VALUE	PAR VALUE/ NO. OF SHRS	USD EQUIVALENT PB VALUE
IRVTUS3N	THE BANK OF NEW YORK	USD		374,042,383.48	374,042,383.48	374,042,383.48
* TOTAL: CASH				374,042,383.48	374,042,383.48	374,042,383.48
-----						
** TOTAL: US DOLLARS		CASH		374,042,383.48	374,042,383.48	374,042,383.48
		+++ TOTAL +++		374,042,383.48	374,042,383.48	374,042,383.48
-----						
*** TOTAL: NSEG		CASH (CANADIAN DOLLAR)		18,414,299.76	18,414,299.76	14,403,050.26
		CASH (US DOLLARS)		374,042,383.48	374,042,383.48	374,042,383.48
		+++ TOTAL +++				388,445,433.74
**** TOTAL: HOUSE PB		CASH (CANADIAN DOLLAR)		18,414,299.76	18,414,299.76	14,403,050.26
		CASH (US DOLLARS)		374,042,383.48	374,042,383.48	374,042,383.48
		+++ TOTAL +++				388,445,433.74
***** TOTAL: CLR		CASH (CANADIAN DOLLAR)		18,414,299.76	18,414,299.76	14,403,050.26
		CASH (US DOLLARS)		374,042,383.48	374,042,383.48	374,042,383.48
		+++ TOTAL +++				388,445,433.74

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "

CO: CME

ACCOUNT ID: 264I      CREDIT SUISSE INT      CM NO: 264      CPR: NA

BUSINESS FUNCTION: SECR

ACCOUNT TYPE: SECURITY DEPOSIT

FUNDS SEG TYPE CODE: NSEG

CURRENCY: US DOLLARS

ASSET: CASH

		COLLATERAL			PAR VALUE /	USD EQUIVALENT
BANK CODE	BANK NAME	NUMBER	PB VALUE	NO. OF SHRS	PB VALUE	
IRVTUS3N	THE BANK OF NEW YORK	USD	110,648,827.09	110,648,827.09	110,648,827.09	
* TOTAL: CASH			110,648,827.09	110,648,827.09	110,648,827.09	
-----						
** TOTAL: US DOLLARS		CASH	110,648,827.09	110,648,827.09	110,648,827.09	
		+++ TOTAL +++	110,648,827.09	110,648,827.09	110,648,827.09	
-----						
*** TOTAL: NSEG		CASH (US DOLLARS)	110,648,827.09	110,648,827.09	110,648,827.09	
		+++ TOTAL +++			110,648,827.09	
-----						
**** TOTAL: SECR		CASH (US DOLLARS)	110,648,827.09	110,648,827.09	110,648,827.09	
		+++ TOTAL +++			110,648,827.09	
-----						
***** TOTAL: SECR		CASH (US DOLLARS)	110,648,827.09	110,648,827.09	110,648,827.09	
		+++ TOTAL +++			110,648,827.09	
-----						
***** TOTAL: 264I		CASH (CANADIAN DOLLAR)	18,414,299.76	18,414,299.76	14,403,050.26	
		CASH (US DOLLARS)	484,691,210.57	484,691,210.57	484,691,210.57	
		+++ TOTAL +++			499,094,260.83	

" THE ABOVE LISTED ASSETS ARE DEPOSITED AT AND AVAILABLE THROUGH THE CUSTODIAN INDICATED "