

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	1.0	Offer number	OFR10255
Fund name		Fund number	FND13
Period disclosure applies [dd/mm/yyyy]			
Asset name	% of fund net assets	Security code	
AMP Capital Investors NZ Cash Fund	34.32%		
Robeco Global Credit Fund	3.66%		
NEW ZEALAND GOVERNMENT BOND 3% 15/04/2020	2.24%	NZGOVDT420C6	
NEW ZEALAND GOVERNMENT BOND 6% 15/05/2021	2.07%	NZGOVD0521C2	
NEW ZEALAND GOVERNMENT BOND 5.5% 15/04/2023	1.53%	NZGOVDT423C0	
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	1.41%	NZIIBDT002C2	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY BOND 3.5% 14/04/2033	1.38%	NZLGFDT009C0	
HOUSING NEW ZEALAND LTD BOND 3.42% 18/10/2028	1.23%	NZHNZD0628L7	
NETHERLANDS GOVERNMENT BOND 0% 31/07/2019	0.75%	SBJ32FC2	
GERMANY GOVERNMENT BOND 0% 19/06/19	0.62%	CD2R8H4DT3	
NEW ZEALAND GOVERNMENT BOND 2.75% 15/04/2037	0.57%	NZGOVDT437C0	
NEW ZEALAND GOVERNMENT BOND 4.5% 15/04/2027	0.56%	NZGOVDT427C1	
NEW ZEALAND GOVERNMENT BOND 3.5% 14/04/2033	0.55%	NZGOVDT433C9	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY BOND 4.5% 15/04/2027	0.52%	NZLGFDT007C4	
THE A2 MILK COMPANY LIMITED	0.48%	NZATME0002S8	
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.47%	S2724610	
Euro	0.47%		
BNP New Zealand Dollar Custodial Account Indexed Cash Portfolio	0.43%		
T Rowe Price Global Unconstrained Bond Fund	0.42%		
BNP Paribas US Dollar Account	0.40%		
Outstanding Settlement Receipts - NZD	0.37%		
Australian Dollar Custodial Account – MMF Global Sovereign Bond Fund	0.37%		
FRANCE(GOVT OF) 0% T-BILL 02/05/2019 EUR1	0.37%	CF40576HR8	
BELGIUM(KINGDOM) 0% T-BILL 09/05/2019 EUR	0.37%	SBGLJZN5	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75% 15/04/2025	0.36%	NZLGFDT008C2	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25% 15/04/2024	0.36%	NZLGFDT011C6	
KKR Global Infrastructure Investors II L.P. (& NT overlay)	0.34%		
Australian Dollar Custodial Account – MMF Global Credit Fund	0.31%		
SPARK NEW ZEALAND LIMITED	0.30%	NZTELE0001S4	
CR AGRICOLE CORP & 21/05/2019	0.29%	CG2544EJM4	
Fisher Institutional Property Fund	0.29%		
CONTACT ENERGY LIMITED	0.29%	NZCENE0001S6	
MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22	0.29%	SB4NDCC9	
First State Investments Global Listed Infrastructure Fund	0.27%		
FRANCE(GOVT OF) 0% T-BILL 26/06/2019 EUR1	0.26%	CF40576JB1	
GERMANY(FED REP) 0% T-BILL 14/08/19 EURO.01	0.26%	SBJJP622	
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.26%	NZGOVDT429C7	
NEW ZELAND GOVT 200940 2.50 INDEXED BOND	0.25%	NZIIBDT005C5	
Aviva Investors Multi-Strategy Fixed Income Fund	0.24%		
Investa Commercial Property Fund	0.23%		
GERMANY(FED REP) 0% T-BILL 10/04/19 EURO.01	0.22%	SBFXXX01	
FRANCE(GOVT OF) 0% TB 25/04/19 EUR1	0.22%	SBF50KX2	
NEW ZEALAND(GOVT) 6% SNR 15/05/2021 NZD10000	0.21%	SB9C4FQ3	
New Zealand Dollar Custodial Account – MITNZ Overseas Sovereign Bonds Portfolio	0.21%		
Westpac Business Interest Account	0.20%		
New Zealand Dollar Custodial Account – MITNZ Global Credit Portfolio	0.20%		
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG	0.20%	SBZ56W01	
Meridian Energy Limited	0.20%	NZMELE0002S7	
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2044	0.20%	SB84Z9V0	
Fisher & Paykel Healthcare Corporation Limited	0.20%	NZFAPPE0001S2	
Auckland International Airport Limited	0.20%	NZAIAE0002S6	
IFM Australian Infrastructure Wholesale Fund	0.18%		
UNITED STATES TREAS 1.625% DUE 11-15-2022	0.18%	SB8P4ZL8	
United States dollar	0.18%		
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.18%	S5A66P5U	
FRANCE(GOVT OF) 0% T-BILL 03/04/2019 EUR1	0.18%	SBHTCNC8	
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.18%	SBZ56W78	
SPAIN(KINGDOM OF) 2.15% SNR 31/10/25 EUR1000	0.17%	SBYZZL04	
MAINFREIGHT LIMITED	0.17%	NZMFTE0001S9	
MERCER MITNZ	0.16%		
NOVARTIS AG - CHF0.50 (REGD)	0.16%	CH0012005267	
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	0.15%	SB05QN14	
Dexus Wholesale Property Fund	0.15%		
Charter Hall Core Plus Industrial Fund (CPIF)	0.15%		
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	0.15%	SB8N6DQ7	
FX positions	0.14%		

JAPAN(GOVT OF) 0.6% SNR 20/09/37 JPY50000	0.13% SBDD20Z8
UNITED STATES TREAS BDS 2.125 2-15-2041	0.13% SBZ56WD4
Macquarie Asian Investment Fund LP (& NT overlay)	0.13%
Fletcher Building Limited	0.13% NZFBUE0001S0
BNP Paribas New Zealand Dollar Account	0.13%
GNMA II JUMBOS 3.5% 30 YEARS SETTLES APRIL	0.12% C21H032647
MEXICO(UTD MEX ST) 7.5% GTD 03/06/2027 MXN	0.12% SB1QGYR3
New Zealand Dollar Custodial Account – MITNZ New Zealand Sovereign Bonds Portfolio	0.12%
METLIFE CARE LTD	0.12% NZMETE0001S2
AMERICAN TWR REIT INC	0.12% US03027X1000
UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028	0.12% SBF2LWR6
AMAZON COM INC	0.12% US0231351067
New Forests Australia NZ Forest Investment Fund	0.11%
JAPAN(GOVT OF) 0.1% BDS 20/03/20 JPY10000	0.11% SBWCH7M3
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.11% SBF13422
MASTERCARD INC - CLASS A	0.11% US57636Q1040
CSL LIMITED	0.11% AU000000CSL8
AIA GROUP LTD	0.11% HK0000069689
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.11% SB9MBCD0
MEX BONOS DESARR FIX RT 6.5% 10/06/2021	0.11% SB3ZD2V9
VISA INC - A	0.11% US92826C8394
HCA HEALTHCARE INC	0.10% US40412C1018
BUONI POLIENNALI DEL TES 2.00% 01/02/28	0.10% SBF1GMY9
Charter Hall Retail Partnership	0.10%
GNMA II JUMBOS 4% 30 YEARS SETTLES APRIL	0.10% C21H040640
GAM Absolute Return Bond Defensive Fund	0.10%
MALAYSIA (GOVT OF) 3.8% BDS 17/08/23 MYR1000'1	0.10% SBYVK006
INTEL CORP USD0.001	0.10% US4581401001
VISTA GROUP INTERNATIONAL LTD	0.10% NZVGLE0003S1
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.10% C135087B45
JAPAN(GOVT OF) 1.1% BDS 20/09/21 JPY1000	0.10% SB5BPSN7
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.10% SBYT3PS0
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	0.10% SBSTJW18
MICROSOFT CORP USD0.00005	0.10% US5949181045
BUONI POLIENNALI BNDS 2.45% 01/09/2033	0.10% SBYMZ293
MERCK & CO INC NEW COM	0.09% US58933Y1055
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.09% SB9B45S6
UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020	0.09% SBWXCBK3
SINGAPORE GOVERNMENT 2.25% 01 JUN 2021	0.09% SB4P1BR9
JOHNSON & JOHNSON COM US\$1	0.09% US4781601046
MMIT Midtown Holdings, LLC ("Midtown")	0.09%
BRAZIL(FEDERATIVE REPUBLIC OF) 6.00% IDX/LKD BDS 15/05/2045 'B'	0.09% SB10C1R6
CANADIAN NATL RAILWAY CO	0.09% CA1363751027
UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026	0.09% SBDHLRC7
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES APRIL	0.09% C01F030447
INTACT FINANCIAL CORPORATION	0.09% CA45823T1066
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	0.09% SBYQLTX0
ANTHEM INC	0.08% US0367521038
FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES APRIL	0.08% SBF0YNH4
NASPERS LTD	0.08% ZAE000015889
PFIZER INC COM US\$0.05	0.08% US7170811035
UNITED STATES OF AMER TREAS NOTES INFL IDX 0.125% 04-15-2021	0.08% SBYY8RP1
FUTURE MARGINS-USD	0.08%
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.08% SBD3JV67
PORT OF TAURANGA LTD	0.08% NZPOTE0003S0
JAPAN(GOVT OF) 0.6% BDS 20/12/37 JPY50000	0.08% SBYVNTK8
New Zealand Dollar Custodial Account – MITNZ Unlisted Property Portfolio B	0.08%
BALL CORP COM NPV	0.08% US0584981064
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrastructure Portfolio	0.08%
ALPHABET INC COM CL C	0.08% US02079K1079
JAPAN(GOVT OF) 0% T-BILL 20/05/2019 JPY	0.08% SBHZ5YN9
Australian Dollar Custodial Account – Global Sovereign Bond Fund - Enhanced Index Class	0.08%
UNITEDHEALTH GROUP INC COM STK US0.01	0.08% US91324P1021
PRUDENTIAL PLC	0.08% GB0007099541
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.08% SBYNZXN3
SAP AG	0.08% DE0007164600
ROCHE HLDGS AD GENUSSCHEINE NPV	0.08% CH0012032048
SKYCITY ENTERTAINMENT GROUP LIMITED	0.07% NZSKCE0001S2
MOTOROLA SOLUTIONS INC	0.07% US6200763075
SINGAPORE(GOVT OF) 1.75% BDS 01/04/22 SGD1000	0.07% SBF3GPP9
JAPAN(GOVT OF) 0% T-BILL 13/05/2019 JPY	0.07% SBJ5VX01
BNP PARIBAS NOMINEES	0.07%
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.07% SB41J0Z8
KIWI PROPERTY GROUP LIMITED	0.07% NZKPGE0001S9
ALIBABA GROUP HOLDING LTD	0.07% US01609W1027
MEXICO(UTD MEX ST) 8.5% GTD 31/05/2029 MXN	0.07% SB4XH544

SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.07% SBYXQMJ5
JAPAN(GOVT OF) 0% T-BILL 09/05/2019 JPY	0.07% SBJF22B8
HOME DEPOT USD0.05	0.07% US4370761029
Ceské Radiokomunikace ("CRa")	0.07%
MACQUARIE GROUP LTD	0.07% AU000000MQG1
VINCI SA	0.07% FR0000125486
CISCO SYSTEMS INC US	0.07% US17275R1023
SUMMERSET GROUP HOLDINGS LTD	0.07% NZSUME0001S0
UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029	0.07% SBJB9TW3
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.07% SBLMPON2
ABBVIE INC COM USD0.01	0.07% US00287Y1091
UNITED STATES TREASURY 2.25% 11-15-2027	0.06% SBF92XX5
MALAYSIA (GOVERNMENT OF) TREAS NOTE 3.654% DUE 31/10/2019	0.06% SBM67826
NEW ZEALAND GOVERNMENT 2.75% 15/04/2025	0.06% NZGOVDT425C5
WASTE CONNECTIONS COM NPV	0.06% CA94106B1013
EBOS GROUP LIMITED	0.06% NZEBOE0001S6
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.06% S4403315
Stonepeak Infrastructure Fund II	0.06%
STERIS PLC	0.06% IE00BFY8C754
JP MORGAN CHASE & CO	0.06% US46625H1005
JAPAN(GOVT OF) 0% T-BILL 17/06/2019 JPY	0.06% SBJK8XJ6
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio B	0.06%
APPLE INC	0.06% US0378331005
MEXICO(UTD MEX ST) 10% GTD 20/11/2036 MXN	0.06% SB1GCCF5
ARISTOCRAT LEISURE LTD	0.06% AU000000ALL7
PORTUGAL(REP OF) 4.125% SNR 14/04/27 EUR0.01	0.06% SBD0XH19
NESTLE SA	0.06% CH0038863350
NEW ZEALAND(GOVT) IDX/LKD SNR 20/09/2025NZD	0.06% SBZ6T6J6
FAIRFAX FINL HOLDINGS LTD CAD	0.06% CA3039011026
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.125% DUE 05-15-2025 REG	0.06% SBZ56W12
AMGEN INC	0.06% US0311621009
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG	0.06% SBVVT3Q9
VERIZON COMMUNICATIONS	0.06% US92343V1044
POLAND(REP OF) 2% SNR 25/04/2021 PLN1000	0.06% SBYNH221
Investa SPV Aust Property Fund	0.06%
PORTUGAL(REP OF) 2.875% SNR 15/10/25 EUR0.01	0.06% SBVDJ185
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EUR0.01	0.06% SB60W847
JAPAN(GOVT OF) 0% T-BILL 04/04/2019 JPY	0.06% SBHXDK60
Z ENERGY LTD	0.06% NZZELE0001S1
INTERNATIONAL BUSINESS MACHINES CORP CAP STK USD0.20	0.06% US4592001014
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.06% SB75MOX2
PACKAGING CORP OF AMERICA	0.06% US6951561090
SERVICE CORPORATION INTERNATIONAL	0.06% US8175651046
AUTOMATIC DATA PROC.	0.06% US0530151036
MOODYS CORPORATION	0.06% US6153691059
FREIGHTWAYS LIMITED	0.06% NZFREE0001S0
RESMED INC	0.06% AU000000RMD6
TURKEY(REP OF) 3.25% SNR 23/03/2023 USD	0.06% SB84CN86
BRISTOL MYERS SQUIBB COMPANY	0.06% US1101221083
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.06% SB7V21L1
JAPAN(GOVT OF) 0% T-BILL 10/06/2019 JPY	0.06% SBHQLC76
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.05% SB1XC366
FRANCE(GOVT OF) 3% SNR 25/04/2022 EUR1	0.05% SB79XGY4
NIPPON TEL & TEL CORP JPY	0.05% JP3735400008
NEW ZELAND GOVT 200935 2.50 INDEXED BOND	0.05% NZIIBDT004C8
TD AMERITRADE HOLDING CORP	0.05% US87236Y1082
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.05% SBDRZ593
CLEAN HARBORS INC	0.05% US1844961078
TORCHMARK CORP	0.05% US8910271043
FRANCE(GOVT OF) 3.25% SNR 25/10/2021 EUR1	0.05% SB4XGWW8
ENEL SPA	0.05% IT0003128367
JAPAN(GOVT OF) 0% T-BILL 22/04/2019	0.05% SBG1XXL1
FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES APRIL	0.05% SB8DLP00
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EUR1000	0.05% S5420142
US TSY INFL IX TREAS BD 0.625 01-15-2024	0.05% SBJ4GVF8
Autoroutes Paris-Rhin-Rhône ("APRR")	0.05%
UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	0.05% S2285269
FIDELITY NATIONAL INFORMATION SERVICES INC	0.05% US31620M1062
CINTAS CORP	0.05% US1729081059
RUBIS EUR1.25	0.05% FR0013269123
ICICI BANK SPON ADR	0.05% US45104G1040
MALAYSIA (GOVT OF) 3.48% BDS 15/03/23 MYR1000	0.05% SB88KLG0
DIAGEO ORD 28 101/108P	0.05% GB0002374006
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.05% SBD1RKM2
AMETEK INC	0.05% US0311001004
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.05% S7137989

Axiom Infrastructure LP	0.05%
MEX BONOS DESARR FIX RT 8.0% 07/12/23	0.05% SB00L4V1
IRSNV283 IRS WBC NZD 021128 RFLT 3ZBSW PFXD 2.83	0.05% DUIRSNOV2836
ADOBE INC COM USD0.0001	0.05% US00724F1012
FRANCE(GOVT OF) 4.75% SNR OAT 04/2035 EUR1	0.05% SB00KQ67
AVANGRID INC COM NPV	0.05% US05351W1036
FRANCE(GOVT OF) 3.5% SNR 25/04/2026 EUR1000	0.05% SB3X0WD4
GERMANY(FEDERAL REPUBLIC) 0.5% BNDS 12/04/2019 EUR	0.05% SBMM1Z98
SCALES CORP LTD	0.05% NZSCLE0002S8
GERMANY(FED REP) 0% SNR 14/06/2019 EUR0.01	0.05% SBYV2C95
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.05% SB1SVY32
GERMANY(FED REP) 0.25% SNR 11/10/19 EUR0.01	0.05% SBQQLW35
Lend Lease APPF Retail	0.05%
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.05% SB7PZQR7
CREDIT AGRICOLE IT 1% SNR SEC 25/03/2027EUR	0.05% S7A8KP5U
ITALY(REP OF) 1.45% BDS 15/05/2025 EUR100	0.05% SBG0SZQ6
FACEBOOK INC	0.05% US30303M1027
FEDERAL HOME LN MTG CORP POOL #G08816 3.5% 06-01-2048 BEO	0.05% C3128MJ4A5
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.05% SBD6VMZ6
SANOFI	0.05% FR0000120578
FNMA POOL #BM5246 3.5% 11-01-2048 BEO	0.05% C3140J9ZL8
WELLS FARGO & COMPANY	0.05% US9497461015
FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1'REGS	0.05% SBFXX8M8
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY	0.04% C01F030652
FRANCE(GOVT OF) 4.5% 25/04/2041	0.04% SB613PS2
FNMA POOL #BN3899 4% DUE 12-01-2048 REG	0.04% C3140JLKM5
SONY FINANCIAL HOLDINGS INC	0.04% JP3435350008
NEW ZEALAND(GOVT) 5.5% SNR 15/04/23 NZD10000	0.04% SB7VRNP4
PROCTER & GAMBLE COMPANY	0.04% US7427181091
SYDNEY AIRPORT UNITS FULLY PAID STAPLED SECURITIES	0.04% AU0000005YD9
BHP GROUP PLC	0.04% GB00BHOP3Z91
MEXICO(UTD MEX ST) 8.5% GTD 18/11/2038 MXN	0.04% SB44NND6
FUT JUN 19 EUX EURO-BTP	0.04% C999599GH0
TRADE ME GROUP LIMITED	0.04% NZTMEE0003S8
RYMAN HEALTHCARE LTD	0.04% NZRYME0001S4
THERMO FISHER SCIENTIFIC INC	0.04% US8835561023
Japanese yen	0.04%
CITIGROUP INC USD	0.04% US1729674242
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.04% SBN796G8
UNIVERSAL HEALTH SERVICES - CLASS B	0.04% US9139031002
FRANCE(GOVT OF) 0% OAT 25/05/2020 EUR1	0.04% SBVYVQ3
FRANCE(GOVT OF) 2.25% SNR 25/10/2022 EUR1	0.04% SB8KRH38
PNC FINANCIAL SERVICES GROUP	0.04% US6934751057
EURO INV BANK 6% SNR MTN 06/08/2020 AUD	0.04% SB51XWR3
UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2024 REG	0.04% SBM7S9P8
ITALY(REP OF) 6% GTD SNR 01/05/31 EUR1000	0.04% S5933305
TJX COS INC	0.04% US8725401090
POLAND(REP OF) 3.25% SNR 25/07/25 PLN1000	0.04% SBN89SK5
DANAHER CORP	0.04% US2358511028
BANK OF AMERICA CORPORATION	0.04% US0605051046
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.04% SB5V9HQ5
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.04% SBF53YJ5
UNILEVER NV-CVA	0.04% NL0000009355
ASTELLAS PHARMA NPV	0.04% JP3942400007
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.04% SBF5F9L8
BIOGEN INC	0.04% US09062X1037
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.04% SBF1DNG9
APACHE CORP	0.04% US0374111054
PING AN INSURANCE GROUP OF CHINA LIMITED	0.04% CNE1000003X6
TOTAL SA	0.04% FR0000120271
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.04% SB3M35Z7
MERCURY NZ LIMITED	0.04% NZMRPE0001S2
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-2039 BEO	0.04% C3128M7VS2
LINCOLN NATL CORPORATION IND USD	0.04% US5341871094
ENI SPA	0.04% IT0003132476
COCA COLA CO USD	0.04% US1912161007
DDI Y5000	0.04% JP3496400007
PERNOD-RICARD SA	0.04% FR0000120693
FRANCE(GOVT OF) 2.5% 25/05/2030	0.04% SBM691B2
ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9	0.04% S7683619
CHORUS LIMITED ORDINARY FULLY PAID	0.04% NZCNUUE0001S2
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1000	0.04% SB3D2NS2
PEPSICO INC CAP US\$0.01 2/3	0.04% US7134481081
UK(GOVT OF) 1.75% GILT SNR 09/22 GBP	0.04% SB7L9SL1
MORGAN STANLEY	0.04% US6174464486
GNMA II JUMBOS 4.5% 30 YEARS SETTLES APRIL	0.04% C21H042646

ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.04% SB9CDFS2
ONTARIO(PROV OF) 0% T-BILL 11/09/2019 CAD	0.04% C6832Z5CW8
CFS Finerge & NT overlay	0.04%
UNITED STATES TREAS NTS 2.0% DUE 08-31-2021	0.04% SBQ717J5
MALAYSIA (GOVT OF) 3.441% BDS 15/02/21 MYR1000	0.04% SBF132N9
SANFORD LTD	0.04% NZSANE0001S0
YUM! BRANDS INC	0.04% US9884981013
SPAIN(KINGDOM OF) 5.85% SNR 31/01/22 EUR1000	0.04% SB6W31Q1
MS & AD INSURANCE GROUP HOLDINGS	0.03% JP3890310000
ITALY(REP OF) 5.5% BDS 01/11/22	0.03% SB7M5HQ6
GERMANY(FED REP) 0.25% SNR 15/02/27 EUR0.01	0.03% SBYW2H66
THE WALT DISNEY CO	0.03% US2546871060
BRENNTAG AG	0.03% DE000A1DAHHO
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio B	0.03%
ITALY(REP OF) 5.5% SNR 01/09/2022 EUR1000	0.03% SB79SZV9
KATHMANDU HOLDINGS LTD	0.03% NZKMDE0001S3
RIO TINTO PLC ORD 10P GBP	0.03% GB0007188757
ITALY(REP OF) 4.75% BDS 01/08/23 EUR1000	0.03% SB2QW2C9
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24 EUR1000	0.03% SBNBNZ14
GERMANY(FED REP) 0% SNR 11/09/2020 EUR0.01	0.03% SBGHV1W6
WATERS CORPORATION	0.03% US9418481035
ENSTAR GROUP LTD	0.03% BMG3075P1014
SPAIN(KINGDOM OF) 0.05% BDS 31/01/21 EUR1000	0.03% SBF3NP50
GLAXOSMITHKLINE PLC	0.03% GB0009252882
SPAIN(KINGDOM OF) 0.45% BDS 31/10/22 EUR1000	0.03% SBZ4D3G6
STARBUCKS CORP	0.03% US8552441094
GUANGDONG INVESTMENT LIMITED	0.03% HK0270001396
AMERIPRISE FINANCIAL INC	0.03% US03076C1062
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.03% S7040582
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.03% SB9079T5
NEW ZEALAND INDEX LINKED 2.5% 20/09/2040	0.03% SBF09X57
BUONI POLIENNALI DEL TES 3.75% 01/09/2024	0.03% SBK6WN66
UNION PACIFIC CORP	0.03% US9078181081
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.03% SB4KCF56
INTUIT INC	0.03% US4612021034
MARUI GROUP CO LTD	0.03% JP3870400003
XERO LIMITED ORDINARY FULLY PAID	0.03% NZXROE0001S2
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfolio B)	0.03%
GERMANY(FED REP) 3.5% SNR 04/07/2019 EUR0.01	0.03% SBYXZGN4
COMCAST CORP 3.7% 04-15-2024	0.03% C20030NCRO
OIL SEARCH LIMITED	0.03% PG0008579883
Outstanding Settlement Receipts - JPY	0.03%
GERMANY(FED REP) 0.5% SNR 15/08/2027 EUR0.01	0.03% SBF425L2
BANCO BRADESCO SA-PREF	0.03% BRBBDCACNPR8
GNMA II JUMBOS 3% 30 YEARS SETTLES APRIL	0.03% C21H030641
GERMANY(FED REP) 0.5% SNR 15/02/2026 EUR0.01	0.03% SBDG5558
NTT DOCOMO INC	0.03% JP3165650007
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.03% SBVDZM91
ORACLE CORP USD0.01	0.03% US68389X1054
SPAIN(KINGDOM OF) 1.3% BDS 31/10/2026 EUR1000	0.03% SBD9FJJ8
WESTPAC COLLATERAL	0.03%
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.03% SBQ13TN5
BONOS Y OBLIG DEL TBOND 1.4% 30/07/2028	0.03% SBD35VZ4
TAIWAN SEMICONDUCT MANUFACTURING USD	0.03% US8740391003
COPART INC	0.03% US2172041061
GOLDMAN SACHS GRP 1.25% SNR EMTN 01/05/25 EUR	0.03% SBDFVFC5
BUONI POLIENNALI DEL TES 2.15% 15/12/2021	0.03% SBNBRDG7
CRH PLC LONDON LISTING	0.03% IE0001827041
ITALY(REP OF) 7.25% SNR 01/11/26 EURO.01	0.03% S5193035
DISCOVER FINANCIAL SERVICES	0.03% US2547091080
ALPHABET INC CAP STK USD0.001 CL A	0.03% US02079K3059
SPAIN(KINGDOM OF) 0.75% BDS 30/07/2021 EUR1000	0.03% SBDGSF70
UK(GOVT OF) 4.75% GILT 07/12/30 GBP1000	0.03% SB24FF09
SINGAPORE(GOVT OF) 1.25% SNR 01/10/21 SGD1000	0.03% SBZ0BDK8
ITALY(REP OF) 1.35% BDS 15/04/22 EUR1000	0.03% SBVG7H11
SPAIN(KINGDOM OF) 0.35% BDS 30/07/23 EUR1000	0.03% SBFY2QX1
HOLOGIC INC	0.03% US4364401012
MIDDLEBY CORP	0.03% US5962781010
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.03% SB05L4R2
ITALY(REP OF) 6.5% GTD SNR 01/11/2027 EUR	0.03% S5367829
ZOETIS INC	0.03% US98978V1035
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.03% SBW1YVV9
FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES APR	0.03% SB8CLZF6
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.03% SB8W8CX4
BELGIUM(KINGDOM) 4.5% BDS 28/03/2026 EURO.01	0.03% SB4PMNY3
ITALY(REP OF) 0.95% BDS 15/03/23 EUR1000	0.03% SBYSYNS0

UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.03% SBN65R31
JAPAN(GOVT OF) 0% T-BILL 01/07/2019 JPY	0.03% SBHZSY50
GILEAD SCIENCES INC	0.03% US3755581036
GERMANY(FED REP) 1.5% SNR 15/05/2024 EUR0.01	0.03% SBMTRVB3
AT & T INC	0.03% US00206R1023
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.03% SBDGN605
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.03% SBFZLQN7
ITALY(REP OF) 0.65% BDS 15/10/23 EUR1000	0.03% SBYV25Y1
ROCHE HOLDING AG	0.03% CH0012032113
AFLAC INC	0.03% US0010551028
BELGIUM(KINGDOM) 0.5% NTS 22/10/2024 EUR0.01	0.03% SBDFLF70
VERISK ANALYTICS I COM USD0.001 CLASS A	0.03% US92345Y1064
New Zealand Dollar Custodial Account – MITNZ Absolute Return Bond Portfolio	0.03%
I-Squared capital Co-Investment	0.03%
SINGAPORE(GOVT OF) 3.125% SNR 01/09/22 SGD1000	0.03% SB2485Q4
MORGAN STANLEY 4.431% 01-23-2030	0.03% SBJ2XKLO
TITULOS DE TBOND 7.75% 18/09/2030	0.03% SBVFPYD7
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.03% C31417VW33
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-2029	0.03% C68267BAA8
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.03% SB6RNH57
NOVO NORDISK A S	0.03% DK0060534915
UK(GOVT OF) 4.25% GILT 07/12/40 GBP1000	0.03% SB646050
EDISON INTERNATIONAL	0.03% US2810201077
EXXON MOBIL CORPORATION	0.03% US30231G1022
SPAIN (KINGDOM 1.45% 31/10/2027	0.03% SBYXL3R5
Income Due - NZD	0.03%
MARTIN MARIETTA MATERIALS	0.03% US5732841060
EOG RESOURCES INC	0.03% US26875P1012
FHLMC GOLD SINGLE FAMILY 2.5% 15 YEARS SETTLES APRIL	0.03% C02R022449
XILINX INC	0.03% US9839191015
FEDERAL HOME LN MTG CORP POOL #G08836 4%09-01-2048 BEO	0.03% SBHNBYF1
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.03% SB1YXPP1
ROYAL DUTCH SHELL PLC-B SHS	0.03% GB00B03MM408
PVTPL ENI S P A NT X 4.75% DUE 09-12-2028	0.03% C26874RAE8
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2025 BEO	0.03% C853254AX8
LOWE'S COS INC	0.03% US5486611073
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	0.03% SBYQLT22
CHEMED CORPORATION	0.03% US16359R1032
REPSOL SA	0.03% ES0173516115
GERMANY(FED REP) 0% SNR 08/10/21 EUR0.01'174	0.03% SBD82J56
ARTHUR J GALLAGHER CO	0.03% US3635761097
SECRETARIA TESOIRO 10% GTD 01/01/2025 BRL 'F'	0.03% SBJ0X0K1
UK(GOVT OF) 4.5% GILT 07/12/2042 GBP	0.03% SB1VWPJ5
DEUTSCHE TELEKOM AG DEM	0.03% DE0005557508
CHUO MITSUI TRUST HOLDINGS INC	0.03% JP3892100003
CITIGROUP INC FIXED 3.98% 03-20-2030	0.03% SBJ9N143
ROYAL CARIBBEAN CRUISES LTD	0.03% LR0008862868
TORONTO DOMINION DEP NT 3.226% 24/07/2024	0.03% C891145T79
KIRBY CORP	0.03% US4972661064
RELIANCE INDS SPONS GDR 144A	0.03% US7594701077
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.03% SB6QZ5W7
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CREDIT AGRICOLE CIB	0.03% S9E2J56U
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.03% SB4143G5
HEWLETT PACKARD CO	0.03% US40434L1052
PVTPL AMERICAN CR ACCEP RECEIVABLES SER 18-1 CL C 3.55% 04-10-2024	0.03% C02529HAE0
COLGATE PALMOLIVE USD1	0.03% US1941621039
PVTPL BROADCOM INC 4.75% DUE 04-15-2029	0.03% SBJ88YL7
CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP	0.03% SBD8C5V4
BELGIUM(KINGDOM) 4.25% SNR 28/09/21 EUR0.01	0.03% SB4M0KT4
ITALY(REP OF) 4.5% BDS 01/03/2024 EUR1000	0.03% SBCRYKK8
FIFTH THIRD BANCORP	0.03% US3167731005
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.03% SBK35KG7
TELENOR ASA	0.03% NO0010063308
SIGNIFY NV EUR0.01	0.03% NL0011821392
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.03% C898324AA6
FNMA POOL #MA3415 4% 07-01-2048 BEO	0.03% SBDTYMB8
KIMCO RLTY CORP 3.3% DUE 02-01-2025	0.03% SBYXD1K0
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.03% SB88GFC2
COOPERATIEVE 5.25% DUE 05-24-2041	0.03% C21685WCJ4
CAPITAL ONE FINANCIAL CORPORATION	0.02% US14040H1059
GENTRACK GROUP LIMITED ORDINARY SHARES	0.02% NZGTKE0002S9
PVTPL TRILLIUM CR CARD TR II FLTG SER 2018-1A CL A 02-27-2023 BEO	0.02% C89621AAD1
GENESIS ENERGY LTD	0.02% NZGNEE0001S7
ARCHER DANIELS MIDLAND CO COM STK NPV	0.02% US0394831020
VISCOFAN SA	0.02% ES0184262212
COLOMBIA(REP OF) 7% GTD 04/05/22 COP500000'B	0.02% SB7RQ430

Outstanding Settlement Receipts - USD	0.02%
GERMANY(FED REP) 1.75% BDS 15/02/24 EURO.01	0.02% SBJK4W42
GERMANY(FED REP) 3.25% BDS 04/07/2021 EUR	0.02% SB63GF45
EBAY INC	0.02% US2786421030
SCHINDLER HOLDING-PART CERT	0.02% CH0024638196
COMMONWEALTH BANK OF AUSTRALIA	0.02% AU000000CBA7
LLOYDS BANK PLC 7.5% SNR EMTN 15/04/24 GBP	0.02% SB3V3ZW5
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.02% SBDZW421
JPMORGAN CHASE & CO 1.09%-FRN SNR 11/03/27 EUR	0.02% SBH3TBN2
LILLY (ELI) & CO USD	0.02% US5324571083
ORACLE CORP 6.5% DUE 04-15-2038	0.02% SB2QR213
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EURO.01	0.02% SB9ZKDD1
AVINOR AS 1.25% SNR EMTN 09/02/27 EUR	0.02% SBD83SN0
BANK OF MONTREAL CAD	0.02% CA0636711016
SIEMENS 3.3% DUE 09-15-2046	0.02% C82620KAM5
CITIZENS FINANCIAL GROUP INC	0.02% US1746101054
UNITED MEXICAN STATES 7.75% 29/05/31	0.02% SB6TC406
BAIDU INC FORMERLY 3% DUE 06-30-2020	0.02% C056752AF5
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.02% SB3KJDS6
SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	0.02% CQ8809VAG4
HDFC BANK LTD-ADR	0.02% US40415F1012
CADENCE DESIGN SYSTEMS INC COM STK USD0.01	0.02% US1273871087
STATOIL ASA 2.65% DUE 01-15-2024	0.02% SBLSP508
CIE DE ST-GOBAIN 5.625% SNR MTN 15/11/24GBP	0.02% SB1GHMJ4
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EURO.01	0.02% SB9DK452
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.02% C17275RAD4
BUONI POLIENALI DEL TES 3.75% 01/05/2021	0.02% SBFNYK36
GERMANY(FED REP) 1.5% SNR 04/09/2022 EURO.01	0.02% SB7YJD46
ITALY(REP OF) 3.75% BDS 01/08/21 EUR1000	0.02% SB0XPJ59
FRANCE(GOVT OF) 1.25% SNR 25/05/2036 EUR1	0.02% SBD05JG3
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.02% SBDFLC57
HUMANA INC	0.02% US4448591028
EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD	0.02% SBYNCF38
BUONI POLIENALI TES 3.75% 01/03/2021	0.02% SB63Q9G5
MARKETAXESS HLDGS COM	0.02% US57060D1081
BELGIUM(KINGDOM) 0.8% BDS 22/06/2027 EURO.01	0.02% SBDRW151
ITALY(REP OF) 4% SNR 01/09/2020 EUR1000	0.02% SB66YDQ6
OLYMPUS CORP NPV TEMP	0.02% DU06658801D6
TARGET CORP 4% DUE 07-01-2042	0.02% SB9K8J87
WELLTOWER INC 4% DUE 06-01-2025	0.02% SBYMSY74
UNION PAC CORP 3.375% DUE 02-01-2035	0.02% SBXVMD40
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.02% SB1D2989
ITALY(REP OF) 2.3% BDS 15/10/2021 EUR1000	0.02% SBF7LYZ3
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio	0.02%
TOTAL CAPITAL INTL 3.75% GTD SNR 10/04/24 USD	0.02% SBJ05TG6
JAPAN(GOVT OF) 0% T-BILL 15/04/2019 JPY	0.02% SBGNQ620
AMP Shopping Centre Fund	0.02%
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	0.02% SBZB1233
SWISSCOM AG - CHF17 REGISTERED SHARES	0.02% CH0008742519
WPP FIN 2010 4.75 DUE 11-21-2021	0.02% SBGLQT23
UK(GOVT OF) 4.75% GILT 07/12/38 GBP1000	0.02% SB00NY17
OREILLY AUTO NEW 3.6% GTD SNR 01/09/2027USD	0.02% SBF954Y2
SACI FALABELLA 3.75% 10-30-2027	0.02% CP82290AR1
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025	0.02% SBWH59B5
CELGENE CORP	0.02% US1510201049
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.02% SB3FNDZ0
SEATTLE GENETICS INC	0.02% US8125781026
MALAYSIA (GOVT OF) 3.882% BDS 10/03/2022MYR	0.02% SBF1T7C1
DUKE ENERGY IND IN 3.75% 1MTG 15/05/46 USD'XXX	0.02% SBYP8N63
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.02% SBYHYDY9
NUTRIEN LTD 3.375% DUE 03-15-2025	0.02% C67077MAL2
GERMANY(FED REP) 0% NTS 13/10/23 EURO.01'178	0.02% SBFZS843
BERKSHIRE HATHAWAY INC - CLASS B	0.02% US0846707026
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.02% SBQRS677
GERMANY(FED REP) 0% SNR 08/04/22 EURO.01'175	0.02% SBDRJ356
TRAVELERS COS INC 4.05% DUE 03-07-2048	0.02% SBFN8M76
ADOBE SYS INC 3.25% DUE 02-01-2025	0.02% SBVHFBD4
ONEOK PARTNERS L P 3.375% DUE 10-01-2022	0.02% SB8QBB21
MARKEL CORPORATION	0.02% US5705351048
GERMANY(FED REP) 0% SNR 12/03/2021 EURO.01	0.02% SBJ1GYNO
RYANAIR LTD ADR EACH REPR 5 ORD EUR 0.01	0.02% US7835132033
AMCOR FIN (USA) 3.625% DUE 04-28-2026	0.02% CU02411AA1
QUEST DIAGNOSTICS	0.02% US74834L1008
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.02% SBF23F17
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.02% SBDFC7W2
PNC BK N A PITT PA 3.25% DUE 06-01-2025	0.02% SBYPC934

WOLTERS KLUWER 1.5% SNR 22/03/27	EUR100000	0.02%	SBF1TFM7
BUONI POLIENNALI DEL TES TBOND 2.20%	01/06/27	0.02%	SBYMTYV1
QATAR(STATE OF) 4% SNR 14/03/2029	USD200000	0.02%	SBJVGBQ2
BARCLAYS PLC 2%-FRN LT2 MTN 07/02/28	EUR	0.02%	SBFOLKS5
ESSITY AB 1.625% GTD SNR 30/03/27	EUR	0.02%	SBF336F7
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND		0.02%	S2A66P5U
PAYCHEX INC		0.02%	US7043261079
SOCIETE GENERALE 5.2% DUE 04-15-2021		0.02%	C83368TAA6
UK(GOVT OF) 4.25% GILT 07/12/46	GBP1000	0.02%	SB128DP4
CIGNA CORP COM		0.02%	US1255231003
ISRAEL ELECTRIC 4.25% SNR SEC 14/08/28	USD	0.02%	SBFWRFM0
BPCE SA BNDS	2.875% 16/01/2024	0.02%	SB970Y03
FHLMC GOLD Q45872 3.0% 01-01-2047		0.02%	C3132WKQ27
ROCHE HLDGS INC 7% DUE 03-01-2039		0.02%	CU75000AN6
BK OF AMERICA CORP 3.228% SNR MTN	22/06/22 CAD	0.02%	SBZ183S6
SES 3.6 DUE 04-04-2023		0.02%	CL8175MAB6
COFIROUTE 0.75% BDS 09/09/28	EUR10000	0.02%	SBD9BNN8
FNMA POOL #MA3120 3.5% 09-01-2047	BEO	0.02%	C31418CPE8
BRITISH TELECOM 5.75% SNR 07/12/28	GBP1000	0.02%	S0678087
SMC CORP JPY50		0.02%	JP3162600005
COGNIZANT TECH SOLUTIONS A		0.02%	US1924461023
BARCLAYS PLC 3.25% SNR 12/02/2027	GBP	0.02%	SBYM5X34
JAPAN(2 YR ISSUE) .1% 15/04/2020		0.02%	SBD6H7H1
MCKESSON CORP 3.125% SNR 17/02/2029	GBP	0.02%	SBYWC573
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY	MTN 5.1% DUE 03-24-2021	0.02%	SB4M0HR1
CHECK POINT SOFTWARE TECH		0.02%	IL0010824113
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26	EUR	0.02%	SBYVQ424
UK(GOVT OF) 4.25% GILT 07/12/49	GBP1000	0.02%	SB39R370
MATSUMOTOKIYOSHI HOLDINGS CO NPV		0.02%	JP3869010003
ENTERPRISE PRODS 3.75% DUE 02-15-2025		0.02%	SBRKFLN3
CREDIT AGRICOLE SA 2% LT2 EMTN	25/03/2029 EUR	0.02%	SBJVP255
JOHN DEERE CAP COR 2.8% SNR MTN 08/09/27	USD'G	0.02%	C24422ETW9
CITRIX SYSTEMS INC		0.02%	US1773761002
UTD PARCEL SVC INC 6.2% DUE 01-15-2038		0.02%	SBG495L0
COMCAST CORP NEW 4.75% DUE 03-01-2044		0.02%	SBJZXTF4
NORTHERN GAS NET F 4.875% GTD SNR	30/06/27 GBP	0.02%	SB0P51W8
GERMANY(FED REP) 4.75% SNR 04/07/40	EUR0.01	0.02%	SB3BXJ67
ICA GRUPPEN AB		0.02%	SE0000652216
COVENTRY BS 5.875% SNR 28/09/2022	GBP	0.02%	SB40T7D6
EMD FINANCE LLC 3.25% 19/03/2025		0.02%	S1A7HBGU
UNITED STATES TREAS BDS DTD 00247 2.5%	DUE 02-15-2046 REG	0.02%	SBZ56WT0
MICROSOFT CORP 5.2% DUE 06-01-2039		0.02%	SB4LFKX4
CLP HOLDINGS LIMITED HKD		0.02%	HK0002007356
NK LUKOIL PAO		0.02%	US69343P1057
CENTERPOINT ENERGY INC		0.02%	US15189T1079
BUREAU VERITAS SA		0.02%	FR0006174348
EDF 6.95% SNR 26/01/39	USD1000	0.02%	SB3LBFQ3
AVIVA 0.625% SNR 27/10/2023	EUR	0.02%	SBDROCP2
NORWAY(KINGDOM OF) 1.75% SNR 17/02/27	NOK1000	0.02%	SBD8BY58
PVTPL AMERICAN CR ACCEP SER 18-1 CL B 3.16%	11-10-2021	0.02%	C02529HAC4
WESTPAC TERM DEPOSIT 2.64% MATURING 18/09/2019		0.02%	DU0TZ19918D1
CARLSBERG AS - B		0.02%	DK0010181759
HUB24 LIMITED ORDINARY FULLY PAID		0.02%	AU000000HUB4
PRUDENTIAL FINANCIAL INC		0.02%	US7443201022
Australian dollar		0.02%	
MGM RESORTS INTL	6.75 DUE 10-01-2020	0.02%	SBBH8CG3
MAPFRE SA 1.625% 19/05/2026		0.02%	SBYTTW5
HYUNDAI CAPITAL SERVICES 3.0% BNDS	03-06-2022	0.02%	SBF00KF9
AUSTRALIA(CMNWLTH) 2.75% BDS 21/11/29	AUD1000	0.02%	SBFYTYN8
U S BANCORP TRANCHE # TR 00175 3.7	01-30-2024	0.02%	SBJFZZ52
DEUTSCHE WOHNEN SE NPV BR		0.02%	DE000A0HN5C6
LINK ADMINISTRATION HOLDINGS LTD		0.02%	AU000000LNK2
LYONDELLBASELL INDUSTRIES		0.02%	NL0009434992
PROLOGIS INC COM		0.02%	US74340W1036
NETHERLANDS KING 3.25% SNR 15/07/2021	EUR1	0.02%	SB683R67
British pound sterling		0.02%	
NETHERLANDS KING 2.25% SNR 15/07/2022	EUR1	0.02%	SB6XKZ69
DP WORLD PLC 2.375% SNR MTN 25/09/26	EUR	0.02%	SBF4NTN5
SWEDISH GOVERNMENT 3.5% BDS 01 JUN 2022		0.02%	SBB159R0
KINDER MORGAN INC 1.5% DUE 03-16-2022		0.02%	SBWFR162
JAPAN (GOVERNMENT OF)	2.0% 20/03/2042	0.02%	SB7JKVV7
EDENRED		0.02%	FR0010908533
AVALONBAY COMMUNITIES INC		0.02%	US0534841012
AMERN EXPRESS CO 8.15% DUE 03-19-2038		0.02%	SB2QHSH1
FNMA POOL #BF0219 3.5% 09-01-2057	BEO	0.02%	C3140FXG55
CAP 1 FINL CORP 4.75% DUE 07-15-2021		0.02%	SB5MYYS7

SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.02% SBVGC318
ALLISON TRANSMISSION HOLDINGS INC	0.02% US01973R1014
ALLIANZ SE-REG	0.02% DE0008404005
ESTEE LAUDER COMPANIES	0.02% US5184391044
RELX PLC	0.02% GB00B2B0DG97
EMERSON ELECTRIC CO	0.02% US2910111044
PACIFIC EDGE LTD NPV	0.02% NZPEBE0002S1
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.02% SB1S7195
NEW ZEALAND 4.5% BDS 15/04/2027 NZD1000000	0.02% SBNZB138
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.02% SB13B222
UK(GOVT OF) 2.5% GILT SNR 22/07/2065	0.02% SBYMZX7
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.02% SBFM0LR6
BANCO BILBAO 3% DUE 10-20-2020	0.02% SBYZDWN8
RIO TINTO FIN USA 3.75% DUE 06-15-2025	0.02% SBZ03KM5
WESTPAC BANKING CORP	0.02% AU000000WBC1
PRECINCT PROPERTIES NEW ZEALAND LIMITED	0.02% NZAPTE0001S3
ANTHEM INC 3.65% 12-01-2027	0.02% SBFXCMS9
ASTRAZENECA PLC 6.45% DUE 09-15-2037	0.02% SB7FFL50
NETHERLANDS KING 7.5% BDS 15/1/2023 EUR SER '1'	0.02% S4283380
INTL BUS MACH CORP FIXED 1.25% DUE 01-29-2027	0.02% SBG019T6
DANSKE BANK A/S 0.875% SNR 22/05/2023 EUR	0.02% S8A81KDU
DH EUROPE FIN SA FIXED 2.5% DUE 07-08-2025	0.02% SBYVVC14
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	0.02% SBVFB5G5
BNP PAR HME LN SFH 3.875% SNR 12/07/2021EUR	0.02% SB3PVRK7
TELEFONICA DE ESPA SPPT50	0.02% ES0178430E18
ROCHE HLDGS AG SPN ADR EACH REP	0.02% US7711951043
BANCO DE SABADELL .875% 05/03/2023	0.02% SBF1PS71
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	0.02% SB1FTHZ2
ERICSSON LM - B SHS	0.02% SE0000108656
GERMANY(FED REP) 4.75% SNR 04/07/34 EURO.01	0.02% S7540509
EXPERIAN FINANCE 2.125% GTD SNR 27/09/24GBP	0.02% SBDZSR56
FIRST REPUBLIC BANK	0.02% US33616C1009
ANTHEM INC 4.101% 03-01-2028	0.02% SBFXCMT0
PENTAIR PLC COM	0.02% IE00BLS09M33
BELGIUM(KINGDOM) 0.2% BDS 22/10/2023 EURO.01	0.02% SBD5YBJ3
MIZUHO FINANCIAL GROUP INC	0.02% JP3885780001
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	0.02% SBJ520Z8
ADVANTEST CORP	0.02% JP3122400009
GERMANY(FED REP) 6.25% BDS 4/1/2030 EURO.01 SER '00'	0.02% S5880508
OTC DER CASH COLL REC FROM BARCLAYS	0.02% S9A32GFU
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/2042	0.02% SB4NCHT8
SHELL INTL FIN B V 3.875% DUE 11-13-2028	0.02% SBFXPTR6
MEDTRONIC PLC	0.02% IE00BTN1Y115
BAIDU INC -SPON ADR	0.02% US0567521085
PVTP SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2 3.14% 02-25-2027	0.02% C83405RAB3
WOLTERS KLUWER	0.02% NL0000395903
ASSIC GENERALI SPA 5.125% GTD SNR 16/09/24 EUR	0.02% SB4MX9J6
COMPAGNIE FINANCIERE RICHEMONT SA	0.02% CH0210483332
SUN HUNG KAI PROPERTY HKD	0.02% HK0016000132
PVTP MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028	0.02% C57109TAB2
SUNTRUST BKS INC USD	0.02% US8679141031
BUPA FINANCE PLC 3.375% 17/06/2021	0.02% SBNB6YV6
CS (GUERNSEY) 0.75% PFBRF 17/09/2021 EUR	0.02% SBQT3V86
BCE INC COM NPV	0.02% CA05534B7604
CHARTER FIXED 5.75% DUE 04-01-2048	0.02% SBFY3BX9
BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD	0.02% S6A62ALU
BANK AMER CORP 3.974% 02-07-2030	0.02% SBJ9NHM3
HOME DEPOT INC 5.875% DUE 12-16-2036	0.02% SB8D60P5
DEUTSCHE BOERSE AG	0.02% DE0005810055
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.02% US80585Y3080
BNP PARIBAS 2.125%-FRN SNR 23/01/27 EUR	0.02% SBJCZ685
NETHERLANDS KING 4% SNR 15/01/2037 EUR1'REGS	0.02% SB07NKK1
B AND M EUROPEAN VALUE RETAIL SA	0.02% LU1072616219
VERIZON 5.5% DUE 03-16-2047	0.02% SBYZNV86
AUTOHOME INC	0.02% US05278C1071
EQUINOR ASA	0.02% NO0010096985
CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD	0.02% SBYNK5K9
GOLDMAN SACHS GRP 1.625% SNR 27/07/2026 EUR	0.02% SBD82J45
PRINCIPAL FINANCIAL GROUP	0.02% US74251V1026
COSTCO WHOLESALE CORP	0.02% US22160K1051
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.02% C637432NP6
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.02% SBG0WMMQ7
VECTOR LIMITED	0.02% NZVCTE0001S7
JAPAN(GOVT OF) 0% T-BILL 08/04/2019 JPY	0.02% SBGWQW90
HESS CORP 5.8% DUE 04-01-2047	0.02% SBD7XTT4
CNOOC FIN 2011 LTD 4.25 DUE 01-26-2021	0.02% CG2353WAA9

WESTPAC TERM DEPOSIT 2.79% MATURING 18/06/2019	0.02% DU0TZ19618B1
VEOLIA ENVIRONMENT	0.02% FR0000124141
FEDERAL HOME LN MTG CORP POOL #G08852 4%12-01-2048 BEO	0.02% SBHRT3D2
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.02% SBDT2DG4
SWISS LIFE HOLDING AG	0.02% CH0014852781
ROYAL BANK OF CANADA	0.02% CA7800871021
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	0.02% SB3YD6H4
FNMA POOL #AI8864 3.5% DUE 08-01-2026 BEO	0.02% C3138ANZ63
NORWAY(KINGDOM OF) 2% SNR 24/05/2023 NOK1000	0.02% SB8J4D98
CHINA CONSTR BK AS 1.5% SNR MTN 11/02/2020 EUR	0.02% SBVG1CD0
UNILEVER PLC	0.02% GB00B10RZP78
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026 NOK1000	0.02% SBYQ7187
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02% AU000000BHP4
TOTAL SYSTEM SERVICES INC	0.02% US8919061098
APPLE INC 2.513% SNR 19/08/24 CAD2000	0.02% C037833CY4
AVISTA CORP	0.02% US05379B1070
ATLAS COPCO AB SER B NPV POST SPLIT	0.02% SE0011166628
JAPAN POST HOLDINGS CO LTD	0.02% JP3752900005
SPAIN(KINGDOM OF) 2.9% BDS 31/10/2046 EUR1000	0.02% SBYZ0LZ4
BLACKSTONE 1.0% 05/10/2026	0.02% S2A6TPBU
GENERAL MOTORS CO	0.02% US37045V1008
COVESTRO AG	0.02% DE0006062144
KONINKLIJKE DSM NV	0.02% NL0000009827
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.02% SBKWB8J5
BNP PARIBAS MTN 5.25% 19/09/2019	0.02% SBDFMVF3
CITY NATL CORP 5.25% DUE 09-15-2020	0.02% SB682355
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfolio)	0.02%
RAYTHEON COMPANY	0.02% US7551115071
CUMMINS INC	0.02% US2310211063
DOW CHEM CO 3.5% DUE 10-01-2024	0.02% SBYVDT3
CYBERAGENT INC	0.02% JP3311400000
FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO	0.02% C3128MJZF0
MITSUBISHI ESTATE JPY50	0.02% JP3899600005
CORNING INC	0.02% US2193501051
TESLA INC	0.02% US88160R1014
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.02% SB819DG8
CENTRAL JAPAN RAILWAY CO	0.02% JP3566800003
MEDTRONIC INC 4.375% DUE 03-15-2035	0.02% SBYMLDT8
COMCAST CORP	0.02% US20030N1019
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049	0.02% SBJDS8N2
FNMA POOL #BF0202 4.5% 01-01-2051 BEO	0.02% C3140FXGLO
3M CO FIXED 2.875% 10-15-2027	0.02% SBD6NJF1
PVTPL MARINER FIN ISSUANCE SER 17-BA CL A 2.92% 12-20-2029	0.02% C56846MAA9
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.02% US7960508882
NETFLIX INC	0.02% US64110L1061
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.02% SB8MYVZ7
DENMARK(KINGDOM) 3% SNR 15/11/2021 DKK0.01	0.02% SB42L6M2
SIMON PROPERTY GROUP INC USD	0.02% US8288061091
KIMBERLY CLARK CORP COM USD1.25	0.02% US4943681035
TERADYNE INC	0.02% US8807701029
AT&T INC 4.8% DUE 06-15-2044	0.02% SBN8KPY1
Outstanding Settlement Receipts - EUR	0.02%
JAPAN(GOVT OF) 0% T-BILL 27/05/2019 JPY	0.02% SBJBK3R9
WALGREENS BOOTS AL COM USD0.01	0.02% US9314271084
WELLTOWER INC	0.02% US95040Q1040
New Zealand Dollar Custodial Account – MITNZ Trans Tasman Shares Portfolio	0.02%
SMITH & NEPHEW PLC	0.02% GB0009223206
UNITED CONTINENTAL HOLDINGS	0.02% US9100471096
B3 SA BRASIL BOLSA BALCAO	0.02% BRB3SAACNOR6
SCHLUMBERGER INVT 3.65% DUE 12-01-2023	0.02% SBH6XTB5
EXELON CORPORATION	0.02% US30161N1019
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	0.02% SBJ88TW3
SCHIBSTED ASA SER A	0.02% NO0003028904
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	0.02% C3620AC4K7
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.02% JP3585800000
KOREA GAS CORP 3.875% DUE 02-12-2024	0.02% C50066CAG4
KIMBERLY CLARK 6.625% DUE 08-01-2037	0.02% SBG48Y76
VOLVO AB - B	0.02% SE0000115446
AIR NEW ZEALAND LTD	0.02% NZAIRE0001S2
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.02% SBMTRT97
GRUPO BIMBO SAB DE 4.5 DUE 01-25-2022	0.02% CP4949BAH7
CSCEC FIN CAYMAN 2.9% 05/07/2022	0.02% S1A7DMFU
GOODMAN GROUP	0.02% AU000000GMG2
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.02% US1696561059
MYRIAD GENETICS INC	0.02% US6285511043
CREDIT SUISSE GP 1.25%-FRN SNR 17/07/25 EUR	0.02% SBF2F267

UNUMPROVIDENT CORPORATION	0.02%	US91529Y1064
FIDELITY NATIONAL 1.7% DUE 06-30-2022 BEO	0.02%	SBDC3PT1
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	0.02%	SBD7F8X7
ORIX CORPORATION JPY50	0.02%	JP3200450009
VA ELEC & PWR CO 3.5% DUE 03-15-2027	0.02%	SBF2NLX1
58 COM INC	0.02%	US31680Q1040
ABBVIE INC 3.6% 05-14-2025	0.02%	SBXDZFX0
ITOCHU CORP JPY	0.02%	JP3143600009
THE TORONTO DOMINION BANK	0.02%	CA8911605092
LAM RESEARCH CORPORATION	0.02%	US5128071082
LEGAL & GENERAL GROUP PLC	0.02%	GB0005603997
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.02%	US98954M2008
GAZPROM PJSC SPON ADR	0.02%	US3682872078
ORKLA ASA	0.02%	NO0003733800
FNMA POOL #BE5651 3% 02-01-2047 BEO	0.02%	C3140FRH57
WESTPAC TERM DEPOSIT 2.68% MATURING 04/09/2019	0.02%	DU0TZ19904C3
GTN LTD	0.02%	AU000000GTN3
SCENTRE GROUP TR 1/2 FIXED 3.5% DUE 02-12-2025	0.02%	CQ8351LAB9
ALEXANDRIA REAL ESTATE EQUITIES	0.02%	US0152711091
CARDINAL HLTH INC 3.75% DUE 09-15-2025	0.02%	SBYNQPJ6
CTRIIP COM INTERNATIONAL LTD	0.02%	US22943F1003
SCHNEIDER ELECTRIC SE	0.02%	FR0000121972
WELLS FARGO & CO 4.15% DUE 01-24-2029	0.02%	SBJ60RD8
CITIGROUP INC MTN .5% 29/01/2022	0.02%	CAW8524612
CM-CIC HOME LOAN 4.125% SNR 16/01/2023 EUR	0.02%	SB43X122
MITSUI FUDOSAN CO Y50	0.02%	JP3893200000
INTESA SANPAOLO S 3.375% DUE 01-12-2023	0.02%	C46115HBCC
OP CORPORATE BANK 2.5% SNR 20/05/22 GBP100000	0.02%	SBXRTCV5
SHOPIFY INC	0.02%	CA82509L1076
NORFOLK SOUTHERN CORP USD	0.02%	US6558441084
BEIJING GAS SG CAP 2.75% 31/05/2022	0.01%	S0A7BFSU
CARNIVAL CORP 1.125% GTD SNR 06/11/19 EUR	0.01%	SBY7RHN3
COMCAST CORP NEW 4.15% DUE 10-15-2028	0.01%	C20030NCT6
ROYAL DUTCH SHELL PLC - A SHARES	0.01%	GB00B03MLX29
GNMAII POOL #MA5876 4.0% 04-20-2049	0.01%	C36179UQ54
COMPASS GROUP ORD GBP0 1105	0.01%	GB00BD6K4575
ARCHER-DANIELS-MID 1.0% 12/09/2025	0.01%	SBGLRQK3
COLOMBIA(REP OF) 10% GTD 24/07/24 COP500000	0.01%	SB5KRFR7
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	0.01%	SBJLKT93
DNB BANK ASA 4.25% 27 JAN 2020	0.01%	SB7NCH11
UNICREDIT SPA	0.01%	IT0005239360
ZIONS BANCORPORATION	0.01%	US9897011071
ONGC VIDESH VANK 2.875% GTD SNR 27/01/22USD	0.01%	SBZ30F84
THERMO FISHER 3% DUE 04-15-2023	0.01%	SBD073J1
FORTUM OYJ	0.01%	FI0009007132
NATIONWIDE B/S 5.625% SNR 09/09/2019 GBP	0.01%	SB40MS76
BNP PARIBAS SA	0.01%	FR0000131104
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.01%	SB1HN6B1
URENCO FINANCE NV EMTN 2.25% 05/08/2022	0.01%	SBYSFN94
PVTPL FOX CORP 5.576% 01-25-2049	0.01%	SBHXD2F3
NETHERLANDS KING 2.5% SNR 15/01/33 EUR1'REGS	0.01%	SB7S3TD5
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.01%	SB3L82J6
ENCOMPASS HLTH CRP COM USD	0.01%	US29261A1007
JUNIPER NETWORK INC	0.01%	US48203R1041
3M CO	0.01%	US88579Y1010
MARATHON PETROL COM	0.01%	US56585A1025
COLUMBIA SPORTSWEAR CO	0.01%	US1985161066
GAZ CAPITAL SA 3.125% SNR 17/11/2023 EUR	0.01%	S4A6WKFU
BCO DE SABADELL 5.625% LT2 06/05/2026 EUR	0.01%	SBZBGNV3
AT&T INC 4.75% DUE 05-15-2046	0.01%	SBX2H2X6
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.01%	C31418BU79
FDX CORP COM USD0.10	0.01%	US31428X1063
OOREDOO INT FIN 4.75% GTD SNR 16/02/21 USD	0.01%	SB4KHMK2
NRG ENERGY INC	0.01%	US6293775085
AUSTRALIAN GOVERNMENT 1.75% 21/11/2020	0.01%	SBVYTSG1
SEVEN & I HOLDINGS CO LTD	0.01%	JP3422950000
SERKO LTD	0.01%	NZSKOE0001S7
VALERO ENERGY CORP	0.01%	US91913Y1001
Income Due - JPY	0.01%	
PVTPL ANHEUSER-BUSCH COS LLC/ANHEU 3.65% DUE 02-01-2026	0.01%	SBD1R3F6
SOFTBANK CORP	0.01%	JP3732000009
PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027	0.01%	SBF0MBJ6
DOLPHIN ENERGY LTD 5.5% SNR SEC 15/12/2021 USD	0.01%	SB5M4PK9
FNMA POOL #MA2371 4% 08-01-2045 BEO	0.01%	C31418BT55
GRUBHUB INC	0.01%	US4001101025
ENGIE AUG5	0.01%	FR0010208488

TARGET CORPORATION	0.01%	US87612E1064
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.01%	IE00B4Q5ZN47
DUN & BRADSTREET CORP DEL NEW SR FIRST LIEN NT 6.875% 08-15-2026	0.01%	SBHNF89
INVITATION HOMES INC	0.01%	US46187W1071
NT Passive FX overlay 100% (Global Credit Portfolio)	0.01%	
CHEVRON CORP	0.01%	US1667641005
BANK OF IRELAND GR EUR1	0.01%	IE00BD1RP616
CREDIT AGRICOLE S A SR BK NTS BOOK ENTRY3.875 DUE 04-15-2024	0.01%	C22532MAM4
DISNEY WALT CO 3% DUE 07-30-2046	0.01%	SBDGTNC4
ROYAL BK SCOTLAND 6.4% DUE 10-21-2019	0.01%	SB8DLWK9
WABTEC CORP	0.01%	US9297401088
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	0.01%	SBGDQ891
PARKER-HANNIFIN CORP 1.125% 03-01-2025	0.01%	CU70109AG5
SEGRO PLC	0.01%	GB00B5ZN1N88
RED ELECTRICA DE ES	0.01%	ES0173093024
MCDONALD'S CORP	0.01%	US5801351017
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	0.01%	SBHZTFR2
CDS / STS ICE_GOLDUS 12-20-2023 99D0DBH85	0.01%	S9J63YTL
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.01%	SBD45XQ8
CITIGROUP INC 5.15% 21/05/2026	0.01%	SB84QXJ9
PVTPL SOFI CONSUMER LN PROGRAM 2018-3 TR SR 18-3 CL A2 3.67% 08-25-2027	0.01%	SBF2D3K2
KONINKLIJKE AHOLD DELHAIZE NV	0.01%	NL0011794037
A P MOLLER-MAERSK B	0.01%	DK0010244508
US BANCORP	0.01%	US9029733048
HEWLETT PACKARD ENTERPRISE CO	0.01%	US42824C1099
ESSEX PROPERTY TRUST INC	0.01%	US2971781057
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 EURO.01	0.01%	SB1P8H15
VERIZON 4.5% DUE 08-10-2033	0.01%	SBF22PM5
NOBLE ENERGY INC 5.05% DUE 11-15-2044	0.01%	SBSJV4K7
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 2	0.01%	
SUMITOMO MITSUI BANKING CORP 2.45% DUE 01-16-2020	0.01%	SBVB3082
ILLINOIS TOOL WORKS	0.01%	US4523081093
TELEFONICA EMISION 5.289% GTD SNR 09/12/22 GBP	0.01%	SB455ND8
CHINA PETROLEUM & CHEMICAL	0.01%	CNE1000002Q2
SHIN-ETSU CHEM CO Y50	0.01%	JP3371200001
OMV AG	0.01%	AT0000743059
LENDINGTREE INC	0.01%	US52603B1070
GEN ELEC CO 5.875% SNR MTN 14/01/38 USD	0.01%	SB8FPRC6
JEFFERIES FINL GRP COM USD0.0001	0.01%	US47233W1099
KONINKLIJKE PHILIPS NV	0.01%	US5004723038
FNMA SER 2018-45 CL AB 3.0% 06-25-2048	0.01%	C3136B2EF5
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD	0.01%	C135087D50
ECOLAB INC FIXED 2.625% DUE 07-08-2025	0.01%	SBYMXRT2
CANADA(GOVT OF) 2.75% BDS 01/06/22 CAD1000	0.01%	SB4888C1
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.01%	SBYVRZR9
STERICYCLE INC	0.01%	US8589121081
BELGIUM KINGDOM 1.9% 22/06/2038	0.01%	SBYNFFF9
BK TOKYO MITSUBISHI LTD UFJ.LTD 3.2 DUE 02-26-2023 BEO	0.01%	CJ0423YBF0
AMDOCS LIMITED	0.01%	GB0022569080
VF CORPORATION	0.01%	US9182041080
GAS NATURAL FENOSA 1.5% GTD SNR 29/01/2028 EUR	0.01%	SBFFXYH3
ACCENTURE PLC	0.01%	IE00B4BNMY34
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057	0.01%	C3136B02D7
PVTPL ELANCO ANIMAL HEALTH INC 4.9% 08-28-2028	0.01%	SBGHJVX1
ORANGE NT STEP UP 03-01-2031 02-28-2031	0.01%	SB2PPTQ2
SIRIUS XM HLDGS IN COM USD 0.001	0.01%	US82968B1035
UK(GOVT OF) 6% GILT 07/12/2028 GBP0.01	0.01%	S0240419
SMITHS GROUP PLC	0.01%	GB00B1WY2338
STATE GRID EUROPE DEVELO 1.5% 26/01/2022	0.01%	SBVG5TR5
INGERSOLL RAND PLC	0.01%	IE00B6330302
HOYA CORPORATION JPY	0.01%	JP3837800006
FUT JUN 19 CBT UL T-BONDS	0.01%	C999599GH0
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.01%	AU000000SYR9
CANADIAN PACIFIC RAILWAY LTD	0.01%	CA13645T1003
BP CAP MKTS P L C 3.994% DUE 09-26-2023	0.01%	SBDGTRQ6
SAUDI INTL BD 4.375% 4.375% 16/04/2029	0.01%	SBHN6649
FOOT LOCKER INC	0.01%	US3448491049
METLIFE INC	0.01%	US59156R1086
FORTUM OYJ 1.625% 27/02/2026	0.01%	SBJP13V2
BROADCOM CORP COM USD1.00	0.01%	US11135F1012
Goodman Australia Industrial Fund	0.01%	
AMERADA HESS CORP 7.3% DUE 08-15-2031	0.01%	S2791205
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES APRIL	0.01%	SB7MHS36
FIAT CHRYSLER AUTOMOBILES NV	0.01%	NL0010877643
PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG RATE 144A	0.01%	C38123HAL8
THE JM SMUCKER COMPANY	0.01%	US8326964058

CVS HEALTH CORP 4.875% DUE 07-20-2035	0.01% SBYPFCH8
GERMANY(FED REP) 5.5% SNR 04/01/2031 EURO.01	0.01% S4644910
S&P 500 EMINI 1906 F	0.01% DU00SPM19069
ALNYLAM PHARMACEUTICALS INC	0.01% US02043Q1076
BNP PARIBAS TRANCHE # TR 143 3.25 03-03-2023	0.01% C05574LFY9
SIEMENS AG NPV EUR	0.01% DE0007236101
ENERGY TRANSFER 5.25% DUE 04-15-2029	0.01% SBJ2DPR1
EATON CORP PLC COM USD 0.50	0.01% IE00B8KQN827
New Zealand Dollar Custodial Account – MITNZ Overseas Low Volatility Shares Portfolio	0.01%
VALEO 1.625% SNR 18/03/2026 EUR	0.01% SBYSXVV6
CONOCOPHILLIPS	0.01% US20825C1045
ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025	0.01% SBHPHFBO
APPLIED MATERIALS US	0.01% US0382221051
CANADIAN IMPERIAL BANK	0.01% CA1360691010
REED ELSEVIER CAP INC 3.125 DUE 10-15-2022	0.01% SBYM9820
PVTPL ONEMAIN DIRECT AUTO RECEIVABLES TST 18-1A A 3.43% 12-14-2024	0.01% SBG344Y2
NIKE INC 3.875% SNR 01/11/2045 USD	0.01% SBYT5BW2
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.01% SBFNYDZ9
NIKE INC CL B	0.01% US6541061031
LVMH MOET HENNESSY VUITTON SE	0.01% FR0000121014
NEW WORLD DEVELOPMENT COMPANY LTD	0.01% HK0017000149
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.01% SB013L37
THE LINK REAL ESTATE INVESTMENT TRUST	0.01% HK0823032773
BANCO DEL ESTADO DE CHILE MEDIUM TERM NT2.668% DUE 01-08-2021/01-08-2018	0.01% C05968AAD8
CHURCH & DWIGHT CO	0.01% US1713401024
PETROLEOS MEXICANO 8.25% GTD SNR 02/06/22 GBP	0.01% SB4XBPV3
NORTHWESTERN CORPORATION	0.01% US6680743050
SKY LTD 2.875% 24/11/20	0.01% SBSP65H0
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029	0.01% SBJ88GM2
ALLY FINANCIAL INC	0.01% US02005N1000
ESSITY AB SER B NPV	0.01% SE0009922164
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.01% SB2NJ7Z1
FORD MOTOR COMPANY	0.01% US3453708600
PHILLIPS 66 COM USD0.01	0.01% US7185461040
REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049	0.01% C195325DQ5
BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01	0.01% SBVG7BQ4
PVTPL ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH 4.7% 02-01-2036	0.01% SBGT0Q04
ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027	0.01% CN30707AC2
FNMA POOL #AN7453 2.88% DUE 11-01-2027 BEO	0.01% C3138LLH73
VOYA FINANCIAL INC	0.01% US9290891004
SYNCHRONY FINL FIXED 4.375% 03-19-2024	0.01% SBJQ1Y74
BKW AG	0.01% CH0130293662
ACHMEA BV MTN 2.5% 19/11/2020	0.01% SBGHQHC3
GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.01% C36179TLS2
WESTLAKE 3.5% DUE 01-16-2024	0.01% SBG5L0M1
BANK AMER CORP FIXED 3.824% 01-20-2028	0.01% SBYM4WN4
US FEDERAL TREASURY BILLS 02-27-2020	0.01% SBJKRNT3
AMERICAN FINANCIAL GROUP INC	0.01% US0259321042
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.01% SBYMV4Z1
COMERICA INC USD5.00	0.01% US2003401070
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.01% AU000000TCL6
AXA	0.01% FR0000120628
MARATHON PETE CORP FIXED 5.125% DUE 12-15-2026	0.01% SBGV53M8
OCEANAGOLD CORP	0.01% CA6752221037
TELEFONICA EMISION 1.069% GTD SNR 05/02/24 EUR	0.01% SBHWF830
NOKIA OYJ	0.01% FI0009000681
INTERACTIVE BROKERS GRO-CL	0.01% US45841N1072
FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG	0.01% C3140J5MF3
CLOROX CO DEL	0.01% US1890541097
SAMSUNG ELECTRONICS CO LTD	0.01% KR7005930003
NT Passive FX overlay 139% (Unlisted Infrastructure Portfolio)	0.01%
TELEFONICA EUROPE 3.75% 31/12/2049	0.01% S4A6SLQU
TYSON FOODS INC CLASS A	0.01% US9024941034
ORANGE 1.125% SNR 15/07/2024 EUR	0.01% SBHTD9H8
JARDINE MATHESON HOLDINGS LIMITED	0.01% BMG507361001
WH GROUP LTD	0.01% KYG960071028
REGIONS FINANCIAL CORP	0.01% US7591EP1005
VONOVIA FINANCE 1.5% GTD SNR 22/03/2026 EUR	0.01% CN9391TBDO
SPIRIT AEROSYSTEMS HOLDINGS INC - CLASS A	0.01% US8485741099
HCA INC 5.25% DUE 04-15-2025	0.01% SBRK9CVO
RITCHIE BROS AUCTIONEERS INC	0.01% CA7677441056
FLIR SYSTEMS INC	0.01% US3024451011
WESTPAC BKG CORP 5% SNR 21/10/2019 GBP50000	0.01% SB512968
BANK HAPALIM LTD	0.01% IL0006625771
ERP OPER LTD 3.25% DUE 08-01-2027	0.01% SBF07MP4
CREDIT AGRI (LDN) 1.75% SNR EMTN 05/03/29 EUR	0.01% SBJQZQM5

SHUFERSAL LTD	0.01%	IL0007770378
ABANO HEALTHCARE GROUP LTD	0.01%	NZNPEE0001S8
KROGER CO COM USD1.00	0.01%	US5010441013
CELANESE CORP SERIES A	0.01%	US1508701034
COMWLTH BK 2.3% DUE 03-12-2020	0.01%	SBVW1MD4
CONSTELLATION SOFTWARE COM	0.01%	CA21037X1006
NOBLE ENERGY INC 3.85% DUE 01-15-2028	0.01%	SBDONMS1
NIKE INC 3.375% DUE 11-01-2046	0.01%	SBD5FYV9
FHLMC GOLD G08721 3 09-01-2046	0.01%	SBZB2DW2
TESCO 6.125% SNR 24/02/2022 GBP	0.01%	SB55SBY4
AUTOZONE INC	0.01%	US0533321024
BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	0.01%	SBHNZLH4
PAYPAL HOLDINGS INC	0.01%	US70450Y1038
EPIROC AB SER B NPV	0.01%	SE0011166941
JAPAN HOTEL REIT INVESTMENT CORP	0.01%	JP3046400002
PNC FINL SVCS 3.9% DUE 04-29-2024	0.01%	SBLWX1X3
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfolio)	0.01%	NZVHTE0001S6
AT&T INC 4.35% DUE 03-01-2029	0.01%	
NEWCREST MINING LIMITED	0.01%	SBGKCWJ0
SHIONOGI & CO LTD	0.01%	AU000000NCM7
WI UNITED STATES TREAS NOTES FIXED 2.5% 02-28-2021 REG	0.01%	JP3347200002
RIO TINTO PLC	0.01%	SBJKRNV5
ENEL FIN INTL NV BNDS 3.625% 25/05/2027	0.01%	US7672041008
FHLMC GOLD G67702 4 01-01-2047	0.01%	S4A7BCHU
GEN MTRS FINL CO 4.2% DUE 03-01-2021	0.01%	C3132XCRX5
CN LT & PWR CO 4.3% DUE 04-15-2044	0.01%	SBD31B18
FUT JUN 19 EURO BUXL BND	0.01%	SBLRVSV9
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	0.01%	C999599GH0
LEAR CORP	0.01%	SBVVT273
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	0.01%	US5218652049
BSTN PPTYS LTD 2.75% DUE 10-01-2026	0.01%	C25470DAS8
PVTPPL VOYA CLO 2016-3 LTD/VOYA CLO 2016-3 LL SR SECD NT CL X-R 0-18-2031	0.01%	SBYXYJW1
BEST BUY CO INC	0.01%	C92915HAJ2
SANDS CHINA LIMITED	0.01%	US0865161014
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.01%	KYG7800X1079
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE	0.01%	SB067264
ACHMEA BANK N.V. 2.75% SNR MTN 18/02/21 EUR	0.01%	SB8N3JB5
PVTPPL BROADCOM INC CORP 4.25% 04-15-2026	0.01%	SBJVDN23
BOSTON PROPERTIES INC	0.01%	SBJ8CLK7
CK INFRASTRUCTURE	0.01%	US1011211018
MPLX LP FIXED 4.125% DUE 03-01-2027	0.01%	BMG2178K1009
SWISS RE AG	0.01%	SBD31B18
UBS GROUP AG	0.01%	CH0126881561
VERIZON COMMUNICATIONS 4.016% DUE 12-03-2029	0.01%	CH0244767585
BAYER AG	0.01%	SBJT1RJ4
TATNEFT PJSC ADS	0.01%	DE000BAY0017
LEONARDO SpA	0.01%	US8766292051
EXTRA SPACE STORAGE INC	0.01%	IT0003856405
NN GROUP N.V. 4.625%-FRN SUB 13/01/48 EUR	0.01%	US30225T1025
TECK RESOURCES LIMITED CLASS B	0.01%	SBYWOG96
AUTODESK INC	0.01%	CA8787422044
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	0.01%	US0527691069
FNMA POOL #BE7213 4% 04-01-2047 BEO	0.01%	SBJLL9D0
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029	0.01%	C3140FTAP6
PETROLEO BRASILEIRO PETROBRAS SA	0.01%	SBGLKMW6
SUMITOMO CORP JPY	0.01%	BRPETRACNPR6
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.01%	JP3404600003
AXFOOD AB NPV POST SPLIT	0.01%	CQ08184MX0
GLP CAP L P / GLP 5.375% DUE 04-15-2026	0.01%	SE0006993770
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.01%	SBYP9PM6
EASTMAN CHEMICAL COM	0.01%	SBF19282
STORE CAPITAL CORP	0.01%	US2774321002
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO	0.01%	US8621211007
PUBLICIS GROUPE	0.01%	SBFY1RH9
CVS HEALTH CORP 6.125% DUE 09-15-2039	0.01%	FR0000130577
PZU FINANCE AB 1.375% 03/07/2019	0.01%	SB9B9X32
SKY NETWORK TELEVISION LTD	0.01%	SBNY7XX1
MITSUBISHI UFJ FIN 0.68% SNR MTN 26/01/23 EUR	0.01%	NZSKTE0001S6
WASTE MANAGEMENT INC COM USD0.01	0.01%	SBD49WR4
REGENCY CENTERS CORPORATION	0.01%	US94106L1098
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD	0.01%	US7588491032
NATURGY ENERGY GROUP SA	0.01%	C6174468D4
NOVO NORDISK ADR	0.01%	ES0116870314
APARTMENT INVESTMENT AND MANAGEMENT CO	0.01%	US6701002056
SCENTRE MGMT LTD 3.875% 16/07/2026	0.01%	US03748R7540
	0.01%	SBP41S32

KLA TENCOR CORPORATION COM USD 0.01	0.01%	US4824801009
VERIZON 3.875% DUE 02-08-2029	0.01%	SBJLV8M2
NETHERLANDS KING 0% T-BILL 30/04/2019 EUR1	0.01%	SBZ1DTB6
ASSICURAZIONI GENERALI SPA	0.01%	IT0000062072
JUST EAT PLC	0.01%	GB00BKX5CN86
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CLS XR VAR RT 07-23-2030	0.01%	C06759MAA9
INTL PAPER CO COM US\$1	0.01%	US4601461035
TE CONNECTIVITY LTD	0.01%	CH0102993182
SOJITZ CORPORATION	0.01%	JP3663900003
ALLSTATE CORP 4.5% DUE 06-15-2043	0.01%	SBBG7S30
SUMITOMO MITSUI BANKING BRUSSELS BNDS 2.75% 24/07/2023	0.01%	SBCF5RX5
VIACOM INC NEW 4.375% DUE 03-15-2043	0.01%	SBCHWWF1
PVTPL HALFMOON PARENT INC 4.125% 11-15-2025	0.01%	SBZ0X3B5
CHEGG INC	0.01%	US1630921096
PVTPL NRZ EXCESS SPREAD COLLATERALIZED NOTES SER 18-PLS1 CL A 3.193% 01-25-2023	0.01%	C40423XAB8
FNMA POOL BN0663 4.0% 09-01-2048 REG	0.01%	C3140JGWZ4
SKYWORKS SOLUTIONS INC	0.01%	US83088M1027
PVTPL CREDIT ACCEP AUTO SER 18-1A CL A 3.01% DUE 02-16-2027	0.01%	C22534BAA2
DEUTSCHE LUFTHANSA AG	0.01%	DE0008232125
QANTAS AIRWAYS LIMITED	0.01%	AU000000QAN2
3I GROUP PLC	0.01%	GB00B1YW4409
MPLX LP 4% 03-15-2028	0.01%	SBF2PXS6
PVTPL BPCE SA BPCE SA 3.25% 01-11-2028	0.01%	C05578AAJ7
MSC INDUSTRIAL DIRECT CO INC	0.01%	US5535301064
TOKYO GAS CO LTD	0.01%	JP3573000001
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	0.01%	SBDZ7GD1
BANCO SANTANDER FRN SNR 01/23 AUD200000'15'	0.01%	SBF42590
ALLSTATE CORP FLTG RT 5.75% DUE 08-15-2053	0.01%	SBCZM4S0
GENMAB AS	0.01%	DK0010272202
MITSUBISHI CORP Y50	0.01%	JP3898400001
TOTAL 2.708%-STP SUB PERP EUR	0.01%	SBDGL955
ORICA LIMITED	0.01%	AU000000ORI1
CAP 1 FINL CORP 3.9% DUE 01-29-2024	0.01%	SBJK0NY7
HENNES & MAURITZ	0.01%	SE0000106270
NN GROUP NV	0.01%	NL0010773842
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL	0.01%	C01F032641
KEYCORP	0.01%	US4932671088
AMC NETWORKS INC COM USD0.01 CL A	0.01%	US00164V1035
ISUZU MOTORS JPY50	0.01%	JP3137200006
USANA HELATH SCIENCES INC	0.01%	US90328M1071
CPUK FINANCE LTD 4.25% A/BKD 28/02/47 GBP'B3	0.01%	SBFOPPN7
STARWOOD PROPERTY TRUST INC	0.01%	US85571B1052
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.01%	SBJZ2W85
SIMON PPTY GROUP L P 3.75 DUE 02-01-2024	0.01%	SBJ2SP09
HSBC HLDGS PLC SR NT FLTG RATE 05-18-2024	0.01%	SBDCL5W8
KONINKLIJKE KPN NV	0.01%	NL0000009082
STRYKER CORP	0.01%	US8636671013
BOLIDEN AB	0.01%	SE0011088665
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.01%	SBF2P632
ISHARES II PLC JPMORGAN USD EM BND UCITS ETF USD	0.01%	SB2NXVM8
EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.01%	SBZ01YW7
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	0.01%	SBDFOC65
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR RT 07-21-2030	0.01%	C38137MAF4
LULULEMON ATHLETIC	0.01%	US5500211090
CATERPILLAR FINANCIAL SE 3.25% DUE 12-01-2024	0.01%	C14912L6G1
MAGNA INTERNATIONAL INC COM NPV	0.01%	CA5592224011
INTUITIVE SURGICAL INC	0.01%	US46120E6023
BNP PARIBAS 1.125% 28/08/2024	0.01%	SBJ5RPK3
MDU RESOURCES GROUP INC	0.01%	US5526901096
BP P.L.C	0.01%	GB0007980591
KOHL'S CORPORATION	0.01%	US5002551043
WELLCARE HEALTH PLANS INC	0.01%	US94946T1060
PVTPL NRZ EXCESS SPREAD SR-18-PLS2 CL-4 3.265% 02-25-2023	0.01%	C40423XAF9
SYNCHRONY FINANCIAL	0.01%	US87165B1035
IBERDROLA INTL B V 3.25%-FRN GTD SUB PERP EUR	0.01%	SBJDQ610
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	0.01%	SBSBN5N1
IBERDROLA SA	0.01%	ES0144580Y14
PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023	0.01%	SBF5K601
COLOMBIA(REP OF) 11% GTD 24/07/2020 COP 'B'	0.01%	SB1YLGW9
NATIONAL HEALTHCARE CORP	0.01%	US6359061008
SUN COMMUNITIES INC	0.01%	US8666741041
MUENCHENER RUECKVER RG-REG	0.01%	DE0008430026
AUSTRALIA(COMMONWEALTH OF) 2.75% T-BOND21/10/19	0.01%	SBPCWWY6
CNA FINL CORP 7.25% DUE 11-15-2023	0.01%	S2525493
LHC THREE PLC PAY-IN-KIND 4.125% 15/08/2024	0.01%	S8A7E76U
JAPAN RETAIL FUND REIT	0.01%	JP3039710003

JPMORGAN CHASE & 3.2% DUE 01-25-2023	0.01% SB95L798
PVTPL CREDIT ACCEP AUTO SER 18-3A CL A 3.55% 08-15-2027	0.01% C22534DAA8
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.01% C36181BKX7
APACHE CORP 3.25 DUE 04-15-2022 REG	0.01% SB73KYD6
ATHENE HOLDING LTD	0.01% BMG0684D1074
SUEZ	0.01% FR0010613471
UNION CHIMIQUE UCB SA	0.01% BE0003739530
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.01% C36297CTN9
SKF AB - B	0.01% SE0000108227
EAST JAPAN RAILWAY JPY	0.01% JP3783600004
FHLMC GOLD G60765 3 11-01-2046	0.01% C31335AZ68
HILTON WORLDWIDE H COM USD 0.01	0.01% US43300A2033
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.01% C36241KZ68
Income Due - USD	0.01%
KINDER MORGAN INC 4.3% 03-01-2028	0.01% SBGB6GD3
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	0.01% SB78K6L3
ISHARES II PLC USD HIGH YIELD CORP BND UCITS ETF USD	0.01% SB4PY7Y7
UNIBAIL-RODAMCO SE 1.0% 27/02/2027	0.01% SBJKQ1K7
CHARTER 4.908% DUE 07-23-2025	0.01% SBZ06JV6
SNAM SPA	0.01% IT0003153415
PULTE GROUP INC	0.01% US7458671010
SPH REIT	0.01% SG2G02994595
VOLKSWAGEN INTL 1.875% GTD SNR 30/03/27 EUR	0.01% SBD0XRP3
MARATHON PETE CORP 4.75% DUE 09-15-2044	0.01% SBQQCCJ4
NATIONWIDE B/S 2%-FRN SUB 25/07/2029 EUR	0.01% SBDC41G3
ABN AMRO BANK NV BNDS 2.875% 30/06/2025	0.01% SBYRYHY5
UNILEVER NV	0.01% US9047847093
CROWN CASTLE INTL CORP	0.01% US22822V1017
MORGAN STANLEY 1.75% SNR MTN 11/03/24 EUR	0.01% SBYYSBD7
EMIRATE OF ABU DHA 4.125% SNR MTN 11/10/47 USD	0.01% SBF0M732
ACKERMANS & VAN HAAREN NV	0.01% BE0003764785
AVIVA PLC	0.01% GB0002162385
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	0.01% SBFXTLV6
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CITIBANK, NA	0.01% S9AYQXCU
INFINEON TECHNOLOGIES AG	0.01% DE0006231004
AMERN INTL GROUP 4.2% DUE 04-01-2028	0.01% SBFXCML2
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-2027	0.01% C75907PAA8
PARKER HANNIFIN CORP	0.01% US7010941042
ATLAS COPCO AB	0.01% SE0011166610
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BEO	0.01% C3128M94W9
ALBERMARLE CORP	0.01% US0126531013
SCHIBSTED ASA	0.01% NO0010736879
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.01% SBJ7G9F1
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	0.01% SB39RFF2
GNMAII POOL #MA0624 3 12-20-2042 REG	0.01% SB8QBKF7
HEALTHCARE TRUST OF AMERICA INC	0.01% US42225P5017
TFI INTERNATIONAL INC	0.01% CA87241L1094
I/O FNMA POOL #AN7439 3.08% 11-01-2027 BEO	0.01% C3138LLHR9
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.01% C38379CRT5
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2035 BEO	0.01% SBYSRW37
SPOTIFY TECHNOLOGY COM	0.01% LU1778762911
SABIC CAPITAL II B 4% GTD SNR 10/10/2023USD	0.01% SBGGFKN3
ATMOS ENERGY CORP	0.01% US0495601058
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01% CNE100000593
TEIJIN LTD JPY50	0.01% JP3544000007
DISNEY WALT CO NEW NT 7 DUE 03-01-2032 BEO	0.01% SBG48TN7
KANSAI ELECTRIC POWER JPY	0.01% JP3228600007
HAYS PLC	0.01% GB0004161021
OMNICOM GROUP	0.01% US6819191064
ROYAL DUTCH SHELL PLC-A SHS	0.01% GB00B03MLX29
DAI ICHI LIFE HOLD NPV	0.01% JP3476480003
WHIRLPOOL CORP USD	0.01% US9633201069
GENTEX CORPORATION	0.01% US3719011096
ASTRAZENECA PLC SPONS ADR	0.01% US0463531089
CREDIT AGRICOLE LONDON 5.5% 17/12/2021	0.01% SB446926
GOLDMAN SACHS GROUP INC.	0.01% US38141G1040
MEITUAN DIANPING	0.01% KYG596691041
INVESCO LIMITED	0.01% BMG491BT1088
AMERN INTL GROUP 4.25% DUE 03-15-2029	0.01% SBJL1145
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.01% SBK1PN26
CRED SUISSE LONDON 1.5% GTD SNR 10/04/2026 EUR	0.01% SBYXJWJ4
INPEX CORPORATION	0.01% JP3294460005
EQUINIX INC 2.875% SNR 01/02/26 EUR1000	0.01% SBD0RZR3
WESTPAC TERM DEPOSIT 2.67% MATURING 26/09/2019	0.01% DU0TZ19926A0
AMERICAN EXPRESS USD	0.01% US0258161092
BELGIUM(KINGDOM) 1.7% BDS 22/06/2050 EUR0.01	0.01% SBJ4LD68

SSGA SPDR ETFS E I BB SPDR BARC EMG MARKETS LO	0.01%	SB461338
CVS HEALTH CORP 5.125% DUE 07-20-2045	0.01%	SBYPFC45
NATIONWIDE BLDG FLTG RT 4.363% DUE 08-01-2024	0.01%	C63861VAC1
INTERXION HOLDING NV	0.01%	NL0009693779
FEDERAL HOME LN MTG CORP SER 4736 CLS CL3.0% DUE 12-15-2047	0.01%	C3137FCHG2
EQT MIDSTREAM PARTNERS L P 6.5%UE 07-15-2048	0.01%	SBFXXB41
LUNDIN PETROLEUM AB	0.01%	SE0000825820
GOLDMAN SACHS GROUP INC 2.0% 27/07/2023	0.01%	SBYT3MB2
RABOBANK NEDERLAND 4.625% SUB 23/05/2029GBP	0.01%	CN7S88VC95
HOWARD HUGHES CORP	0.01%	US44267D1072
EQUINIX INC 2.875% 01/10/2025	0.01%	SBF99WF1
JFE HOLDINGS INC	0.01%	JP3386030005
IBERDROLA FINANZAS 1.25% GTD SNR 13/09/27 EUR	0.01%	SBF99WL7
TERNA SPA	0.01%	IT0003242622
GALP ENERGIA SGPS SA-B SHRS	0.01%	PTGAL0AM0009
FNMA POOL #AN7907 3.03% DUE 12-01-2027 BEO	0.01%	C3138LLYD1
MANULIFE FINANCIAL CORP - TORONTO LISTING	0.01%	CA56501R1064
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.01%	SBJ7BTL2
TENCENT HLDGS LTD 3.595% SNR MTN 19/01/28 USD	0.01%	SBYVW165
MOLINA HEALTHCARE INC	0.01%	US60855R1005
JPMORGAN CHASE & CO 0.625% 25/01/2024 DUAL CURR	0.01%	SBZ9NKKW6
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.01%	C36179Q6Q9
BELLWAY GBPO.125	0.01%	GB0000904986
HESS CORP 6% DUE 01-15-2040	0.01%	SB55GWZ6
MET LIFE GLOB FUNDING I .875% 20/01/2022	0.01%	SBVDPDK9
ECOLAB INC 2.7% DUE 11-01-2026	0.01%	SBD9NGC4
LABORATORY CORPORATION OF AMERICA HOLDINGS	0.01%	US50540R4092
APACHE CORP 2.625% DUE 01-15-2023	0.01%	SB99HWJ7
MAIL.RU GROUP GDR	0.01%	US5603172082
BANK AMER CORP 4.33% 03-15-2050	0.01%	SBJMJ632
CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028	0.01%	SBF347Y6
NOVOCURE LTD	0.01%	JE00BYSS4X48
JETBLUE AIRWAYS CORP	0.01%	US4771431016
HKT TRUST AND HKT SHARE STAPLED UNIT	0.01%	HK0000093390
BANK LEUMI LE-ISRAEL	0.01%	IL0006046119
ELECTRICITE DE FRANCE	0.01%	FR0010242511
ACI WORLDWIDE INC	0.01%	US0044981019
PVTP L SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019	0.01%	SBJQ1YJ6
DXC TECHNOLOGY COMPANY	0.01%	US23355L1061
WESTPAC TERM DEPOSIT 2.69% MATURING 01/08/2019	0.01%	DU0TZ19801C1
FNMA POOL #AN3239 2.25% DUE 10-01-2026 BEO	0.01%	C3138LF558
AYT CED CAJAS GLOB 3.75% CVD BDS 14/12/22 EUR	0.01%	SB0TLCY1
DEXUS	0.01%	AU000000DXS1
METRO PERFORMANCE NPV	0.01%	NZMPGE0001S5
DOLLAR GENERAL	0.01%	US2566771059
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.01%	C3140FXHPO
FUJITSU JPY	0.01%	JP3818000006
ABBVIE INC 2.85% DUE 05-14-2023	0.01%	SBYP8MT9
REXFORD INDUSTRIAL REALTY INC	0.01%	US76169C1009
BORGWARNER INC	0.01%	US0997241064
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.01%	SBZ4DM92
VERRA MOBILITY CORP	0.01%	US92511U1025
F5 NETWORKS INC	0.01%	US3156161024
KILROY REALTY CORP	0.01%	US49427F1084
RAYMOND JAMES FINANCIAL INC	0.01%	US7547301090
ULTA BEAUTY INC COM	0.01%	US90384S3031
GREENE KING PLC	0.01%	GB00B0HZP136
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-01-2032 BEO	0.01%	SB96TC18
CITI GROUP INC	0.01%	US1255818015
MICRON TECHNOLOGY INC USD	0.01%	US5951121038
mitsui chemicals inc	0.01%	JP3888300005
WESTPAC TERM DEPOSIT 2.68% MATURING 18/04/2019	0.01%	DU0TZ19418C4
SGS SOCIETE GENERALE DE SURVEILLANCE HOLDING SA	0.01%	CH0002497458
QUEBEC(PROV OF) FRN SNR MTN 08/2019 CAD1000	0.01%	SBYMSYC9
HITACHI CAPITAL CORP	0.01%	JP3786600001
FRANCE TELECOM SA	0.01%	FR0000133308
MARATHON OIL CORP 2.8% DUE 11-01-2022	0.01%	SB8KP3B2
UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG	0.01%	SBYQLX49
PUBLIC STORAGE	0.01%	US74460D1090
THERMO FISHER SCIENTIFIC 2% DUE 04-15-2025	0.01%	SBSP62G8
BARCLAYS PLC	0.01%	GB0031348658
ROYAL BK SCOT GRP ORD GBP1 POST CONS	0.01%	GB00B7T77214
AFFILIATED MANAGERS GROUP	0.01%	US0082521081
E.ON SE	0.01%	DE000ENAG999
LANDSTAR SYSTEM INC	0.01%	US5150981018
EVEREST RE GROUP LTD	0.01%	BMG3223R1088

CDS / STS ICE_GOLDUS 06-20-2024	99D0FH14	0.01%	S9J6TB7L
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL		0.01%	SB07WW02
3M CO 4.0% 09-14-2048		0.01%	SBDZ2YC1
ING GROEP N.V. 2.5% SNR 15/11/30	EUR100000	0.01%	SBH3ZW37
GOODYEAR TIRE & RUBB		0.01%	US3825501014
HESS CORP 5.6% DUE 02-15-2041		0.01%	SB4TV238
UBS GROUP FUNDING (SWITZERLAND) AG 1.5% 30/11/2024		0.01%	SBYX7LS0
PETROBRAS GLOB FIN 5.75% GTD SNR	01/02/29 USD	0.01%	SBFY3Z60
DELTA AIR LINES INC		0.01%	US2473617023
NUTRIEN LTD FIXED 4.2% DUE 04-01-2029		0.01%	SBJH0CR6
SPRINGLEAF FIN 7.125% DUE 03-15-2026		0.01%	SBDTMS47
PVPTL HALFMOON PARENT INC 4.9%	12-15-2048	0.01%	SBZ0X393
DISCOVERY COMMUNICATIONS LLC 5.2%	09-20-2047	0.01%	SBDGS7J6
AXA 3.25%-FRN SUB 28/05/49 EUR		0.01%	SBF4J2T0
VARIAN MEDICAL SYSTEMS INC		0.01%	US92220P1057
SINGAPORE TELECOMMUNICATIONS		0.01%	SG1T75931496
NT Passive FX overlay 139% (Unlisted Property Portfolio B)		0.01%	
BLACKSTONE HOLDINGS FINANCE 5.875 DUE	03-15-2021	0.01%	SB4N3WF2
SAGE GROUP GBP0.01051948		0.01%	GB00B8C3BL03
HSBC HOLDINGS PLC		0.01%	GB0005405286
ORANGE 1.875% SNR 12/09/2030 EUR		0.01%	SBG00D13
NUTRIEN LTD 5.0%	04-01-2049	0.01%	SBJH0CT8
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047		0.01%	SBD6TZ17
BAXTER INTL INC COM US\$1		0.01%	US0718131099
BROADRIDGE FINANCIAL SOLUTIONS LLC		0.01%	US11133T1034
GNMAII POOL #MA3106 4.0% DUE	09-20-2045 REG	0.01%	C36179RNX3
AMERICA MOVIL SAB DE CV 3.125 DUE	07-16-2022 REG	0.01%	SB8GJW66
MERCK & CO INC NEW 4.0%	03-07-2049	0.01%	SBJRL1T4
CK ASSET HOLDINGS HK		0.01%	KYG2177B1014
INGHAMS GROUP LIMITED		0.01%	AU000000ING6
RCI BANQUE 0.75% SNR EMTN 26/09/22 EUR		0.01%	SBDZV097
CITY DEVELOPMENTS SGD0.50		0.01%	SG1R89002252
FHLMC GOLD G67709 3.5% DUE	03-01-2048	0.01%	SBDFXS66
WD 40 CO		0.01%	US9292361071
ROCKWELL AUTOMATION INC		0.01%	US7739031091
ANALOG DEVICES INCORPORATED COM USD 0.167		0.01%	US0326541051
RWE AG - NON VTG PFD		0.01%	DE0007037145
TENAGA NASIONAL BERHAD		0.01%	MYL534700009
ALLEGION PLC		0.01%	IE00BFRT3W74
HERBALIFE NUTRITION LTD		0.01%	KYG4412G1010
I/O FNMA POOL #AN6289 3.03% 08-01-2027		0.01%	C3138LJ7B0
BERKELEY GROUP PLC UNITS		0.01%	GB00B02L3W35
MORGAN STANLEY BNDS	3.7% 23/10/2024	0.01%	SBRSG3G5
WESTPAC 100719 2.69 TD		0.01%	DU0TZ19710B6
ON SEMICONDUCTOR CORPORATION		0.01%	US6821891057
CAIXABANK SA 2.375% SNR 01/02/2024 EUR		0.01%	SBJ4N706
CUBESMART COM		0.01%	US2296631094
TENCENT HLDGS LTD 3.8% DUE 02-11-2025		0.01%	C88032XAD6
COMCAST CORP NEW 2.35% DUE 01-15-2027		0.01%	SBDLFL086
CR SUISSE AG FIXED 3.625% DUE 09-09-2024		0.01%	SBQR7XJ5
ALLSTATE CORP 3.28% DUE 12-15-2026		0.01%	SBYNXM29
ELASTIC NV		0.01%	NL0013056914
EPR PPTYS SBI USD 0.01		0.01%	US26884U1097
THE MARCUS CORP		0.01%	US5663301068
AEGON NV ADR		0.01%	US0079241032
PVTPPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10A CL XR FLTG 07-20-2031		0.01%	C38137PAN0
STMICROELECTRONICS NV		0.01%	NL0000226223
PERSOL HOLDINGS CO NPV		0.01%	JP3547670004
MANPOWER GROUP		0.01%	US56418H1005
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD		0.01%	SBD0PZ77
UNITE GROUP PLC		0.01%	GB0006928617
BANCO DE CREDITO FIXED 2.25% DUE	10-25-2019	0.01%	CP09646AH6
VONOVIA FINANCE 1.5% GTD SNR 14/01/2028 EUR		0.01%	SBF4LZ86
MONSTER BEV CORP COM		0.01%	US61174X1090
BPCE 1.375% SNR 23/03/2026 EUR		0.01%	SBG0T2B3
CONSOLIDATED EDISON INC COM USD0.10		0.01%	US2091151041
CANADIAN TIRE CLASS 'A' CUM NON-VTG COM NPV		0.01%	CA1366812024
VERIZON COMMUN 1.875% SNR 26/10/29 EUR1000		0.01%	SBF329L1
FEDERAL HOME LN MTG CORP POOL #Q2-8456 4% 09-01-2044 BEO		0.01%	C3132M9BZ6
GEORGE WESTON LTD		0.01%	CA9611485090
INM COLONIAL SOCIM EUR		0.01%	ES0139140174
BANK AMER CORP FIXED 3.97% 03-05-2029		0.01%	SBD9MXCO
ENBRIDGE INC		0.01%	CA29250N1050
BBT CORPORATION		0.01%	US0549371070
SITEONE LANDSCAPE SUPPLY INC		0.01%	US82982L1035
AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.125% DUE 07-03-2023		0.01%	SBF2XNZ7

PVTPL ENEL FIN INTL N V 4.625	09-14-2025	0.01%	C29278GAJ7
FIRSTENERGY CORP USD		0.01%	US3379321074
AENA SME S.A.		0.01%	ES0105046009
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045		0.01%	C3132QRB90
SEMPRA ENERGY USD		0.01%	US8168511090
KULICKE & SOFFA INDUSTRIES		0.01%	US5012421013
YAMAHA MOTOR CO		0.01%	JP3942800008
BASF SE		0.01%	DE000BASF111
ORANGE 8.5% NTS 01/03/31 USD1000'4		0.01%	S7310155
CRANEWARE PLC		0.01%	GB00B2425G68
Income Due - GBP		0.01%	
ASSA ABLOY AB		0.01%	SE0007100581
DICK'S SPORTING GOODS INC		0.01%	US2533931026
UNUM GROUP 4% DUE 03-15-2024		0.01%	SBLRLV09
S EASTN PWR 4.75% 30 SEP 2021		0.01%	SB5TZ709
FUT JUN 19 U.S. T-BONDS		0.01%	C999599GH0
SANTANDER UK PLC 1.125% GTD SNR 14/01/22EUR		0.01%	SBV91MZ9
STRYKER CORP 0% NTS 26/11/2027 EUR100000		0.01%	C863667AT8
WESTN GAS PARTNERS 4.5% 03-01-2028		0.01%	SBFXHLH6
WALMART INC		0.01%	US9311421039
BANK NEGARA INDONESIA PT		0.01%	ID1000096605
TOTAL 1.75%-FRN GTD SUB PERP EUR		0.01%	SBJVLL45
OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB 0.02		0.01%	US69343P1057
ANDEAVOR LOGISTICS LP & TESORO LOGISTICS4.25% 12-01-2027		0.01%	C03350WAC3
GECINA SA		0.01%	FR0010040865
REGAL BELOIT CORPORATION		0.01%	US7587501039
TEXAS INSTRUMENTS USD1		0.01%	US8825081040
MERLIN PROPERTIES SOCIMI SA		0.01%	ES0105025003
QUALITY HOUSES PCL		0.01%	TH0256A10Z12
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE 05-01-2040		0.01%	C3128M84A9
HONDA MOTOR CO LTD		0.01%	JP3854600008
BLACKROCK INC		0.01%	US09247X1019
LEE & MAN PAPER MANUFACTURING		0.01%	KYG5427W1309
CARDINAL HEALTH INC		0.01%	US14149Y1082
RELIANCE HOLDINGS USA 4.5 DUE 10-19-2020		0.01%	CU75888AA2
HUBBELL INC COM USD0.001		0.01%	US4435106079
AMERICAN HOMES 4 RENT		0.01%	US02665T3068
COMM MORTGAGE TRUST SER 2013-CR7 CL A4 3.213 03-10-2046		0.01%	SBD6CWQ0
ALLSTATE CORP 6.125% DUE 12-15-2032		0.01%	SB02L527
GARMIN ORD		0.01%	CH0114405324
FORTESCUE METALS GROUP LTD		0.01%	AU000000FMG4
WELLS FARGO & CO 4.48% DUE 01-16-2024		0.01%	SBL25Y29
TYSON FOODS INC 4% DUE 03-01-2026		0.01%	SBDFZ8H3
CDN NATL RY CO 3.2% DUE 08-02-2046		0.01%	C136375CK6
AKZO NOBEL NV EUR0.50		0.01%	NL0013267909
WESTPAC TERM DEPOSIT 2.80% MATURING 20/05/2019		0.01%	DU0TZ19520A1
NOKIA CORP-SPON ADR		0.01%	US6549022043
CONCHO RES INC 4.85% DUE 08-15-2048		0.01%	SBFWS329
NATL AUSTRALIA BK 1.375% SNR MTN 30/08/28 EUR		0.01%	SBG43XG3
LLOYDS BANKING GROUP PLC		0.01%	GB0008706128
BRUNSWICK CORP USD		0.01%	US1170431092
ATLAS ARTERIA ORDINARY STAPLED SECURITIES		0.01%	AU0000013559
FISERV INC COM		0.01%	US3377381088
CSX CORP		0.01%	US1264081035
NOMURA RESEARCH INSTITUTE LTD		0.01%	JP3762800005
THE HERSHEY COMPANY		0.01%	US4278661081
ENTERGY CORP NEW		0.01%	US29364G1031
TIME WARNER CABLE 6.55% DUE 05-01-2037		0.01%	SBBNBG20
Cash / Other		0.01%	
NOW INC COM USD0.01		0.01%	US67011P1003
NIPPON BUILDING FUND INC		0.01%	JP3027670003
AUSTRIA(REP OF) 4.15% SNR 15/03/37 EUR1000		0.01%	SB2PDS03
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048		0.01%	SBF8QNS3
IDEX CORP		0.01%	US45167R1041
ANHEUSER BUSCH INBEV FIN INC 4.9% 02-01-2046		0.01%	SBGRD058
GNMA POOL #AD4590 3 DUE 05-15-2043		0.01%	C36180GC32
SOLARWINDS CORP		0.01%	US83417Q1058
VISHAY INTERTECHNOLOGY INC		0.01%	US9282981086
SOCIETE GENERALE SA		0.01%	FR0000130809
CI FINANCIAL CORP C		0.01%	CA1254911003
PVTPL HALFMOON PARENT INC 3.75% 07-15-2023		0.01%	SBZ0X371
DANAHER CORP CONVERTIBLE PREFERRED STOCK SERIES A		0.01%	SBJRJK13
CITIGROUP INC 4.65% DUE 07-30-2045		0.01%	SBYTHPH1
KAZMUNAIGAZ 0% MTN 24/04/2025 USD		0.01%	CY44709AE6
FASTENAL CO		0.01%	US3119001044
SEAGATE TECHNOLOGY		0.01%	IE00B58JVZ52

BURLINGTON NORTHN SANTA FE 3.75 DUE 04-01-2024 REG	0.01% SBKH0LS7
SUMITOMO MITSUI FINANCIAL GROUP	0.01% JP3890350006
FORTIVE CORP	0.01% US34959J1088
PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-25-2019 BEO	0.01% SBHXD2D1
RCI BANQUE 1.375% GTD SNR 17/11/20 EUR	0.01% SBZCQFY9
CHINA TELECOM -H SHARE	0.01% CNE1000002V2
HONGKONG LAND HOLDINGS LTD	0.01% BMG4587L1090
DCP MIDSTREAM PARTNERS LP	0.01% US23311P1003
GPT GROUP	0.01% AU000000GPT8
QUALCOMM INC	0.01% US7475251036
ARROW ELECTRONICS INC	0.01% US0427351004
ERP OPER LTD 2.85% DUE 11-01-2026	0.01% SBYVQW64
BUONI POLOENNALI DEL TES 3.45% 01/03/2048	0.01% SBYVMY00
BUONI POLIENNALI 2.95% T BD 2.95% 01/09/2038	0.01% SBFWK4S8
AMERICAN AIRLINES COM USD1	0.01% US02376R1023
NOBLE ENERGY INC 6% DUE 03-01-2041	0.01% SB3WSZZ2
DORMA KABA HOLDING AG	0.01% CH0011795959
Australian Dollar Custodial Account – Absolute Return Bond Fund	0.01%
AUSTEVOLL SEAFOOD	0.01% NO0010073489
ITALY(REP OF) 2.8% BDS 01/12/2028 EUR1000	0.01% SBF2F3M0
LEG IMMOBILIEN GMBH	0.01% DE000LEG1110
PVTPL HALFMOON PARENT INC 4.375% 10-15-2028	0.01% SBZ0X348
HARTFORD FINANCIAL SERVICES GROUP INC	0.01% US4165151048
MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	0.01% SBRJZZY3
NATIONAL GRID ORD GBP0.12431289	0.01% GB00BDR05C01
HERMAN MILLER INC	0.01% US6005441000
ALTERYX INC	0.01% US02156B1035
MARUBENI CORPORATION	0.01% JP3877600001
SMURFIT KAPPA GROUP PLC	0.01% IE00B1RR8406
MOLSON COORS BREWING CO B	0.01% US60871R2094
KINDER MORGAN INC 5.2% 03-01-2048	0.01% SBFXCNC0
TERUMO CORP NPV TEMP	0.01% DU06885074D5
CMO FEDERAL HOME LN MTG CORP SER K083 CL A2 VAR RT 09-25-2028	0.01% SBHXH4X7
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BEO	0.01% C3128P8A84
AMERICAN EAGLE OUTFITTERS INC	0.01% US02553E1064
AGGREKO ORD GBP0.048329113924	0.01% GB00BK1PTB77
EQUINIX INC COM	0.01% US29444U7000
DUKE REALTY CORP	0.01% US2644115055
CDK GLOBAL HOLDINGS LLC	0.01% US12508E1010
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049	0.01% C637432NT8
TEGNA INC	0.01% US87901J1051
UNI CHARM CORPORATION	0.01% JP3951600000
WESTERN GAS PARTNERS LP 4.75% 08-15-2028	0.01% SBFKXCC4
PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031	0.01% C55953HAQ6
NORDEA BANK ABP	0.01% FI4000297767
HAWAIIAN ELECTRIC INDUSTRIES	0.01% US4198701009
TURKIYE IS BANKASI-C	0.01% TRAI5CTR91N2
TCF FINANCIAL CORP	0.01% US8722751026
CITIGROUP INC 4.45% DUE 09-29-2027	0.01% SBY7RB31
POWER ASSETS HOLDINGS LIMITED	0.01% HK0006000050
NORDIC INVEST BANK FRN 05/2021 USD100000'1041'	0.01% SBF4J6P4
EVERSOURCE ENERGY COM	0.01% US30040W1080
SUNSTONE HOTEL INVESTORS INC REITS	0.01% US8678921011
RHEINMETALL AG	0.01% DE0007030009
GRACO INC	0.01% US3841091040
New Zealand Dollar Custodial Account – MITNZ Natural Resources Portfolio	0.01%
WESTPAC TERM DEPOSIT 2.68% MATURING 23/04/2019	0.01% DU0T719423A8
GENERAC HOLDINGS INC	0.01% US3687361044
WYNDHAM DESTINATIONS INC	0.01% US98310W1080
FUT JUN 19 OSE 10Y JGB	0.01% C999599GH0
NIC INC	0.01% US62914B1008
TIME WARNER ENTMT 8.375% DUE 07-15-2033	0.01% S2727266
RADIAN GROUP INC	0.01% US7502361014
DUKE ENERGY CORP 2.65% DUE 09-01-2026	0.01% SBDGM1J6
CMO CFCRE 2016-C7 MTG PASS THRU CTF CL A-3 3.83850002289% DUE 12-10-2054 REG	0.01% C12532BAD9
SHISEIDO COMPANY LIMITED JPY50	0.01% JP3351600006
FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG	0.01% SBF2N1Y2
DA OFFICE INVESTMENT CORPORATION	0.01% JP3046310003
EXPEDITORS INTL WASH INC	0.01% US3021301094
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	0.01% SBDRTBT6
WESTERN UNION CO	0.01% US9598021098
DIC CORPORATION	0.01% JP3493400000
ORITANI FINANCIAL CORP	0.01% US68633D1037
MAXIM INTEGRATED PRODUCTS COM USD 0.01	0.01% US57772K1016
FLUGHAFEN WIEN AG NPV EX SPLIT	0.01% AT00000VIE62
ANTHEM INC 4.375% 12-01-2047	0.01% SBGB6FT2

GENERAL MOTORS FIN CO 5.65% DUE 01-17-2029 BEO	0.01% SBH420S8
PANTHER BF AGGREGATOR FIXED 4.375%05-15-2026 BEO	0.01% SBJ0M309
PILGRIMS PRIDE CORP	0.01% US72147K1088
WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP	0.01% SBD363N9
MEDIPAL HOLDINGS CORPORATION	0.01% JP3268950007
Charter Hall Core Plus Office Fund	0.01%
AMPHENOL CORP-CL A	0.01% US0320951017
FIRSTENERGY CORP 7.375% DUE 11-15-2031	0.01% S2819486
VIETNAM(SOC REP) 6.75% SNR 29/01/20 USD1000	0.01% SB3P0Z99
DAIMLER AG	0.01% DE0007100000
AT&T INC 5.45% DUE 03-01-2047	0.01% SBDCL4K9
HONG KONG CHINA GA	0.01% HK0003000038
HOME DEPOT INC 3.9% DUE 06-15-2047	0.01% SBDGLXQ4
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL	0.01% C01F020448
RELX FINANCE BV 1.375% GTD SNR 12/05/26 EUR	0.01% SBYZHP64
TEVA PHARMACEUTI.3 3.15% GTD SNR 01/10/26 USD	0.01% SBYZ6VH4
MACYS INC	0.01% US55616P1049
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029	0.01% SBH420W2
BERTELSMANN SE&CO 1.25% GTD SNR 29/09/25EUR	0.01% SBD9GYG3
MSCI INC	0.01% US55354G1004
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.01% C3140H6DQ9
FRANKLIN RESOURCES INC	0.01% US3546131018
CGI INC	0.01% CA12532H1047
H & R BLOCK INCORPORATED	0.01% US0936711052
NIPPON TELEVISION HOLDINGS INC	0.01% JP3732200005
TALANX AG	0.01% DE000TLX1005
EXETER AUTOMOBILE 3.46% DUE 10-17-2022	0.01% SBGPFT93
FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO	0.01% SBD93R65
SINGAPORE EXCHANGE LTD SGD0.01	0.01% SG1J26887955
WESTROCK CO COM USD 0.01	0.00% US96145D1054
EL PASO PIPELN 4.3% DUE 05-01-2024	0.00% SBM6NV69
HSBC HOLDINGS PLC 2.256%-FRN SNR 13/11/26 GBP	0.00% SBF3FPL2
HARLEY DAVIDSON INC	0.00% US4128221086
SNAP ON INC	0.00% US8330341012
TORO CO	0.00% US8910921084
XEROX CORP COM USD1	0.00% US9841216081
PENSKE AUTO GROUP INC	0.00% US70959W1036
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	0.00% SBYTRVR3
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00% C3138YL2D2
BELGIUM(KINGDOM) 0% T-BILL 16/01/20 EUR0.01	0.00% S7A8GEMU
BELGIUM(KINGDOM) 0% T-BILL 07/11/19 EUR0.01	0.00% SBGLJYG1
FRANCE(GOVT OF) 0% T-BILL 09/10/2019 EUR1	0.00% SBD5GWV8
BELGIUM(KINGDOM) 0% T-BILL 12/09/19 EUR0.01	0.00% CB112044A7
BELGIUM(KINGDOM) 0% T-BILL 11/07/2019 EUR	0.00% CB112043J9
FRENCH 17/07/2019	0.00% S4A85XKU
NETHERLANDS KING 0% T-BILL 27/06/2019 EUR1	0.00% CN2R466GY4
NETHERLANDS KING 0% T-BILL 31/05/2019 EUR1	0.00% SBGR9T04
FRANCE(GOVT OF) 0% TB 22/05/19 EUR1	0.00% SBFYT9Z5
NCR CORPORATION	0.00% US62886E1082
MGIC INVESTMENT CORP	0.00% US5528481030
T ROWE PRICE GROUP	0.00% US74144T1088
NOKIAN RENKAAT OYJ	0.00% FI0009005318
ROYAL BK CDA 1.968% 02/03/2022	0.00% C780086KD5
VICTREX PLC	0.00% GB0009292243
CNX MIDSTREAM PARTNERS LP	0.00% US12654A1016
DOVER CORPORATION COM USD1.00	0.00% US2600031080
PPHE HOTEL GROUP LTD	0.00% GG00B1Z5FH87
RENAULT SA	0.00% FR0000131906
SPIRIT REALTY CAPI COM	0.00% US84860W3007
DASSAULT SYSTEMES SA	0.00% FR0000130650
TSINGTAO BREWERY COMPANY LIMITED	0.00% CNE1000004K1
ROSS STORES INC	0.00% US7782961038
WHARF REAL ESTATE HKD	0.00% KYG9593A1040
RIO TINTO LIMITED	0.00% AU000000RIO1
LEROY SEAFOOD GROUP ASA	0.00% NO0003096208
XCEL ENERGY INC	0.00% US98389B1008
BCE INC	0.00% CA05534B7604
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00% C3140JGR80
HK ELECTRIC INVESTMENTS LTD	0.00% HK0000179108
VIACOM INC-CLASS B	0.00% US92553P2011
AEROPORTS DE PARIS (ADP)	0.00% FR0010340141
BOVIS HOMES GROUP PLC	0.00% GB0001859296
BYD ELECTRONIC INTERNATIONAL CO LTD	0.00% HK0285041858
CNO FINANCIAL GROUP INC	0.00% US12621E1038
STANDARD CHARTERED	0.00% GB0004082847
RYDER SYSTEM INC 2.25% DUE 09-01-2021	0.00% SBDS66Z7

DMCI HOLDINGS INC	0.00%	PHY2088F1004
EDF 5.375%-FR SUB EMTN PERP EUR	0.00%	SB9DPY02
SP POWER ASSETS 3.25% 24/11/2025	0.00%	SBYSZB78
CAD BNP PARIBAS A/C	0.00%	
LIBERTY MUTUAL 1.75% GTD SNR 27/03/24 EUR	0.00%	SBDCVVN1
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO	0.00%	SBDB5GH3
OCCIDENTAL PETROLEUM CORP	0.00%	US6745991058
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	C3138XSP84
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	C3138XBAY0
AT&T INC 4.35% DUE 06-15-2045	0.00%	SBBNC4H4
STANLEY ELECTRIC CO	0.00%	JP3399400005
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	0.00%	SB5NNJ47
FABEGE AB NPV POST SPLIT	0.00%	SE0011166974
Outstanding Settlement Receipts - SEK	0.00%	
METCASH LIMITED	0.00%	AU000000MTS0
NOMURA SECURITIES Y50	0.00%	JP3762600009
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
WESTERN DIGITAL CORP	0.00%	US9581021055
LOWES COS INC 4.05% DUE 05-03-2047	0.00%	SBYWC120
AMERN EXPRESS CO 4.05% DUE 12-03-2042	0.00%	SB968SP1
DTE ENERGY CO USD	0.00%	US2333311072
PKO FIN AB 4.63% BDS 26 SEP 22 USD1000 REG S	0.00%	SB8KNMX1
GENOMIC HEALTH INC	0.00%	US37244C1018
PVTPL EXPERIAN FIN PLC 4.25% DUE 02-01-2029	0.00%	C30217AAB9
IMI ORD GBP0.2857	0.00%	GB00BGLP8L22
PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64% 11-15-2022	0.00%	SBGLHTF9
HUTCH WHAM INTL 7.625 DUE 04-09-2019	0.00%	CG4672UAA3
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	0.00%	C36179TQP3
SECRETARIA TESOIRO 6% GTD 15/08/2050 BRL'B'	0.00%	SB4VFQN6
WESTN GAS PARTNERS 5.5% DUE 08-15-2048	0.00%	SBFX84M5
EQUITY RESIDENTIAL	0.00%	US29476L1070
NEXT PLC GBP0.10	0.00%	GB0032089863
ANTHEM INC 4.55% 03-01-2048	0.00%	SBGB6FS1
KEYENCE CORP	0.00%	JP3236200006
ABBOTT LABS 4.9% DUE 11-30-2046	0.00%	SBYQHX58
AMERIPRISE FINL 5.3% DUE 03-15-2020	0.00%	SB66NYK2
GAZ CAPITAL SA 5.15% SNR EMTN 11/02/26 USD	0.00%	SBJP600
WEST FRASER TIMBER CO	0.00%	CA9528451052
DELUXE CORP	0.00%	US2480191012
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	C31416XHP8
BIC	0.00%	FR0000120966
TOKIO MARINE HOLDINGS	0.00%	JP3910660004
EAST WEST BANCORP INC	0.00%	US27579R1041
BANK AMER CORP 3.95% DUE 04-21-2025	0.00%	SBWX8CH5
PVTPL PROSPER MARKETPLACE SER 18-1A CL A 3.11% 06-17-2024	0.00%	SBF4J3S6
WINNEBAGO INDUSTRIES INC	0.00%	US9746371007
APPLE INC 2.85% DUE 02-23-2023	0.00%	SBYN2GL3
TELEFONICA EMISION 1.447% GTD SNR 22/01/27 EUR	0.00%	SBDDYBK6
EATON VANCE CORP	0.00%	US2782651036
GERMAN POSTAL PENS 3.75% A/BKD 18/01/2021 EUR	0.00%	SB0CDYGO
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025	0.00%	SBVS32Y5
CITIGROUP INC 3.887% 01-10-2028	0.00%	SBDDXTT8
EXEDY CORP	0.00%	JP3161160001
HUDSON PACIFIC PROPERTIES	0.00%	US4440971095
EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028	0.00%	SBFXB07
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.00%	SBWSZ9C5
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.00%	SBDD99P2
QUEST DIAGNOSTICS 3.45% DUE 06-01-2026	0.00%	SBYQ6DV1
AMERN INTL GROUP 4.75% DUE 04-01-2048	0.00%	SBFXCMM3
SNAM SPA 1.25% SNR EMTN 28/08/25 EUR	0.00%	SBJ5CP75
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00%	C31417YVV5
FIRSTENERGY CORP 4.85% 07-15-2047	0.00%	SBDC3P80
BLOOMIN BRANDS INC	0.00%	US0942351083
TENCENT HLDGS LTD 3.595% 01-19-2028	0.00%	SBYVW1J8
MICRON TECH INC 4.64% DUE 02-06-2024	0.00%	SBJH7G20
MEDIOBANCA BANCA DI ITL	0.00%	IT0000062957
ING GROEP N.V. 1.125% SNR 14/02/2025 EUR	0.00%	SBD96JG8
SONOCO PRODUCTS CO	0.00%	US8354951027
VERTEX PHARMACEUTICALS INC	0.00%	US92532F1003
LAMB WESTON HOLDINGS INC	0.00%	US5132721045
TONGDA GROUP HOLDINGS LTD	0.00%	KYG8917X1218
SANMINA CORP COM USD 0.0	0.00%	US8010561020
FACTSET RESEARCH SYSTEMS INC	0.00%	US3030751057
JOHNSON & JOHNSON 5.95% DUE 08-15-2037	0.00%	SBG48XN5
ELECTRIC POWER DEVELOPMENT CO LTD	0.00%	JP3551200003

ONEMAIN DIRECT 2.82% DUE 07-15-2024	0.00% C68267CAC2
COMCAST CORP NEW 4.6% 10-15-2038	0.00% C20030NCL3
TGS NOPEC GEOPHYSICAL COMPANY	0.00% NO0003078800
WESTN GAS PARTNERS 5.3% 03-01-2048	0.00% C958254AJ3
BELGIUM(KINGDOM) 2.15% BDS 22/06/66 EUR0.01	0.00% SBD5YBH1
BANK AMER CORP 3.248% DUE 10-21-2027	0.00% SBD5FYQ4
FUT JUN 19 EUR FOAT	0.00% C999599GH0
CROWN CASTLE INTL CORP 4.3% 02-15-2029	0.00% SBGQPWW6
RELIANCE STEEL & ALUMINUM CO	0.00% US7595091023
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00% C31417YW52
CMO GS MTG SECS TR 2015-GC30 CL A-4 3.382% DUE 05-10-2050	0.00% SBYT5F86
KLEPIERRE- EUR4	0.00% FR0000121964
U S BANCORP MEDIUM 2.375% DUE 07-22-2026	0.00% SBD6P612
GLOBAL BRASS AND COPPER HOLDINGS INC	0.00% US37953G1031
NEW MEDIA INVESTMENT GROUP INC	0.00% US64704V1061
VA ELEC & PWR CO 4.6% DUE 12-01-2048	0.00% SBYQM375
AROUNDTOWN SA	0.00% LU1673108939
HASBRO INC	0.00% US4180561072
SEIKO EPSON CORPORATION	0.00% JP3414750004
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BEO	0.00% C3128P8BL4
LITE ON TECHNOLOGY CORP	0.00% TW0002301009
MPLX LP 4.8% 02-15-2029	0.00% SBYW3N72
CACTUS INC	0.00% US1272031071
FUJI FILM HOLDINGS CORP	0.00% JP3814000000
CENTENE CORPORATION	0.00% US15135B1017
TIFFANY & CO	0.00% US8865471085
DAICEL CORPORATION	0.00% JP3485800001
IREN SPA	0.00% IT0003027817
SPAIN(KINGDOM OF) 2.7% BDS 31/10/2048 EUR1000	0.00% SBFX1703
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00% C3137ANKYO
NOVATEK PJSC	0.00% US6698881090
YANGZIJIAN SHIPBUILDING NPV	0.00% SG1U76934819
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00% C3140E47L5
AVEVA GROUP PLC	0.00% GB00BBG9VN75
KFC HOLDINGS JAPAN LTD	0.00% JP3702200001
CMO UBS-BARCLAYS COML MTG TR 2012-C3 CL A-4 3.091% DUE 08-10-2049 BEO	0.00% SB7RNML5
GRANGES AB	0.00% SE0006288015
SYSTEMA CORP NPV	0.00% JP3351050004
CR AGRICOLE 2.625% 29/01/2048	0.00% SBF11YR1
NATIONAL EXPRESS GROUP PLC	0.00% GB0006215205
HENGAN INTERNATIONAL GROUP COMPANY LIMITED	0.00% KYG4402L1510
WELLS FARGO COML 3.617% DUE 09-15-2057	0.00% C94989VAD1
HOEGH LNG PARTNERS LP	0.00% MHY3262R1009
KESKO OYJ-B SHS	0.00% FI0009000202
EXXON MOBIL CORP 3.043% DUE 03-01-2026	0.00% SBYD0F7
PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CLS X FLTG 07-15-2031	0.00% C26251NAA8
INTERTEK GROUP INC	0.00% GB0031638363
NETAPP INC	0.00% US64110D1046
VICI PROPERTIES INC	0.00% US9256521090
MERITAGE HOMES CORPORATION	0.00% US59001A1025
HKD BNP PARIBAS A/C	0.00%
AVIVA 3.875%-FRN SUB 03/07/44 EUR	0.00% SBNN83X5
FEDERATED INVESTORS INC - CLASS B	0.00% US3142111034
WMGUI3 Collateral Account	0.00%
NEUROCRINE BIOSCIENCES INC 2.25% 05-15-2024	0.00% SBG13NK0
PRUDENTIAL FINL INC 4.5% DUE 09-15-2047	0.00% SBYWJV76
DEUTSCHE BANK AG (REG)	0.00% DE0005140008
PVTPL ANHEUSER-BUSCH COS LLC/ANHEUSER-BUSCH 4.9% 02-01-2046	0.00% SBGTOPJ6
TECAN GROUP AG	0.00% CH0012100191
CHINA GENERAL PLASTICS CORP	0.00% TW0001305001
BURBERRY GROUP PLC	0.00% GB0031743007
CMO COMM 2013-LC6 MTG TR COML PASSTHRU CL A-4 2.941 01-10-2046	0.00% SB9CPGR4
PEUGEOT SA	0.00% FR0000121501
WESTPAC TERM DEPOSIT 2.73% MATURING 03/07/2019	0.00% DU0TZ19703C9
ADVANCED MICRO DEV	0.00% US0079031078
MEDTRONIC GLOBAL HLDGS 1.625% 03-07-2031	0.00% SBJR2131
EXETER AUTOMOBILE RECEIVABLES SER 18-1A CL C 3.03% 01-16-2023	0.00% C301656AE4
UBS AG AUSTRALIA 4.0% 27/08/2019	0.00% SBQ5BQ34
CAPRI HOLDINGS LTD COM NPV	0.00% VGG1890L1076
REGENERON PHARMACEUTICALS INC	0.00% US75886F1075
INVINCIBLE INVESTMENT CORP REIT	0.00% JP3046190009
PORSCHE AUTOMOBIL HOLDING SE	0.00% DE000PAH0038
CERNER CORP COM USD0.01	0.00% US1567821046
CMO COMM MTG TR SER 2013-CCRE6 CL A-4 3.101% DUE 03-10-2046	0.00% SB9CTSH0
JPMORGAN CHASE & CO 1.638%-FRN GTD 18/05/28 EUR	0.00% SBZ4F9B9
ENTRA ASA	0.00% NO0010716418

SINO LAND CO LTD HKG	0.00%	HK0083000502
CANADIAN APARTMENT PROPERTIES REITS	0.00%	CA1349211054
SPARK INFRASTRUCTURE LTD	0.00%	AU000000SK17
SIAS SPA	0.00%	IT0003201198
Malaysian ringgit	0.00%	
INSIGHT ENTERPRISES INC	0.00%	US45765U1034
TELKOM SA LTD	0.00%	ZAE000044897
CARNIVAL CORP USD	0.00%	PA1436583006
PTT PUBLIC COMPANY THB10	0.00%	TH0646010R18
SHINKO ELECTRIC INDUSTRIES	0.00%	JP3375800004
ATOS SE	0.00%	FR0000051732
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 07-15-2050	0.00%	SBGSNBM1
CHUNGHWA TELECOM CO LTD	0.00%	TW0002412004
DENNYS CORPORATION	0.00%	US24869P1049
KONINKLIJKE VOPAK NV	0.00%	NL0009432491
CH ROBINSON WORLDWIDE INC	0.00%	US12541W2098
CASTELLUM AB	0.00%	SE0000379190
HITACHI CHEMICAL	0.00%	JP3785000005
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	C31418BMM5
Australian Dollar Custodial Account – MMF Australian Direct Property Fund	0.00%	
GS MTG SECS SER 14-GC18 CL A4 4.074% DUE 01-10-2047	0.00%	SBYV55G2
MITSUI & CO LTD JPY	0.00%	JP3893600001
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
BSTN SCIENTIFIC 4.55% DUE 03-01-2039	0.00%	SBJ8J3K2
GBP BNP PARIBAS A/C	0.00%	
CHARTER 5.375% 05-01-2047	0.00%	SBFF9P78
CMO UBS-BARCLAYS COML MTG TR 2013-C5 CL A-4 3.1847% 03-10-2046	0.00%	SB9GQG39
COMFORTDELGRO CORP LTD	0.00%	SG1N31909426
ABC-MART INC	0.00%	JP3152740001
SUMITOMO RUBBER INDUSTRIES	0.00%	JP3404200002
INGREDION INC COM USD 0.01	0.00%	US4571871023
LANDWIRT RENTENBK 5.5% GTD SNR 29/03/2022 AUD	0.00%	SB7LF8C0
NATIXIS	0.00%	FR0000120685
DONALDSON COMPANY INC	0.00%	US2576511099
PETROLEOS MEXICANO 6.5%BDS 13/3/27 USD10000	0.00%	SBG10BH4
BONOS Y OBLIG DEL ESTADO 3.8% 30/04/2024	0.00%	SBLMPOP4
BRIT COLUMBIA(PROV 0.875% SNR 08/10/2025EUR	0.00%	SBZ9MQ03
NEW ZEALAND(GOVT) IDX/LKD BDS 20/09/2030NZD	0.00%	S3A4NZLW
CMO UBS-BARCLAYS COML MTG TR SER 2012-C4 CL A-5 2.8502% 12-10-2045	0.00%	SB8BQ552
RECORDATI SPA - NEW	0.00%	IT0003828271
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.00%	SBZ56WC3
FHLMC GOLD C09063 4 08-01-2044	0.00%	C31292SB82
TELEPHONE AND DATA SYSTEMS	0.00%	US8794338298
ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	0.00%	CA0194561027
BANCO SANTANDER CENTRAL HISP	0.00%	ES0113900J37
GENERAL MTRS CO 5.4% 04-01-2048	0.00%	SBD93Q91
HIGHLAND GOLD MINING LIMITED	0.00%	GB0032360173
UBS COML MTG TR 3.426% DUE 08-15-2050	0.00%	C90276GAS1
ERSTE GROUP BANK AG	0.00%	AT0000652011
CSAIL 2015-C4 COML 3.8079% DUE 11-15-2048	0.00%	SBYWHWS8
PROVIDENT FINANCIAL SERVICES	0.00%	US74386T1051
SKY PERFECT JSAT HOLDINGS	0.00%	JP3396350005
CSW INDUSTRIALS INC	0.00%	US1264021064
CDS / STS ICE_GOLDUS 20/06/2024 99D0FHIA4	0.00%	S9J6TF0L
KREDITANST FUR WIE 6% GTD SNR MTN 20/08/20 AUD	0.00%	SB5790J3
CROWN AMERS LLC CAP CORP I 4.5 DUE 01-15-2023 REG	0.00%	SBGY5X14
REPUBLIC OF COLOMBIA 7.5 DUE 08-26-2026 REG	0.00%	SBDKDS2
TELEKOM AUSTRIA AG	0.00%	AT0000720008
Polish zloty	0.00%	
PVTPPL BAUSCH HEALTH COS INC FIXED 5.75% 08-15-2027 BEO	0.00%	C071734AC1
CABLE ONE INC COM USD1	0.00%	US12685J1051
MOBILEIRON INC	0.00%	US60739U2042
PENNYMAC MORTGAGE INVESTMENT TRUST	0.00%	US70931T1034
Income Due - EUR	0.00%	
EUROFIMA 5.5% 30/06/2020	0.00%	S6A3CU5U
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
CATERPILLAR INC	0.00%	US1491231015
AMADEUS IT HLDGS	0.00%	ES0109067019
EURONEXT NV	0.00%	NL0006294274
ALLERGAN PLC COM	0.00%	IE00BY9D5467
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00%	C3140FFLC3
BANK OF ENG LONDON 2.5% SNR 05/03/2021 USD1000	0.00%	SBDDJJN0
SAFESTORE HOLDINGS PLC	0.00%	GB00B1N7Z094
FRESENIUS MEDICAL CARE AG & CO	0.00%	DE0005785802
SCHWAB (CHARLES) CORP	0.00%	US8085131055
TENABLE HOLDINGS INC	0.00%	US88025T1025

EVERGY INC COM NPV	0.00%	US30034W1062
GUNMA BANK JPY50	0.00%	JP3276400003
Australian Dollar Custodial Account – MIF Direct Property	0.00%	
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00%	C3138LTX60
WABASH NATIONAL CORP	0.00%	US9295661071
MITSUBISHI ELECTRIC	0.00%	JP3902400005
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio	0.00%	
KRONOS WORLDWIDE INC	0.00%	US50105F1057
TRINSEO SA	0.00%	LU1057788488
ROBERT HALF INTL INC	0.00%	US7703231032
HCP INC	0.00%	US40414L1098
GEBERIT AG-REG	0.00%	CH0030170408
CMO COMM 2015-DC1 MTG TR COML MTG SER 15-DC1 CL A5 3.35% 02-10-2048	0.00%	SBYTWQB7
AT&T INC 4.5% DUE 03-09-2048	0.00%	SBD3HCY6
GENWORTH MI CANADA INC	0.00%	CA37252B1022
UNION PAC CORP 4.3% 03-01-2049	0.00%	SBGLC062
COOPER STANDARD HOLDINGS INC	0.00%	US21676P1030
HEIWA REAL ESTATE NPV	0.00%	JP3834800009
KLA TENCOR CORP COM USD0.001 TEMP	0.00%	DU02480138D6
RELX CAP INC 4.0% 03-18-2029	0.00%	SBJY77L9
CZECH REP 4.7% 12/09/2022	0.00%	SB243Y73
INFOSYS LTD	0.00%	US4567881085
S CAROLINA ELEC & 6.625% DUE 02-01-2032	0.00%	SBG49361
CENTRICA PLC	0.00%	GB00B033F229
SOFTWARE AG	0.00%	DE000A2GS401
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	C3140GT7A2
WATERSTONE FINANCIAL INC	0.00%	US94188P1012
AIR PROD & CHEMS INC COM USD	0.00%	US0091581068
UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	0.00%	SB8GKL51
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020	0.00%	SBY9M59
TATE & LYLE PLC GBP	0.00%	GB0008754136
BRITVIC PLC	0.00%	GB00B0N8QD54
WELLINGTON DRIVE TECHNOLOGIES LIMITED	0.00%	NZWDTE0002S1
MIZUHO BANK LTD RT 2.4% DUE 26/03/2020	0.00%	SBWY259
MIZUHO BANK LTD 2.4% 03-26-2020	0.00%	SBWY259
FRONTIER REAL ESTATE INVEST	0.00%	JP3046200006
DNO INTERNATIONAL ASA	0.00%	NO0003921009
REGIS RESOURCES LTD	0.00%	AU000000RRL8
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	0.00%	SBHHK982
CMO COMM 2014-CCRE21 MTG TR MTG PASS THRU CTF CL A-3 3.528 DUE 12-10-2047 REG	0.00%	SBYTWQ73
WFRBS COML MTG TR 3.607% DUE 11-15-2047	0.00%	C92939KAE8
TAUBMAN CENTERS INC	0.00%	US8766641034
CROSS HARBOUR HOLDINGS LTD	0.00%	HK0032009356
ANIXTER INTERNATIONAL INC COM	0.00%	US0352901054
MATERION CORP	0.00%	US5766901012
LEGGETT & PLATT INCORPORATED USD0.01	0.00%	US5246601075
IDEXX LABORATORIES INC	0.00%	US45168D1046
INTERSHOP HOLDING AG	0.00%	CH0273774791
VODACOM GROUP PTY LTD	0.00%	ZAE000132577
TSUBAKIMOTO CHAIN CO	0.00%	JP3535400000
NOBLE CORP PLC COM USD0.01	0.00%	GB00BFG3KF26
MULTICHOICE GROUP LTD	0.00%	ZAE000265971
GENERAL ELEC CO 4.125% DUE 10-09-2042	0.00%	SB7T4807
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
ORACLE CORPORATION JAPAN	0.00%	JP3689500001
TRUSTMARK CORP	0.00%	US8984021027
NU SKIN ENTERPRISES INC - CLASS A	0.00%	US67018T1051
HEMFOSA FASTIGH AB NPV	0.00%	SE0007126115
BSTN SCIENTIFIC 4% DUE 03-01-2029	0.00%	SBJ8J3M4
TRIMAS CORP	0.00%	US8962152091
PARK HOTELS & RESORTS INC	0.00%	US7005171050
LINCOLN ELECTRIC HOLDINGS INC	0.00%	US5339001068
LONDON STOCK EXCHANG	0.00%	GB00B0SWJX34
USS CO LTD	0.00%	JP3944130008
METTLER TOLEDO INTL	0.00%	US5926881054
GENESIS ENERGY LP	0.00%	US3719271047
TYSON FOODS INC 5.1% 09-28-2048	0.00%	SBFZZ2V9
CMO MORGAN STANLEY CAP I TR 2016-UBS12 COM CL A-3 3.337 DUE 12-15-2049 REG	0.00%	C61691EAZ8
WPP 2012 PLC ORD GBP 0.10	0.00%	JE00B8KF9B49
CURTISS-WRIGHT CORP	0.00%	US2315611010
FRAPORT AG	0.00%	DE0005773303
HITACHI LTD	0.00%	US4335785071
KITZ CORPORATION	0.00%	JP3240700009
GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV - ADR	0.00%	US4005061019
UPM-KYMMENE FIM10	0.00%	FI0009005987
KINGFISHER PLC GBP0.1571	0.00%	GB0033195214

CANADIAN PACIFIC RAIL LTD	0.00%	CA13645T1003
PHYSICIANS REALTY TRUST	0.00%	US71943U1043
GENTHERM INC	0.00%	US37253A1034
KAKIYASU HONTEN CO LTD	0.00%	JP3206500005
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	0.00%	US0256762065
FEDERAL HOME LN MTG SER 4670 CL TY 3.0% 03-15-2047	0.00%	C3137BWF3
MITSUBISHI CHEMICAL HOLDINGS CORPORATION	0.00%	JP3897700005
CVS HEALTH CORP	0.00%	US1266501006
MORGAN STANLEY BK 3.766% DUE 11-15-2046	0.00%	C61763BAT1
HANG SENG BANK HKD5	0.00%	HK0011000095
TLG IMMOBILIEN AG	0.00%	DE000A12B8Z4
TOSOH CORPORATION	0.00%	JP3595200001
JAPAN EXCHANGE GROUP INC	0.00%	JP3183200009
CABOT OIL AND GAS CORP	0.00%	US1270971039
CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG	0.00%	SB8XYHS1
UNION PAC CORP 4.5% 09-10-2048	0.00%	SBYZGKF5
IBERIABANK CORP	0.00%	US4508281080
WELLS FARGO COML 2.918% DUE 10-15-2045	0.00%	SB43V397
RYDER SYS INC USD	0.00%	US7835491082
HUNGARY(REP OF) 2.5% BDS 24/10/24 HUF10000	0.00%	SBFYGT12
GEN MTRS FINL CO FIXED 4.15% 06-19-2023	0.00%	SBGB6GB1
KEPPEL INFRASTRUCTURE TRUST	0.00%	SG1U48933923
APA GROUP	0.00%	AU000000APA1
THE ISRAEL CORPORATION LIMITED	0.00%	IL0005760173
SHINKIN CENTRAL BANK	0.00%	JP3429200003
Singapore dollar	0.00%	
ANSYS INC	0.00%	US03662Q1058
PRESTIGE CONSUMER HEALTHCARE INC	0.00%	US74112D1019
COVENTRY BS 1.875% SNR 24/10/2023 GBP	0.00%	SBF4WC00
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	0.00%	SBYQCMF6
NAVIENT CORP	0.00%	US63938C1080
BANK OF IRELAND GR E	0.00%	IE00BD1RP616
AXIS CAPITAL HOLDING	0.00%	BMG0692U1099
UNITEDHEALTH GROUP 3.75% 10-15-2047	0.00%	SBYZLN95
ENERGY TRANSFER 6% DUE 06-15-2048	0.00%	SBFXCN75
CREDIT SUISSE GROUP CHF3.00	0.00%	CH0012138530
FIRST INDUSTRIAL REALTY TRUST	0.00%	US32054K1034
L'OREAL	0.00%	FR0000120321
AEROJET ROCKETDYNE HOLDINGS INC	0.00%	US0078001056
LANCASTER COLONY CORP	0.00%	US5138471033
RAVEN INDUSTRIES INC	0.00%	US7542121089
UNIBAIL RODAMCO WESTFIELD	0.00%	FR0013326246
US FEDERAL TREASURY BILLS 0% 04-09-2019	0.00%	SBFMWW79
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
LIFESTYLE INTERNATIONAL HOLDINGS LTD	0.00%	KYG548561284
GEORGIA PWR CO 4.75% DUE 09-01-2040	0.00%	SB5YFYT2
XS1749436561 ELN AL RAJHI BANK 190121 HSBC	0.00%	XS1749436561
Australian Dollar Custodial Account – MMF Global Unlisted Infrastructure Fund	0.00%	
PANDORA	0.00%	DK0060252690
CARREFOUR SA	0.00%	FR0000120172
DRAX GROUP PLC	0.00%	GB00B1VNSX38
NOVOZYMES A/S SER`B`DKK2	0.00%	DK0060336014
CELESIO AG	0.00%	DE000CLS1001
Norwegian krone	0.00%	
Challenger Harris Global Sovereign Bond Trust	0.00%	
TANGER FACTORY OUTLET CENTER	0.00%	US8754651060
HILTON GRAND VACATIONS INC	0.00%	US43283X1054
PVTP PAN THER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026	0.00%	SBJOM451
NIPPON SANSO CORORATION	0.00%	JP3711600001
CRANE CO	0.00%	US2243991054
ASR NEDERLAND NV	0.00%	NL0011872643
CARGURUS INC	0.00%	US1417881091
KUWAIT (STATE OF) 2.75% SNR MTN 20/03/22USD	0.00%	SBF1TFY9
ENERGIAS DE PORTUGAL SA	0.00%	PTEDPOAM0009
AMERICAN WATER WORKS CO INC	0.00%	US0304201033
HCA INC 5.875% DUE 02-01-2029	0.00%	SBFMYOT3
APPLE HOSPITALITY REIT INC	0.00%	US03784Y2000
WASHINGTON PRIME G COM USD0.0001	0.00%	US93964W1080
THOR INDUSTRIES INCORPORATED	0.00%	US8851601018
CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047	0.00%	C12632QAX1
ENEL FIN INT NV 1.5% GTD SNR 21/07/2025 EUR	0.00%	SBJCY1Z4
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	C3140H6C80
JAPAN LOGISTICS FUND INC	0.00%	JP3046230003
AEON CO LTD	0.00%	JP3388200002
PINNACLE WEST CAPITAL	0.00%	US7234841010
MORGAN STANLEY 3.526% DUE 12-15-2047	0.00%	SBYV55J5

CSAIL 2016-C7 COML 3.502% DUE 11-15-2049	0.00% SBDR6MR2
KERRY PROPERTIES LTD	0.00% BMG524401079
FHLMC GOLD Q41008 3.5 06-01-2046	0.00% C3132WEDN9
WELLS FARGO COML 3.29% DUE 05-15-2048	0.00% C94989JAY2
INDUSTRIAL AND INFRAREIT	0.00% JP3046500009
GEO GROUP INC	0.00% US36162J1060
NEWS CORP	0.00% US65249B1098
CARSALES COM LTD	0.00% AU000000CAR3
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BEO	0.00% C3128P8CC3
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	0.00% SBYZKXZ8
APPFOLIO INC ORD	0.00% US03783C1009
JAPAN POST BANK CO LTD	0.00% JP3946750001
VALOR HOLDINGS CO LTD	0.00% JP3778400006
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00% C36179TCW3
E ON SE	0.00% US2687801033
RICOH CO JPY50	0.00% JP3973400009
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	0.00% SBG08PD3
ESSILORLUXOTTICA EURO.18	0.00% FR0000121667
WHEELLOCK & CO LTD	0.00% HK0020000177
AIRBUS GROUP NV	0.00% US0092791005
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00% C31409JTQ3
FHLMC GOLD J17644 3.5 01-01-2027	0.00% C3128PXP59
REALOGY HOLDINGS CORP	0.00% US75605Y1064
SPX CORP	0.00% US7846351044
ISRAEL CHEMICALS LIMITED	0.00% IL0002810146
YORKSHIRE B/S FRN GTD SNR SEC 11/2023 GBP	0.00% SBG481V9
JXTG HOLDINGS INC	0.00% JP3386450005
VALEO 1.5% SNR EMTN 18/06/25 EUR	0.00% SBF2G680
BBVA(BILB-VIZ-ARG) 1.125% BDS 28/02/24 EUR1000	0.00% SBJ7Q0N6
MEDIASET ESPANA COMUNICACION SA	0.00% ES0152503035
CHOICE HOTELS INTERNATIONAL INC	0.00% US1699051066
MITSUBISHI UFJ FINANCIAL	0.00% JP3902900004
INTER AMERN DEV BK GLOBAL MEDIUM TERM BK TRANCHE # TR 00025 DUE 01-15-2022	0.00% C45818WBA3
ASIAN DEV BK SR NT VAR RT DUE 06-16-2021REG	0.00% C045167DP5
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.00% C67102SAS3
EUROPEAN BK RECON & DEV VAR 05-11-2022	0.00% C29874QDM3
XINYI GLASS HOLDINGS CO LTD	0.00% KYG9828G1082
MONGOLIA (GOVT OF) 10.875% SNR 06/04/2021 USD	0.00% SBYZC150
CHUBU ELECTRIC POWER CO INC	0.00% JP3526600006
KKR REAL ESTATE FINANCE TRUST INC	0.00% US48251K1007
CENTRAL SECURITY PATROLS CO LTD	0.00% JP3425400003
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	0.00% SB8BHLQ8
COMPUTERSHARE LTD	0.00% AU000000CPU5
PARGESA HOLDING SA-BR	0.00% CH0021783391
CMO COMM 2013-CCRE8 MTG TR COML MTG PASSTHRU CTF CL A-4 3.334 6-10-2046	0.00% C12625KAD7
MONCLER SPA	0.00% IT0004965148
MYLAN NV EURO.01	0.00% NL0011031208
BRAZILIAN ELECTRIC POWER CO	0.00% US15234Q2075
KREDITANST FUR WIE 1.5% BDS 20/04/20	0.00% SBW4P2R5
CMO WFRBS COML MTG TR 2012-C10 WFRBS MTGTR 2012-C10 CL A3 2.875 12-15-45	0.00% SB92V3Y8
LLOYDS BANKING GROUP PLC 7.0% 29/12/2049	0.00% S5A55WCU
KOMMUNALBANKEN AS 6.5% BDS DUE 12/04/2021	0.00% SB576ZM2
OKINAWA ELEC POWERNPV	0.00% JP3194700005
INTERNATIONAL PERSONAL FINANCE PLC	0.00% GB00B1YKGO49
DULUX GROUP LIMITED ORDINARY FULLY PAID	0.00% AU000000DLX6
FORWARD AIR CORPORATION	0.00% US3498531017
KINDER MORGAN INC 5.05% DUE 02-15-2046	0.00% SBW39342
MTS SYSTEMS CORP	0.00% US5537771033
GS ENGINEERING AND CONSTRUCTION CORP	0.00% KR7006360002
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00% C31418BQ90
CR SUISSE GUERNSEY MTN 1.75% 15/01/2021	0.00% SBJ0KJX8
BRIGHTHOUSE FINANCIAL INC	0.00% US10922N1037
INDITEX EURO.03 POST SUBD	0.00% ES0148396007
VMWARE INC-CLASS A	0.00% US9285634021
CMO WELLS FARGO MTG BACKED SECS 2005-AR2TR CL II-A-2 4.57 3-25-2035 REG	0.00% SB78PRS2
JYSKE REALKREDIT 1% CVD BDS 01/04/21 DKK0.01	0.00% SBYX4921
KERUR HOLDINGS LTD	0.00% IL0006210111
HCA INC 5.625% DUE 09-01-2028	0.00% SBYZLW98
DECKERS OUTDOOR CORP	0.00% US2435371073
TRANSOCEAN LTD	0.00% CH0048265513
WAL MART DE MEXICO	0.00% MX01WA000038
KENEDIX RETAIL REIT CORP	0.00% JP3047900000
DELEK LOGISTICS PA COM UNIT REPSTG LTD PARTNER	0.00% US24664T1034
BARCLAYS PLC 0.625% SNR 14/11/2023 EUR	0.00% SBF3FQK8
HERMES INTERNATIONAL	0.00% FR0000052292
ANGLO AMERICAN PLC	0.00% GB00B1XZS820

PVTPL CIFIC FDG SER 13-3RA CL C FLTG 04-24-2031	0.00%	SBFMHKD6
GREAT PORTLAND EST ORD	0.00%	GB00BF5H9P87
AAC TECHNOLOGIES H USD 0.01 B L 500	0.00%	KYG2953R1149
HYUNDAI MOBIS	0.00%	KR7012330007
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	0.00%	C3140H23B2
ESSA BANCORP INC	0.00%	US29667D1046
KOMMUNEKREDIT 1.625% SNR 01/06/2021 USD	0.00%	SBDB4RP5
HARUYAMA HOLDINGS INC	0.00%	JP3773600006
US BANK NATIONAL ASSN CINCINNATI DUE 04-26-2021 BEO	0.00%	SBD71716
WANT WANT CHINA HOLDINGS LTD	0.00%	KYG9431R1039
INTER PARFUMS INC	0.00%	US4583341098
SILICON WORKS CO LTD	0.00%	KR7108320003
WALT DISNEY COMPANY (THE) 4.75% 09-15-2044	0.00%	CU25497BH7
M6 METROPOLE TELEVISION	0.00%	FR0000053225
AVIVA 3.375%-FRN LT2 04/12/45 EUR	0.00%	SBYPCQ77
TELEFONICA EMISION 1.715% GTD SNR 12/01/28 EUR	0.00%	SBD9GWC5
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	C3140F4UB0
CVS HEALTH CORP 5.05% DUE 03-25-2048	0.00%	SBF4JKH4
Danish krone	0.00%	
CAIXABANK SA 1.125% SNR 17/05/2024 EUR	0.00%	SBF3X5W7
SYNTHOMER PLC	0.00%	GB0009887422
TELEFONICA EMISION 1.788% MTN 12/03/29 EUR1000	0.00%	SBJJMM14
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	C3138X5QA8
ASX LIMITED	0.00%	AU000000ASX7
SCHNEIDER ELECTRIC 2.95% SNR 27/09/22 USD2000	0.00%	SB8CMZM6
AMC ENTERTAINMENT HOLDINGS INC	0.00%	US00165C1045
MAXVALU TOKAI CO LTD	0.00%	JP3930400001
VOLKSWAGEN INTL 3.375%-FRN GTD SUB PERP EUR	0.00%	SBDZSRJ7
OKTA INC	0.00%	US6792951054
NYFOSA AB NPV	0.00%	SE0011426428
MOROCCO(GOVT OF) 4.25% BDS 11/12/2022 USD1000'REGS'	0.00%	SB81VVP9
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00%	AU000000WOW2
PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-2029	0.00%	C89852TAM0
KYUSHU ELECTRIC POWER	0.00%	JP3246400000
STRAUSS GROUP LTD	0.00%	IL0007460160
INTER AMERN DEV BK GLOBAL MEDIUM TERM BK TRANCHE # TR 00042 10-09-2020	0.00%	C45818WBT2
BP MIDSTREAM PARTNERS LP	0.00%	US0556EL1098
INTL CONS AIRLINE OR	0.00%	ES0177542018
CHF BNP PARIBAS A/C	0.00%	
EXPORT DEV CANADA FRN SNR 11/2020 USD200000	0.00%	SBD5H1V4
GENERAL MTRS FINL CO INC 3.95% 04-13-2024	0.00%	SBDVK8Z0
CLOSE BROTHERS GROUP PLC	0.00%	GB0007668071
KOMMUNALBANKEN AS FR SNR 09/21 USD100000'4785	0.00%	SBQQ1H74
TREND MICRO INCORPORATED	0.00%	JP3637300009
ROYAL BK OF CANADA 1.875%-FRN GTD 05/02/20 USD	0.00%	SBVV2368
APPLE INC NT FLTG RATE DUE 05-11-2022 REG	0.00%	SBDVJSL3
EUROPEAN INVT BK VAR 17/02/2020	0.00%	SBJT0F20
NED.FINANCE IDX/LKD EMTN 07/09/2021 USD	0.00%	S0A87PEU
GNMA POOL 5.5 09-15-2035 BEO	0.00%	C3622A2BQ4
ZHEJIANG EXPRESSWAY CO LTD	0.00%	CNE1000004S4
CHUGAI PHARMACEUTICAL JPY	0.00%	JP3519400000
KAKAKU.COM INC	0.00%	JP3206000006
CAP SA	0.00%	CLP256251073
FUT JUN 19 LIF LONG GILT	0.00%	C999599GH0
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	C3132WJEV9
CADENT FINANCE PLC 1.125% GTD SNR 22/09/21 GBP	0.00%	SBD87Z53
UNIVERSAL INSURANCE HOLDINGS INC	0.00%	US91359V1070
CENTAMIN PLC	0.00%	JE00B5TT1872
WILEY JOHN SONS CL-A	0.00%	US9682232064
WEC ENERGY GROUP INC	0.00%	US92939U1060
SYNCHRONY FINL 4.5% DUE 07-23-2025	0.00%	SBYTRVS4
LUMENTUM HLDGS INC .25% DUE 03-15-2024	0.00%	SBD4B140
PREFERRED APARTMENT COMMUNITIES INC	0.00%	US74039L1035
FORTINET INC	0.00%	US34959E1091
INDUSTRIVARDEN AB	0.00%	SE0000190126
BOLSAS Y MERCADOS ESPANOLES	0.00%	ES0115056139
M & T BANK CORPORATION	0.00%	US55261F1049
ZILLOW GROUP INC	0.00%	US98954M1018
DUNDEE PRECIOUS METALS INC	0.00%	CA2652692096
ROYAL MAIL PLC	0.00%	GB00BDVZY277
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUD1000	0.00%	SBGM0N77
WIHLBORGS FAST AB NPV POST SPLIT	0.00%	SE0011205194
DOMINICAN REPUBLIC 7.5% 06/05/2021	0.00%	SB87QFK1
FLUGHAFEN ZURICH AG	0.00%	CH0319416936
TIETO OYJ	0.00%	FI0009000277

METRO AG	0.00%	DE000BFB0019
GREECE(REP OF) 3.75% BDS 30/01/28 EUR1	0.00%	SBD2CBG7
TP ICAP PLC 5.25% SNR EMTN 26/01/24 GBP	0.00%	SBYX8815
CATCHER TECHNOLOGY CO LTD	0.00%	TW0002474004
NIKON CORPORATION JPY	0.00%	JP3657400002
BIG YELLOW GROUP PLC	0.00%	GB0002869419
AGUAS ANDINAS S.A.	0.00%	CL0000000035
NATIONAL INSTRUMENTS CORPORATION	0.00%	US6365181022
WELLS FARGO COML 3.664% DUE 09-15-2048	0.00%	C94989NBE6
SILTRONIC AG	0.00%	DE000WAF3001
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	0.00%	SBDZ78X5
INWIDO AB	0.00%	SE0006220018
WELLS FARGO COML 3.56% DUE 01-15-2059	0.00%	C94989YAZ6
BEIERSDORF AG	0.00%	DE0005200000
COVENTRY BLDG SOCIETY 2.5% 18/11/2020	0.00%	SBGDWSC2
TUPPERWARE BRANDS CORPORATION	0.00%	US8998961044
HELLA GMBH & CO.KG 1% SNR 17/05/2024 EUR1000	0.00%	SBZ6S4K0
FEDERAL SIGNAL CORP	0.00%	US3138551086
PROSIEBENSAT1 MEDI SE	0.00%	DE000PSM7770
RAMI LEVI	0.00%	IL0011042491
RADIANT OPTO-ELECTRONICS COR	0.00%	TW0006176001
HITACHI Y50	0.00%	JP3788600009
OASIS MIDSTREAM PARTNERS LP	0.00%	US67420T2069
UBS AG 4.75%-FRN SUB 12/02/26 EUR	0.00%	SBJT3KF7
GULF KEYSTONE PETROLEUM LTD	0.00%	BMG4209G2077
KADANT INC	0.00%	US48282T1043
HOKKAIDO GAS CO LTD	0.00%	JP3847000001
KUEHNE & NAGEL INTERNATIONAL AG	0.00%	CH0025238863
EURO INV BANK 7.2% SNR 09/07/19 DUAL CURR	0.00%	SBNN7718
WEYERHAEUSER CO USD	0.00%	US9621661043
OENON HOLDINGS INC	0.00%	JP3307400006
MALLINCKRODT PLC	0.00%	IE00BBGT3753
Outstanding Settlement Receipts - GBP	0.00%	
THULE GROUP AB	0.00%	SE0006422390
SPARTANNASH CO	0.00%	US8472151005
PVTPL BEAN CREEK CLO LTD/BEAN CREEK CLO LLC SER 15-1A CL AR FLTG 04-20-2031 BEO	0.00%	C07378WAQ1
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.00%	JP3580200008
ALAMO GROUP INC	0.00%	US0113111076
EIKA BOLIGKREDITT 3.25% EMTN 03/12/2019 NOK	0.00%	SB96ZMT4
BEACH ENERGY LTD	0.00%	AU0000000BPT9
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	0.00%	SBKRV265
GLOBAL PARTNERS LP	0.00%	US37946R1095
New Zealand Dollar Custodial Account – MITNZ Listed Property Portfolio	0.00%	
SK HYNIX INC	0.00%	KR7000660001
MOSAIC CO COM	0.00%	US61945C1036
DIGITAL EURO FINCO 2.5% BDS 16/01/26 EUR1000	0.00%	SBHPRMD1
ECOPETROL SA 5.875% 18/09/2023	0.00%	C279158AC3
ZEON CORP	0.00%	JP3725400000
FUTURES MARGIN-NZD	0.00%	
CMO JPMORGAN CHASE & CO SER 2012-LC9 CL A5 2.84% DUE 12-15-2047 REG	0.00%	SB8GJFN4
COMPAGNIE DES ALPES SA	0.00%	FR0000053324
DISCOVERY 6.35% DUE 06-01-2040	0.00%	C25470DAD1
PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 5.625 DUE 04-15-2020/03-22-2010 BEO	0.00%	SB4QRCP1
SOFINA SA	0.00%	BE0003717312
TURKIYE GARANTI BANKASI -ADR	0.00%	US9001487019
NHK SPRING CO LTD	0.00%	JP3742600004
CITIGROUP INC 5.5% DUE 09-13-2025	0.00%	SBDT7Y00
TELEFONICA(EUROPE) VAR UNDATED BDS EUR100000	0.00%	SBH3T3N6
PERU(REPUBLIC OF) 6.35% BDS 12/08/28 PEN1000 6.35% DUE 08-12-2028 REG	0.00%	SBDGL900
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	0.00%	SBC9SCG8
RLJ LODGING TRUST ORD	0.00%	US74965L1017
AEGON NV	0.00%	NL0000303709
NT Passive FX overlay 139% (Listed Property Portfolio)	0.00%	
HCA INC 6.5% GTD 15/02/2020 USD	0.00%	C404121AC9
PVTPL SPRINT NEXTEL CORP FORMERLY SPRINTCORP GTD NT 7 DUE 03-01-2020 BEO	0.00%	SB74C2G0
WOLTERS KLUWER NV	0.00%	US9778742059
GAZTRANSPORT ET TECHNIGAZ SA	0.00%	FR0011726835
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00%	C3140F8BQ9
TRANSCONTINENTAL - A	0.00%	CA8935781044
UNITE USAF II PLC BNDS 3.374% 30/06/2023	0.00%	SBBGTNH5
SHIZUOKA BANK LTD JPY	0.00%	JP3351200005
ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.00%	SBF08MW4
BUNZL FINANCE PLC 2.25% GTD SNR 11/06/25GBP	0.00%	SBYV3P66
GRAFTECH INTERNATIONAL LTD	0.00%	US3843135084
DEUTSCHE ANNINGTON FINANCE B.V 1.5% DUE 31/03/25	0.00%	SBWK22J2
SELP FINANCE SARL 1.25% GTD SNR 25/10/23EUR	0.00%	SBD3WZJ7

ARES COMMERCIAL REAL ESTATE CORP	0.00%	US04013V1089
TS TECH CO LTD	0.00%	JP3539230007
UOL GROUP LIMITED	0.00%	SG1S83002349
INTL BK FOR RECON & DEV MEDIUM TRANCHE #TR 00731 VAR 03-18-2020	0.00%	C45905UV43
WESTLAKE 4% DUE 10-16-2023	0.00%	C96042GAL6
COMWLTH BK TRANCHE # 2.125% 22/07/2020	0.00%	C20271BAF2
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
COMMSCOPE HOLDING COMPANY INC	0.00%	US20337X1090
NT Passive FX overlay 100% (Absolute Return Bond)	0.00%	
NEXTERA ENERGY CAP FLTG 09-03-2019	0.00%	SBFMJ0J8
JPMORGAN CHASE & FLTG RT 3.95663% DUE 10-29-2020	0.00%	SBYV13D3
Income Due - AUD	0.00%	
PVTPL APRES STATIC CLO 1 LTD/APRES STATIC SER 19-1A CL A2 FLTG 01-15-2027	0.00%	C03835JAC7
KINTETSU WORLD EXPRESS INC	0.00%	JP3262900008
GABSREGS DRYDEN 75 CLO D02/27/19 0.010% 29 01-16-2029	0.00%	CG2856AAB7
CITIGROUP COML MTG 3.575% DUE 05-10-2047	0.00%	C17322MAV8
OCEANEERING INTL INC	0.00%	US6752321025
AT&T INC FLTG RT 3.77663% DUE 06-12-2024	0.00%	SBYW4NZ3
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO 2015-1 SR SECD NT CL A-R FLTG 144A VAR	0.00%	C14311DAW6
NEMETSCHKE AG	0.00%	DE0006452907
INTERPUMP GROUP SPA	0.00%	IT0001078911
PVTPL BLUEMOUNTAIN CLOSR SR 12-2A CL B-R2 FLTG 11-20-2028	0.00%	C09626RAY1
PVTPL BLUEMOUNTAIN FUJI US CLO II LTD/BLUEMO SER-17-2A CL-C FLTG 10-20-2030 BEO	0.00%	C09629EAJ0
EXTENDED STAY AMERICA INC	0.00%	US30224P2002
ZURICH FINANCIAL SERVICES	0.00%	CH0011075394
MANTECH INTERNATIONAL CORP - CLASS A	0.00%	US5645631046
BROWN FORMAN CORP	0.00%	US1156372096
CATHAY GENERAL BANCORP	0.00%	US1491501045
GOLDCORP INC - CANADIAN LISTED	0.00%	CA3809564097
MORGAN STANLEY CAP 3.52999997139% DUE 06-15-2050	0.00%	C61691JAV6
JOHN LEWIS PLC 8.375% SNR 08/04/2019 GBP	0.00%	SB3KTDX1
MITCHELLS & BUT FIN 6.013% A/BKD 15/12/2030 GBP	0.00%	S3377927
CHEMOURS CO	0.00%	US1638511089
HALMA PLC	0.00%	GB0004052071
BP PRUDHOE BAY ROY UNITS OF BEN INT	0.00%	US0556301077
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	0.00%	SBD21LJ7
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	C31418CG40
EUGENE TECHNOLOGY CO LTD	0.00%	KR7084370006
ONO PHARMACEUTICAL CO LTD	0.00%	JP3197600004
CHINA CONSTRUCTION BANK	0.00%	CNE1000002H1
TOKYU CORP NPV	0.00%	JP3574200006
ESSILORLUXOTTICA UNSPON ADR EACH REP 0.5 ORD	0.00%	US2972842007
A AND D CO LTD	0.00%	JP3160130005
SPB 1 BOLIGKREDDIT 1.5% MTN 16/06/2021 NOK	0.00%	SBW1YQ73
CANARY WHARF FIN 2 5.952% M/BKD 22/10/2037 GBP	0.00%	S3053904
TTEC HLDGS INC COM	0.00%	US89854H1023
HACHIJUNI BANK LTD / THE	0.00%	JP3769000005
RIGHTMOVE ORD GBP	0.00%	GB00BGDT3G23
FNMA POOL #A08187 3% DUE 06-01-2027 BEO	0.00%	C3138MOCZ1
AOZORA BANK LTD	0.00%	JP3711200000
TIME WARNER CABLE 5.875% DUE 11-15-2040	0.00%	SB66BW80
ASSURED GUARANTY LTD	0.00%	BMG0585R1060
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	C3140FHLJ4
PROPETRO HOLDING CORP	0.00%	US74347M1080
FHLMC GOLD Q44452 3 11-01-2046	0.00%	C3132WH5N1
MOTABILITY OPERATIONS GR 1.625% 09/06/2023	0.00%	SBYZRYC3
WHITING PETROLEUM COM USD0.001	0.00%	US9663874090
PVTPL HALFMOON PARENT INC NT 144A 4.8% DUE 08-15-2038/09-17-2018 BEO	0.00%	SBZ0X3D7
HANG LUNG GROUP LTD	0.00%	HK0010000088
CVS HEALTH CORP 4.1% DUE 03-25-2025	0.00%	SBF4JKP2
EUTELSAT COMMUNICATIONS	0.00%	FR0010221234
FAIR ISAAC CORPORATION	0.00%	US3032501047
SINGAPORE GOVERNMENT 1.625% DUE 01/10/2019	0.00%	SBR4DWQ3
DORIC NIMROD AIR TWO LTD	0.00%	GG00B3Z62522
NATIONWIDE BUILDING SOCIETY 6.875% PERP GBP100000	0.00%	SBKGRP54
NIPPON TELEGRAPH AND TELEPHONE ADR	0.00%	US6546241059
CLEARWATER PAPER CORP	0.00%	US18538R1032
VERIZON FIXED 3.376% DUE 02-15-2025	0.00%	SBDD8108
EBARA FOODS INDUSTRY INC	0.00%	JP3165930003
AMERICAN INTERNATIONAL GROUP	0.00%	US0268747849
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M2 03-25-2049	0.00%	C35564LAH0
UBE INDUSTRIES LTD JPY	0.00%	JP3158800007
HOLTEK SEMICONDUCTOR INC	0.00%	TW0006202005
YAMABIKO CORP	0.00%	JP3943000004
PETRO-CDA 6.8% DUE 05-15-2038	0.00%	SB2RJ2C9
MAXIMUS INC COM NPV	0.00%	US5779331041

OESTERREICHISCHE POST	0.00%	AT0000APOST4
SEINO HOLDINGS CO LTD	0.00%	JP3415400005
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031	0.00%	SBFWSCQ6
New Zealand dollar	0.00%	
NORBORD INC	0.00%	CA65548P4033
SAUL CENTERS INC	0.00%	US8043951016
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00%	C31371NPJ8
ASTM SPA	0.00%	IT0000084027
AGEAS NPV POST SPLIT	0.00%	BE0974264930
AICA KOGYO CO LTD	0.00%	JP3100800006
PUBLIC SERVICE ENTERPRISE GROUP INC	0.00%	US7445731067
WILLIAM HILL PLC GBP.10	0.00%	GB0031698896
EMIS GROUP PLC	0.00%	GB00B61D1Y04
BUONI POLIENNALI TBOND 144A 3.85% 01/09/2049	0.00%	SBJJ05B9
NATURAL RESOURCE PARTNERS LP	0.00%	US63900P6088
CTEEP COMPANHIA DE TRANSMISSAO DE ENERGIA ELETRICA PAULISTA	0.00%	BRTRPLACNPR1
HSBC BANK 5.375%-FRN SUB 04/11/30 GBP	0.00%	SB03HC45
PVTPL CMO CN AVE SECS TR 2018-R07 NT CL 1M2 144A VAR RT DUE 04-25-2031 BEO	0.00%	SBGYBNP6
LEOPALACE21 CORP	0.00%	JP3167500002
FHLMC MULTICLASS SR 18-HRP2 CL M2 FLTG 144A 02-25-2047	0.00%	SBDF5BR3
LCM XIX LTD FLTG RT 0% DUE 07-15-2027	0.00%	C50188QAJ0
BANK OF KYOTO LTD	0.00%	JP3251200006
E L FINANCIAL CORPORATION LIMITED	0.00%	CA2685751075
FEDERAL REP OF ETHIOPIA 6.625% 11/12/24	0.00%	SBTC34Z2
HEXAGON AB-B SHS	0.00%	SE0000103699
SUMITOMO DAINIPPON PHARMA CO LTD	0.00%	JP3495000006
SECURE INCOME REIT PLC	0.00%	GB00BLMQ9L68
FALCK RENEWABLES SPA	0.00%	IT0003198790
COCHLEAR LIMITED	0.00%	AU000000COH5
TPG SPECIALITY LENDING INC	0.00%	US87265K1025
AEON HOKKAIDO CORP	0.00%	JP3860270002
DIAMOND OFFSHORE DRILLING	0.00%	US25271C1027
\$ GEN CORP NEW 4.15% DUE 11-01-2025	0.00%	SBYNBFS0
PVTPL FREDDIE MAC STACR TR SER 2018-DNA3 NT CL M-2 VAR RATE 09-25-2048	0.00%	SBGPKVG9
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 BEO	0.00%	C3132Y2HF6
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	0.00%	SB2NP6Q3
CMO COMM 2012-CCRE5 MTG TR MTG PASSTHRU CTF CL A-3 2.54% DUE 12-10-2045 REG	0.00%	SB945SQ5
AMERICAN ELECTRIC POWER CO INC PREF STCK	0.00%	SBJ320T4
INVESTEC 6.75%-FRN PERP GBP1000'REGS	0.00%	SBF4VWG3
BEST BUY CO INC 4.45% DUE 10-01-2028	0.00%	SBFZFBR8
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	0.00%	SBFWQ3V2
F.C.C. CO LTD	0.00%	JP3166900005
COVENTRY BLDG SOC 6.375% 31/12/2049	0.00%	S7A5CNBW
JACK HENRY & ASSOCIATES INC	0.00%	US4262811015
Swedish krona	0.00%	
AISIN SEIKI CO LTD	0.00%	JP3102000001
TIGER BRANDS LIMITED	0.00%	ZAE000071080
CIELO SA	0.00%	BRCIELACNOR3
FRANCE(GOVT OF) 0% T-BILL 06/11/2019 EUR1	0.00%	SBJFFKY6
BANNER CORPORATION	0.00%	US06652V2088
CONSOLIDATED COMMUNICATIONS HLDG INC	0.00%	US2090341072
SABRA HEALTHCARE REIT INC	0.00%	US78573L1061
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2 07-25-2031	0.00%	SBJJP6T9
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M1 03-25-2049	0.00%	SBJMFS90
FUT JUN 19 EURX EUR-BOBL	0.00%	C999599GH0
PVTPL OZLM LTD SER 14-7RA CL A1R FLTG 144A 07-17-2029	0.00%	C67108WBE8
DEMANT A S	0.00%	DK0060738599
US PHYSICAL THERAPY INC	0.00%	US90337L1089
ORIX JREIT INC	0.00%	JP3040880001
MARUZEN SHOWA UNYU CO LTD	0.00%	JP3876000005
GLOW ENERGY PLC	0.00%	TH0834010R10
FUT JUN 19 ME 10Y CDN BND	0.00%	C999599GH0
UMPQUA HOLDINGS CORP	0.00%	US9042141039
THE BUCKLE INC	0.00%	US1184401065
RAIFFEISEN INTL BANK HOLDING	0.00%	AT0000606306
RTL GROUP SA	0.00%	LU0061462528
PVTPL TACO BELL FDG LLC 2018-1 SR SECD NT CL A-2-I 144A 4.3% DUE 11-25-2048 BEO	0.00%	C87342RAD6
PHARMALLY INTERNATIONAL HOLDING CO LTD	0.00%	KYG7060F1019
LOUISIANA-PACIFIC CORP	0.00%	US5463471053
J & J SNACK FOODS CORP	0.00%	US4660321096
SILVERBACK FIN DAC 3.1261% 25/02/2037 EUR	0.00%	SBYPCQ22
SANLAM LIMITED	0.00%	ZAE000070660
INTERNATIONAL SPEEDWAY CORPORATION CLASS A	0.00%	US4603352018
SPAREBANK 1 1.75% DUE 11-15-2019	0.00%	C84650WAE6
OSISKO GOLD ROYALTIES LTD	0.00%	CA68827L1013
Australian Dollar Custodial Account – MIF Natural Resources	0.00%	

WEBSTER FINANCIAL CORP	0.00%	US9478901096
IG GROUP HOLDINGS PLC	0.00%	GB00B06QFB75
T MOBILE US INC COM USD0.0001	0.00%	US8725901040
RUBICON PROJECT INC	0.00%	US78112V1026
DR AUTO 4.09% DUE 06-15-2026	0.00%	SBJXMXQ2
TELEKOMUNIKASI IND SER B IDR50	0.00%	ID1000129000
GETLINK SE EUR 0.40	0.00%	FR0010533075
CORPORATE OFFICE PROPERTIES	0.00%	US22002T1088
SOMPO HOLDINGS INC NPV	0.00%	JP3165000005
ORANGE SA 4% 31/12/2049	0.00%	SBR17TC3
TELIA COMPANY AB	0.00%	SE0000667925
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00%	C80285HAG5
GREGGS PLC	0.00%	GB00B63QSB39
PETRONAS CHEMICALS GROUP BHD	0.00%	MYL518300008
DETOUR GOLD CORP	0.00%	CA2506691088
YUGOV PLC	0.00%	GB00B1VQ6H25
GLOBAL MEDICAL REIT INC	0.00%	US37954A2042
LIBERTY OILFIELD SERVICES INC	0.00%	US53115L1044
WILLIAM MORRISON SUPERMARKETS PLC	0.00%	GB0006043169
PVTPC CFC FUNDING LTD SER 17-3A CL A1 FRN07-20-2030	0.00%	C12548JAC6
A10 NETWORKS INC	0.00%	US0021211018
Brazilian real	0.00%	
BAUSCH HEALTH COMPCOM NPV	0.00%	CA0717341071
COCOS JAPAN CO LTD	0.00%	JP3297350005
ALLIED IRISH BANKS 4.125%-FRN LT2 26/11/25 EUR	0.00%	SBYTQCN3
CEMEX FINANCE LLC 6.0% 01/04/2024	0.00%	S0A54X1W
SHINSEI BANK LTD	0.00%	JP3729000004
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
HYSTER YALE MATLS COM USD 0.01 CL A	0.00%	US4491721050
PAREX RESOURCES INC	0.00%	CA69946Q1046
KUMAGAI GUMI CO LTD	0.00%	JP3266800006
PVPTL CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-1 07-25-2031	0.00%	SBJHJT36
FLEX LTD COM	0.00%	SG9999000020
INFORMA PLC 1.5% GTD SNR 05/07/2023 EUR	0.00%	SBFYDTB3
MAPFRE SA	0.00%	ES0124244E34
TOLL BROTHERS INC	0.00%	US8894781033
CHIBA BANK LTD JPY	0.00%	JP3511800009
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	0.00%	SBFW31L9
CENTERRA GOLD INC	0.00%	CA1520061021
COMMERCE BANCSHARES INCORPORATED	0.00%	US2005251036
SOULBRAIN CO LTD	0.00%	KR7036830008
REPUBLIC OF PERU 5.7% DUE 08-12-2024 REG	0.00%	SBSHZ2Y1
BOOZ ALLEN HAMILTON A CS USD	0.00%	US0995021062
ATCO LTD	0.00%	CA0467894006
PVTPC DB MASTER FIN LLC SR SECD NT CL A-2-II 144A 3.98% DUE 02-20-2045 BEO	0.00%	SBVFD4M0
HANG LUNG PROPERTIES LIMITED	0.00%	HK0101000591
FHLMC SER 18-HRP2 CL M3 FLTG 02-25-2047 REG	0.00%	SBJQZVB9
FHLMC GOLD Q45094 3 12-01-2046	0.00%	C3132WJU03
BRIDGESTONE CORP JPY50	0.00%	JP3830800003
CMO WELLS FARGO MTG BACKED SECS 2005-AR1CL IA1 VAR RT DUE 02-25-2035 REG	0.00%	SB1JD192
NATL AUSTRALIA BK 2.7% MTN 04/08/2020 AUD1000	0.00%	SBF54HD3
SIAM COMMERCIAL BANK PCL	0.00%	TH0015010R16
X 5 RETAIL GROUP NV-REGS GDR	0.00%	US98387E2054
FREDDIE MAC STACR TR SRS 19-DNA1 CL M2 01-25-2049	0.00%	SBJKFM67
MITSUBISHI GAS CHEMICAL CO	0.00%	JP3896800004
FUT JUN 19 SFE 10Y T-BOND	0.00%	C999599GH0
ASHTREAD GROUP PLC	0.00%	GB0000536739
SOFTBANK TECHNOLOGY CORP	0.00%	JP3436150001
BANK OF CHINA LTD HK	0.00%	CNE1000001Z5
PVTPC GREYWOLF CLO LTD SER 19-1A CL A2 FLTG 04-17-2030	0.00%	C39809TAC1
CHUBU STEEL PLATE CO LTD	0.00%	JP3524600008
FIRST CITIZENS BCSHS - CL A	0.00%	US31946M1036
MOROZOFF LIMITED NPV	0.00%	JP3927600001
MICROSOFT CORP 2% SNR 08/08/2023 USD2000	0.00%	SBDCBCP0
AWA BANK LTD	0.00%	JP3126800006
REPUBLIC OF ECUADOR 10.5% 24/03/2020	0.00%	CP8055QDQ2
BBVA(BILB-VIZ-ARG) 5.875%-FR T1 PERP EUR200000	0.00%	SBZ12TG8
TWD BNP PARIBAS A/C	0.00%	
MIXI INC NPV	0.00%	JP3882750007
AKELIUS RESIDENTIAL PROPERTY PUBL AB	0.00%	SE0005936713
PLAYTECH ORD NPV	0.00%	IM00B7S9G985
ENDESA SA	0.00%	ES0130670112
STEP CO LTD	0.00%	JP3399700008
AES CORP	0.00%	US00130H1059
METHANEX CORPORATION	0.00%	CA59151K1084
MACQUARIE MEX REAL ESTATE	0.00%	MXCFFI0U0002

FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00%	C31418AD54
FOMENTO ECON MEXIC 1.75% SNR 20/03/2023 EUR	0.00%	SBYY9475
TOCALO CO LTD	0.00%	JP3552290003
JOYFULL CO LTD	0.00%	JP3392900001
NEOPOST SA	0.00%	FR0000120560
AMERICREDIT 3.62% DUE 03-18-2025	0.00%	C03066GAG4
CACI INTERNATIONAL INC - CLASS A	0.00%	US1271903049
FUJISHOJI CO LTD	0.00%	JP3814600007
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	C31417CRL1
WALT DISNEY COMPANY (THE) 5.4% 10-01-2043	0.00%	CU25497BG9
TRANSALTA RENEWABLES INC	0.00%	CA8934631091
MONEYSUPERMARKET.COM	0.00%	GB00B1ZBKY84
WISOL CO LTD	0.00%	KR7122990005
SCHAEFFLER AG	0.00%	DE000SHA0159
ESSENTIAL PROPERTIES REALTY TRUST INC	0.00%	US29670E1073
EVO PAYMENTS INC	0.00%	US26927E1047
JBS INVESTMENTS GMBH 7.25% 03/04/2024	0.00%	SBLBNF09
FIAT CHRYSLER AUTO 4.5% SNR 15/04/20 USD200000	0.00%	SBYV7ZT1
CAPITALAND LIMITED	0.00%	SG1J27887962
INTERNATIONAL SEAW COM NPV	0.00%	MHY410531021
NT Passive FX overlay 139% (Natural Resources Portfolio)	0.00%	
NAFCO CO LTD	0.00%	JP3651160008
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00%	C31418BQL3
WALT DISNEY CO FIXED 6.9% DUE 08-15-2039	0.00%	CU25497BE4
PERSEUS MINING LTD	0.00%	AU000000PRU3
I/O CMO BANK 2017-BNK9 COML MTG PASS THRU CTF CL X-A VAR 11-15-2054	0.00%	C06540RAF1
STATE STREET CORP USD	0.00%	US8574771031
TEVA PHARMA FIN 3 2.2% GTD SNR 21/07/2021 USD	0.00%	SBYRQT5
RECKITT BENCKISER GROUP PLC	0.00%	GB00B24CGK77
STADSHYPOTEK AB 2.5% DUE 04-05-2022	0.00%	C85235YAF0
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00%	MX010M000018
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
LAUREATE ED INC 8.25% DUE 05-01-2025	0.00%	SBZ1KY89
FIRST NORTHWEST BANCORP	0.00%	US3358341077
BRUKERS CORPORATION	0.00%	US1167941087
PLATINUM ASSET MANAGEMENT LTD	0.00%	AU000000PTM6
MAXVALU NISHINIHON CO LTD	0.00%	JP3864900000
LIU CHONG HING INVESTMENT	0.00%	HK0194000995
METALL ZUG AG	0.00%	CH0039821084
PVTPL CIFC FDG 2015-V LTD/CIFC FDG SER 15-5A CL A1R FLTG 10-25-2027	0.00%	C12547UAL2
WESTSHORE TERM INV COM NPV	0.00%	CA96145A2002
BOK FINANCIAL CORPORATION	0.00%	US05561Q2012
ANTERO RES CORP 5.625% DUE 06-01-2023	0.00%	SBY20MQ2
RANGE RES CORP 5.0% 03-15-2023	0.00%	SBF3TMD5
TOHOKU ELECTRIC POWER JPY	0.00%	JP3605400005
COMMERZBANK AG NPV	0.00%	DE000CBK1001
S CAROLINA ELEC & 4.6% DUE 06-15-2043	0.00%	SBBHV6D7
SUMITOMO ELECTRIC	0.00%	JP3407400005
UNITED STATES TREAS BILLS 0% 05-02-2019	0.00%	SBGS29R9
THAMES WATER(KEMBL 7.75% GTD 01/04/2019 GBP	0.00%	SB654495
AMERICAN NATIONAL INSURANCE	0.00%	US0285911055
WALT DISNEY COMPANY (THE) 4.75% 11-15-2046	0.00%	CU25497BL8
BNP PARIBAS SYDNEY 3.75% SNR 21/05/20 AUD1000	0.00%	SBY2YZ13
REPUBLIC OF GHANA 7.875% SNR 07/08/2023 USD	0.00%	SBCLBH37
DNB BOLIGKREDITT A 2.5% SNR 28/03/22 USD1000'6	0.00%	SBDFZRR6
PVTPL CAESARS PALACE LAS VEGAS TR SER 2017-VICI CL E FLTG 10-15-2034	0.00%	SBZ7MRT1
ITURAN LOCATION AND CONTROL	0.00%	IL0010818685
GENERAL ELEC CO 4.5% DUE 03-11-2044	0.00%	SBKRVHN7
PVTPL MADISON PK FDG XVII LTD FLTG RATE SR 15-17A CL A-R 07-21-2030	0.00%	C55818YBA8
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	SBYM79Z4
SUMCO CORPORATION	0.00%	JP3322930003
PVTPL CMO CONNECTICUT AVE SECS TR FLTG RT SER 19-R02 CL 1M1 08-25-2031 BEO	0.00%	SBJBSZC2
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00%	SG2C76966531
PREMIER INVESTMENT CO	0.00%	JP3041770003
DAIWA HOUSE INDUSTRY JPY	0.00%	JP3505000004
EL SALVADOR(REP OF 7.375% SNR 01/12/19 USD1000	0.00%	CP01012AQ9
UNITYMDA HESSEN/NR 6.25% GTD 15/01/2029 EUR	0.00%	SBGF5CK5
HAGOROMO FOODS CORP	0.00%	JP3767600004
PRUDENTIAL 11.375%-FR GTD 29/05/39 GBP	0.00%	SB503K58
VEECO INSTRUMENTS INC	0.00%	US9224171002
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	C3132WJEU1
PVTPL SHACKLETON 2017-X CLO LTD CL D FLTG DUE 04-20-2029 BEO	0.00%	C81883DAG8
WPP FIN 2010 3.75% DUE 09-19-2024	0.00%	SBGLQT34
FLAGSTAR BANCORP INC	0.00%	US3379307057
SALLY BEAUTY CO INC	0.00%	US79546E1047
NACCO INDUSTRIES-A	0.00%	US6295791031

DONGFENG MOTOR CORPORATION	0.00%	CNE100000312
NIGERIA(FED OF) 6.75% NTS 28/01/21 USD'REGS	0.00%	SB655P28
UNICREDIT SPA 6.625%-FRN PERP EUR200000	0.00%	SBYQMST2
ECUADOR(REP OF) 8.875% SNR 23/10/2027 USD	0.00%	SBF2KHY5
VERIZON 4.272% DUE 01-15-2036	0.00%	SBYRLRK2
OKASAN SECURITIES GROUP INC	0.00%	JP3190800007
HORNBACH BAUMARKT AG	0.00%	DE0006084403
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	SBFM76C7
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	SB8H5G72
NESTE OYJ	0.00%	FI0009013296
WELLPOINT INC 5.1% DUE 01-15-2044	0.00%	SBCSCZN9
KOMEDA HOLDINGS CO LTD	0.00%	JP3305580007
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	C36179RFX1
SIGMA ALIMENTOS SA 4.125% 02/05/2026	0.00%	SBDHC4L8
PRECISION DRILLING COM NPV	0.00%	CA74022D3085
PHONIX HOLDINGS LTD	0.00%	IL0007670123
UNITED COMMUNITY BANKS/GA	0.00%	US90984P3038
HUSKY ENERGY INC	0.00%	CA4480551031
UNITED INTERNATIONAL ENTERPRISES LTD	0.00%	BSP951331318
SKAND ENSKILDA BKN 1.5% SNR MTN 25/02/2020 EUR	0.00%	SB9JT602
SHIN ETSU POLYMER CO LTD	0.00%	JP3371600002
MPLX LP 4.5% 04-15-2038	0.00%	SBYZGJX6
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	C36230NZR9
BLACKROCK TCP CAPITAL CORP	0.00%	US09259E1082
GCP STUDENT LIVING PLC	0.00%	GB00B8460Z43
IRON MOUNTAIN EU 3.875% GTD SNR 15/11/25GBP	0.00%	SBF4T8M5
HOLLYFRONTIER CORP COM	0.00%	US4361061082
ISRAMCO NEGEV 2 LP	0.00%	IL0002320179
YAIZU SUISANKAGAKU INDUSTRY CO LTD	0.00%	JP3930100007
CANARY WHARF FIN 6.455% A/BK 22/10/2033 GBP'A1	0.00%	S0724805
CALLON PETROLEUM CO	0.00%	US13123X1028
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.00%	S0A76WYU
HUNTSMAN CORPORATION	0.00%	US4470111075
EBAY INC NT FLTG RATE DUE 08-01-2019 REG	0.00%	C278642AJ2
ROGERS COMMUNICATIONS -CL B	0.00%	CA7751092007
CORPORACION FINANCIERA ALBA	0.00%	ES0117160111
US XPRESS ENTERPRISE INC	0.00%	US90338N2027
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00%	C31374CL53
HURXLEY CORP	0.00%	JP3765100007
JOHN B SANFILIPPO AND SON INC	0.00%	US8004221078
IREIT GLOBAL	0.00%	SG1AB8000006
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	0.00%	SB97R909
JTEKT CORPORATION	0.00%	JP3292200007
SC ELEC & GAS CO SC ELEC & GAS CO 99.807KDJ2 X7-9446 5.3 05-15-2033 BEO	0.00%	SB01RNJ9
T-MOBILE USA INC 6 03-01-2023	0.00%	SBQQMCK5
BARCLAYS PLC 4.61% 02-15-2023	0.00%	SBGPMCS4
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00%	C36297ETS4
NIE FINANCE PLC 2.5% GTD SNR 27/10/2025 GBP	0.00%	SBG49C53
MEXICO(UTD MEX ST) 8% GTD 07/11/2047 MXN100	0.00%	SBDH3PR4
PVTPL THACHER PK CLO SER 14-1A CL A-R 144A10-20-2026	0.00%	C88322UAL3
AMIGO LUXENBOURG SA BNDS 7.625% DUE 15/01/2024	0.00%	S6A72R5U
HORIBA LTD	0.00%	JP3853000002
MORI TRUST SOGO REIT INC	0.00%	JP3046170001
TF ADMINISTRADORA INDUSTRIAL S	0.00%	MXCFTE0B0005
TAKIHYO CO LTD	0.00%	JP3462100003
APPLE INC FLTG RT 3.03438% DUE 05-06-2019	0.00%	SBM7SG80
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00%	SBD9PM11
SPIRAX SARCO ENG ORD	0.00%	GB00BWFQGN14
SOCIETE GENERALE 6.75% 07/04/2049	0.00%	SBL3F0T7
DELL TECHNOLOGIES INC	0.00%	US24703L2025
POWER CORP OF CANADA CAD	0.00%	CA7392391016
GAMING AND LEISURE P COM USD0.01	0.00%	US36467J1088
I/O CMO CSAIL 2016-C5 COML MTG TR COML MTG PASSTHRU CTF CL X-A 11-15-2048 REG	0.00%	SBD6CLB8
PROXIMUS	0.00%	BE0003810273
I/O WFRBS COML MTG TR FLTG RT 1.253534 DUE 05-15-2047	0.00%	C92890FAW6
NMG FINCO PLC 5% SNR SEC 01/08/2022 GBP	0.00%	SBYVZM50
PCM INC	0.00%	US69323K1007
RANGE RESOURCES CORP	0.00%	US75281A1097
SUMITOMO HEAVY INDUSTRIES LTD	0.00%	JP3405400007
BIRCHCLIFF ENERGY LTD	0.00%	CA0906971035
PERSIMMON PLC	0.00%	GB0006825383
MAZDA MOTOR CORP Y50	0.00%	JP3868400007
MEDNAX INC	0.00%	US58502B1061
HEICO CORP COM	0.00%	US4228061093
ITOCHU-SHOKUHIN CO LTD	0.00%	JP3143700007
BANK OF IRELAND GR 3.125%-FRN LT2 19/09/27 GBP	0.00%	SBD5NLO

CENTURYLINK INC BDS 5.625% 01/04/20 USD1000	0.00% SB9MT126
SKIPTON BS FRN GTD SNR 05/23 GBP100000	0.00% SBYWV332
FTS INTERNATIONAL INC	0.00% US30283W1045
PROLOGIS PROPERTY MEXICO SA DE CV	0.00% MXCFFI170008
DEUTSCHE TELEKOM INT FIN VAR 17/01/2020	0.00% SBD8PYY9
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BEO	0.00% C00162LCN5
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00% C3138XW4S4
I/O CMO CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C2 CL XA FRN 06-15-2057	0.00% SBZ03J95
UK COMMERCIAL PROPERTY REIT LTD	0.00% GB00B19Z2J52
MICHAELS COMPANIES INC	0.00% US59408Q1067
INTESA SANPAOLO 6.25%-FRN PERP EUR1000'REGS	0.00% SBZ05P93
HANKYU HANSHIN REIT INC	0.00% JP3046320002
DOREL INDUSTRIES INC - CLASS B	0.00% CA25822C2058
SINO AMERICAN SILICON PRODUCTS INC	0.00% TW0005483002
KEIO CORP	0.00% JP3277800003
COOPER TIRE & RUBBER COMPANY	0.00% US2168311072
BAIDU INC 3.875% SNR USD DUE 09-29-2023 BEO	0.00% C056752AK4
IPH LIMITED ORDINARY FULLY PAID	0.00% AU0000000IPH9
DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026	0.00% SBJTL686
CMO BX COML MTG TR 2018-IND SR 2018-IND CL G FLTG 11-15-2035	0.00% C056059AS7
BENEFIT ONE INC	0.00% JP3835630009
PVTPL CMO CGDBB COMM MTG TRUST SER 2017-BIOC CL E FRN 07-15-2028	0.00% C125282AN3
PVTPL MARATHON CRE SR 18-FL1 CL A VAR RT 06-15-2028	0.00% C565780AA1
PVTPL CMO GS MTG SECS CORP TR 2017-500K COML CTF CL E FLTG RT 07-15-2032	0.00% C36253XAN5
BEST BUY CO INC 5.5% SNR 15/03/2021 USD1000	0.00% SB64P4V1
BUPA FINANCE 6.125%-FRN GTD SUB PERP GBP	0.00% SB04YFW4
PARIS MIKI HOLDINGS INC	0.00% JP3882600004
WESTPAC BKG CORP 2.1% 25/02/2021	0.00% SBYXZVQ2
CURRENCY OPTION CALL MLILGB2A GBP/USD 1.35 European 12/06/2019 OPW0WB44MLIL	0.00% S9J65EPU
KIMURA UNITY CO LTD	0.00% JP3242500001
MICROSTRATEGY INC	0.00% US5949724083
BANCO SANTANDER 5.25%-FRN PERP EUR200000	0.00% SBF8PC72
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-30-2027 BEO	0.00% C67109WAJ7
JAGUAR LD ROVER 4.25% DUE 11-15-2019	0.00% C47010BAD6
IWAICOSMO HOLDINGS INC	0.00% JP3149950002
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00% SBF7MH35
BRADY CORPORATION - CL A	0.00% US1046741062
TENNECO INC	0.00% US8803491054
CONTINENTAL AG	0.00% US2107712000
VOLKSWAGEN GROUP 4% DUE 11-12-2021	0.00% C928668AP7
CHOUSHIMARU CO LTD	0.00% JP3527550002
DAIOHS CORP	0.00% JP3480520000
TAKEDA 4.4% DUE 11-26-2023	0.00% C874060AR7
ANTERO RESOURCES CORP	0.00% US03674X1063
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure	0.00%
PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027	0.00% C50188WAE8
REPUBLIC OF ARMENIA 6% 30/9/2013	0.00% SBF2GLR4
APTITUDE SOFTWARE ORD GBP0.06428571	0.00% GB00BVVHWX30
OCEAN WILSONS HOLDINGS LTD	0.00% BMG6699D1074
MEITO SANGYO CO LTD	0.00% JP3920200007
JPMORGAN CHASE & 3.797% DUE 07-23-2024	0.00% SBFMYVQ7
EXPORT-IMPORT BK FRN 05/07/2022	0.00% S1A7CM3U
COMCAST CORP NEW 4.4% DUE 08-15-2035	0.00% SBY58YR1
EGYPT(ARAB REP OF 6.125% SNR MTN 31/01/22 USD	0.00% SBD31H10
AMERN EXPRESS CO 3.4% 02-27-2023	0.00% SBFXCMK1
WTB FINANCIAL CORP	0.00% US9293342096
CVS HEALTH CORP 3.7% DUE 03-09-2023	0.00% SBF4JKNO
DIPLOMA PLC	0.00% GB0001826634
REPUBLIC OF KENYA 5.875% 24/06/2019	0.00% SBNG7ZX3
CONYGAR INVESTMENT CO PLC	0.00% GB0033698720
YAMAZAWA CO LTD	0.00% JP3935800007
STATE OF QATAR 3.375% 14/03/2024	0.00% SBJVGBR3
LINK FIN(CAYMAN) 9 2.875% GTD SNR 21/07/26 USD	0.00% SBD039C4
ARGENTINA(REPUBLIC 6.875% 22/04/2021	0.00% C040114GW4
BANK AMER CORP FLTG RT 2.881% DUE 04-24-2023	0.00% SBYWC108
MORGAN STANLEY 3.125% DUE 01-23-2023	0.00% SBZ1CRQ4
GAIN CAPITAL HOLDINGS INC	0.00% US36268W1009
TURK TELEKOMUNIKAS 6.875% SNR 28/02/25 USD1000	0.00% S7A8JRDU
PVTPL FANNIE MAE SER 19-R02 CLS 1M2 FLTG RT 09-25-2031	0.00% C20753KAB8
BB&T CORP MEDIUM TERM NTS 3.05% 06-20-2022	0.00% SBJ5JGG2
ORIFLAME HOLDING	0.00% CH0256424794
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00% C20753KAF9
EVOLUTION MINING LIMITED	0.00% AU000000EVEN4
HAW PAR CORP LTD	0.00% SG1D25001158
GOLDMAN SACHS 2.876% DUE 10-31-2022	0.00% SBYZKWW8
PVTPL DB MASTER FIN LLC SR SECD NT CL A-2-I 3.787% 05-20-2049	0.00% SBJ1F4Z9

CITIGROUP INC 2.7% DUE 10-27-2022	0.00%	SBYWG519
PVTPL DRIVEN BRANDS FDG LLC 2019-1 CL A-2 0.0% 04-20-2049	0.00%	C26208LAD0
JPY BNP PARIBAS A/C	0.00%	
HAMAKYOREX CO LTD	0.00%	JP3771150004
SCHOLASTIC CORP	0.00%	US8070661058
TSY CORP VICTORIA 4.25% SNR MTN 20/12/32AUD	0.00%	SBBG9VF9
New Zealand Dollar Custodial Account – MITNZ Listed Infrastructure Portfolio	0.00%	
LANNETT COMPANY INC	0.00%	US5160121019
FUT JUN 19 CBT ULT TNOTE	0.00%	C999599GH0
LDC EURO.80	0.00%	FR0013204336
GAMES WORKSHOP GROUP PLC	0.00%	GB0003718474
SALMAR ASA	0.00%	NO0010310956
SENEGAL(REP OF) 8.75% SNR 13/05/2021 USD	0.00%	SB4P7CD0
MITSUI E S HOLDINGS CO LTD	0.00%	JP3891600003
TOKYO BROADCASTING SYSTEM	0.00%	JP3588600001
HONDURAS (REP OF) 8.75% SNR 16/12/2020 USD	0.00%	SBH7KDS0
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	C3137G0GZ6
ECOPETROL S A 5.875 DUE 09-18-2023	0.00%	SBDV82X0
GEORGIA(REPUB. OF) 6.875% SNR 12/04/2021USD	0.00%	SB6753L1
INTERTAPE POLYMER GROUP INC	0.00%	CA4609191032
ASCOM HOLDING AG AG	0.00%	CH0011339204
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00%	C36180HSP4
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.00%	SBGSLD29
INNOVIVA INC	0.00%	US45781M1018
MEDICAL FACILITES CORP	0.00%	CA58457V5036
OKUMURA CORP	0.00%	JP3194800003
MEDIASET SPA	0.00%	IT0001063210
TOYO SEIKAN GROUP HOLDINGS LTD	0.00%	JP3613400005
COMCAST CORP NEW NT FLTG RATE DUE 10-01-2020 REG	0.00%	SBGV63F4
CRED AGRICOLE SA 6.5% 23/12/2049	0.00%	SBLBP8B7
EUR BNP PARIBAS A/C	0.00%	
ARGONAUT GOLD INC	0.00%	CA04016A1012
SHIDAX CORP	0.00%	JP3351650001
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL TOULOUSE 31 SC	0.00%	FR0000045544
BANCO COMERCIAL PORTUGUES SA	0.00%	PTBCPOAM0015
MCMILLAN SHAKESPEARE LIMITED	0.00%	AU000000MMS5
YANLORD LAND GROUP	0.00%	SG1T57930854
WATSCO INC	0.00%	US9426222009
WAKITA CO LTD	0.00%	JP3992000004
HAZAMA ANDO CORPORATION	0.00%	JP3767810009
ITALGAS SPA	0.00%	IT0005211237
VIACOM INC NEW 5.25% DUE 04-01-2044	0.00%	C92553PAW2
PASON SYSTEMS INC	0.00%	CA7029251088
CHESAPEAKE ENERGY CORP SR NT FLTG RATE DUE 04-15-2019	0.00%	SBLNPC13
PVTPL GS MORTGAGE SECURITIES TRUST SER 2017-500K CL G FLT 07-15-2032	0.00%	C36253XAS4
NIPPON KINZOKU CO LTD	0.00%	JP3698000001
USHIO INC	0.00%	JP3156400008
SOUTHWEST GAS HOLDINGS INC	0.00%	US8448951025
DAH SING FINANCIAL	0.00%	HK0440001847
TOURMALINE OIL CP COM	0.00%	CA89156V1067
MIZUNO CORP	0.00%	JP3905200006
NITTO FUJI FLOUR MILLING CO LTD	0.00%	JP3683200004
DEAN FOODS CO COM USD0.01 POST R S	0.00%	US2423702032
ENNIS INC	0.00%	US2933891028
PVTPL CMO BXMT 2017-FL1 LTD/BXMT 2017-FL1 LLC SR SECD NT CL A FLTG 144A	0.00%	C05607KAA9
KAZAKHSTAN(REP OF) 1.55% SNR MTN 09/11/23 EUR	0.00%	SBDR0MD0
PVTPL LOANCORE 2018-CRE1 ISSUER LTD SR 18-CRE1 CL A FLTG 05-15-2028	0.00%	C53946MAA5
PVTPL CORE INDL TR SER 2015-CALW CLS G 3.85% 02-10-2034 BEO	0.00%	C21870LAS5
IYO BANK LTD	0.00%	JP3149600003
HOULIHAN LOKEY INC	0.00%	US4415931009
TOPRE CORPORATION	0.00%	JP3598200008
WEST HOLDINGS CORP	0.00%	JP3154750008
KANDENKO CO LTD	0.00%	JP3230600003
OBERBANK AG	0.00%	AT0000625108
TOKAI RIKA CO LTD	0.00%	JP3566600007
BONAVISTA ENERGY	0.00%	CA09784Y1088
NISHIO RENT ALL CO LTD	0.00%	JP3657500009
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	0.00%	SBFN3K44
PVTPL CSMC TR SR 2017- MOON CL E VAR RT 07-10-2034	0.00%	C12651XAL8
SIGA TECHNOLOGIES IN	0.00%	US8269171067
HOSOKAWA MICRON CORP	0.00%	JP3846000002
KYOKUTO KAIHATSU KOYGO CO LTD	0.00%	JP3256900006
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P CL F VAR 04-14-2033	0.00%	SBXRRT47
MATALAN FIN PLC 6.75% 31/01/2023	0.00%	S2A7RXZU
REPUBLIC OF PERU 5.7% DUE 08-12-2024 R EG (UNITIZED)	0.00%	SBSHZ2Y1

FUKUDA DENSHI CO LTD	0.00%	JP3806000000
LINAMAR CORP	0.00%	CA53278L1076
Mexican peso	0.00%	
TOYTA BOSHOKU CORPORATION	0.00%	JP3635400009
CHESAPEAKE ENERGY CORP 7.0% 10-01-2024	0.00%	SBGNBN80
AOKI SUPER CO LTD NPV	0.00%	JP3105700003
SPOK HOLDINGS INC	0.00%	US84863T1060
PRADA SPA	0.00%	IT0003874101
REP OF GUATEMALA 5.7500.% 06/06/2022	0.00%	SB8FL111
LME ZINC 1905 FUT	0.00%	DU00MZN19051
DISTRIBUIDORA INTERNACIONA	0.00%	ES0126775032
NISSIN KOGYO CO LTD	0.00%	JP3675300002
ABBOTT LABS	0.00%	US0028241000
S B FOODS INC	0.00%	JP3163600004
KEISEI ELECTRIC RAILWAY CO	0.00%	JP3278600006
Swiss franc	0.00%	
SIPEF NV	0.00%	BE0003898187
PVTPL MAGNETITE SER 14-8A CL AR2 FLTG 04-15-2031	0.00%	C55952YAP2
T-MOBILE USA INC 6.0% 15/04/2024	0.00%	C87264AAQ8
GRIFOLS SA	0.00%	ES0171996095
ABBVIE INC 3.75% DUE 11-14-2023	0.00%	SBGHCK66
PVTPL FOX CORP 4.03% DUE 01-25-2024 BEO	0.00%	SBHXD2G4
INDONESIA(REP OF) 7% SNR 15/05/22 IDR1000000	0.00%	SB71C1X3
I/O CMO COMM 2014-CCRE14 MTG TR MTG PASSTHRU CTF CL X-A DUE 02-10-2047 REG	0.00%	SBZ03J84
Income Due - SEK	0.00%	
GLP CAP L P / GLP FING II INC 4.875 DUE 11-01-2020	0.00%	SBPRW735
AERCAP IRELAND CAP 4.5% DUE 05-15-2021	0.00%	SBYXJFN9
SUMMIT GERMANY LTD 2.0% 31/01/2025	0.00%	SBFMKLN9
CONAGRA BRANDS INC 3.8% 10-22-2021	0.00%	SBF2SNJ6
PVTPL ASB BK LTD SR MEDIUM TERM NTS BOOK 3.75% 06-14-2023 BEO	0.00%	C00216LAA1
MAXVALU KYUSHU CO LTD	0.00%	JP3864830009
CATO CORP CLASS A COM	0.00%	US1492051065
BONGRAIN	0.00%	FR0000120107
SPAREBANKEN MORE	0.00%	NO0006390004
CR SUISSE GROUP 3.8% DUE 09-15-2022	0.00%	SBYVXP44
COMMVAULT SYSTEMS INC	0.00%	US2041661024
PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-2023	0.00%	C90352JAA1
REP OF INDONESIA 2.625% 14/06/2023	0.00%	S6A6MKYU
UNIPRES CORPORATION	0.00%	JP3952550006
OLVI OYJ	0.00%	FI0009900401
ACTAVIS FDG SCS 3.45% DUE 03-15-2022	0.00%	SBWDBNC6
PVTPL PENSKE TRUCK LEASING CO L P / PTL 3.375% 02-01-2022	0.00%	SBVS1KH8
PVTPL BAYER US FIN LLC 144A 3.0% 10-08-2021	0.00%	SBRGCMF7
VENTAS REALTY LP 3.5% DUE 02-01-2025	0.00%	SBV9CMB8
SUNCORP METWAY LTD 2.8% DUE 05-04-2022	0.00%	C8672EMAG9
MFA MORTGAGE INVESTMENTS INC	0.00%	US55272X1028
GEN MOTORS FINL CO 3.2% DUE 07-06-2021	0.00%	SBY7RCV6
AT&T INC 3.4% DUE 05-15-2025	0.00%	SBX2KBD8
SUMITOMO MITSUI 2.442% DUE 10-19-2021	0.00%	SBYM5163
FIBI HOLDINGS LTD	0.00%	IL0007630119
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2 FLTG 01-15-2028 BEO	0.00%	C55951PBA4
NYM WTICRUDE 1911 FU	0.00%	DU000CL19117
VIENNA INSURANCE GROUP AG WIENER	0.00%	AT0000908504
CREALOGIX HOLDING AG	0.00%	CH0011115703
DISCOVERY INC COM USD 0.01 SER A	0.00%	US25470F1049
HOUSING DEVEL FIN 8.22% 28/03/2022 DUAL CURR	0.00%	SBJXG030
MAABAROT PRODUCTS LTD	0.00%	IL0005280180
TELSTRA CORP LTD 1.375% SNR 26/03/2029 EUR	0.00%	SBJ0M1D8
CURRENCY OPTION CALL JPMSG2L GBP/USD 1.36 European 21/06/2019 OPW1DTKBJPMS	0.00%	S9J6KQFU
US CELLULAR CORP	0.00%	US9116841084
CAISSE REGIONALE DE CREDIT AGRICOL MUTUEL DE NORD DE FRANCE	0.00%	FR0000185514
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	SBJWZHR1
CANFOR PULP PRODUCTS INC	0.00%	CA1375842079
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.00%	SBGRW840
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.00%	SB6ZKRY9
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00%	C31417YW60
BIJOU BRIGITTE MODISCHE ACCESSOIRES AG	0.00%	DE0005229504
UNIT CORP	0.00%	US9092181091
JMS CO LTD	0.00%	JP3386050003
ORSERO SPA	0.00%	IT0005138703
I/O CMO COMM 2013-CCRE7 MTG TR MTG PASS THRU CTF CL X-A 03-10-2046 REG	0.00%	SBD6CWR1
KEIHIN CORPORATION	0.00%	JP3277230003
SCORPIO TANKERS IN COM	0.00%	MHY7542C1306
MEDIAGRIF INTERACTIVE TECHNOLOGIES INC	0.00%	CA58445U1049
MAMMOTH ENERGY SERVICES INC	0.00%	US56155L1089
PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO	0.00%	SBRTMFH7

S CAROLINA ELEC & 5.45% DUE 02-01-2041	0.00%	SB4359G8
NAGASE BROTHERS INC	0.00%	JP3647600000
HISCOX 2% SNR 14/12/2022 GBP100000	0.00%	SBFZ0X44
DOR ALON ENERGY IN ISRAEL 1988 LTD	0.00%	IL0010932023
DARDEN RESTAURANTS INC	0.00%	US2371941053
INTL PAPER CO 4.4% DUE 08-15-2047	0.00%	SBYYGTQ0
KEY COFFEE INC	0.00%	JP3236300004
DKK BNP PARIBAS A/C	0.00%	
Income Due - CAD	0.00%	
SGD BNP PARIBAS A/C	0.00%	
PVTPL COMMSCOPE FIN LLC 5.5% DUE 03-01-2024 BEO	0.00%	SBJLN9Z8
DAIREI CO LTD	0.00%	JP3500150002
ALEXANDRIA REAL 4% DUE 01-15-2024	0.00%	C015271AM1
EL FONDO MIVIVIEND 3.5% BDS 31/01/23 USD150000	0.00%	S7A59Q0U
ALLIANT ENERGY FIN 3.75% DUE 06-15-2023	0.00%	SBDGMQZ7
DOLLAR TREE INC 4% DUE 05-15-2025	0.00%	SBFY8ZX2
FS BANCORP INC	0.00%	US30263Y1047
IMIMOBILE PLC	0.00%	GB00BLBP4Y22
MERIDIAN BIOSCIENCE INC	0.00%	US5895841014
GMR HYDERABAD INTL 4.25% SNR SEC 27/10/27 USD	0.00%	SBD39435
KAWASUMI LABORATORIES INC	0.00%	JP3225800006
MITSUBISHI UFJ FINL GROUP INC CORP BOND 3.407% 03-07-2024	0.00%	SBJLRB80
ADCB FIN (KY) LTD 4% GTD SNR MTN 29/03/23 USD	0.00%	SBFWK8C0
HSBC HOLDINGS PLC 3.803% 03-11-2025	0.00%	SBJR20Y5
READING INTERNATIONAL INC	0.00%	US7554081015
TORONTO DOMINION BK FIXED 3.25% 03-11-2024 REG	0.00%	C89114QCB2
OTC CASH COLL RECEIVABLE FROM AUD THE BANK OF NEW YORK MELLON 12-31-2050	0.00%	S9H9TE1U
MUFG UNION BANK NA 3.15% 04-01-2022	0.00%	SBJQ1Y63
PVTPL ANZ NEW ZEALAND INTL LTD FIXED 3.4% 03-19-2024 REG	0.00%	C00182EBK4
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00%	C01751EAC2
KANAMOTO CO LTD	0.00%	JP3215200001
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-2028	0.00%	CG8650YAG9
PVTPL BLUEMOUNTAIN CLO 2015-2 LTD SER-15-2A CL-A1R VAR 07-18-2027 BEO	0.00%	C09628BAL2
PERUSAHAAN PENERBIT SBSN INDO III 3.4% 29/03/2022	0.00%	SBYPYV45
PVTPL OCTAGON INVT PARTNERS IV LTD SR 15-1A CL AR FLTG 10-20-2026	0.00%	SBYZQP72
PVTPL MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023	0.00%	SBF2RBR7
MGM RESORTS INTL 6.625% DUE 12-15-2021	0.00%	SB94ZL44
PVTPL LMREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	C50209TAA8
PVTPL CMO GS MTG SECS CORP SER 2017-500K CL F FLTG RT 07-15-2032	0.00%	C36253XAQ8
PVTPL OZLM XII LTD/OZLM XII LLC SR 15-12A CL C-R FLTG 144A 04-30-2027	0.00%	C67109WAQ1
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 3	0.00%	
STD INDS INC DEL 5.5% DUE 02-15-2023	0.00%	SBYXXXV5
I/O CMO JPMBB COML MTG SECS TR '2014-C23 XA'FRN 09-15-2047	0.00%	SBZ03JJ5
FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	C30711XEJ9
EMC CORP(MASS) 2.65% SNR 01/06/2020 USD	0.00%	C268648AQ5
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL E VAR RT DUE 02-10-2035	0.00%	C12592TAN5
HYAKUGO BANK LTD THE	0.00%	JP3793800008
REYNOLDS GROUP 5.75 DUE 10-15-2020	0.00%	SB92ZDK6
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-25-2049	0.00%	SBJ0CLT4
Outstanding Settlement Receipts - CAD	0.00%	
SCHAEFFLER VERWALTUNG ZWEI GMBH 144A 4.5% DUE 09-15-2023/09-22-2016 BEO	0.00%	C80627DAB2
I/O CMO MORGAN STANLEY CAP I TR 2011-C3 CL X-A 144A 07-15-2049 BEO	0.00%	C61760RAA0
SBA COMMUNICATIONS FIXED 4% DUE 10-01-2022	0.00%	SBF7LZJ4
CDW LLC / CDW FIN 5.5% DUE 12-01-2024	0.00%	SBST7858
ELDORADO GOLD CORP COM	0.00%	CA2849025093
SEK BNP PARIBAS A/C	0.00%	
MET LIFE GLOBAL TRANCHE # 07/09/2020	0.00%	C59217HBT3
HCA INC 5.875 DUE 05-01-2023	0.00%	SB6RQPK7
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
ALLY FINL INC 4.625% DUE 05-19-2022	0.00%	SBY2ZGZ7
LENNAR CORP 4.5% DUE 04-30-2024	0.00%	SBYWCOQ7
SEI INVESTMENTS COMPANY	0.00%	US7841171033
T-MOBILE USA INC 4% DUE 04-15-2022	0.00%	SBYZNV20
WYNNSTAY GROUP PLC	0.00%	GB0034212331
PVTPL REYNOLDS GROUP ISSUER INC/REYNOLDS 144A 5.125 DUE 07-15-2023/06-27-2016	0.00%	SBYMC9W6
CCO HLDGS LLC / 4% DUE 03-01-2023	0.00%	SBF15KB9
CYRUSONE LP/FIXED 5% DUE 03-15-2024	0.00%	SBFWM729
PVTPL SIRIUS XM RADIO INC SR NT 144A 3.875% DUE 08-01-2022/07-05-2017 BEO	0.00%	SBDC3R28
DAVITA INC 5.125% DUE 07-15-2024	0.00%	SBQLDZ04
PVTPL EURONET WORLDWIDE INC SR NT CONV .75% 03-15-2049	0.00%	SBJH7GD1
CIT GROUP INC NEW FIXED 4.75% DUE 02-16-2024	0.00%	SBDTYMG3
IRON MOUNTAIN INC DEL 5.75 DUE 08-15-2024	0.00%	SBFNOK34
GOODYEAR TIRE & 5.125% DUE 11-15-2023	0.00%	C382550BEO
HEALTHSOUTH CORP 5.125% DUE 03-15-2023	0.00%	SBWBVVG8
CASSA DEPO. PREST. 2.125% SNR 21/03/2026EUR	0.00%	SBJVKT15
ARAMARK SVCS INC 5.125% DUE 01-15-2024	0.00%	SBYT2C19

BANCO BILBAO ARG 6.0% 31/12/2049	0.00% SBJVP2L1
ICAHN ENTERPRISES 6.25% DUE 02-01-2022	0.00% SBZ121Y0
NEXTERA ENERGY CAP 3.25% DUE 04-01-2026	0.00% SBJWZMS7
BANKIA S.A. 6.375% GTD PERP EUR200000	0.00% SBDVPTK7
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.00% SBGRW851
ISTAR INC 5.25% 09-15-2022	0.00% SBF97NL8
HILTON DOMESTIC FIXED 4.25% DUE 09-01-2024	0.00% SBZ60235
HONG LEONG FINANCE LTD	0.00% SG1M04001939
ELANCO ANIMAL HEALTH INC	0.00% US28414H1032
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.00% SBF2K3B4
NATL WSTN LIFE INS COM USD 0 01 CL A	0.00% US6385171029
AMINO TECHNOLOGIES PLC	0.00% GB00B013SN63
WING ON CO INTERNATIONAL LTD	0.00% BMG970561087
FHLMC MULTICLASS SR 06-114 CL AF FLTG 144A 02-25-2047	0.00% C35564AAA9
PT INDONESIA ASA 5.71% SNR 15/11/2023 USD	0.00% SBGPMBV0
BANKFINANCIAL CORP	0.00% US06643P1049
WALT DISNEY COMPANY (THE) 6.15% DUE 03-01-2037	0.00% CU25497BA2
SOCIETE FONCIERE LYONNAISE SA	0.00% FR0000033409
REGENCY ENERGY 5% DUE 10-01-2022	0.00% SBPC1VJ1
KBC GROEP NV 4.25%-FRN PERP EUR200000	0.00% SBZ2YS66
SOUTH AFRICA REP NT 5.875% DUE 05-30-2022 REG	0.00% C836205AL8
PARAGUAY(REP OF) 4.625% GTD SNR 25/01/23 USD	0.00% SB95ZS31
PAZ OIL CO LTD	0.00% IL0011000077
WING TAI PROPERTIES LTD	0.00% BMG9716V1000
Challenger Harris Trust	0.00%
HCA INC 5% DUE 03-15-2024	0.00% SBJZD8Y6
REGENCY ENERGY 4.5 DUE 11-01-2023	0.00% SBHB23D7
DOWDUPONT INC 4.205% DUE 11-15-2023	0.00% SBGWKQM3
K12 INC	0.00% US48273U1025
BELARUS (REP OF) 6.875% SNR 28/02/2023 USD	0.00% SBYVS691
PERTAMINA PT 5.25% SNR 23/05/2021 USD	0.00% SB5SY4C8
JOLLY PASTA CO LTD	0.00% JP3336200005
SANKYO SEIKO CO LTD	0.00% JP3328000009
ZAGG INC	0.00% US98884U1088
CHARTER 4.464% DUE 07-23-2022	0.00% SBDF420
PVTPL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO	0.00% C67054KAA7
HUSKY ENERGY INC 3.95 DUE 04-15-2022 REG	0.00% C448055AJ2
WASHINGTON FEDERAL INC	0.00% US9388241096
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	0.00% SBD96MQ9
UK(GOVT OF) 4.25% GILT SNR 07/12/27 GBP	0.00% SB16NNR7
CEMEX S A B DE C V 5.7% DUE 01-11-2025	0.00% C151290BM4
BSTN PPTYS LTD 3.85% DUE 02-01-2023	0.00% SB8G1875
COGECO INC	0.00% CA19238T1003
EQM MIDSTREAM 4.75% DUE 07-15-2023	0.00% SBFYK668
MELBOURNE ENTERPRISES LTD	0.00% HK0158000825
BNP PARIBAS 6.625%-FRN PERP USD200000	0.00% SBJ0M6G6
PVTPL FOX CORP 3.666% DUE 01-25-2022 BEO	0.00% SBHXJX47
SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	0.00% SB65XB65
REP OF SERBIA TBOND 4.875% 25/02/2020	0.00% S7A45YDW
REP OF SRI LANKA TBOND 5.875% 25/07/2022	0.00% SB744FZ6
LLOYDS BKG GROUP PLC 3.9% 03-12-2024	0.00% SBJR90P7
NICE LTD	0.00% IL0002730112
PVTPL HALFMOON PARENT INC 3.4% 09-17-2021	0.00% SBZ0X3L5
SYNCHRONY FINL 4.25 DUE 08-15-2024	0.00% SBQ15ZK0
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-25-2049	0.00% C35564LBD8
HSBC HLDGS PLC 3.262% 03-13-2023	0.00% SBF243G1
BOOKOFF GROUP HOLDINGS LTD	0.00% JP3829940000
ARAYA INDUSTRIAL CO LTD	0.00% JP3125600001
Income Due - ILS	0.00%
HIMARAYA CO LTD	0.00% JP3793500004
CANADIAN UTILITIES LTD A	0.00% CA1367178326
LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023	0.00% SBF92VX1
FORD MTR CR CO LLC 3.336% DUE 03-18-2021	0.00% SBDC5N26
YAMAZEN CORP	0.00% JP3936800006
NOK BNP PARIBAS A/C	0.00%
BELFIUS BANK SA/NV 3.625%-FR T1 PERP EUR200000	0.00% SBD95X41
HIGHLIGHT COMMUNICATIONS AG	0.00% CH0006539198
SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	0.00% SBDR0D93
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.00% SBD59D47
HEIAN CEREMONY SERVICE CO LTD	0.00% JP3834050001
LASSONDE INDUSTRIES INC	0.00% CA5179071017
AEON CREDIT SERVICES (ASIA) COMPANY LIMITED	0.00% HK0900002681
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00% JP3847800004
FALCO HOLDINGS CO LTD	0.00% JP3802650006
Income Due - CHF	0.00%
SECOM CO LTD	0.00% JP3421800008

UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2026 REG	0.00% SBYYSN3
OKINAWA CELLULAR TELEPHONE CO	0.00% JP3194650002
BIOFERMIN PHARMACEUTICAL CO LTD	0.00% JP3799800002
CUMBERLAND PHARMACEUTICALS INC	0.00% US2307701092
CBL & ASSOCIATES PROPERIES INC	0.00% US1248301004
MORGUARD REAL ESTATE INVESTMENT TRUST	0.00% CA6179141065
AMERIPRISE FINL INC 3.0% 03-22-2022	0.00% SBJMJ2N4
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00% HK0160011786
SPECTRUM BRANDS IN 4% SNR 01/10/2026 EUR1000	0.00% CU84569AH2
ZAR BNP PARIBAS A/C	0.00%
MEIJI HOLDINGS CO	0.00% JP3918000005
OTOYA HOLDINGS CO LTD	0.00% JP3188300002
SCENTRE MANAGEMENT 1.45% GTD SNR 28/03/29 EUR	0.00% SBJVP200
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	0.00% SBDHTRM1
New Zealand Dollar Custodial Account – MITNZ Commodities Portfolio	0.00%
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00% C36180CRC5
VERIZON FLTG RT 3.61463% DUE 03-16-2022	0.00% SBYZNVB9
GAME CARD JOYCO HOLDINGS INC	0.00% JP3282270002
LEAN HOGS 1910 FUT	0.00% DU000LH19108
PACKAGING CORP OF 2.45% SNR 15/12/20 USD2000	0.00% SBF2QP72
VODAFONE GROUP 3.1% BDS 03/01/79 EUR1000	0.00% SBGNKT67
HYPOTHEKARBANK LENZBURG AG	0.00% CH0001341608
PVTPL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	0.00% SBFOMBK7
SPECTRUM BRANDS INC 6.625 DUE 11-15-2022 REG	0.00% SBJ3Q665
MITSUBISHI TANABE PHARMA CORP	0.00% JP3469000008
AICHI BANK LTD	0.00% JP3103000000
Income Due - KRW	0.00%
ATSUGI CO LTD	0.00% JP3120200005
SOUTH AFRICA REP NT 5.5% DUE 03-09-2020 REG	0.00% SB8F2T87
PVTPL MIDWEST CONNECTOR CAP CO LLC SR NT3.9% 04-01-2024	0.00% SBHNBVJ5
ANHEUSER-BUSCH INBEV WORLDWIDE INC GTD NT FLTG RATE DUE 01-12-2024/12-12-2023	0.00% SBFYT289
PVTPL GLENCORE FDG LLC 4.125% 03-12-2024	0.00% SBJLBZH6
GUYANA GOLDFIELDS INC	0.00% CA4035301080
PVTPL MARS INC DEL 3.2% 04-01-2030	0.00% SBHND5D2
SUMMIT PROPERTIES LIMITED	0.00% GG00BJ4FZW09
Hong Kong dollar	0.00%
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00% JP3515400004
ELECOM CO	0.00% JP3168200008
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.625 DUE 02-01-2021	0.00% SBKWBYP3
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEDOC SC	0.00% FR0010461053
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.00% SBYZ2XV0
OBSIDIAN ENERGY LT COM NPV	0.00% CA6744821043
BRL BNP PARIBAS A/C	0.00%
I/O GS MTG SECS MTG PASS THRU TR 2013-GC13 CL X-A VARRT DUE 07-10-2046 REG	0.00% SBZ03JD9
TAKEDA PHARMACEUTICAL CO LTD	0.00% JP3463000004
CDS / STS ICE_GOLDUS 06-20-2024 SP9FDCSR	0.00% S9J71P2L
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL LOIRE HAUTE LOIR	0.00% FR0000045239
FNMA POOL #968064 5% 02-01-2022 BEO	0.00% C31414J5Z2
PALIBURG HOLDINGS LTD	0.00% BMG687662301
TORIGOE CO LTD	0.00% JP3636200002
AMERICA FIRST MULTIFAMILY INVESTORS LP	0.00% US02364V1070
NEXTERA ENERGY CAP 2.8% DUE 01-15-2023	0.00% SBF2R081
CDS / STS ICE_GOLDUS 12-20-2023 SP9U1R71	0.00% S9J6GJ8L
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00% C36296KPB2
SSR MINING INC COM NPV	0.00% CA7847301032
GAS RBOB 1911 FUT	0.00% DU000RB19116
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-01-2023/05-01-2018 BEO	0.00% SBDRJWJ3
CURRENCY OPTION CALL SOGEGB22 EUR/USD 1.17 European 13/06/2019 OPW0Y5SQSOGE	0.00% S9J67MNU
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.00% SBFNQWY7
ICE BRENT CRD 1906 F	0.00% DU00LCO19068
Turkish lira	0.00%
FERGUSON PLC	0.00% US31502A2042
PT INDONESIA ASA 5.23% SNR 15/11/2021 USD	0.00% SBFMVG8
SRI LANKA(REPUBLIC 6.25% SNR 04/10/2020 USD	0.00% SB4N6CW8
SHOE ZONE PLC	0.00% GB00BLTVCF91
COPPER 1905 FUT	0.00% DU000HG19058
MEDIFAST INC	0.00% US58470H1014
PVTPL MIDWEST CONNECTOR CAP CO LLC 3.625% 04-01-2022	0.00% SBHRT3B0
PVTPL MARS INC DEL FIXED 3.95% 04-01-2049 BEO	0.00% SBHRHMJ5
CSL LTD	0.00% US12637N2045
ILS BNP PARIBAS A/C	0.00%
SHEPHERD NEAME LTD	0.00% GB00BMQX2R72
FLEURY MICHON SA	0.00% FR0000074759
SCHLOSS WACHENHEIM AG	0.00% DE0007229007
CDS CHASUS33 PURC PROTECTION ON XSSNRREFOBLO 20/12/2023 99D0DB3H0	0.00% S9HX4ZFU
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	0.00% SB7FRYY6

CURRENCY OPTION CALL MSLNGB2X GBP/USD 1.36 European 21/06/2019 OPW1DTKBMSLN	0.00%	S9J6MUZU
PLAZZA IMMOBILIEN AG	0.00%	CH0284142913
Income Due - HKD	0.00%	
BRADY PLC	0.00%	GB00B0188P35
CRCAM DE NORMANDIE SEINE CCI GDR	0.00%	FR0000044364
TRIUMPH GROUP INC	0.00%	US8968181011
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00%	C36292CMK7
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.00%	SBSTJVV3
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.00%	SBFZLQP9
UK(GOVT OF) 3.75% GILT 07/09/20 GBP1000	0.00%	SB582JV6
MIKO NV	0.00%	BE0003731453
PVTPL VIASAT INC 5.625%E 04-15-2027	0.00%	SBJ2X3M2
LME NICKEL 1905 FUT	0.00%	DU00MNI19057
FEDERAL NATL MTG ASSN GTD MTG POOL #AI6588 4% DUE 07-01-2026 BEO	0.00%	C3138ALKA4
DAMARTEX SA	0.00%	FR0000185423
CURRENCY OPTION CALL MSLNGB2X GBP/USD 1.356 European 12/04/2019 OPVY5N43MSLN	0.00%	S9J3UT7U
ENTEGRA FINANCIAL CORP	0.00%	US29363J1088
UK(GOVT OF) 4% GILT GTD 07/03/22 GBP	0.00%	SB3KJDQ4
MAMMY MART CORP	0.00%	JP3870200007
LIVE CATTLE 1906 FUT	0.00%	DU000LC19067
EBIQUITY PLC	0.00%	GB0004126057
Income Due - MYR	0.00%	
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612GL ESCROW	0.00%	SBYV34S1
OUG HOLDINGS INC	0.00%	JP3180000006
MXN BNP PARIBAS A/C	0.00%	
NYM WTICRUDE 1905 FU	0.00%	DU000CL19059
TOKYU RECREATION CO LTD	0.00%	JP3569800000
MARTINREA INTERNATIONAL INC	0.00%	CA5734591046
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBPO.01 WI	0.00%	SBBJNQY2
Income Due - BRL	0.00%	
CURRENCY OPTION CALL BNPAGB22 AUD/USD .725 European 17/04/2019 OPW1659MBNPA	0.00%	S9J6D14U
COPPER 1907 FUT	0.00%	DU000HG19074
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.00%	SBJ7G9G2
YAMAE HISANO CO LTD	0.00%	JP3934400007
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.00%	SBDJRJ2Q0
HEATING OIL 1905 FUT	0.00%	DU000HO19052
Income Due - THB	0.00%	
LME Futures USD	0.00%	
South African rand	0.00%	
GNMA POOL #634399 5.5% 10-15-2034 BEO	0.00%	C36291PX43
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00%	GB00B669WX96
GAS RBOB 1906 FUT	0.00%	DU000RB19066
GAS RBOB 1905 FUT	0.00%	DU000RB19058
SHINKI BUS CO LTD	0.00%	JP3372000004
I/O CMO COMM 2012-CCRE4 MTG TR MTG PASS THRU CTF CL X-A 10-15-2045 REG	0.00%	SBZ03J62
GOLD 100 OZ 1906 FUT	0.00%	DU000GC19067
KRW BNP PARIBAS A/C	0.00%	
LEAN HOGS 1907 FUT	0.00%	DU000LH19074
LEAN HOGS 1906 FUT	0.00%	DU000LH19066
COPPER 1909 FUT	0.00%	DU000HG19090
CURRENCY OPTION PUT JPMSGB2L GBP/USD 1.22 European 12/04/2019 OPVY5N44JPMS	0.00%	S9J6KNKU
AEON STORES HK CO HKD0.20	0.00%	HK0000084183
LME ALUM HG 1905 FUT	0.00%	DU00MAL19058
SAMSE SA	0.00%	FR0000060071
PLN BNP PARIBAS A/C	0.00%	
UK(GOVT OF) 1.5% GILT 22/07/2047 GBP	0.00%	SBDCHBW8
COTTON NO 2 1907 FUT	0.00%	DU000CT19078
NYM WTICRUDE 1909 FU	0.00%	DU000CL19091
Income Due - SGD	0.00%	
GAS RBOB 1909 FUT	0.00%	DU000RB19090
NYM WTICRUDE 1912 FU	0.00%	DU000CL19125
Outstanding Settlement Receipts - SGD	0.00%	
CURRENCY OPTION CALL BNPAFRPP GBP/USD 1.38 European 20/06/2019 OPW1BSQ3BNPA	0.00%	S9J6HFCU
LCH_IRS LCH_GOLDUS USD P 3M LIBOR/R 2.35% 01/08/2023 SLDXCPNI	0.00%	S9J6QEMU
UK(GOVT OF) 2% GILT SNR 07/09/2025 GBP	0.00%	SBTHH2R7
SING INVESTMENTS FINANCE LTD	0.00%	SG1S02002305
PUT SWPTN USD BNPAFRPP 6M 2.4%/3MLIBOR European SL514TC56 09-27-2019	0.00%	S9J72B4U
FUT PUT MAY 19 EURX EUR-BUND 16300	0.00%	C999599GH0
LOW SU GASOIL 1904 F	0.00%	DU00LGO19044
PVTPL CMO MORGAN STANLEY CAPITAL I TRUST 2006-TOP21 CL D VAR RT 10-12-2052	0.00%	SB1Z3Z38
THB BNP PARIBAS A/C	0.00%	
FUT PUT JUN 19 T-NOTE OPTION 1225	0.00%	C999999OA8
ICE BRENT CRD 2001 F	0.00%	DU00LCO20017
HON HAI PRECISION INDUSTRY	0.00%	TW0002317005
ICE BRENT CRD 1907 F	0.00%	DU00LCO19076
HEATING OIL 1906 FUT	0.00%	DU000HO19060

FUT PUT MAY 19 T-NOTE OPTION 1220	0.00%	C999999OA8
CSC SUGAR 1907 FU	0.00%	DU000SB19072
POLAND(REP OF) 5.75% BDS 23/09/22 PLN1000	0.00%	S7441947
NATURAL GAS 1910 FUT	0.00%	DU000NG19106
Hungarian forint	0.00%	
Income Due - NOK	0.00%	
CANADIAN GOVT 2.0% 01/09/2023	0.00%	SBF4JVV5
GAS RBOB 1907 FUT	0.00%	DU000RB19074
KEPPEL INFRASTRUCT SUBS RIGHTS	0.00%	SGXZ92986306
COTTON NO 2 1905 FUT	0.00%	DU000CT19052
PVTPL MORGAN STANLEY CAP I INC 2006-T21 CL E VAR RT 10-12-2052	0.00%	SB1Z3Z49
Outstanding Settlement Receipts - ILS	0.00%	
LIVE CATTLE 1908 FUT	0.00%	DU000LC19083
New Israeli shekel	0.00%	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	0.00%	S9A32HHU
FUT PUT JUN 19 T-NOTE OPTION 1210	0.00%	C999999OA8
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025	0.00%	SBFM0VV0
WYNYARD GROUP LTD TEMP	0.00%	DU00WYNNZDZ1
UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-2021 REG	0.00%	SBD2MXC7
Czech koruna	0.00%	
UTD STATES TREAS 2.125% DUE 09-30-2024	0.00%	SBYN9506
ICE BRENT CRD 1911 F	0.00%	DU00LCO19118
FUT PUT MAY 19 EURX EUR-BUND 16100	0.00%	C999599GHO
JQW PLC ORD NPV	0.00%	JE00BGCZHC53
AIR TRANSPORT SERVICES GROUP INC	0.00%	US00922R1059
LIVE CATTLE 1910 FUT	0.00%	DU000LC19109
REDUCED INPUT TAX CREDIT (RITC) FE	0.00%	S5A1XRPW
OTC CASH COLLATERAL RECEIVABLE FROM NATAXIS	0.00%	S9DY7WNU
FUTURES MARGIN-EURO	0.00%	
Colombian peso	0.00%	
TOTAL EUR2.5	0.00%	FR0013404126
APARTMENT INVESTMENT AND MANAGEMENT CO RIGHTS	0.00%	DU00BJLNBG3R0
TRIBUNE MEDIA COMPANY (FKA TRIBUNE COMPANY) TERM LOAN B DUE 01-26-2024 BEO	0.00%	C89604BAU2
FUTURES MARGIN-JPY	0.00%	
CLP BNP PARIBAS	0.00%	
TAKEON	0.00%	
OESTERREICHISCHE KONTROLLBANK A G GTD NT2.875% DUE 09-07-2021 REG	0.00%	C676167BW8
KC WHEAT 1912 FUT	0.00%	DU00WHT19121
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.00%	SBF3V2P3
LOW SU GASOIL1906 F	0.00%	DU00LGO19069
FUT PUT MAY 19 T-NOTE OPTION 1210	0.00%	C999999OA8
FUT JUN 19 SFE 3Y T-BOND	0.00%	C999599GHO
CBT BEAN MEAL 1912 F	0.00%	DU00SOY19125
HEATING OIL 1912 FUT	0.00%	DU000HO19128
COTTON NO 2 1912 FUT	0.00%	DU000CT19128
FUT PUT MAY 19 EURX EUR-BUND 15900	0.00%	C999599GHO
CBT WHEAT 1907 FUT	0.00%	DU000WH19071
FUT PUT MAY 19 EURX EUR-BUND 16200	0.00%	C999599GHO
CSC SUGAR 1910 FU	0.00%	DU000SB19106
LOW SU GASOIL 1905 F	0.00%	DU00LGO19051
CBT BEAN MEAL 1905 F	0.00%	DU00SOY19059
HEATING OIL 1909 FUT	0.00%	DU000HO19094
CSC SUGAR 1905 FU	0.00%	DU000SB19056
ICE BRENT CRD 1912 F	0.00%	DU00LCO19126
KC WHEAT 1907 FUT	0.00%	DU00WHT19071
CBT CORN 1912 FUT	0.00%	DU000ZC19125
SOYBEAN 1905 FUT	0.00%	DU00SOB19057
CBT SOYABEAN 1912 FU	0.00%	DU000BO19121
OISJUN165 OIS ANZ NZD 270619 RFXD 1.65 PFLT NZIONA	0.00%	DUOISJUN1656
CBT SOYABEAN 1907 FU	0.00%	DU000BO19071
CURRENCY OPTION PUT MSLNGB2X GBP/USD 1.22 European 12/04/2019 OPVY5N44MSLN	0.00%	S9J6MVBU
COFFEE C 1907 FUT	0.00%	DU000KC19077
SOYBEAN 1907 FUT	0.00%	DU00SOB19073
CBT WHEAT 1912 FUT	0.00%	DU000WH19121
CBT WHEAT 1905 FUT	0.00%	DU000WH19055
CALL SWAPTION USD BNPAFRPP 3MLIBOR/6M 2.36% European SL514TC49 09-27-2019	0.00%	S9J72E5U
COFFEE C 1905 FUT	0.00%	DU000KC19051
LCH_IRS LCH_GOLDUS USD P 2.66%/R 3M LIBOR 01/08/2031 SLDXCPNL	0.00%	S9J6QDWU
N CURRENCY 1906 FUT	0.00%	DU00NEC19065
CBT CORN 1907 FUT	0.00%	DU000ZC19075
CURRENCY OPTION PUT BNPAFRPP GBP/USD 1.25 European 20/06/2019 OPW1BSQ4BNPA	0.00%	S9J6HFGU
Canadian dollar	0.00%	
CBT CORN 1905 FUT	0.00%	DU000ZC19059
CBT SOYABEAN 1905 FU	0.00%	DU000BO19055
CDS BARCGB22 20/12/2023 BUY ELECTRICITE DE FRANCE 99D0ECN69	0.00%	S9J2LTWU
NATURAL GAS 1905 FUT	0.00%	DU000NG19056

SOYBEAN 1911 FUT	0.00%	DU00SOB19115
CURRENCY OPTION CALL JPMSGB2L GBP/USD 1.356 European 12/04/2019 OPVY5N43JPMS	0.00%	S9J6KMCU
NYM WTICRUDE 1906 FU	0.00%	DU000CL19067
CURRENCY OPTION PUT BNPAGB22 AUD/USD .695 European 17/04/2019 OPW1659LBNPA	0.00%	S9J6D10U
FUT JUN 19 EURO DOLLARS	0.00%	C999599GHO
CBT BEAN MEAL 1907 F	0.00%	DU00SOY19075
KC WHEAT 1905 FUT	0.00%	DU00WHT19055
OTC CASH COLL PAYABLE TO AUD CIBC 31 DEC 2050	0.00%	S9H9DSSL
CDS CHASUS33 20/12/2023 BUY ELECTRICITE DE FRANCE 99D0EBUE6	0.00%	S9J2LTLU
CDS / STS ICE_GOLDUS PURC PROTECTION ON CDX NAHYS31V3 5Y 12-20-2023 SP9U1R71	0.00%	S9J71Q5U
CBT CORN 1909 FUT	0.00%	DU000ZC19091
CURRENCY OPTION PUT MSLNGB2X GBP/USD 1.25 European 21/06/2019 OPW1DTK9MSLN	0.00%	S9J6MUXU
STATE STREET	0.00%	
CDS CITIUS33 20/12/2021 BUY GLENCORE FINANCE EUROP 99D0E9C68	0.00%	S9J22G0U
COFFEE C 1909 FUT	0.00%	DU000KC19093
SILVER CMX 1905 FUT	0.00%	DU000SI19051
NATURAL GAS 1909 FUT	0.00%	DU000NG19098
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	0.00%	S9A32LJL
CDS CITIUS33 20/12/2021 BUY GLENCORE FINANCE EUROP 99D0E9CA9	0.00%	S9J24R9U
CURRENCY OPTION PUT SOGEGB22 EUR/USD 1.105 European 13/06/2019 OPW0Y5SPSOGE	0.00%	S9J67NEU
FUT JUN 19 US 2YR T-NOTE	0.00%	C999599GHO
CURRENCY OPTION PUT JPMSGB2L GBP/USD 1.25 European 21/06/2019 OPW1DTK9JPMS	0.00%	S9J6KPEU
CURRENCY OPTION PUT MLILGB2A GBP/USD 1.24 European 12/06/2019 OPW0WB43MLIL	0.00%	S9J65EQU
CCP DUE FROM GOLDMAN SACHS	0.00%	S9B3PJ3U
Outstanding Settlement Payments - HKD	0.00%	
Outstanding Settlement Payments - CHF	0.00%	
CDS CITIUS33 20/12/2021 BUY GLENCORE FINANCE EUROP 99D0E9C84	0.00%	S9J2HVMU
FUT CALL MAY 19 EURX EUR-BUND 165.50	0.00%	C999599GHO
Outstanding Settlement Payments - GBP	0.00%	
FUT JUN 19 EURX EUR-BUND	0.00%	C999599GHO
INDEXATION ADJUSTMENT	0.00%	S6A45EWW
UBS COLLATERAL A/C	0.00%	
Outstanding Settlement Payments - NZD	0.00%	
IRSIJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	0.00%	DUIRSJAN2143
CDS / STS ICE_GOLDUS PURC PROT ON ITRAXXEUROPES31V1 5 20/06/2024 99D0FHIA4	0.00%	S9J6QFEU
CDS/STS ICE_GOLDUS BUY PROTECTION ON 12-20-2023 99D0DBH85	0.00%	S9J61VGU
Outstanding Settlement Payments - CAD	0.00%	
Outstanding Settlement Payments - AUD	0.00%	
OTC DER CASH COL PAYABLE TO SOCIETE GENERALE NEW YORK	0.00%	S9B84RLL
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-0.01%	S9A32GTL
IRSBZ206 IRS BNZ NZD 150224 RFLT 3ZBSW PFXD 2.06	-0.01%	DUIRSBNZ2068
OTC DERIVATIVE CASH COLL PAY TO STD CHARTERED BK LONDON	-0.01%	S9A8ADBL
IRSANZ207 IRS ANZ NZD 150224 RFLT 3ZBSW PFXD 2.07	-0.01%	DUIRSANZ2077
FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES MAY	-0.01%	C02R030657
Outstanding Settlement Payments - JPY	-0.01%	
CDS / STS ICE_GOLDUS PURC PROTECTION ON CDX NAIGS32V1 5Y 06-20-2024 99D0FH14	-0.01%	S9J6MX5U
FUT JUN 19 EURX E-SCHATZ	-0.01%	C999599GHO
IRSWBC187 IRS WBC NZD 150221 RFLT 3ZBSW PFXD 1.871	-0.01%	DUIRSWBC1876
CDS / STS ICE_GOLDUS PURC PROTECTION ON CDX NAIGS31V1 5Y 12-20-2023 99D0DBH85	-0.01%	S9J5UF3U
Outstanding Settlement Payments - BRL	-0.01%	
Outstanding Settlement Payments - EUR	-0.01%	
FUT JUN 19 10 YR T-NOTES	-0.02%	C999599GHO
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	-0.02%	S9A32GKL
FUT JUN 19 CBT 5Y T-NOTE	-0.02%	C999599GHO
Outstanding Settlement Payments - USD	-0.04%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JPM	-0.06%	S9A32LAL
IRSNV283 IRS WBC NZD 021128 RFXD 2.83 PFLT 3ZBSW	-0.07%	DUIRSNOV2836
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL	-0.11%	SB65Z6K3