

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	1.0	Offer number	OFR10255
Fund name	Mercer KiwiSaver Scheme	Fund number	FND15
Period disclosure applies [dd/mm/yyyy]	31/03/2018		
Asset name	% of fund net assets	Security code	
AMP Capital Investors NZ Cash Fund	14.00%		
ANZ Wholesale Sovereign Bond Fund	9.07%		
Challenger Harris Global Sovereign Bond Trust	3.14%		
Robeco Global Credit Fund	1.95%		
BNP Paribas US Dollar account	1.55%		
First State Investments Global Listed Infrastructure Fund	1.24%		
Fisher Institutional Property Fund	0.91%		
The A2 Milk Company Limited	0.89%	NZATME0002S8	
IFM Australian Infrastructure Wholesale Fund	0.80%		
Colonial First State Infrastructure Income Fund	0.78%	S5A66P5U	
Investa Commercial Property Fund	0.70%		
Westpac Business Interest Account	0.69%		
T Rowe Price Global Unconstrained Bond Fund	0.67%		
GAM Absolute Return Bond Defensive Fund	0.67%		
New Forests Australia NZ Forest Investment Fund	0.56%		
FISHER & PAYKEL HEALTHCARE CORPORATION LTD	0.55%	NZFAP0001S2	
Dexus Wholesale Property Fund	0.47%		
Macquarie Asian Investment Fund LP (& NAB overlay)	0.46%		
SPARK NEW ZEALAND LIMITED	0.46%	NZTELE0001S4	
Charter Hall Core Plus Industrial Fund (CPIF)	0.46%		
CONTACT ENERGY LIMITED	0.46%	NZCENE0001S6	
Kapstream Absolute Return Income Fund - Premier Class	0.45%		
Aviva Investors Multi-Strategy Fixed Income Fund	0.44%		
DIVERSIFIED MITNZ - NZDCASH	0.44%		
Cash / Other	0.43%		
AUCKLAND INTERNATIONAL AIRPORT LTD	0.42%	NZAI0002S6	
AQR Style Premia	0.42%		
FLETCHER BUILDING LTD	0.39%	NZFBUE0001S0	
Taconic	0.39%		
MMHPL	0.35%		
Charter Hall Retail Partnership	0.34%		
Acadian	0.34%		
MERIDIAN ENERGY LT NPV	0.34%	NZMELE0002S7	
GMO	0.33%		
METLIFE CARE LTD	0.30%	NZMETE0001S2	
CRA	0.30%		
NZD BNP PARIBAS A/C	0.29%		
MAINFREIGHT LIMITED	0.28%	NZMFTE0001S9	
AUSTRALIA(CMNWLTH) 3.25% BDS 21/10/18 AUD1000	0.26%	SBRB2W85	
QCAM	0.26%		
Tiger Eye	0.26%		
JOHNSON & JOHNSON COM US\$1	0.25%	US4781601046	
Cantab	0.25%		
NASPERS LTD	0.25%	ZAE000015889	
TSY CORP VICTORIA 5.5% GTD 15/11/2018 AUD1000	0.24%	SB3FQC29	
Stonepeak Infrastructure Fund II	0.24%		
TENCENT HLDGS LIMITED	0.24%	KYG875721634	
AMAZON COM INC	0.24%	US0231351067	
ALIBABA GROUP HOLDING LTD	0.23%	US01609W1027	
AQR Delta	0.23%		
BNP New Zealand Dollar Custodial Account Indexed Cash Portfolio	0.23%		
MASTERCARD INC - CLASS A	0.23%	US57636Q1040	
APRR	0.22%		
SAMSUNG ELECTRONICS CO LTD	0.21%	KR7005930003	
PFIZER INC COM US\$0.05	0.20%	US7170811035	
CSL LIMITED	0.20%	AU000000CSL8	
Elementum	0.20%		
APPLE INC	0.19%	US0378331005	
Investa SPV Aust Property Fund	0.19%		
New Zealand Dollar Custodial Account – MITNZ Unlisted Property Portfolio B	0.19%		
TRADE ME GROUP LIMITED	0.18%	NZTMEE0003S8	
ALPHABET INC COM CL C	0.18%	US02079K1079	
EBOS GROUP LIMITED	0.18%	NZEBOE0001S6	
DEKABANK DEUTSCHE 29/05/2018	0.18%	S2A7TB8U	

UNITEDHEALTH GROUP INC COM STK US0.01	0.17%	US91324P1021
Z ENERGY LTD	0.17%	NZZELE0001S1
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio B	0.17%	
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.17%	S2724610
GSA	0.17%	
RESMED INC	0.17%	US7611521078
FACEBOOK INC	0.17%	US30303M1027
VISTA GROUP INTERNATIONAL LTD	0.16%	NZVGLE0003S1
Hoplite	0.16%	
TAIWAN SEMICON MANUFACTURING CO LTD	0.16%	TW0002330008
BNZ Passive FX overlay 139% (Unlisted Infrastructure Portfolio)	0.16%	
ABBVIE INC COM USD0.01	0.16%	US00287Y1091
PORT OF TAURANGA LTD	0.16%	NZPOTE0003S0
EXXON MOBIL CORPORATION	0.16%	US30231G1022
Lend Lease APPF Retail	0.16%	
MICROSOFT CORP USD0.00005	0.16%	US5949181045
HOME DEPOT USD0.05	0.16%	US4370761029
UNITED KINGDOM(GOVERNMENT OF) 1.25% GILT 22/7/18	0.16%	SB8KP6M4
CFS Finerge & NAB overlay	0.16%	
BNP PARIBAS NOMINEES	0.16%	
TAIWAN SEMICONDUCT MANUFACTURING USD	0.16%	US8740391003
SUMMERSET GROUP HOLDINGS LTD	0.16%	NZSUME0001S0
VISA INC - A	0.15%	US92826C8394
ANTHEM INC	0.15%	US0367521038
TASMANIAN PUB FIN 09/04/2018	0.15%	CQ88750WR3
PORTUGAL(REP OF) 4.1% SNR 15/04/2037 EURO.01	0.15%	SB11VGY4
Cumulus	0.15%	
Euro	0.15%	
CALL DEP - CBA	0.14%	CVIN995623
PRUDENTIAL PLC	0.14%	GB0007099541
KKR Global Infrastructure Investors II L.P. (& NAB overlay)	0.14%	
BERKSHIRE HATHAWAY INC - CLASS B	0.14%	US0846707026
MERCER MITNZ	0.13%	
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	0.13%	SB05QN14
BNZ Passive FX overlay 100% (Overseas Sovereign Bonds Portfolio)	0.13%	
ADOBE SYSTEMS INC	0.13%	US00724F1012
THE WALT DISNEY CO	0.13%	US2546871060
NESTLE SA	0.13%	CH0038863350
SPAIN(KINGDOM OF) 0% T-BILL 17/08/18 EUR1000	0.13%	CE8922AFA3
INTERNATIONAL BUSINESS MACHINES CORP CAP STK USD0.20	0.13%	US4592001014
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2044	0.13%	SB84Z9V0
UK(GOVT OF) 0% TSY BILL 06/08/18 GBP1	0.13%	SBDXHDW1
MACQUARIE GROUP LTD	0.13%	AU000000MQG1
INTEL CORP USD0.001	0.13%	US4581401001
JP MORGAN CHASE & CO	0.13%	US46625H1005
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.13%	US7960508882
VERIZON COMMUNICATIONS	0.12%	US92343V1044
New Zealand Dollar Custodial Account – MITNZ Overseas Sovereign Bonds Portfolio	0.12%	
NK LUKOIL PAO	0.12%	US69343P1057
GAM	0.12%	
SAP AG	0.12%	DE0007164600
KIWI PROPERTY GROUP LIMITED	0.12%	NZKPGE0001S9
FUTURE MARGINS-USD	0.12%	
PEPSICO INC CAP US\$0.01 2/3	0.12%	US7134481081
MOODYS CORPORATION	0.12%	US6153691059
ROCHE HLDGS AD GENUSSCHEINE NPV	0.12%	CH0012032048
NOVARTIS AG - CHF0.50 (REGD)	0.12%	CH0012005267
SPAIN(KINGDOM OF) 2.15% SNR 31/10/25 EUR1000	0.11%	SBYZZL04
H2O	0.11%	
CISCO SYSTEMS INC US	0.11%	US17275R1023
BNZ Passive FX overlay 139% (Unlisted Property Portfolio B)	0.11%	
ITALY(REP OF) 0% T-BILL 14/05/18 EUR1000	0.11%	SBZ3CP46
IRELAND(REP OF) 1% BDS 15/05/2026 EURO.01	0.11%	SBV8C941
SKYCITY ENTERTAINMENT GROUP LIMITED	0.11%	NZSKCE0001S2
MERCK & CO INC NEW COM	0.11%	US58933Y1055
New Zealand Dollar Custodial Account – MITNZ Global Credit Portfolio	0.10%	
FREIGHTWAYS LIMITED	0.10%	NZFREE0001S0
MERCURY NZ LIMITED	0.10%	NZMRPE0001S2
CITIGROUP INC USD	0.10%	US1729674242
PROCTER & GAMBLE COMPANY	0.10%	US7427181091
AGENCE CENTRALE ORGANISMES SEC CP Z/CPN DUE 04/04/2018	0.10%	CF0123DWT0
COLGATE PALMOLIVE USD1	0.10%	US1941621039
BNZ Passive FX overlay 100% (Global Credit Portfolio)	0.10%	
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG	0.10%	SBZ56W01

WESFARMERS LIMITED	0.09%	AU000000WES1
GOODMAN GROUP	0.09%	AU000000GGMG2
SCALES CORP LTD	0.09%	NZSCLE0002S8
WALGREENS BOOTS AL COM USD0.01	0.09%	US9314271084
BANK OF AMERICA CORPORATION	0.09%	US0605051046
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrastructure Portfolio	0.09%	
DIAGEO ORD 28 101/108P	0.09%	GB0002374006
NATIONAL AUSTRALIA BANK LIMITED	0.09%	AU000000NAB4
UNITED STATES TREAS NTS 2.0% DUE 08-31-2021	0.09%	SBQ717J5
AT & T INC	0.09%	US00206R1023
New Zealand Dollar Custodial Account – MITNZ Select Alternative Strategy Portfolio	0.09%	
New Zealand Dollar Custodial Account – MITNZ New Zealand Sovereign Bonds Portfolio	0.09%	
JANUS HENDERSON GROUP PLC CHESS DEPOSITARY INTERESTS	0.09%	AU000000JHG6
NEW ZEALAND(GOVT) 6% SNR 15/05/2021 NZD10000	0.09%	SB9C4FQ3
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.09%	S2A66P5U
CTBAAU2S 182day 2.24000 % 09/07/18	0.09%	SFB0T2T0
AIA GROUP LTD	0.09%	HK0000069689
UNI-PRESIDENT ENTERPRISES CORPORATION	0.08%	TW0001216000
APPLIED MATERIALS US	0.08%	US0382221051
TOTAL SA	0.08%	FR0000120271
CTBAAU2S 180day 2.19000 % 28/08/18	0.08%	SFB0TJX3
JAPAN(GOVT OF) 0.6% BDS 20/09/37 JPY50000	0.08%	SBDD20Z8
UNITED STATES TREAS 1.625% DUE 11-15-2022	0.08%	SB8P4ZL8
GILEAD SCIENCES INC	0.08%	US3755581036
CTBAAU2S 181day 2.19000 % 09/04/18	0.08%	SFB0SBH1
COMCAST CORP	0.08%	US20030N1019
SIMON PROPERTY GROUP INC USD	0.08%	US8288061091
INTUIT INC	0.08%	US4612021034
DEUTSCHE WOHNEN SE NPV BR	0.08%	DE000A0HN5C6
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.08%	SBLMP0N2
ORACLE CORP USD0.01	0.08%	US68389X1054
POLAND(REP OF) 2.5% SNR 25/07/2026 PLN1000	0.08%	SBYZTNT9
AMP Shopping Centre Fund	0.08%	
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio B	0.08%	
AMGEN INC	0.08%	US0311621009
XERO LIMITED ORDINARY FULLY PAID	0.08%	NZXROE0001S2
3M CO	0.08%	US88579Y1010
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL	0.08%	C01F032641
MCDONALD'S CORP	0.07%	US5801351017
New Zealand Dollar Custodial Account – MITNZ Emerging Markets Portfolio	0.07%	
AIR NEW ZEALAND LTD	0.07%	NZAI00001S2
UNITED STATES TREAS BDS 2.125 2-15-2041	0.07%	SBZ56WD4
JAPAN(GOVT OF) 0% BDS 23/04/18 JPY50000	0.07%	SBFWQVK7
Outstanding Settlement Receipts - USD	0.07%	
ALPHABET INC CAP STK USD0.001 CL A	0.07%	US02079K3059
MS & AD INSURANCE GROUP HOLDINGS	0.07%	JP3890310000
JAPAN(GOVT OF) 0% T-BILL 21/05/2018 JPY	0.07%	SBFZKCB4
JAPAN(GOVT OF) 0.1% BDS 20/03/20 JPY10000	0.07%	SBWCH7M3
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.07%	SB9B45S6
PTT GLOBAL CHEMICAL PCL	0.07%	TH1074010R12
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	0.07%	SB8N6DQ7
New Zealand Dollar Custodial Account – MITNZ Overseas Low Volatility Shares Portfolio	0.07%	
GTN LTD	0.07%	AU000000GTN3
SANOFI	0.07%	FR0000120578
ESTEE LAUDER COMPANIES	0.07%	US5184391044
ROYAL CARIBBEAN CRUISES LTD	0.07%	LR0008862868
GNMA II JUMBOS 3.5% 30 YEARS SETTLES APRIL	0.07%	C21H032647
BANCO BRADESCO SA-PREF	0.07%	BRBBDACNPR8
SGBLAU2SXX 182day 2.18000 % 20/08/18	0.07%	SFB0TGOF
MITSUI FUDOSAN CO Y50	0.07%	JP3893200000
NIPPON TEL & TEL CORP JPY	0.07%	JP3735400008
BAIDU INC -SPON ADR	0.07%	US0567521085
JAPAN(GOVT OF) 0% BDS 05/04/18 JPY50000	0.07%	SBF7N620
CAPITAL ONE FINANCIAL CORPORATION	0.07%	US14040H1059
ITAU UNIBANCO HOLDING SA	0.07%	BRITUBACNPR1
DDI Y5000	0.07%	JP3496400007
VANECK VECTORS ETF JR GOLD MINERS ETF	0.06%	US92189F7915
SANTANDER CNSMR 06/09/2018	0.06%	S4A7HHPU
GLAXOSMITHKLINE PLC	0.06%	GB0009252882
CIGNA CORP	0.06%	US1255091092
YUM! BRANDS INC	0.06%	US9884981013
COCA COLA CO USD	0.06%	US1912161007
BHP BILLITON LIMITED	0.06%	AU000000BHP4
BNZ Passive FX overlay 139% (Natural Resources Portfolio)	0.06%	

WASTE MANAGEMENT INC COM USD0.01	0.06%	US94106L1098
LILLY (ELI) & CO USD	0.06%	US5324571083
BNP PARIBAS SA	0.06%	FR0000131104
APN OUTDOOR GROUP PTY LIMITED	0.06%	AU000000APO2
Henderson Global Commodity Enhanced Index Fund	0.06%	
BRAZIL(FEDERATIVE REPUBLIC OF) 6.00% IDX/LKD BDS 15/05/2045 'B'	0.06%	SB10C1R6
SGBLAU2SXX 182day 2.17000 % 21/05/18	0.06%	SFBOSQ4M
WESTPAC BANKING CORP	0.06%	AU000000WBC1
BIOGEN INC	0.06%	US09062X1037
KIMBERLY CLARK CORP COM USD1.25	0.06%	US4943681035
RYMAN HEALTHCARE LTD	0.06%	NZRYME0001S4
JAPAN(GOVT OF) 0.1% BDS 20/06/26 JPY50000	0.06%	SBYT3P50
GENTRACK GROUP LIMITED ORDINARY SHARES	0.06%	NZGTKE0002S9
CLOROX CO DEL	0.06%	US1890541097
CTBAAU2S 182day 2.15000 % 06/08/18	0.06%	SFB0TB2S
CVS HEALTH CORP	0.06%	US1266501006
PRUDENTIAL FINANCIAL INC	0.06%	US7443201022
PACIFIC EDGE LTD NPV	0.06%	NZPEBE0002S1
CRH PLC LONDON LISTING	0.06%	IE0001827041
CELGENE CORP	0.06%	US1510201049
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.06%	AU000000SYR9
Australian Dollar Custodial Account – MMF Global Credit Fund	0.06%	
KATHMANDU HOLDINGS LTD	0.06%	NZKMDE0001S3
HCA HEALTHCARE INC	0.06%	US40412C1018
COGNIZANT TECH SOLUTIONS A	0.06%	US1924461023
MEX BONOS DESARR FIX RT 6.5% 10/06/2021	0.06%	SB3ZD2V9
EXPRESS SCRIPTS IN COM	0.06%	US30219G1085
HEWLETT PACKARD CO	0.06%	US40434L1052
METTLER TOLEDO INTL	0.06%	US5926881054
VALE SA	0.06%	US91912E1055
VECTOR LIMITED	0.06%	NZVCTE0001S7
QUEST DIAGNOSTICS	0.06%	US74834L1008
ICICI BANK SPON ADR	0.06%	US45104G1040
WAL MART DE MEXICO	0.06%	MX01WA000038
RYANAIR LTD ADR EACH REPR 5 ORD EUR 0.01	0.06%	US7835132033
AETNA INC	0.06%	US00817Y1082
ENI SPA	0.06%	US26874R1086
CHEMED CORPORATION	0.05%	US16359R1032
CANADIAN NATL RAILWAY CO	0.05%	CA1363751027
SANFORD LTD	0.05%	NZSANE0001S0
SUMITOMO MITSUI FINANCIAL GROUP	0.05%	JP3890350006
FIAT CHRYSLER AUTOMOBILES NV	0.05%	NL0010877643
FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES APRIL	0.05%	SBF0YNH4
SYSCO CORPORATION COM USD1.00	0.05%	US8718291078
CHINA CONSTRUCTION BANK	0.05%	CNE1000002H1
WELLS FARGO & COMPANY	0.05%	US9497461015
WATERS CORPORATION	0.05%	US9418481035
Income Due - NZD	0.05%	
OIL SEARCH LIMITED	0.05%	PG0008579883
NTT DOCOMO INC	0.05%	JP3165650007
INVITATION HOMES INC	0.05%	US46187W1071
TARGET CORPORATION	0.05%	US87612E1064
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.05%	SB7V21L1
FDX CORP COM USD0.10	0.05%	US31428X1063
PHILIPS LIGHTING NV	0.05%	NL0011821392
ESSEX PROPERTY TRUST INC	0.05%	US2971781057
JAPAN(GOVT OF) 0.1% BDS 20/09/27 JPY50000	0.05%	SBD3JV67
CHARTER HALL GROUP	0.05%	AU000000CHCO
MANPOWER GROUP	0.05%	US56418H1005
UNITED STATES TREAS BILLS 06-21-2018 UNITED STATES TREAS BILLS	0.05%	SBF0Z902
CLP HOLDINGS LIMITED HKD	0.05%	HK0002007356
JAPAN(GOVT OF) 0% BDS 18/06/18 JPY50000	0.05%	SBFWX7C2
CROWN CASTLE INTL CORP	0.05%	US22822V1017
INSPERITY INC COM USD0.01	0.05%	US45778Q1076
HON HAI PRECISION INDUSTRY	0.05%	TW0002317005
NEW ZEALAND(GOVT) 5.5% SNR 15/04/23 NZD10000	0.05%	SB7VRNP4
AVALONBAY COMMUNITIES INC	0.05%	US0534841012
CHINA PETROLEUM & CHEMICAL	0.05%	CNE1000002Q2
CREDIT AGRICOLE CD 0.0% DUE 05/06/2018	0.05%	S6A7T69U
PROLOGIS INC COM	0.05%	US74340W1036
SEGRO PLC	0.05%	GB00B5ZN1N88
ABIOMED INC	0.05%	US0036541003
GENPACT LTD	0.05%	BMG3922B1072
STATOIL ASA	0.05%	NO0010096985

LYONDELLBASELL INDUSTRIES	0.05%	NL0009434992
ESM 0% T-BILL 20/09/18 EURO.01	0.05%	C999MAR203
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.05%	SB9MBCD0
SMC CORP JPY50	0.05%	JP3162600005
BRISTOL MYERS SQUIBB COMPANY	0.05%	US1101221083
RIO TINTO PLC ORD 10P GBP	0.05%	GB0007188757
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01	0.05%	SB60W847
AMERICA MOVIL SA DE CV - SER L	0.05%	MXP001691213
UNILEVER NV-CVA	0.05%	NL0000009355
PNC FINANCIAL SERVICES GROUP	0.05%	US6934751057
NEW ZEALAND(GOVT) 5% SNR 15/03/2019 NZD10000	0.05%	SB8FM6F3
MARKEL CORPORATION	0.05%	US5705351048
MALAYSIA (GOVT OF) 3.8% BDS 17/08/23 MYR1000'1	0.05%	SBYVK006
CHINA MOBILE LTD	0.05%	HK0941009539
ATLAS COPCO AB SER B NPV	0.05%	SE0006886768
AMDOCS LIMITED	0.05%	GB0022569080
DISCOVER FINANCIAL SERVICES	0.05%	US2547091080
LG ELECTRONICS INC	0.05%	KR7066570003
FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES APRIL	0.05%	SB8DLP00
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.05%	US80585Y3080
APACHE CORP	0.05%	US0374111054
ZOETIS INC	0.05%	US98978V1035
UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020	0.04%	SBWXC BK3
GRUBHUB INC	0.04%	US4001101025
WELLTOWER INC	0.04%	US95040Q1040
ITOCHU CORP JPY	0.04%	JP3143600009
TEGEL GROUP HOLDINGS LTD	0.04%	NZTGHE0001S7
AUTOMATIC DATA PROC.	0.04%	US0530151036
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio	0.04%	
OTC CASH COLLATERAL RECEIVABLE FROM BSUIFRPP	0.04%	S9E2J56U
AMERICAN EXPRESS USD	0.04%	US0258161092
SCHINDLER HOLDING-PART CERT	0.04%	CH0024638196
LINCOLN NATL CORPORATION IND USD	0.04%	US5341871094
NINTENDO CO LTD JP50	0.04%	JP3756600007
LEGAL & GENERAL GROUP PLC	0.04%	GB0005603997
SALESFORCE.COM INC	0.04%	US79466L3024
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.04%	C135087B45
ALLSTATE CORP	0.04%	US0200021014
ALEXANDRIA REAL ESTATE EQUITIES	0.04%	US0152711091
CARLSBERG AS - B	0.04%	DK0010181759
BORAL LIMITED	0.04%	AU000000BLD2
DANAHER CORP	0.04%	US2358511028
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.04%	SB75M0X2
GAMING AND LEISURE P COM USD0.01	0.04%	US36467J1088
SINGAPORE GOVERNMENT 2.25% 01 JUN 2021	0.04%	SB4P1BR9
CHINATRUST FINANCIAL HOLDING CO LTD	0.04%	TW0002891009
WESTFIELD CORPORATION	0.04%	AU000000WFD0
ARTHUR J GALLAGHER CO	0.04%	US3635761097
SGBLAU2SXX 182day 2.39000 % 13/06/18	0.04%	SFB0SXR6
TELENOR ASA	0.04%	NO0010063308
ASTELLAS PHARMA NPV	0.04%	JP3942400007
HUMANA INC	0.04%	US4448591028
LAS VEGAS SANDS CORP	0.04%	US5178341070
INTUITIVE SURGICAL INC	0.04%	US46120E6023
ORKLA ASA	0.04%	NO0003733800
EOG RESOURCES INC	0.04%	US26875P1012
BHP BILITON PLC	0.04%	GB0000566504
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.04%	AU000000ANZ3
CME GROUP INC COM	0.04%	US12572Q1058
YANDEX N.V. COM	0.04%	NL0009805522
PERNOD-RICARD SA	0.04%	FR0000120693
NVIDIA CORP	0.04%	US67066G1040
FAIRFAX FINL HOLDINGS LTD CAD	0.04%	CA3039011026
THERMO FISHER SCIENTIFIC INC	0.04%	US8835561023
VINCI SA	0.04%	FR0000125486
SINGAPORE(GOVT OF) 3% BDS 01/09/24 SGD1000	0.04%	SB41J0Z8
UNITED TECHNOLOGIES COM STK USD5	0.04%	US9130171096
EBAY INC	0.04%	US2786421030
CENTERPOINT ENERGY INC	0.04%	US15189T1079
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.04%	SBZ56W78
JAPAN TREASURY DISC BILL 0% 04/06/2018 JPY10000000 '742'	0.04%	SBG0TVF0
FORTUM OYJ	0.04%	FI0009007132
JAPAN (20 YR 0.6% BDS .6% 20/12/2037	0.04%	SBYVNTK8
MONDELEZ INTERNATIONAL INC	0.04%	US6092071058

KEYENCE CORP	0.04%	JP3236200006
COMPAGNIE FINANCIERE RICHEMONT SA	0.04%	CH0210483332
APARTMENT INVESTMENT AND MANAGEMENT CO	0.04%	US03748R1014
WALMART INC	0.04%	US9311421039
TOKYU CORP NPV	0.04%	JP3574200006
BANK OF IRELAND GR EUR1	0.04%	IE00BD1RP616
B3 SA COM NPV TEMP	0.04%	DU0BG36ZK1D3
TORCHMARK CORP	0.04%	US8910271043
VALERO ENERGY CORP	0.04%	US91913Y1001
GENERAL MILLS INC	0.04%	US3703341046
REPSOL SA	0.04%	ES0173516115
EXELON CORPORATION	0.04%	US30161N1019
UNION PACIFIC CORP	0.04%	US9078181081
BAXTER INTL INC COM US\$1	0.04%	US0718131099
HDFC BANK LTD-ADR	0.04%	US40415F1012
Goodman Australia Industrial Fund	0.04%	
CHUO MITSUI TRUST HOLDINGS INC	0.04%	JP3892100003
SWISSCOM AG - CHF17 REGISTERED SHARES	0.04%	CH0008742519
MEXICO(UTD MEX ST) 10% MBONOS 20/11/36 MXN100	0.04%	SB1GCCF5
THE LINK REAL ESTATE INVESTMENT TRUST	0.04%	HK0823032773
JAPAN(GOVT OF) 1.1% BDS 20/09/21 JPY1000	0.04%	SB5BPSN7
NEW WORLD DEVELOPMENT COMPANY LTD	0.04%	HK0017000149
CK INFRASTRUCTURE	0.04%	BMG2178K1009
SWISS RE AG	0.04%	CH0126881561
ICA GRUPPEN AB	0.04%	SE0000652216
VERISK ANALYTICS I COM USD0.001 CLASS A	0.04%	US92345Y1064
RAYTHEON COMPANY	0.04%	US7551115071
CH ROBINSON WORLDWIDE INC	0.04%	US12541W2098
RELIANCE STEEL & ALUMINUM CO	0.04%	US7595091023
OTP BANK RT	0.04%	HU0000061726
ANGLO AMERICAN PLC (SA LINE)	0.04%	GB00B1XZS820
OLYMPUS CORPORATION	0.04%	JP3201200007
BARLOWORLD LTD	0.04%	ZAE000026639
VERTEX PHARMACEUTICALS INC	0.04%	US92532F1003
PUBLIC SERVICE ENTERPRISE GROUP INC	0.04%	US7445731067
NORFOLK SOUTHERN CORP USD	0.04%	US6558441084
TELIA COMPANY AB	0.04%	SE0000667925
METLIFE INC	0.04%	US59156R1086
ROHM CO LTD	0.04%	JP3982800009
SHUFERSAL LTD	0.04%	IL0007770378
BANK OF CHINA LTD HK	0.04%	CNE100000125
BUREAU VERITAS SA	0.04%	FR0006174348
NEW ZEALAND(GOVT) 2% ILN 20/09/25 NZD1000	0.04%	SBZ6T6J6
GNMA II JUMBOS 4% 30 YEARS SETTLES APRIL	0.04%	C21H040640
POWER ASSETS HOLDINGS LIMITED	0.04%	HK0006000050
VOESTALPINE AG	0.04%	AT0000937503
UNITED PARCEL SERVICE - B	0.04%	US9113121068
EQUINIX INC COM	0.04%	US29444U7000
MALAYSIA (GOVERNMENT OF) TREAS NOTE 3.654% DUE 31/10/2019	0.04%	SBM67826
UNION CHIMIQUE UCB SA	0.04%	BE0003739530
PING AN INSURANCE GROUP OF CHINA LIMITED	0.03%	CNE1000003X6
TERADYNE INC	0.03%	US8807701029
CAPITALAND LIMITED	0.03%	SG1127887962
HONGKONG LAND HOLDINGS LTD	0.03%	BMG4587L1090
SK HYNIX INC	0.03%	KR7000660001
UNUMPROVIDENT CORPORATION	0.03%	US91529Y1064
AMERIPRISE FINANCIAL INC	0.03%	US03076C1062
SINGAPORE(GOVT OF) 1.75% BDS 01/04/22 SGD1000	0.03%	SBF3GPP9
ENBRIDGE INC	0.03%	CA29250N1050
HILTON WORLDWIDE H COM USD 0.01	0.03%	US43300A2033
CYBERAGENT INC	0.03%	JP3311400000
BCE INC COM NPV	0.03%	CA05534B7604
VOYA FINANCIAL INC	0.03%	US9290891004
BANK OF MONTREAL CAD	0.03%	CA0636711016
MITSUBISHI UFJ FINANCIAL	0.03%	JP3902900004
SINGAPORE TELECOMMUNICATIONS	0.03%	SG1T75931496
TD AMERITRADE HOLDING CORP	0.03%	US87236Y1082
MARKETAXESS HLDGS COM	0.03%	US57060D1081
MEXICO(UTD MEX ST) 8.5% SNR 31/05/2029 MXN	0.03%	SB4XH544
OTC DER CASH COLL REC FROM BARCLAYS	0.03%	S9A32GFU
AXA	0.03%	FR0000120628
RED HAT INC	0.03%	US7565771026
COVESTRO AG	0.03%	DE0006062144
JAPAN TREASURY DISC BILL ZPCN DUE 25/06/2018	0.03%	SBYVQFW1

NATIONAL GRID ORD GBP0.12431289	0.03%	GB00BDR05C01
JAPAN(GOVT OF) 0% T-BILL 09/04/2018 JPY	0.03%	SBFNNS95
NETEASE INC ADR	0.03%	US64110W1027
CANON INC	0.03%	JP3242800005
CANADIAN IMPERIAL BANK	0.03%	CA1360691010
DEUTSCHE BOERSE AG	0.03%	DE0005810055
NT Passive FX overlay 100% (ZMTARB)	0.03%	
DENMARK(KINGDOM) 0.25% SNR 15/11/18 DKK0.01	0.03%	SBDDONL9
NEXON CO LTD NPV TEMP	0.03%	DU0B63QM77D4
HENKEL AG & CO KGAA NON VTG PREF	0.03%	DE0006048432
UNITED STATES OF AMER TREAS NOTES 0.125% 04-15-2021	0.03%	SBYY8RP1
QUALCOMM INC	0.03%	US7475251036
TAKEDA PHARMACEUTICAL CO LTD	0.03%	JP3463000004
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.03%	SBBOQZ21
GENERAL MOTORS CO	0.03%	US37045V1008
LOWE'S COS INC	0.03%	US5486611073
New Zealand Dollar Custodial Account – MITNZ Absolute Return Bond Portfolio	0.03%	
MITSUBISHI TANABE PHARMA CORP	0.03%	JP3469000008
ENEL SPA	0.03%	IT0003128367
Income Due - JPY	0.03%	
MIZUHO FINANCIAL GROUP INC	0.03%	JP3885780001
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	0.03%	S9A32HHU
CARTERS INC	0.03%	US1462291097
PTT PUBLIC COMPANY THB10	0.03%	TH0646010R18
58 COM INC	0.03%	US31680Q1040
THE TORONTO DOMINION BANK	0.03%	CA8911605092
REPUBLIC SERVICES INC	0.03%	US7607591002
FORD MOTOR COMPANY	0.03%	US3453708600
New Zealand Dollar Custodial Account – MITNZ Trans Tasman Shares Portfolio	0.03%	
SERVICE CORPORATION INTERNATIONAL	0.03%	US8175651046
LEAR CORP	0.03%	US5218652049
MARTIN MARIETTA MATERIALS	0.03%	US5732841060
KLA TENCOR CORPORATION COM USD 0.01	0.03%	US4824801009
CTRIIP COM INTERNATIONAL LTD	0.03%	US22943F1003
TIM PARTICIPACOE'S SPON ADR	0.03%	US88706P2056
ESSITY AB SER B NPV	0.03%	SE0009922164
JAPAN RETAIL FUND REIT	0.03%	JP3039710003
MICHAEL KORS HOLDING	0.03%	VGG607541015
ENCOMPASS HLTH CRP COM USD	0.03%	US29261A1007
LAMB WESTON HOLDINGS INC	0.03%	US5132721045
CAMPBELL SOUP CO USD	0.03%	US1344291091
AUTOHOME INC	0.03%	US05278C1071
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.03%	CNE1000003G1
TJX COS INC	0.03%	US8725401090
UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026	0.03%	SBDHLRC7
HSBC HOLDINGS PLC	0.03%	GB0005405286
HYPERMARCAS SA	0.03%	BRHYPEACNORO
EVEREST RE GROUP LTD	0.03%	BMG3223R1088
MICHELIN B (CGDE)-B	0.03%	FR0000121261
MORGAN STANLEY	0.03%	US6174464486
S AND P GLOBAL INC COM USD1	0.03%	US78409V1044
GECINA SA	0.03%	FR0010040865
CARDINAL HEALTH INC	0.03%	US14149Y1082
MAXIS BHD	0.03%	MYL6012O0008
MYLAN NV EURO.01	0.03%	NL0011031208
CHINA LIFE INSURANCE CO LTD	0.03%	TW0002823002
MERLIN PROPERTIES SOCIMI SA	0.03%	ES0105025003
ROYAL DUTCH SHELL PLC - A SHARES	0.03%	GB00B03MLX29
SPARK INFRASTRUCTURE LTD	0.03%	AU000000SK17
FIRST REPUBLIC BANK	0.03%	US33616C1009
SUNTRUST BKS INC USD	0.03%	US8679141031
DEXUS	0.03%	AU000000DXS1
ADVANTEST CORP	0.03%	JP3122400009
MEX BONOS DESARR FIX RT 8.0% 07/12/23	0.03%	SB00L4V1
SUN COMMUNITIES INC	0.03%	US8666741041
INPEX CORPORATION	0.03%	JP3294460005
IBERDROLA SA	0.03%	ES0144580Y14
COSTCO WHOLESALE CORP	0.03%	US22160K1051
CATHAY FINANCIAL HOLDING CO	0.03%	TW0002882008
UNITED URBAN INVESTMENT CORP	0.03%	JP3045540006
EURO INV BANK 6% SNR MTN 06/08/2020 AUD	0.03%	SB51XWR3
EATON CORP PLC COM USD 0.50	0.03%	IE00B8KQN827
SSE PLC	0.03%	GB0007908733
FNMA POOL #MA3120 3.5% 09-01-2047 BEO	0.03%	C31418CPE8

SWISS LIFE HOLDING AG	0.03%	CH0014852781
RESONA HOLDINGS INC	0.03%	JP3500610005
GOLDMAN SACHS GROUP INC.	0.03%	US38141G1040
ITAU UNIBANCO HOLDING SA ADR	0.03%	US4655621062
MONSTER BEV CORP COM	0.03%	US61174X1090
STORE CAPITAL CORP	0.03%	US8621211007
METRO PERFORMANCE NPV	0.03%	NZMPGE0001S5
ATLANTIA SPA	0.03%	IT0003506190
DUKE REALTY CORP	0.03%	US2644115055
SEATTLE GENETICS INC	0.03%	US8125781026
ATCO LTD	0.03%	CA0467894006
TESLA INC	0.03%	US88160R1014
ABANO HEALTHCARE GROUP LTD	0.03%	NZNPEE0001S8
CENTRAL JAPAN RAILWAY CO	0.03%	JP3566800003
SHIN-ETSU CHEM CO Y50	0.03%	JP3371200001
DEUTSCHE LUFTHANSA AG	0.03%	DE0008232125
UNILEVER PLC	0.03%	GB00B10RZP78
BANK HAPAOALIM LTD	0.03%	IL0006625771
SVENSKA HANDELSBKN SER A NPV	0.03%	SE0007100599
KIRIN HOLDINGS CO LTD	0.03%	JP3258000003
INM COLONIAL SOCIM EUR	0.03%	ES0139140174
ITT INC COM USD 1.00	0.03%	US45073V1089
SECRETARIA TESOURO 6% GTD 15/08/2050 BRL'B'	0.03%	SB4VFN6
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.03%	SB1SVY32
AMERICA MOVIL SAB DE CV-ADR SERIES L	0.03%	US02364W1053
UBS GROUP AG	0.03%	CH0244767585
A P MOLLER-MAERSK B	0.03%	DK0010244508
SIRIUS XM HLDGS IN COM USD 0.001	0.03%	US82968B1035
MAGNA INTERNATIONAL INC COM NPV	0.03%	CA5592224011
AYALA CORPORATION	0.03%	PHY0486V1154
WABTEC CORP	0.03%	US9297401088
USANA HELATH SCIENCES INC	0.03%	US90328M1071
SCHNEIDER ELECTRIC SE	0.03%	FR0000121972
SOUTHERN CO COM USD	0.03%	US8425871071
BROWN BROWN INC TEM	0.03%	DU02692687D6
AMBEV SA COM NPV	0.03%	BRABEVACNOR1
ROYAL UNIBREW AS	0.03%	DK0060634707
WYNDHAM WORLDWIDE CORP	0.03%	US98310W1080
SINGAPORE(GOVT OF) 1.25% BDS 01/10/21 SGD1000	0.03%	SBZ0BDK8
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.03%	SBYNZXN3
LAM RESEARCH CORPORATION	0.03%	US5128071082
WOODSIDE PETROLEUM LTD	0.03%	AU000000WPL2
KILROY REALTY CORP	0.03%	US49427F1084
MEDTRONIC PLC	0.03%	IE00BTN1Y115
US BANCORP	0.03%	US9029733048
KROGER CO COM USD1.00	0.03%	US5010441013
DAIMLER AG	0.03%	DE0007100000
REGENCY CENTERS CORPORATION	0.03%	US7588491032
CENTRICA PLC	0.03%	GB00B033F229
GRUPO FINANCIERO BANORTE SAB DE CV SER O	0.03%	MXP370711014
TELEKOM AUSTRIA AG	0.03%	AT0000720008
BARCLAYS PLC	0.03%	GB0031348658
BP P.L.C	0.03%	GB0007980591
ATLAS COPCO AB	0.03%	SE0006886750
COMPASS GROUP ORD GBP0 1105	0.03%	GB00BD6K4575
New Zealand Dollar Custodial Account – MITNZ Listed Infrastructure Portfolio	0.02%	
Income Due - USD	0.02%	
STANDARD BANK GROUP	0.02%	ZAE000109815
GNMAII POOL #MA4651 3% DUE 08-20-2047 REG	0.02%	C36179TEY7
US TSY INFL IX TREAS BD 0.625 01-15-2024	0.02%	SBJ4GVF8
LEUCADIA NATIONAL CORP	0.02%	US5272881047
BKW AG	0.02%	CH0130293662
EAST JAPAN RAILWAY JPY	0.02%	JP3783600004
SITEONE LANDSCAPE SUPPLY INC	0.02%	US82982L1035
EXTRA SPACE STORAGE INC	0.02%	US30225T1025
THE HERSHEY COMPANY	0.02%	US4278661081
SOUTHERN PWR CO 1.5% DUE 06-01-2018	0.02%	SBXTJ020
MITSUI & CO LTD JPY	0.02%	JP3893600001
KB FINANCIAL GROUP INC	0.02%	KR7105560007
DOLLAR GENERAL	0.02%	US2566771059
CONSTELLATION BRANDS INC-A	0.02%	US21036P1084
UNITE GROUP PLC	0.02%	GB0006928617
PRINCIPAL FINANCIAL GROUP	0.02%	US74251V1026
SAPPI LIMITED	0.02%	ZAE000006284

MAXIMUS INC COM NPV	0.02%	US5779331041
THE NAVIGATOR COMP	0.02%	PTPTIOAM0006
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.02%	CNE100000593
JARDINE MATHESON HOLDINGS LIMITED	0.02%	BMG507361001
INTERXION HOLDING NV	0.02%	NL0009693779
GEORGE WESTON LTD	0.02%	CA9611485090
ENTERGY CORP NEW	0.02%	US2936461031
KEIHIN CORPORATION	0.02%	JP3277230003
MYRIAD GENETICS INC	0.02%	US62855J1043
WELLCARE HEALTH PLANS INC	0.02%	US94946T1060
AFLAC INC	0.02%	US0010551028
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL	0.02%	SB65Z6K3
KOHL'S CORPORATION	0.02%	US5002551043
GETLINK SE EUR 0.40	0.02%	FR0010533075
REXFORD INDUSTRIAL REALTY INC	0.02%	US76169C1009
MOTOROLA SOLUTIONS INC	0.02%	US6200763075
KELLOGG COMPANY	0.02%	US4878361082
SOCIETE GENERALE SA	0.02%	FR0000130809
BANK OF NEW YORK MELLON CORP	0.02%	US0640581007
LENDINGTREE INC	0.02%	US52603B1070
CUBESMART COM	0.02%	US2296631094
PAYPAL HOLDINGS INC	0.02%	US70450Y1038
BORGWARNER INC	0.02%	US0997241064
EPAM SYSTEMS INC	0.02%	US29414B1044
ADECCO GROUP AG	0.02%	CH0012138605
OC OERLIKON CORP AG REG	0.02%	CH0000816824
ROYAL MAIL PLC	0.02%	GB00BDVZY777
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.02%	NZOCAE0002S0
WPP 2012 PLC ORD GBP 0.10	0.02%	JE00B8KF9B49
YAMAHA MOTOR CO	0.02%	JP3942800008
CHENIERE ENERGY INC	0.02%	US16411R2085
DONALDSON COMPANY INC	0.02%	US2576511099
INTERACTIVE BROKERS GRO-CL	0.02%	US45841N1072
SKECHERS USA CL A	0.02%	US8305661055
JAPAN(GOVT OF) 0.1% BDS 20/12/27 JPY50000	0.02%	SBF13422
KLEPIERRE- EUR4	0.02%	FR0000121964
NETFLIX INC	0.02%	US64110L1061
LPL FINANCIAL HOLDINGS INC	0.02%	US50212V1008
KONINKLIJKE AHOLD DELHAIZE NV	0.02%	NL0011794037
ABB LTD	0.02%	CH0012221716
TOKYO ELECTRON LTD JPY	0.02%	JP3571400005
CMNWLTB BK OF AUST FRN MTN 08/2018 AUD100000	0.02%	SBF5MY03
PETROLEO BRASILEIRO SA - ADR	0.02%	US71654V1017
BCE INC	0.02%	CA05534B7604
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio	0.02%	
WEYERHAEUSER CO USD	0.02%	US9621661043
MALAYSIA (GOVT OF) 3.48% BDS 15/03/23 MYR1000	0.02%	SB88KLG0
OMNICOM GROUP	0.02%	US6819191064
SWIRE PACIFIC	0.02%	HK0019000162
UNITED UTILITIES GROUP PLC	0.02%	GB00B39J2M42
FORMOSA CHEMICALS & FIBRE CORPORATION	0.02%	TW0001326007
GENMAB AS	0.02%	DK0010272202
PERSOL HOLDINGS CO NPV	0.02%	SB3CY709
AMERICAN INTERNATIONAL GROUP	0.02%	US0268747849
RIO TINTO LIMITED	0.02%	AU000000RIO1
GOODYEAR TIRE & RUBB	0.02%	US3825501014
JAPAN(GOVT OF) 0.1% SNR 20/12/19 JPY50000	0.02%	SBTJRTZ2
AENA SME S.A.	0.02%	ES0105046009
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-2039 BEO	0.02%	C3128M7VS2
MCKESSON CORP	0.02%	US58155Q1031
EXELIXIS INC	0.02%	US30161Q1040
ALNYLAM PHARMACEUTICALS INC	0.02%	US02043Q1076
DA OFFICE INVESTMENT CORPORATION	0.02%	JP3046310003
INFINEON TECHNOLOGIES AG	0.02%	DE0006231004
JXTG HOLDINGS INC	0.02%	JP3386450005
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES APRIL	0.02%	SB7MHS36
RECRUIT HLDGS CO LNPV	0.02%	JP3970300004
THAI OIL PCL	0.02%	TH0796010R11
FIFTH THIRD BANCORP	0.02%	US3167731005
TRAVELERS COS INC / THE	0.02%	US89417E1091
WESTERN UNION CO	0.02%	US9598021098
JAPAN HOTEL REIT INVESTMENT CORP	0.02%	JP3046400002
WH GROUP LTD	0.02%	KYG960071028
POLAND(REP OF) 2% SNR 25/04/2021 PLN1000	0.02%	SBYNH221

AMERICAN TWR REIT INC	0.02%	US03027X1000
POLAND(REP OF) 1.75% BDS 25/07/21 PLN1000	0.02%	SBD2MS99
HAYS PLC	0.02%	GB0004161021
DEUTSCHE POST AG	0.02%	DE0005552004
STANDARD CHARTERED	0.02%	GB0004082847
CORELOGIC INC	0.02%	US21871D1037
GBP BNP PARIBAS A/C	0.02%	
SL GREEN REALTY CORP	0.02%	US78440X1019
APERAM S.A. NPV	0.02%	LU0569974404
JERONIMO MARTINS SGPS SA	0.02%	PTJMT0AE0001
KAO CORPORATION JPY50	0.02%	JP3205800000
WADDELL REED FINANCIAL-A	0.02%	US9300591008
TIME WARNER INC	0.02%	US8873173038
LEG IMMOBILIEN GMBH	0.02%	DE000LEG1110
NITTO DENKO CORPORATION	0.02%	JP3684000007
ENGIE AUG5	0.02%	FR0010208488
TATNEFT PJSC ADS	0.02%	US8766292051
WESTERN DIGITAL CORP	0.02%	US9581021055
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.02%	SB5V9HQ5
BPCE SA FL RT MTN 17-04-2018	0.02%	SBMNQC46
CHINA COMMUNICATIONS CONSTRUCTION COMPANY LIMITED H	0.02%	CNE1000002F5
New Zealand Dollar Custodial Account – MITNZ Listed Property Portfolio	0.02%	
AMP BANK LIMITED FRN GTD SNR 06/18 AUD10000	0.02%	SBN40J10
CEZ AS	0.02%	CZ0005112300
KIRBY CORP	0.02%	US4972661064
NOVATEK PJSC	0.02%	US6698881090
CHARLES RIVER LABORATORIES INTERNATIONAL INC	0.02%	US1598641074
CAIXABANK SA 3.5%-FRN LT2 15/02/2027 EUR	0.02%	SBYP5706
QANTAS AIRWAYS LIMITED	0.02%	AU000000QAN2
BANK NEGARA INDONESIA PT	0.02%	ID1000096605
REGIONS FINANCIAL CORP	0.02%	US7591EP1005
UBE INDUSTRIES LTD JPY	0.02%	JP3158800007
MUENCHENER RUECKVER RG-REG	0.02%	DE0008430026
FRANKLIN RESOURCES INC	0.02%	US3546131018
UNICREDIT SPA	0.02%	IT0005239360
HCP INC	0.02%	US40414L1098
GOLDMAN SACHS GROUP INC FLTG RT 04-30-2018	0.02%	SB90YP43
IMPERIAL OIL LTD	0.02%	CA4530384086
ANGLO AMERICAN PLC	0.02%	GB00B1XZS820
MARRIOTT VACATIONS WORLDWIDE CORP	0.02%	US57164Y1073
SUNSTONE HOTEL INVESTORS INC REITS	0.02%	US8678921011
ALIGN TECHNOLOGY INC	0.02%	US0162551016
FABEGE AB	0.02%	SE0000950636
UNIBAIL-RODAMCO SE EUR5	0.02%	FR0000124711
TORO CO	0.02%	US8910921084
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.02%	US26441C2044
SOJITZ CORPORATION	0.02%	JP3663900003
TLG IMMOBILIEN AG	0.02%	DE000A12B824
CELESIO AG	0.02%	DE000CLS1001
VERISIGN INC	0.02%	US92343E1029
RITCHIE BROS AUCTIONEERS INC	0.02%	CA7677441056
MOBILE TELESYSTEMS PJSC ADR	0.02%	US6074091090
ROYAL DUTCH SHELL PLC-B SHS	0.02%	GB00B03MM408
PUBLIC BANK BERHAD	0.02%	MYL1295O0004
ORICA LIMITED	0.02%	AU000000OR11
JACK HENRY & ASSOCIATES INC	0.02%	US4262811015
AFFILIATED MANAGERS GROUP	0.02%	US0082521081
MICRON TECHNOLOGY INC USD	0.02%	US5951121038
PITNEY BOWES INCORPORATED	0.02%	US7244791007
CNO FINANCIAL GROUP INC	0.02%	US12621E1038
CHINA BIOLOGIC PR COM USD	0.02%	KYG215151047
DIC CORPORATION	0.02%	JP3493400000
BED BATH & BEYOND INC	0.02%	US0758961009
SPIRIT AEROSYSTEMS HOLDINGS INC - CLASS A	0.02%	US8485741099
SCHIBSTED ASA SER A	0.02%	NO0003028904
LOBLAW COMPANIES LTD	0.02%	CA5394811015
EUTELSAT COMMUNICATIONS	0.02%	FR0010221234
SPH REIT	0.02%	SG2G02994595
DARDEN RESTAURANTS INC	0.02%	US2371941053
PG AND E CORP	0.02%	US69331C1080
Outstanding Settlement Receipts - NZD	0.02%	
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.02%	SB9079T5
BBA AVAIAATION PLC	0.02%	GB00B1FP8915
MITSUBISHI ELECTRIC	0.02%	JP3902400005

VERIZON 5.5% DUE 03-16-2047	0.02% SBYZNV86
PUBLICIS GROUPE	0.02% FRO000130577
STERICYCLE INC	0.02% US8589121081
TELSTRA CORPORATION LIMITED	0.02% AU000000TLS2
POHANG IRON & STEEL COMPANY LIMITED	0.02% KR7005490008
HOWARD HUGHES CORP	0.02% US44267D1072
LEE & MAN PAPER MANUFACTURING	0.02% KYG5427W1309
GREEN DOT CORP	0.02% US39304D1028
BIG LOTS INC	0.02% US0893021032
ALLIANCEBERNSTEIN HOLDING LP	0.02% US01881G1067
NOMURA SECURITIES Y50	0.02% JP3762600009
ABN AMRO BANK NV MTN 1.375% 07/06/2022	0.02% SBF09NR9
DEN DANSKE BANK AS DKK	0.02% DK0010274414
CITY DEVELOPMENTS SGD0.50	0.02% SG1R89002252
PENNON GROUP PLC	0.02% GB00B18V8630
OJI HOLDINGS CORP	0.02% JP3174410005
PARGESA HOLDING SA-BR	0.02% CH0021783391
MITSUI CHEMICALS INC	0.02% JP3888300005
Outstanding Settlement Receipts - JPY	0.02%
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.02% US98954M2008
INCHCAPE PLC NEW	0.02% GB00B61TVQ02
FWD CNTRT TO BUY UK GILT FWD 04-06-18 4.25 99Z08DY68 124.818719 MSNYUS33	0.02% S9G9JU9U
BANCO DO BRASIL SA	0.02% BRBBASACNOR3
RINGCENTRAL INC	0.02% US7668OR2067
LLOYDS BANKING GROUP PLC	0.02% GB0008706128
PHILLIPS 66 COM USD0.01	0.02% US7185461040
DISTRIBUIDORA INTERNACIONA	0.02% ES0126775032
CELANESE CORP SERIES A	0.02% US1508701034
KOMATSU LTD JPY	0.02% JP3304200003
VANECK VECTORS ETF GOLD MINERS ETF	0.02% US92189F1066
CUMMINS INC	0.02% US2310211063
KURJITA WATER INDUSTRIES	0.02% JP3270000007
FUT JUN 18 EUX EURO-BTP	0.02% C999599GH0
SANDS CHINA LIMITED	0.02% KYG7800X1079
HEWLETT PACKARD ENTERPRISE CO	0.02% US42824C1099
BOSTON PROPERTIES INC	0.02% US1011211018
CENOVUS ENERGY INC COM NPV	0.02% CA15135U1093
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.02% C31417VW33
AUSTRALIA(COMMONWEALTH OF) 4.5% BDS DUE 15/04/20 AUD1000	0.02% SB4KTTW9
BERKELEY GROUP PLC UNITS	0.02% GB00B02L3W35
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.02% AU000000VCX7
AUSTRIA(REP OF) 4.15% SNR 15/03/37 EUR1000	0.02% SB2PDS03
LEGGETT & PLATT INCORPORATED USD0.01	0.02% US5246601075
AMERICAN AIRLINES COM USD1	0.02% US02376R1023
AEROPORTS DE PARIS (ADP)	0.02% FRO010340141
SANDERSON FARMS INC	0.02% US8000131040
CHECK POINT SOFTWARE TECH	0.02% IL0010824113
BEIJING CAPITAL INTL AIRPORT	0.02% CNE100000221
LIVE NATION INC	0.02% US5380341090
JFE HOLDINGS INC	0.02% JP3386030005
PETRONAS DAGANGAN BHD	0.02% MYL5681O0001
EROAD LTD NPV	0.02% NZERDE0001S5
UNITED CONTINENTAL HOLDINGS	0.02% US9100471096
SES FDR	0.02% LU0088087324
3I GROUP PLC	0.02% GB00B1YW4409
RED ELECTRICA DE ES	0.02% ES0173093024
TENAGA NASIONAL BERHAD	0.02% MYL5347O0009
BANCA MEDIOLANUM SPA	0.02% IT0004776628
CREDIT AGRICOLE SA	0.02% FRO000045072
ISUZU MOTORS JPY50	0.02% JP3137200006
EMERSON ELECTRIC CO	0.02% US2910111044
MACYS INC	0.02% US55616P1049
JAPAN POST BANK CO LTD	0.02% JP3946750001
CNOOC LTD	0.02% HK0883013259
NIPPON STEEL SUMITOMO METAL	0.02% JP3381000003
CASTELLUM AB	0.02% SE0000379190
SERKO LTD	0.02% NZSKOE0001S7
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.02% AU000000TCL6
AGRICULTURAL BANK OF CHINA	0.02% CNE100000Q43
AXFOOD AB NPV POST SPLIT	0.02% SE0006993770
NEXTERA ENERGY INC	0.02% US65339F1012
JD COM INC	0.02% US47215P1066
FIRSTENERGY CORP USD	0.02% US3379321074
ADARO ENERGY PT	0.02% ID1000111305

ROYAL BK SCOT GRP ORD GBP1 POST CONS	0.02%	GB00B7T77214
BRUKERS CORPORATION	0.02%	US1167941087
ACCENTURE PLC	0.02%	IE00B4BNMY34
FUBON FINANCIAL HLDG	0.02%	TW0002881000
KB FINANCIAL GROUP INC - ADR	0.02%	US48241A1051
SUZUKI MOTOR CORP	0.02%	JP3397200001
CHINA MERCHANTS PO NPV	0.02%	HK0144000764
VEOLIA ENVIRONMENT	0.02%	FR0000124141
ENTRA ASA	0.02%	NO0010716418
LONKING HOLDINGS LTD	0.02%	KYG5636C1078
AMC NETWORKS INC COM USD0.01 CL A	0.02%	US00164V1035
POLSKI KONCERN NAFTOWY	0.02%	PLPKN0000018
APTIV PLC COM USD001	0.02%	JE00B783TY65
DEUTSCHE TELEKOM AG DEM	0.02%	DE0005557508
LIVANOVA PLC	0.02%	GB00BYMT0J19
COMWLTH EDISON CO 6.95 SR NT DUE 07-15-2018	0.02%	S2273112
CHEVRON CORP	0.02%	US1667641005
HOYA CORPORATION JPY	0.02%	JP3837800006
TIANNENG POWER ORD	0.02%	KYG8655K1094
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	0.02%	SBYQLT22
NEW RELIC INC	0.02%	US64829B1008
GGP INC	0.02%	US36174X1019
SEI INVESTMENTS COMPANY	0.02%	US7841171033
SHINSHO CORP	0.02%	JP3374000002
WILLIAM DEMANT HOL DKK0.20	0.02%	DK0060738599
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.02%	SBD1RKM2
KYOCERA CORP JPY50	0.02%	JP3249600002
SYNCHRONY FINANCIAL	0.02%	US87165B1035
JAPAN(GOVT OF) 0% T-BILL 01/05/2018 JPY	0.02%	SBFYPS89
MALAYSIA (GOVT OF) 3.882% BDS 10/03/22 MYR1000	0.02%	SBF1T7C1
MALAYSIA (GOVT OF) 3.441% BDS 15/02/21 MYR1000	0.02%	SBF132N9
CHINA PETROLEUM AND CHEMICAL CORP	0.02%	US16941R1086
SOLVAY SA BELGIAN BEF	0.02%	BE0003470755
VODAFONE GROUP ORD USD0.2095238	0.02%	GB00BH4HKS39
BANGKOK DUSIT MEDICAL SERVICES PCL	0.02%	TH0264010R10
H & R BLOCK INCORPORATED	0.02%	US0936711052
CHURCHILL DOWNS INCORPORATED	0.02%	US1714841087
SOHO CHINA LIMITED	0.02%	KYG826001003
FISERV INC COM	0.02%	US3377381088
WESTLAKE CHEMICAL CORP	0.02%	US9604131022
SIGNET JEWELERS LTD	0.02%	BMG812761002
NEW ZEALAND GOVERNMENT 4.5% 15/04/2027	0.02%	S5A7EMWU
GREGGS PLC	0.02%	GB00B63QSB39
TE CONNECTIVITY LTD	0.02%	CH0102993182
KINGFISHER PLC GBP0.1571	0.02%	GB0033195214
LG CHEM LTD	0.02%	KR7051910008
BELLWAY GBPO.125	0.02%	GB0000904986
SMURFIT KAPPA GROUP PLC	0.02%	IE00B1RR8406
UPM-KYMMENE FIM10	0.02%	FI0009005987
HAIER ELECTRONICS GROUP CO LTD	0.02%	BMG423131256
INTESA SANPAOLO SPA	0.02%	IT0000072618
NATIONAL HEALTHCARE CORP	0.02%	US6359061008
CERNER CORP COM USD0.01	0.02%	US1567821046
Charter Hall Core Plus Office Fund	0.02%	
VALOR HOLDINGS CO LTD	0.02%	JP3778400006
LINCOLN ELECTRIC HOLDINGS INC	0.02%	US5339001068
EASTMAN CHEMICAL COM	0.02%	US2774321002
CHINA RAILWAYS CONSTRUCTION CORPORATION	0.02%	CNE100000981
SALZGITTER AG	0.02%	DE0006202005
TELEKOMUNIKASI IND SER B IDR50	0.02%	ID1000129000
OMV AG	0.02%	AT0000743059
NEW ZEALAND(GOVT) 3% SNR 15/04/2020 NZD1000	0.02%	SB90RPY2
HOST HOTELS & RESORTS INC	0.02%	US44107P1049
DAI ICHI LIFE HOLD NPV	0.02%	JP3476480003
OMRON CORP Y50	0.02%	JP3197800000
FAIR ISAAC CORPORATION	0.02%	US3032501047
KANSAI PAINT CO LTD	0.02%	JP3229400001
GOLDMAN SACHS 2.625% DUE 01-31-2019	0.02%	SBLSP4K1
TECK RESOURCES LIMITED CLASS B	0.02%	CA8787422044
PETROCHINA CO LTD H	0.02%	CNE1000003W8
INVESCO LIMITED	0.01%	BMG491BT1088
CANADIAN TIRE CLASS 'A' CUM NON-VTG COM NPV	0.01%	CA1366812024
STATE STREET CORP USD	0.01%	US8574771031
GKN PLC	0.01%	GB0030646508

SPAREBANK 1 SR BANK	0.01%	NO0010631567
HUDSON PACIFIC PROPERTIES	0.01%	US4440971095
HBOS TSY SERVICES 4.875% GTD 20/12/2024 GBP	0.01%	SB054Q53
GMEXICO TRANSPORTE SA DE CV	0.01%	MX01GM1Z0019
REALTY INCOME CORPORATION	0.01%	US7561091049
SSAB AB SERIES B	0.01%	SE0000120669
YUM CHINA HOLDINGS INC	0.01%	US98850P1093
WILLIAMS COMPANIES INC	0.01%	US9694571004
AVIVA PLC	0.01%	GB0002162385
COSTAR GROUP INC	0.01%	US22160N1090
RENTOKIL INITIAL PLC	0.01%	GB00B082RF11
WELLS FARGO NA	0.01%	
CREDIT AGRICOLE SA 2.625% 17/03/2027	0.01%	SBWBXVD1
CHINA OVERSEAS LAND AND INVESTMENT LIMITED	0.01%	HK0688002218
UK COMMERCIAL PROPERTY TRUST	0.01%	GB00B1922J52
HENGAN INTERNATIONAL GROUP COMPANY LIMITED	0.01%	KYG4402L1510
EDISON INTERNATIONAL	0.01%	US2810201077
DOLLAR TREE INC	0.01%	US2567461080
FERROTEC HOLDINGS CORP	0.01%	JP3802720007
NAVIENT CORP	0.01%	US63938C1080
FUJI FILM HOLDINGS CORP	0.01%	JP3814000000
MCMILLAN SHAKESPEARE LIMITED	0.01%	AU000000MMS5
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-2029	0.01%	C68267BAA8
BIO RAD LABORATORIES INC CLASS A	0.01%	US0905722072
SYNTEL INC	0.01%	US87162H1032
OESTERREICHISCHE POST	0.01%	AT0000APOST4
AURUBIS AG	0.01%	DE0006766504
CHARTER COMMUN INC COM	0.01%	US16119P1084
DMCI HOLDINGS INC	0.01%	PHY2088F1004
CP ALL PCL NVDR	0.01%	TH0737010R15
CORNING INC	0.01%	US2193501051
VENTAS INC	0.01%	US92276F1003
BOOKING HLDGS INC COM USD0.008	0.01%	US09857L1089
BANK RAKYAT INDONESIA	0.01%	ID1000118201
TELUS CORPORATION COM NPV	0.01%	CA87971M1032
MEG ENERGY CORP	0.01%	CA5527041084
MATERION CORP	0.01%	US5766901012
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.01%	MXP320321310
DELTA AIR LINES INC	0.01%	US2473617023
AMERICAN ELECTRIC POWER COMPANY INC	0.01%	US0255371017
EQUITY RESIDENTIAL	0.01%	US29476L1070
HISPANIA ACTIVOS INMOBILISRIOS SAU	0.01%	ES0105019006
UNITED STATES TREAS BILLS 04-05-2018	0.01%	SBF4GP58
ON SEMICONDUCTOR CORPORATION	0.01%	US6821891057
UNITED STATES TREAS BDS .875% DUE 02-15-2048	0.01%	SBFZBGW6
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.01%	SB8W8CX4
AUSTEVOLL SEAFOOD	0.01%	NO0010073489
MARATHON OIL CORP 4.4% DUE 07-15-2027	0.01%	SBD41T57
AGEAS NPV POST SPLIT	0.01%	BE0974264930
DICK'S SPORTING GOODS INC	0.01%	US2533931026
MEXICO(UTD MEX ST) 8.5% SNR 18/11/2038 MXN	0.01%	SB44NND6
NEC CORPORATION	0.01%	JP3733000008
HASBRO INC	0.01%	US4180561072
MORNINGSTAR INC	0.01%	US6177001095
BEST BUY CO INC	0.01%	US0865161014
GENESEE & WYOMING INC - CLASS A	0.01%	US3715591059
BRITVIC PLC	0.01%	GB00B0N8QD54
RHEINMETALL AG	0.01%	DE0007030009
TERADATA CORP	0.01%	US88076W1036
GENERAL ELECTRIC CO	0.01%	US3696041033
SHINHAN FINANCIAL GROUP	0.01%	KR7055550008
PAYCHEX INC	0.01%	US7043261079
TIGER BRANDS LIMITED	0.01%	ZAE000071080
PILGRIMS PRIDE CORP	0.01%	US72147K1088
ITOCHU TECHNO SOLU NPV TEMP	0.01%	DU06200194D9
DENNYS CORPORATION	0.01%	US24869P1049
COLOMBIA(REP OF) 10% BDS 24/07/24 COP100000	0.01%	SB5KRFR7
SUBARU CORP	0.01%	JP3814800003
UNITED STATES TREAS NTS DTD 2.25% 11-15-2027	0.01%	SBF92XX5
TOBU RAILWAY CO LTD	0.01%	JP3597800006
SIEMENS 3.3% DUE 09-15-2046	0.01%	C82620KAM5
EPR PPTYS SBI USD 0.01	0.01%	US26884U1097
FIDELITY NATIONAL 1.7% DUE 06-30-2022 BEO	0.01%	SBDC3PT1
TAIHEIYO CEMENT CORPORATION	0.01%	JP3449020001

KULICKE & SOFFA INDUSTRIES	0.01%	US5012421013
AGILENT TECHNOLOGIES INC	0.01%	US00846U1016
PVTPL AMERICAN CR ACCEP RECEIVABLES SER 18-1 CL C 3.55% 04-10-2024	0.01%	C02529HAE0
BROWN FORMAN CORP	0.01%	US1156372096
SCHIBSTED ASA	0.01%	NO0010736879
BANK LEUMI LE-ISRAEL	0.01%	IL0006046119
EDITAS MEDICINE INC	0.01%	US28106W1036
KIA MOTORS CORP	0.01%	KR7000270009
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	0.01%	SBSTJW18
NOMURA REAL ESTATE HOLDINGS INC	0.01%	JP3762900003
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.01%	SB13B222
CAPITALAND MALL TRUST	0.01%	SG1M51904654
SEAGATE TECHNOLOGY	0.01%	IE00858JVZ52
TWENTY FIRST CENTU COM USD 0.01 CL B	0.01%	US90130A2006
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01%	US0394831020
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.01%	SB6QZ5W7
ORBOTECH LTD	0.01%	IL0010823388
CHINA RAILWAY GROUP	0.01%	CNE100000722
BASF SE	0.01%	DE000BASF111
PVTPL TRILLIUM CR CARD TR II FLTG SER 2018-1A CL A 02-27-2023 BEO	0.01%	C89621AAD1
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.01%	JP3585800000
SOCIETE GENERALE 2.625% SUB 27/02/2025 EUR	0.01%	SBVY6B7
SUBSEA 7 SA	0.01%	LU0075646355
PROXIMUS	0.01%	BE0003810273
CRANEWARE PLC	0.01%	GB00B2425G68
Outstanding Settlement Receipts - SEK	0.01%	
AYALA LAND INC	0.01%	PHY0488F1004
RELX N V	0.01%	NL0006144495
VOLKSWAGEN INTL 3.875%-FRN GTD SUB PERP EUR	0.01%	SBYVMXX6
KINDER MOR INC DEL COM USD0.01	0.01%	US49456B1017
WHIRLPOOL CORP USD	0.01%	US9633201069
KONE CORPORATION NEW	0.01%	FI0009013403
JAPAN LOGISTICS FUND INC	0.01%	JP3046230003
HELLENIC TELECOMMUNICATIONS	0.01%	GRS260333000
LENOVO GROUP LTD	0.01%	HK0992009065
HITACHI CAPITAL CORP	0.01%	JP3786600001
MYLAN N V FIXED 5.25% DUE 06-15-2046	0.01%	C62854AAP9
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	0.01%	SBYQXN34
MEXICO CY ARPT TR 4.25% DUE 10-31-2026	0.01%	SBD878G5
BOISE CASCADE CO	0.01%	US09739D1000
SOLAREEDGE TECHNOLOGIES INC	0.01%	US83417M1045
SMITHS GROUP PLC	0.01%	GB00B1WY2338
SCA HYGIENE AB 1.625% GTD SNR 30/03/27 EUR	0.01%	SBF336F7
VOLKSWAGEN INTL 1.875% GTD SNR 30/03/27 EUR	0.01%	SBD0XRP3
CAD BNP PARIBAS A/C	0.01%	
DAIICHI SANKYO COMPANY LIMITED	0.01%	JP3475350009
FRESENIUS SE CO KGAA	0.01%	DE0005785604
TRIMBLE INC COM NPV	0.01%	US8962391004
HIWIN TECHNOLOGIES CORP	0.01%	TW0002049004
EQUATE PETROCHEMICAL BV 4.25% 03/11/2026	0.01%	SBYNCF38
NORSK HYDRO ASA	0.01%	NO0005052605
ADVANCED MICRO DEV	0.01%	US0079031078
MEGGITT PLC	0.01%	GB0005758098
PZU FINANCE AB 1.375% 03/07/2019	0.01%	SBNY7XX1
STATOIL ASA 2.65% DUE 01-15-2024	0.01%	SBLSP508
INTERSHOP HOLDING AG	0.01%	CH0273774791
SAFESTORE HOLDINGS PLC	0.01%	GB00B1N7Z094
TYSON FOODS INC CLASS A	0.01%	US9024941034
DELUXE CORP	0.01%	US2480191012
AMCOR FIN (USA) 3.625% DUE 04-28-2026	0.01%	CU02411AA1
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.01%	SBDZW421
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.01%	SBK1PN26
HANA FINANCIAL GROUP	0.01%	KR7086790003
HAEMONETICS CORPORATION	0.01%	US4050241003
FORTESCUE METALS GROUP LTD	0.01%	AU000000FMG4
CK ASSET HOLDINGS HK	0.01%	KYG2177B1014
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.01%	SBQRS677
WELLS FARGO & CO 3% DUE 02-19-2025	0.01%	SBVXL9F4
FHLMC GOLD Q45872 3.0% 01-01-2047	0.01%	C3132WKQ27
AMBEV SA ADR EACH REPR ORD SPONS	0.01%	US02319V1035
LLOYDS BANK PLC 7.5% SNR EMTN 15/04/24 GBP	0.01%	SB3V3ZV5
PHYSICIANS REALTY TRUST	0.01%	US71943U1043
LINA CORP	0.01%	JP3966750006
MOLSON COORS BREWING COMPANY FLTG 03-15-2019	0.01%	SBFNNGC4

ROCHE HLDGS AG SPN ADR EACH REP	0.01%	US7711951043
BID CORPORATION LTD	0.01%	ZAE000216537
LEROY SEAFOOD GROUP ASA	0.01%	NO0003096208
BANCO DE SABADELL .875% 05/03/2023	0.01%	SBF1PS71
ING GROEP N.V. 1.125% SNR 14/02/2025 EUR	0.01%	SBD96JG8
MONDI LTD	0.01%	ZAE000156550
ORTHOFIX INTERNATIONAL NV	0.01%	ANN6748L1027
WEIBO CORP	0.01%	US9485961018
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.01%	SBYYHDY9
NCR CORPORATION	0.01%	US62886E1082
NEW ZEALAND INDEX LINKED 2.5% 20/09/2040	0.01%	SBF09X57
XEROX CORP COM USD1	0.01%	US9841216081
AMEREN CORP	0.01%	US0236081024
BCO DE SABADELL 5.625% LT2 06/05/2026 EUR	0.01%	SBZBGNV3
CHINA TELECOM -H SHARE	0.01%	CNE1000002V2
AT&T INC 3% DUE 06-30-2022	0.01%	SBX2KBC7
AMETEK INC	0.01%	US0311001004
INFRASTRUCTURA ENERGETICA NOVA SAB DE CV	0.01%	MX011E060002
WOLTERS KLUWER 1.5% SNR 22/03/27 EUR100000	0.01%	SBF1TFM7
New Zealand Dollar Custodial Account – MITNZ Overseas Small Companies Portfolio	0.01%	
COLOMBIA(REP OF) 7% NTS 04/05/22 COP1000	0.01%	SB7RQ430
HILTON GRAND VACATIONS INC	0.01%	US43283X1054
SP POWER ASSETS 3.25% 24/11/2025	0.01%	SBYSZB78
WELLS FARGO & CO NEW MEDIUM TERM SR NTS VAR RT DUE 04-23-2018 REG	0.01%	SBKT2N96
DOMINION RES INC 1.9% DUE 06-15-2018	0.01%	SBZ0Y1Q9
GNMA II JUMBOS 3% 30 YEARS SETTLES APRIL	0.01%	C21H030641
PUBLIC STORAGE	0.01%	US74460D1090
ASTRAZENECA PLC	0.01%	GB0009895292
CIE DE ST-GOBAIN 5.625% SNR MTN 15/11/24GBP	0.01%	SB1GHMJ4
BK MANDIRI IDR500	0.01%	ID1000095003
PROTO LABS INC COM	0.01%	SB6T6J81
CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP	0.01%	SBD8C5V4
BRIDGESTONE CORP JPY50	0.01%	JP3830800003
BANCO BRADESCO SA	0.01%	BRBBDACACNOR1
VIACOM INC-CLASS B	0.01%	US92553P2011
TORONTO DOMINION DEP NT 3.226% 24/07/2024	0.01%	C891145T79
DELL TECHNOLOGIES INC	0.01%	US24703L1035
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2025 BEO	0.01%	C853254AX8
SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	0.01%	CQ8809VAG4
CAPITALAND COMMERCIAL TRUST	0.01%	SG1P32918333
BURBERRY GROUP PLC	0.01%	GB0031743007
QUALITY HOUSES PCL	0.01%	TH0256A10Z12
INGREDION INC COM USD 0.01	0.01%	US4571871023
AROUNDTOWN SA	0.01%	LU1673108939
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.01%	C637432NP6
BANK AMER CORP 1.95% DUE 05-12-2018	0.01%	SBXNSZY0
KOREA ELECTRIC POWER CORPORATION	0.01%	US5006311063
ZIMMER BIOMET HOLDINGS INC	0.01%	US98956P1021
AVINOR AS 1.25% SNR EMTN 09/02/27 EUR	0.01%	SBD83SN0
GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1	0.01%	SBBM55J3
HYUNDAI CAPITAL SERVICES 3.0% BNDS 03-06-2022	0.01%	SBF00KF9
SAMPO PLC 1% SNR EMTN 18/09/2023 EUR	0.01%	SBYMF3B2
CREDIT ACCEPTANCE CORP	0.01%	US2253101016
SILTRONIC AG	0.01%	DE000WAF3001
SINGAPORE(GOVT OF) 3.125% BDS 01/09/22 SGD1000	0.01%	SB2485Q4
OREILLY AUTO NEW 3.6% NTS 01/09/27 USD1000	0.01%	SBF954Y2
TRINITY INDUSTRIES INC	0.01%	US8965221091
AGRIUM INC 3.375% DUE 03-15-2025	0.01%	SBW2V4S0
FEDERAL HOME LN MTG CORP POOL #G08779 3.5% 09-01-2047 BEO	0.01%	C3128MJ2M1
IREN SPA	0.01%	IT0003027817
BEIJING GAS SG CAP 2.75% 31/05/2022	0.01%	S0A7BFSU
TOKYU CONSTRUCTION CO LTD	0.01%	JP3567410000
MAXIM INTEGRATED PRODUCTS COM USD 0.01	0.01%	US57772K1016
HEALTHCARE TRUST OF AMERICA INC	0.01%	US42225P5017
ALIBABA GROUP HLDG 3.125% DUE 11-28-2021	0.01%	SBYP8WV1
DAVE AND BUSTERS ENTERTAINMENT INC	0.01%	US2383371091
AMERICAN HOMES 4 RENT	0.01%	US02665T3068
STORA ENSO OYJ-R SHS	0.01%	FI0009005961
PPL CORPORATION	0.01%	US69351T1060
CHINA MERCHANTS BANK CO LIMITED	0.01%	CNE1000002M1
SIEMENS AG NPV EUR	0.01%	DE0007236101
VIPER ENERGY PARTNERS LP	0.01%	US92763M1053
COOPER STANDARD HOLDINGS INC	0.01%	US21676P1030
FNMA POOL #A18864 3.5% DUE 08-01-2026 BEO	0.01%	C3138ANZ63

ADOBE SYS INC 3.25% DUE 02-01-2025	0.01% SBVHFB4
HUBBELL INC COM USD0.001	0.01% US4435106079
STEVEN MADDEN LTD	0.01% US5562691080
CHINA PACIFIC INSURANCE GR H	0.01% CNE1000009Q7
GOLDMAN SACHS 4.25% DUE 10-21-2025	0.01% SBYNMJP8
CITRIX SYSTEMS INC	0.01% US1773761002
WEIGHT WATCHERS INTERNATIONAL INC	0.01% US9486261061
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.01% C898324AA6
BNP PAR HME LN SFH 3.875% SNR 12/07/2021EUR	0.01% SB3PVRK7
SINOPEC SHANGHAI PETROCHEMICAL CO LTD	0.01% US82935M1099
KINDER MORGAN INC 4.3% 03-01-2028	0.01% C49456BAP6
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.01% SB88GFC2
QUIMICA Y MINERA CHIL-SP ADR	0.01% US8336351056
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	0.01% SBZB1233
BUPA FINANCE PLC 3.375% 17/06/2021	0.01% SBNB6YV6
CANADIAN APARTMENT PROPERTIES REITS	0.01% CA1349211054
CHINA CONSTR BK AS 1.5% SNR MTN 11/02/2020 EUR	0.01% SBVG1CDO
PVTPL CRC ESCROW ISSUER LLC/CRC FINCO INC 5.25% 10-15-2025	0.01% SBF5D6T9
HARLEY DAVIDSON INC	0.01% US4128221086
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.01% SBF23F17
RYDER SYS INC USD	0.01% US7835491082
TOLL BROS FIN CORP 4.875% DUE 03-15-2027	0.01% SBDFXGP1
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.01% SB8MYVZ7
COOPERATIEVE 5.25% DUE 05-24-2041	0.01% C21685WCJ4
AUSTRALIA(CMNWLTH) 5.75% BDS 15/05/21 AUD1000	0.01% SB24GV04
GREAT PORTLAND EST ORD	0.01% GB00BF5H9P87
AAREAL BANK AG	0.01% DE0005408116
DEUTSCHE BANK AG (REG)	0.01% DE0005140008
MORGAN STANLEY 1.75% SNR MTN 11/03/24 EUR	0.01% SBYYSBD7
NIPPON TELEVISION HOLDINGS INC	0.01% JP3732200005
WEICHAI POWER CO LTD	0.01% CNE1000004L9
CHINA RESOURCES LAND LIMITED	0.01% KYG2108Y1052
GLOW ENERGY PLC	0.01% TH0834010R10
MERCK KGAA	0.01% DE0006599905
NEXT PLC GBP0.10	0.01% GB0032089863
MERIT MEDICAL SYSTEMS INC	0.01% US5898891040
New Zealand Dollar Custodial Account – MITNZ Natural Resources Portfolio	0.01%
HARTFORD FINANCIAL SERVICES GROUP INC	0.01% US4165151048
TCF FINANCIAL CORP	0.01% US8722751026
SMITH & NEPHEW PLC	0.01% GB0009223206
CNOOC FIN 2011 LTD 4.25 DUE 01-26-2021	0.01% CG2353WAA9
HLTH CARE REIT INC 4% DUE 06-01-2025	0.01% SBYMSY74
XILINX INC	0.01% US9839191015
METCASH LIMITED	0.01% AU000000MTSO
NIPRO CORP	0.01% JP3673600007
BPCE SA BNDS 2.875% 16/01/2024	0.01% SB970Y03
HYUNDAI MOTOR CO LTD	0.01% KR7005380001
UTD PARCEL SVC INC 6.2% DUE 01-15-2038	0.01% SBG495L0
MONCLER SPA	0.01% IT0004965148
KIMCO RLTY CORP 3.3% DUE 02-01-2025	0.01% SBYXD1K0
PARMALAT SPA	0.01% IT0003826473
CHOICE HOTELS INTERNATIONAL INC	0.01% US1699051066
CSCEC FIN CAYMAN 2.9% 05/07/2022	0.01% S1A7DMFU
GEELY AUTOMOBILE HOLDINGS LT	0.01% KYG3777B1032
MEDIPAL HOLDINGS CORPORATION	0.01% JP3268950007
BAIDU INC FORMERLY 3% DUE 06-30-2020	0.01% C056752AF5
SHAW COMMUNICATIONS INC-B	0.01% CA82028K2002
BANCO BILBAO 3% DUE 10-20-2020	0.01% SBYZDWN8
VISHAY INTERTECHNOLOGY INC	0.01% US9282981086
ENVESTNET INC	0.01% US29404K1060
MGM RESORTS INTL 6.75 DUE 10-01-2020	0.01% SBBH8CG3
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR	0.01% SBYVQ424
POSCO	0.01% US6934831099
5 PT OPER CO LP / 7.875% DUE 11-15-2025	0.01% SBDVNGP5
BK OF AMERICA CORP 4.625% SUB 14/09/2018EUR	0.01% SB1DZZX6
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.01% C17275RAD4
PVTPL AMERICAN CR ACCEP SER 18-1 CL B 3.16% 11-10-2021	0.01% C02529HAC4
BEST WORLD INTL NPV	0.01% SG1DG3000004
Outstanding Settlement Receipts - HKD	0.01%
BANCO SANTANDER FRN SNR 01/23 AUD200000'15'	0.01% SBF42590
BOVIS HOMES GROUP PLC	0.01% GB0001859296
CHINA GENERAL PLASTICS CORP	0.01% TW0001305001
ENTEGRIS INC	0.01% US29362U1043
GRUPO EMPRESARIAL ENCE SA	0.01% ES0130625512

AMERISOURCEBERGEN CORP	0.01%	US03073E1055
NOVANTA INC COM	0.01%	CA67000B1040
SHIRE PLC	0.01%	JE00B2QKY057
FEDERAL NATL MTG ASSN GTD MTG POOL #A18506 4% DUE 08-01-2026 BEO	0.01%	C3138ANNY5
QUALYS INC	0.01%	US74758T3032
FLUGHAFEN WIEN AG NPV EX SPLIT	0.01%	AT00000VIE62
TALANX AG	0.01%	DE000TLX1005
COVENTRY BS 5.875% SNR 28/09/2022 GBP	0.01%	SB40T7D6
DIP CORPORATION	0.01%	JP3548640006
UNION PAC CORP 3.375% DUE 02-01-2035	0.01%	SBXVMD40
AUTOZONE INC	0.01%	US0533321024
ARROW ELECTRONICS INC	0.01%	US0427351004
Outstanding Settlement Receipts - AUD	0.01%	
BOLIDEN AB	0.01%	SE0000869646
MCKESSON CORP 3.125% SNR 17/02/2029 GBP	0.01%	SBYWCS73
Australian dollar	0.01%	
BRITISH TELECOM 5.75% SNR 07/12/28 GBP1000	0.01%	S0678087
PIXART IMAGING INC	0.01%	TW0003227005
EXTENDED STAY AMERICA INC	0.01%	US30224P2002
COLUMBIA SPORTSWEAR CO	0.01%	US1985161066
MEDTRONIC INC 4.375% DUE 03-15-2035	0.01%	SBYMLD78
MORGAN STANLEY 4.875% DUE 11-01-2022	0.01%	SB970NV7
WPP FINANCE 2010 4.75% SNR NTS 21/11/21	0.01%	SB7W2X47
SUMITOMO RUBBER INDUSTRIES	0.01%	JP3404200002
BPCE 2.75%-STP SUB 30/11/27 EUR	0.01%	SBZ1N2L7
TITULOS DE TBOND 7.75% 18/09/2030	0.01%	SBVFPYD7
CANADA(GOVT OF) 1.75% NTS 01/09/19 CAD1000	0.01%	SBLRLRD4
MEDIOBANCA BANCA DI ITL	0.01%	IT0000062957
ZUKEN INC	0.01%	JP3412000006
BALL CORP COM NPV	0.01%	US0584981064
TRANSMISSORA ALIANCA DE ENERGIA ELETRICA SA	0.01%	BRTAECDAM10
TRINSEO SA	0.01%	LU1057788488
GREENE KING PLC	0.01%	GB00B0HZP136
P T ASTRA INTL IDR5	0.01%	ID1000122807
PROGRESS SOFTWARE CORPORATION	0.01%	US7433121008
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.01%	SBD9BNN8
NATIONWIDE B/S 5.625% SNR 09/09/2019 GBP	0.01%	SB40MS76
ELECTRIC POWER DEVELOPMENT CO LTD	0.01%	JP3551200003
OHL MEXICO SAB DE CV	0.01%	MX010H010006
AMERIPRISE FINL 5.3% DUE 03-15-2020	0.01%	SB66NYK2
Australian Dollar Custodial Account – MMF Natural Resources Fund	0.01%	
UNITED CO RUSAL	0.01%	JE00B5BCW814
CS (GUERNSEY) 0.75% PFBF 17/09/2021 EUR	0.01%	SBQT3V86
NORTHERN GAS NET F 4.875% GTD SNR 30/06/27 GBP	0.01%	SBOP51W8
GRUPO BIMBO SAB DE 4.5 DUE 01-25-2022	0.01%	CP4949BAH7
FIELMANN AG	0.01%	DE0005772206
AVIVA 0.625% SNR 27/10/2023 EUR	0.01%	SBDROCP2
BARRICK GOLD CORPORATION	0.01%	CA0679011084
GENERAL MOTORS FINANCIAL CO INC NTS 3.5 DUE 07-10-2019	0.01%	SBP4W4J3
TOTAL CAPITAL INTL 3.75% GTD SNR 10/04/24 USD	0.01%	SBJ05TG6
TARGET CORP 4% DUE 07-01-2042	0.01%	SB9K8J87
BNP PARIBAS MTN 1.5% 17/11/2025	0.01%	SBDT7154
MURPHY USA INC	0.01%	US6267551025
HALOZYME THERAPEUT COM	0.01%	US40637H1095
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.01%	SBD7C7W2
INDITEX EURO.03 POST SUBD	0.01%	ES0148396007
APA GROUP	0.01%	AU0000000APA1
SEMPRA ENERGY USD	0.01%	US8168511090
CAPCOM CO LTD NPV TEMP	0.01%	DU06173694D1
BK OF AMERICA CORP 3.228% SNR MTN 22/06/22 CAD	0.01%	SBZ183S6
SACI FALABELLA 3.75% 10-30-2027	0.01%	CP82290AR1
VARONIS SYSTEMS INC	0.01%	US9222801022
IRELAND(REP OF) 5.4% BDS 13/03/2025 EUR1000	0.01%	SB4TV0D4
DUKE ENERGY IND LL 3.75% 1MTG 15/05/46 USD'XXX	0.01%	SBYP8N63
ARGENTINA REP BD 6.875% DUE 01-26-2027 REG	0.01%	C040114HL7
SINA CORP	0.01%	KYG814771047
SOCIETE GENERALE 5.2% DUE 04-15-2021	0.01%	C83368TAA6
PROCTER & GAMBLE 5.8% SNR 15/08/2034 USD5000	0.01%	SB02GLW4
PATTERN ENERGY GROUP INC	0.01%	US70338P1003
INDUSTRIAL AND INFRAEIT	0.01%	JP3046500009
Outstanding Settlement Receipts - KRW	0.01%	
MAPFRE SA 1.625% 19/05/2026	0.01%	SBYYTTW5
NRG YIELD INC	0.01%	US62942X4051
KINDER MORGAN INC 1.5% DUE 03-16-2022	0.01%	SBWFR162

EDF 6.95% NTS 26/01/39 USD'REGS	0.01% SB3LBFQ3
ROCHE HLDGS INC 7% DUE 03-01-2039	0.01% CU75000AN6
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE	0.01% SB3XNKQ2
SAUDI ARABIA 3.625% MTN 04/03/2028 USD	0.01% SBYWYZL3
WYNN RESORTS LTD	0.01% US9831341071
FIRST AMERICAN FINANCIAL CORP	0.01% US31847R1023
GATX CORP	0.01% US3614481030
BEAUTY COMMUNITY PCL	0.01% TH4100010212
ADVANCED ENERGEY INDUSTRIES INC	0.01% US0079731008
INVESTOR AB	0.01% SE0000107401
ATOS SE	0.01% FR0000051732
CITI GROUP INC	0.01% US1255818015
KIMBERLY CLARK 6.625% DUE 08-01-2037	0.01% SBG48Y76
LEONARDO SpA	0.01% IT0003856405
ATHENE HOLDING LTD	0.01% BMG0684D1074
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021	0.01% SB4M0HR1
Income Due - GBP	0.01%
WELLS FARGO & CO 3% SNR 27/07/2021 AUD1000	0.01% SBYV71X7
ONEOK PARTNERS L P 3.375% DUE 10-01-2022	0.01% SB8QBB21
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027	0.01% SBZ5ZRW5
RED ROBIN GOURMET BURGERS	0.01% US75689M1018
INTL PAPER CO COM US\$1	0.01% US4601461035
SES 3.6 DUE 04-04-2023	0.01% CL8175MAB6
GUNMA BANK JPY50	0.01% JP3276400003
GARMIN ORD	0.01% CH0114405324
ALLY FINANCIAL INC	0.01% US02005N1000
SYNOPSIS INC	0.01% US8716071076
PNC BK N A PITT PA 3.25% DUE 06-01-2025	0.01% SBYPC934
VA ELEC & PWR CO 3.5% DUE 03-15-2027	0.01% SBYW9PH4
LITE ON TECHNOLOGY CORP	0.01% TW0002301009
SENIOR PLC	0.01% GB0007958233
COMWLTH BK 2.3% DUE 03-12-2020	0.01% SBVW1MD4
KURARAY CO Y50	0.01% JP3269600007
TSINGTAO BREWERY COMPANY LIMITED	0.01% CNE1000004K1
JOHNSON & JOHNSON 5.95% DUE 08-15-2037	0.01% SBG48XN5
UNITED TRACTORS TBK	0.01% ID1000058407
GOLDMAN SACHS GRP 1.375% SNR 15/05/2024 EUR	0.01% SBZ05QB2
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.01% SBF3V2P3
BLOOMIN BRANDS INC	0.01% US0942351083
UBS AG LONDON 6.625% SNR 11/04/2018 GBP	0.01% SB2QVJK3
BNP PARIBAS MTN 5.25% 19/09/2019	0.01% SBDFMVF3
INTERPUBLIC GROUP COS INC USD	0.01% US4606901001
LG UPLUS CORP	0.01% KR7032640005
MINITUBISHI ESTATE JPY50	0.01% JP3899600005
CIA PARANAENSE ENER-SP ADR P	0.01% US20441B4077
HOME DEPOT INC 5.875% DUE 12-16-2036	0.01% SB8D60P5
WABASH NATIONAL CORP	0.01% US9295661071
MICHAELS COMPANIES INC	0.01% US59408Q1067
CHINA COMMUNICATIONS SERVI	0.01% CNE1000002G3
KEPPEL CORP LTD	0.01% SG1U68934629
MITSUBISHI CORP Y50	0.01% JP3898400001
BEIERSDORF AG	0.01% DE0005200000
DH EUROPE FIN SA FIXED 2.5% DUE 07-08-2025	0.01% SBYVVC14
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2 3.14% 02-25-2027	0.01% C83405RAB3
IBIDEN CO LTD	0.01% JP3148800000
AKAMAI TECHNOLOGIES	0.01% US00971T1016
HOUSE FOODS GROUP INC	0.01% JP3765400001
AMADA HOLDINGS CO LTD	0.01% JP3122800000
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028	0.01% C57109TAB2
ENTERPRISE PRODS 3.75% DUE 02-15-2025	0.01% SBRKFLN3
CARSALES COM LTD	0.01% AU000000CAR3
SEVERN TRENT PLC	0.01% GB00B1FH8J72
REALOGY HOLDINGS CORP	0.01% US75605Y1064
ATEA ASA NOK10	0.01% SB12TR11
EMD FINANCE LLC 3.25% 19/03/2025	0.01% S1A7HBGU
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	0.01% C3620AC4K7
WISTRON CORP	0.01% TW0003231007
ASSIC GENERALI SPA 5.125% GTD SNR 16/09/24 EUR	0.01% SB4MX9J6
ORACLE CORP 6.5% DUE 04-15-2038	0.01% SB2QR213
PROSIEBENSAT1 MEDI SE	0.01% DE000PSM7770
BANCO SANTANDER CENTRAL HISP	0.01% ES0113900J37
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.01% SBJZTF4
S EASTN PWR 4.75% 30 SEP 2021	0.01% SB5TZ709
HTC CORP	0.01% US40432G2075

CITY NATL CORP 5.25% DUE 09-15-2020	0.01%	SB682355
TANGER FACTORY OUTLET CENTER	0.01%	US8754651060
AMERN EXPRESS CO 8.15% DUE 03-19-2038	0.01%	SB2QHS1
BUILDERS FIRSTSOURCE INC	0.01%	US12008R1077
HERMAN MILLER INC	0.01%	US6005441000
MR PRICE GROUP ZARO.025	0.01%	ZAE000200457
SYDBANK A S	0.01%	DK0010311471
NORDEA BANK AB 1.125% SNR 12/02/2025 EUR	0.01%	SBVFB5G5
JOHN DEERE CAP 2.8% 08/09/2027	0.01%	C24422ETW9
SPIRIT REALTY CAPI USD0.01	0.01%	US84860W1027
BANK PEKAO SA	0.01%	PLPEKAO00016
MICROSOFT CORP 5.2% DUE 06-01-2039	0.01%	SB4LFKX4
FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO	0.01%	C3128MJZF0
FOOT LOCKER INC	0.01%	US3448491049
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.01%	SB157195
PVTP PL BPCE SA 3.5% DUE 10-23-2027 REG	0.01%	C05583JAC6
KAKIYASU HONTEN CO LTD	0.01%	JP3206500005
Australian Dollar Custodial Account – MMF Global Sovereign Bond Fund	0.01%	
RELX PLC	0.01%	GB00B2B0DG97
AMERICAN EAGLE OUTFITTERS INC	0.01%	US02553E1064
KFC HOLDINGS JAPAN LTD	0.01%	JP3702200001
OKUMURA CORP	0.01%	JP3194800003
CAP 1 FINL CORP 4.75% DUE 07-15-2021	0.01%	SB5MY57
PVTP PL DANSKE BK A/S TRANCHE # TR 8 2% DUE 09-08-2021 REG	0.01%	C23636AAH4
TELEFONICA DE ESPA SPPT50	0.01%	ES0178430E18
NINE DRAGONS PAPER HOLDINGS	0.01%	BMG653181005
U S BANCORP TRANCHE # TR 00175 3.7 01-30-2024	0.01%	SBJFZZ52
RADIAN GROUP INC	0.01%	US7502361014
RUMO LUXEMBOURG S 5.875% GTD SNR 18/01/25 USD	0.01%	SBFWM6Z5
FIRST INDUSTRIAL REALTY TRUST	0.01%	US32054K1034
FUTURES MARGIN-NZD	0.01%	
TOHO HOLDINGS CO LTD	0.01%	JP3602600003
TFI INTERNATIONAL INC	0.01%	CA87241L1094
CHINA GAS HOLDINGS LIMITED	0.01%	BMG2109G1033
GAP INC COM STK USD0.05	0.01%	US3647601083
INFOSYS LTD	0.01%	US4567881085
POWSZECHNY ZAKLAD UBEZPIECZEN SA	0.01%	PLPZU0000011
CORCEPT THERAPEUTICS INC	0.01%	US2183521028
ESTERLINE TECHNOLOGIES CORPORATION	0.01%	US2974251009
TELEPHONE AND DATA SYSTEMS	0.01%	US8794338298
HEIWADO CO LTD	0.01%	JP3834400008
MGIC INVESTMENT CORP	0.01%	US5528481030
METALLURGICAL CORPORATION OF CHINA LTD	0.01%	CNE10000FF3
LENNAR CORPORATION CLASS A	0.01%	US5260571048
JSR CORP	0.01%	JP3385980002
ASTRAZENECA PLC 6.45% DUE 09-15-2037	0.01%	SB7FFL50
SAMSUNG SECURITIES CO LTD	0.01%	KR7016360000
KINDRED GROUP PLC SDR EACH REP 1 GBP 0.000625	0.01%	SE0007871645
PENSKE AUTO GROUP INC	0.01%	US70959W1036
BANGKOK CHAIN HOSPITAL PCL	0.01%	TH0808010R14
NESTE OYJ	0.01%	FI0009013296
SKYWORKS SOLUTIONS INC	0.01%	US83088M1027
FLEX LTD COM	0.01%	SG9999000020
OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB 0.02	0.01%	US69343P1057
SANGAMO BIOSCIENCES INC	0.01%	US8006771062
TELEFONICA EUROPE 3.75% 31/12/2049	0.01%	S4A6SLQU
ANGLO AMERN CAP 4% DUE 09-11-2027	0.01%	C034863AT7
ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	0.01%	CA0194561027
RAMI LEVI	0.01%	IL0011042491
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	0.01%	SB3YD6H4
MSCI INC	0.01%	US55354G1004
INTERNATIONAL SPEEDWAY CORPORATION CLASS A	0.01%	US4603352018
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	0.01%	SB1FTHZ2
FERRO CORP	0.01%	US3154051003
CREDIT SUISSE GP 1.25%-FRN SNR 17/07/25 EUR	0.01%	SBF2F267
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042	0.01%	SB7XL9F6
SINOPHARM GROUP CO-H	0.01%	CNE10000FN7
POWERTECH TECHNOLOGY INC	0.01%	TW0006239007
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure	0.01%	
CM-CIC HOME LOAN 4.125% SNR CVD 01/23 EUR	0.01%	SB43X122
FORTIVE CORP	0.01%	US34959J1088
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.01%	C31418BU79
DAICEL CORPORATION	0.01%	JP3485800001
CARNIVAL CORP 1.125% GTD SNR 06/11/19 EUR	0.01%	SBY7RHN3

NOKIAN RENKAAT OYJ	0.01%	FI0009005318
TOP GLOVE CORPORATION BHD	0.01%	MYL711300003
L BRANDS INC COM USD0.50	0.01%	US5017971046
NIPPON STEEL AND SUMIKIN BUSSAN CORP	0.01%	JP3681000000
SOUTH32 LIMITED ORDINARY FULLY PAID	0.01%	AU000000S320
FNMA POOL #CA1072 3.5% DUE 01-01-2048	0.01%	C3140Q8FNO
WACKER CHEMIE AG	0.01%	DE000WCH8881
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	0.01%	SBSBN5N1
WMGUI3 Collateral Account	0.01%	
ABN AMRO BANK NV BNDS 4.875% 16 JAN 2019	0.01%	SB7K56X8
RIO TINTO FIN USA 3.75% DUE 06-15-2025	0.01%	SBZ03KM5
GENTEX CORPORATION	0.01%	US3719011096
WILLIAM HILL PLC GBP.10	0.01%	GB0031698896
BANCO BICAYA ARGENTARIA SA	0.01%	ES0113211835
AT&T INC 4.45% DUE 05-15-2021	0.01%	SB662KC3
CONSOLIDATED EDISON INC COM USD0.10	0.01%	US2091151041
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.01%	SB7JKVV7
KOREA INVESTMENT HOLDINGS CO LTD	0.01%	KR7071050009
GRANGES AB	0.01%	SE0006288015
ADVANCED SEMICONDUCTOR ENGINEERING INC	0.01%	TW0002311008
RTE RESEAU DE TRAN 1.875% SNR 23/10/2037EUR	0.01%	SBF09KB2
FNMA POOL #MA2371 4% 08-01-2045 BEO	0.01%	C31418BT55
FUKUYAMA TRANSPORTING CO LTD	0.01%	JP3806800003
CONCHO RES INC 4.875% DUE 10-01-2047	0.01%	SBFB5MG8
WESTPAC BKG CORP 5% SNR 21/10/2019 GBP50000	0.01%	SB512968
INOGEN INC	0.01%	US45780L1044
SCHLUMBERGER LTD	0.01%	AN8068571086
CHIBA BANK LTD JPY	0.01%	JP3511800009
CAIXABANK SA 1.0% 17/01/2028	0.01%	SBDG6VX2
FIRSTSTRAND LTD	0.01%	ZAE000066304
mitsui E S HOLDINGS CO LTD	0.01%	JP3891600003
PVTP MARINER FIN ISSUANCE SER 17-BA CL A 2.92% 12-20-2029	0.01%	C56846MAA9
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.01%	US1696561059
PANDORA	0.01%	DK0060252690
DOVER CORPORATION COM USD1.00	0.01%	US2600031080
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.01%	NZVHTE0001S6
MTN GROUP LTD	0.01%	ZAE000042164
SCANA CORP	0.01%	US80589M1027
MALAYSIA AIRPORTS HOLDINGS BHD	0.01%	MYL501400005
INDUSTRIAL BANK OF KOREA	0.01%	KR7024110009
BLACKSTONE 1.0% 05/10/2026	0.01%	S2A6TPBU
CGI GROUP INC	0.01%	CA39945C1095
COCOKARA FINE HOLDINGS INC	0.01%	JP3297330007
SHIZUOKA BANK LTD JPY	0.01%	JP3351200005
QUINNSTREET INC COM	0.01%	US74874Q1004
PETRONAS GAS BERHAD	0.01%	MYL603300004
FNMA POOL #BE5651 3% 02-01-2047 BEO	0.01%	C3140FRH57
mitsui MINING AND SMELTING CO LTD	0.01%	JP3888400003
PVTP PROSPER MARKETPLACE SER 18-1A CL A 3.11% 06-17-2024	0.01%	SBF4J3S6
TRUEBLUE INC	0.01%	US89785X1019
KOSHIDAKA HOLDINGS CO LTD	0.01%	JP3297360004
SELECT MED HLDGS COM	0.01%	US81619Q1058
KENEDIX RETAIL REIT CORP	0.01%	JP3047900000
PKO FIN AB 4.63% BDS 26 SEP 22 USD1000 REG S	0.01%	SB8KNMX1
SYKES ENTERPRISE INC	0.01%	US8712371033
CSG SYSTEMS INTERNATIONAL INC	0.01%	US1263491094
CDN NATL RAILWAYS 3.95% NTS 22/09/2045 CAD	0.01%	SBYNK5K9
SONOCO PRODUCTS CO	0.01%	US8354951027
ADIDAS AG	0.01%	US00687A1079
SERVICEMASTER GLOBAL HOLDINGS INC	0.01%	US81761R1095
ISHARES MSCI SOUTH AFRICA INDEX FUND	0.01%	US4642867802
INTEGER HOLDINGS CORP	0.01%	US45826H1095
YAMATO KOGYO CO LTD	0.01%	JP3940400009
HEMFOSA FASTIGH AB NPV	0.01%	SE0007126115
SUNTEC REIT	0.01%	SG1Q52922370
NOVO NORDISK A S	0.01%	DK0060534915
LIFEPOINT HEALTH INC	0.01%	US53219L1098
AUTOSTRADE PER L'I 6.25% GTD SNR 09/06/22 GBP	0.01%	SB01BGV4
CROSS HARBOUR HOLDINGS LTD	0.01%	HK0032009356
TORAY INDS INC Y50	0.01%	JP3621000003
RICHEMONT INTERNAT 1% GTD SNR 26/03/2026EUR	0.01%	SBYVSL18
SPI ELEC. & GAS AUS 7.125% GTD SNR 26/06/18 GBP	0.01%	SB39YPJ7
NEW ORIENTAL EDUCATIO-SP ADR	0.01%	US6475811070
AGL ENERGY LTD	0.01%	AU000000AGL7

SHIMAO PROPERTY HOLDINGS LTD	0.01%	KYG810431042
EQUINIX INC 2.875% 01/02/2026	0.01%	SBDORZR3
ABN AMRO BANK NV BNDS 27/03/2028	0.01%	SBDCVW50
PVTPL SINCLAIR T.V. GROUP INC SR NT 144A5.125 DUE 02-15-2027/08-30-2016BEO	0.01%	SBDGM301
STMICROELECTRONICS ADR	0.01%	US8610121027
UNUM GROUP 4% DUE 03-15-2024	0.01%	SBLRLV09
NEC NETWORKS & SYSTEM INTEGRATION CORPORATION	0.01%	JP3733800001
BJS RESTAURANTS INC	0.01%	US09180C1062
FEDERAL HOME LN MTG CORP TRANCHE VAR RT 11-25-2027	0.01%	C3137FCJK1
FEDERATED INVESTORS INC - CLASS B	0.01%	US3142111034
KESKO OYJ-B SHS	0.01%	FI0009000202
CINCINNATI FINANCIAL CORP	0.01%	US1720621010
RUTHS HOSPITALITY GROUP INC	0.01%	SB0G4KC7
AERCAP IRELAND CAP 3.65% DUE 07-21-2027	0.01%	SBD8SC18
MASSMART HOLDINGS ZAR0.01 NEW	0.01%	ZAE000152617
BRUNSWICK CORP USD	0.01%	US1170431092
PVTPL BNP PARIBAS 3.375% 01-09-2025	0.01%	C09659W2D5
ALTAIR ENGINEERING INC	0.01%	US0213691035
MATSUMOTOKIYOSHI HOLDINGS CO NPV	0.01%	JP3869010003
NOW INC COM USD0.01	0.01%	US67011P1003
PIGEON CORP	0.01%	JP3801600002
DENKA CO LTD	0.01%	JP3549600009
BUNGE LIMITED	0.01%	BMG169621056
NATIONAL EXPRESS GROUP PLC	0.01%	GB0006215205
EQUATORIAL ENERGIA SA	0.01%	BREQLTACNORO
NN GROUP NV	0.01%	NL0010773842
RIGHTMOVE PLC	0.01%	GB00B2987V85
BURLINGTON NORTHN SANTA FE 3.75 DUE 04-01-2024 REG	0.01%	SBKHOLS7
EMERGENT BIOSOLUTIONS INC	0.01%	US29089Q1058
MIMECAST LTD	0.01%	GB00BYT5JK65
HONG KONG CHINA GA	0.01%	HK0003000038
SNAP ON INC	0.01%	US8330341012
PENN NATIONAL GAMING INC	0.01%	US7075691094
BANK CENTRAL ASIA TBK PT	0.01%	US69368G1058
HITACHI LTD	0.01%	US4335785071
COMMERZBANK AG 4.0% 30/03/2027	0.01%	SBDH32R3
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	0.01%	SB5NNJ47
NUVASIVE INC	0.01%	US6707041058
HEIWA REAL ESTATE NPV	0.01%	JP3834800009
MONDI PLC	0.01%	GB00B1CRLC47
PPHE HOTEL GROUP LTD	0.01%	GG00B1Z5FH87
21ST CENTY FOX 3.7% DUE 10-15-2025	0.01%	SBZ4T836
GLOBAL BRASS AND COPPER HOLDINGS INC	0.01%	US37953G1031
NAVER CORP	0.01%	KR7035420009
YUEXIU PROPERTY	0.01%	HK0123000694
ING BANK NV 3.625% 25/02/2026	0.01%	SBJZ2297
MOOG INC - CLASS A	0.01%	US6153942023
WIHLBORGS FASTIGHETER AB	0.01%	SE0001413600
SANYO DENKI CO LTD	0.01%	JP3340800006
PARKER-HANNIFIN CORP 1.125% 03-01-2025	0.01%	CU70109AG5
CHINA RESOURCES GAS GROUP LTD	0.01%	BMG2113B1081
Australian Dollar Custodial Account – MMF Global Unlisted Infrastructure Fund	0.01%	
KEPPEL INFRASTRUCTURE TRUST	0.01%	SG1U48933923
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.01%	SB819DGD8
HITACHI CONSTRUCTION MACHINE	0.01%	JP3787000003
BANK CENTRAL ASIA PT	0.01%	ID1000109507
JBS SA	0.01%	BRJBSACNOR8
CSPC PHARMACEUTICAL GROUP	0.01%	HK1093012172
SEVEN & I HOLDINGS CO LTD	0.01%	JP3422950000
FULLCAST HOLDINGS CO LTD	0.01%	JP3827800008
EVOLUTION GAMING GROUP PUBL AB	0.01%	SE0006826046
ADTALEM GLOBAL EDUCATION INC	0.01%	US00737L1035
POOL# FHLMC GOLD FG V83496 3.5% 10-01-2047	0.01%	C3132L83D7
CA INC	0.01%	US12673P1057
COHERENT INC	0.01%	US1924791031
COUNTRY GARDEN HLDGS CO LTD	0.01%	KYG245241032
DOW CHEM CO 3.5% DUE 10-01-2024	0.01%	SBYVDTP3
MERITAGE HOMES CORPORATION	0.01%	US59001A1025
GIGABYTE TECHNOLOGY CO LTD	0.01%	TW0002376001
BANK AMER CORP FIXED 3.97% 03-05-2029	0.01%	SBD9MXC0
TOSOH CORPORATION	0.01%	JP3595200001
ONGC VIDESH VANK 2.875% GTD SNR 27/01/22USD	0.01%	SBZ30F84
HAW PAR CORP LTD	0.01%	SG1D25001158
RCI BANQUE SA 3.25% DUE 25/04/2018	0.01%	SB9MSH25

POWSZECHNA KASA OS PLN1	0.01%	PLPKO0000016
NEOPOST SA	0.01%	FRO000120560
TELEFONICA EMISION 1.46% GTD SNR 13/04/26 EUR	0.01%	SBYZ1LZ7
JAPAN(GOVT OF) 0.2% SNR 20/06/19 JPY50000	0.01%	SBNBRDF6
ZILLOW GROUP INC	0.01%	US98954M1018
SCHAEFFLER AG	0.01%	DE000SHA0159
SPECTRIS PLC	0.01%	GB0003308607
PT TELEKOMUNIK INDONESIA - ADR	0.01%	US7156841063
DNB BANK ASA 4.25% 27 JAN 2020	0.01%	SB7NCH11
AT&T INC 4.8% DUE 06-15-2044	0.01%	SBN8KPY1
NIKE INC 3.875% NTS 01/11/2045 USD	0.01%	SBYT5BW2
OP CORPORATE BANK 2.5% SNR 20/05/22 GBP100000	0.01%	SBXRTCV5
GOLDMAN SACHS GRP 1.25% SNR EMTN 01/05/25 EUR	0.01%	SBDVFC5
CEMEX SAB DE CV	0.01%	MXP225611567
SAINSBURY (J) PLC	0.01%	GB00B019KW72
AROUNDTOWN PROPERT 1.875% GTD SNR 19/01/26 EUR	0.01%	SBF3ZMP5
ABC-MART INC	0.01%	JP3152740001
MIZUHO BANK LTD RT 2.4% DUE 26/03/2020	0.01%	SBWTFY259
YAMAZEN CORP	0.01%	JP3936800006
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.01%	SBD45XQ8
DONGKUK STEEL MILL CO LTD	0.01%	KR7001230002
ILLINOIS TOOL WORKS	0.01%	US4523081093
HARUM ENERGY TBK PT	0.01%	ID1000116601
WEIS MARKETS INC	0.01%	US9488491047
CIA ENERGETICA DE SAO PAULO - PREF B	0.01%	BRCEPACNPB4
3M CO FIXED 2.875% 10-15-2027	0.01%	SBD6NJF1
SHANGHAI INDUSTRIAL HOLDING LTD	0.01%	HK0363006039
SANMINA CORP COM USD 0.0	0.01%	US8010561020
BANK TABUNGAN	0.01%	ID1000113707
URENCO FINANCE NV EMTN 2.25% 05/08/2022	0.01%	SBYSFN94
BYD ELECTRONIC INTERNATIONAL CO LTD	0.01%	HK0285041858
CANADIAN REAL ESTATE INVESTMENT TRUST	0.01%	CA13650J1049
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.01%	SB3L82J6
FIVE BELOW INC	0.01%	US33829M1018
DDR CORP COM	0.01%	US23317H1023
DAIWA HOUSE INDUSTRY JPY	0.01%	JP3505000004
STURM RUGER & CO INC	0.01%	US8641591081
BP CAP MKTS P L C 3.994% DUE 09-26-2023	0.01%	SBDGTRQ6
CECONOMY AG ORD NPV	0.01%	DE0007257503
SCHLUMBERGER INVT 3.65% DUE 12-01-2023	0.01%	SBH6XTB5
COLOPLAST DKK 1 B	0.01%	DK0060448595
PVTPPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027	0.01%	SBF0MBJ6
FRANCE TELECOM SA	0.01%	FRO000133308
SNAM SPA	0.01%	IT0003153415
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO	0.01%	SB523F62
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.01%	SB1HN6B1
LOCALIZA RENT A CAR	0.01%	BRRENTACNOR4
BIG YELLOW GROUP PLC	0.01%	GB0002869419
OENON HOLDINGS INC	0.01%	JP3307400006
BARCLAYS BK PLC SR NT 6.75 DUE 05-22-2019	0.01%	SB60QTD5
INVESTOR AB - B SHARES	0.01%	SE0000107419
SHINSEI BANK LTD	0.01%	JP3729000004
HITACHI CHEMICAL	0.01%	JP3785000005
KOREA GAS CORP 3.875% DUE 02-12-2024	0.01%	C50066CAG4
FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES APRIL	0.01%	C01F022444
BNP PARIBAS 1.25% 1.25% 19/03/2025	0.01%	SBGOT268
KOEI TECMO HOLDINGS CO LTD	0.01%	JP3283460008
SLEEP NUMBER CORP COM USD0.01	0.01%	US83125X1037
CROWN CASTLE INTL 3.8% DUE 02-15-2028	0.01%	SBFWK3V4
SOFTCAT PLC	0.01%	GB00BYZDVK82
DUN BRADSTREET CORP	0.01%	US26483E1001
QUE LTD	0.01%	SG2B80958517
BRL BNP PARIBAS A/C	0.01%	
888 HOLDINGS PLC	0.01%	GI000A0F6407
ILG INC COM USD0.01	0.01%	US44967H1014
RELIANCE HOLDINGS USA 4.5 DUE 10-19-2020	0.01%	CU75888AA2
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	0.01%	SBD7F8X7
KAJEMA CORP	0.01%	JP3210200006
ABBVIE INC 3.6% 05-14-2025	0.01%	SBXDZFX0
CAPELLA EDUCATION COMPANY	0.01%	US1395941057
WATERLAND FINANCIAL HOLDINGS CO LTD	0.01%	TW0002889003
BROADLEAF CO LTD NPV TEMP	0.01%	DU0B7VB4G4D7
ELNUSA TBK PT	0.01%	ID1000109606
E SUN FINANCIAL HOLDINGS COMPANY LTD	0.01%	TW0002884004

AMGEN INC 4.563% DUE 06-15-2048	0.01% SBDR5CM4
BREVILLE GROUP LIMITED	0.01% AU000000BRG2
COMPAGNIE DES ALPES SA	0.01% FR0000053324
JAPAN PETROLEUM EXPLORATION	0.01% JP3421100003
CARDINAL HLTH INC 3.75% DUE 09-15-2025	0.01% SBYNQPJ6
SCENTRE GROUP TR 1/2 FIXED 3.5% DUE 02-12-2025	0.01% CQ8351LAB9
EURO INV BANK 0.125% SNR 15/04/25 EUR1000	0.01% SBWFFY1F2
STAMPS.COM INC	0.01% US8528572006
JIANGXI COPPER COMPANY LTD	0.01% CNE1000003K3
REALPAGE INC	0.01% US75606N1090
ORACLE CORPORATION JAPAN	0.01% JP3689500001
CHINA RES CEMENT HKD	0.01% KYG2113L1068
IWAICOSMO HOLDINGS INC	0.01% JP3149950002
INTESA SANPAOLO S 3.375% DUE 01-12-2023	0.01% C46115HBC0
SISTEMA JSFC REG-S GDR	0.01% US48122U2042
CIBANCO SA INSTITUCION DE BANCA MULTIPLE	0.01% MXFEFC0C0003
INTER PARFUMS INC	0.01% US4583341098
CHUNG HUNG STEEL CORP	0.01% TW0002014008
SUN HUNG KAI PROPERTY HKD	0.01% HK0016000132
WHARF REAL ESTATE HKD	0.01% KYG9593A1040
CBL CORPORATION LTD TEMP	0.01% DU00CBLNZDM3
CHINA TAIPING INSURANCE HOLDINGS CO LTD	0.01% HK0000055878
UTD TECHNOLOGIES 6.125% DUE 07-15-2038	0.01% SB2RJSLO
COMTURE CORPORATION	0.01% JP3305560009
CHUNGHWA TELECOM CO LTD	0.01% TW0002412004
BRP INC	0.01% CA05577W2004
ORIFLAME HOLDING	0.01% CH0256424794
ASAHI GLASS CO Y50	0.01% JP3112000009
CHILDREN'S PLACE INC	0.01% US1689051076
KOBE STEEL NPV	0.01% JP3289800009
MANX TELECOM PLC	0.01% IM00BHY3RF70
ILUKA RESOURCES LIMITED	0.01% AU000000ILU1
BARRATT DEVELOPMENTS PLC	0.01% GB0000811801
HUBSPOT INC	0.01% US4435731009
GNMA POOL #MA4779 4% 10-20-2047 BEO	0.01% C36179TJY2
GOLDCORP INC	0.01% CA3809564097
HANNOVER RUECK SE	0.01% DE0008402215
ROCHE HOLDING AG	0.01% CH0012032113
MITSUBISHI CHEMICAL HOLDINGS CORPORATION	0.01% JP3897700005
MAGELLAN HEALTH INC	0.01% US5590792074
FEED ONE CO LTD	0.01% JP3802960009
BANQUE FEDERATIVE DU CR MUTUEL 2.75% NTS 22/01/19	0.01% SBJ3V9Q1
INTERTEK GROUP INC	0.01% GB0031638363
COHEN STEERS INC	0.01% US19247A1007
KANEMATSU CORP	0.01% JP3217100001
ARGENTINA(REP OF) 5.875% SNR 11/01/28 USD1000	0.01% C040114HQ6
COLOMBIA(REP OF) 11% BDS 24/07/20 COP1000000	0.01% SB1YLGW9
ELAN MICROELECTRONICS CORP	0.01% TW0002458007
IOCHPE MAXION SA	0.01% BRMYPKACNOR7
INDIKA ENERGY TBK PT	0.01% ID1000110901
LOJAS RENNEN SA	0.01% BRLRENACNOR1
PVTP SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.01% SBYVZR9
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE	0.01% SB8N3JB5
JPY BNP PARIBAS A/C	0.01%
VERIZON 4.5% DUE 08-10-2033	0.01% SBF22PM5
XSTRATA CANADA FIN 7.375% GTD SNR 27/05/20 GBP	0.01% SB39HF07
ORION OYJ	0.01% FI0009014377
KANAMOTO CO LTD	0.01% JP3215200001
KRATON PERFORMANCE	0.01% US50077C1062
CITIGROUP INC 5.15% 21/05/2026	0.01% SB84QXJ9
PETROCHINA CO LTD	0.01% US71646E1001
FERROVIAL SA	0.01% ES0118900010
BANK AMER CORP 3.95% DUE 04-21-2025	0.01% SBWX8CH5
POLYMETAL INTERNATIONAL	0.01% JE00B6T5S470
TELEFONICA EMISION 5.289% GTD SNR 09/12/22 GBP	0.01% SB455ND8
UNITED MEXICAN STATES 7.75% 29/05/31	0.01% SB6TC406
RION CO LTD	0.01% JP3969700008
M6 METROPOLE TELEVISION	0.01% FR0000053225
OOREDOO INT FIN 4.75% GTD SNR 16/02/21 USD	0.01% SB4KHMK2
KINGBOARD CHEMICAL HOLDINGS	0.01% KYG525621408
NASDAQ INC	0.01% US6311031081
THERMO FISHER 3% DUE 04-15-2023	0.01% SBD073J1
GNMAI POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	0.01% C36179TLS2
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	0.01% SBSN4Q84

AXIS CAPITAL HOLDING	0.01%	BMG0692U1099
WATERSTONE FINANCIAL INC	0.01%	US94188P1012
UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	0.01%	S2285269
VF CORPORATION	0.01%	US9182041080
TIM PARTICIPACOES SA	0.01%	BRTIMPACNOR1
DOLPHIN ENERGY LTD 5.5% SNR SEC 15/12/2021 USD	0.01%	SB5M4PK9
ENN ENERGY HOLDINGS LTD	0.01%	KYG3066L1014
GEN ELEC CO 5.875% MTN 14/01/38 USD1000	0.01%	SB8FPRC6
FNMA POOL #AN2670 2.305% DUE 11-01-2026 BEO	0.01%	C3138LE6G1
EXLSERVICE HOLDINGS INC	0.01%	US3020811044
ROYAL BK SCOTLAND 6.4% DUE 10-21-2019	0.01%	SB8DLWK9
RANDGOLD RESOURCES	0.01%	GB00B01C3S32
SHINKIN CENTRAL BANK	0.01%	JP3429200003
DANSKE BANK A/S VAR RT 04/10/2023	0.01%	SBF4B9J5
HAITONG SECURITIES	0.01%	CNE1000019K9
PVTPPL NRZ EXCESS SPREAD COLLATERALIZED NOTES SER 18-PLS1 CL A 3.193% 01-25-2023	0.01%	C40423XAB8
ECOLAB INC FIXED 2.625% DUE 07-08-2025	0.01%	SBYMXRT2
INABA DENKI SANGYO CO LTD	0.01%	JP3146200005
MOMO INC	0.01%	US60879B1070
JUNIPER NETWORK INC	0.01%	US48203R1041
ANHEUSER-BUSCH 3.65% DUE 02-01-2026	0.01%	SBYMLCJ1
ROYAL BANK OF CANADA	0.01%	CA7800871021
NATL AUSTRALIA BK 5.125% SNR MTN 09/12/21 GBP	0.01%	SB4XW936
LG CORP	0.01%	KR7003550001
FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG	0.01%	C3140J5MF3
FHLMC GOLD G67702 4 01-01-2047	0.01%	C3132XCRX5
STATE GRID EUROPE DEVELO 1.5% 26/01/2022	0.01%	SBVG5TR5
SPROUTS FARMERS MARKET INC	0.01%	US85208M1027
VALEO 1.625% SNR 18/03/2026 EUR	0.01%	SBYSXVV6
NEW ZEALAND(GOVT) 3.5% SNR 14/04/2033 NZD	0.01%	SBYZTRB9
PETROLEOS MEXICANO 8.25% GTD SNR 02/06/22 GBP	0.01%	SB4XBPV3
GNMA POOL #MA4838 4% 11-20-2047 BEO	0.01%	C36179TLT0
ANHUI CONCH CEMENT CO LTD	0.01%	CNE1000001W2
BANCO BPM SPA	0.01%	IT0005218380
INTERTAPE POLYMER GROUP INC	0.01%	CA4609191032
CARRIAGE SERVICES INC	0.01%	US1439051079
VERIZON COMMUN COM USD0.10	0.01%	US92343V1044
CATCHER TECHNOLOGY CO LTD	0.01%	TW0002474004
FNMA POOL #MA3007 3% 04-01-2047 BEO	0.01%	C31418CKV5
RIKEN KEIKI CO LTD	0.01%	JP3971000009
NIPPON KINZOKU CO LTD	0.01%	JP3698000001
BANCA GENERALI SPA	0.01%	IT0001031084
MIMEDX GROUP INC	0.01%	US6024961012
FREENET AG	0.01%	DE000A0Z2Z25
HKT TRUST AND HKT SHARE STAPLED UNIT	0.01%	HK0000093390
TELKOM SA LTD	0.01%	ZAE000044897
LPP SA	0.01%	PLLP0000011
TURKIYE GARANTI BANKASI -ADR	0.01%	US9001487019
IMAGICA ROBOT HOLDINGS INC	0.01%	JP3802900005
GOLDMAN SACHS GRP 5% SNR 08/08/2018 AUD10000	0.01%	SBCRYMZ7
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038	0.01%	SBYZKX58
VALORA HOLDING AG	0.01%	CH0002088976
HARUYAMA HOLDINGS INC	0.01%	JP3773600006
NEWCREST MINING LIMITED	0.01%	AU000000NCM7
PROGRESSIVE CORP	0.01%	US7433151039
CR AGRICOLE LONDON MTN 1.375% 13/03/2025	0.01%	SBYWT1J8
KOMERCNI BANKA AS	0.01%	CZ0008019106
AVON PRODUCTS INC	0.01%	US0543031027
CREDIT AGRICOLE S A SR BK NTS BOOK ENTRY3.875 DUE 04-15-2024	0.01%	C22532MAM4
CONCERT PHARMACEUTICALS INC	0.01%	US2060221056
PVTPPL AT&T INC 5.15% 11-15-2046	0.01%	SBZ3ZWG6
BANCO BRADESCO ADR SPONSORED	0.01%	US0594603039
VONOVIA FINANCE 1.5% GTD SNR 22/03/2026 EUR	0.01%	S6A7UC9U
TOYOTA TSUSHO CORP	0.01%	JP3635000007
ITAUSA INVESTIMENTOS ITAU SA	0.01%	BRITSAACNPR7
SKY PERFECT JSAT HOLDINGS	0.01%	JP3396350005
SUMITOMO CORP JPY	0.01%	JP3404600003
GENERAL MTRS CO 5.4% 04-01-2048	0.01%	SBD93Q91
IWATANI CORP	0.01%	S6468204
BOTTOMLINE TECHNOLOGIES DE INC	0.01%	US1013881065
SUMITOMO CHEMICAL JPY50	0.01%	JP3401400001
ING GROEP N.V. 1.625%-FRN SUB 26/09/29 EUR	0.01%	SBZ6CQL7
FHLMC GOLD G08721 3 09-01-2046	0.01%	SBZB2DW2
SOCIETE GENERALE 1.125% SNR 23/01/2025 EUR	0.01%	SBFFY119

APPLE INC 2.513% SNR 19/08/2024 CAD	0.01% C037833CY4
DISNEY WALT CO 3% DUE 07-30-2046	0.01% SBDGTNC4
SALMAR ASA	0.01% NO0010310956
BBVA(BILB-VIZ-ARG) 4% BDS 25/02/25 EUR	0.01% SB06JQ46
VIACOM INC NEW FLTG RT 5.875% DUE 02-28-2057	0.01% SBD6V9H7
COMMVAULT SYSTEMS INC	0.01% US2041661024
CONCORDIA FINANCIAL GROUP LTD	0.01% JP3305990008
TAISEI CORP	0.01% JP3443600006
GAS NATURAL FENOSA 1.5% GTD SNR 29/01/2028 EUR	0.01% SBFFXYH3
TELEDYNE TECHNOLOGIES INC	0.01% US8793601050
MORINAGA MILK INDUSTRY CO LTD	0.01% JP3926800008
VIACOM INC NEW 4.375% DUE 03-15-2043	0.01% SBCHWWF1
JOHNSON ELECTRIC HOLDINGS LTD	0.01% BMG5150J1577
BT GROUP PLC	0.01% GB0030913577
FNMA POOL #AN7453 2.88% DUE 11-01-2027 BEO	0.01% C3138LLH73
PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	0.01% SBZBXHY5
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.01% US17133Q5027
TUPPERWARE BRANDS CORPORATION	0.01% US8998961044
KERUR HOLDINGS LTD	0.01% IL0006210111
DP WORLD LTD	0.01% AEDFXA0M6V00
NIPPON PAPER INDUS NPV	0.01% JP3721600009
PVTPNL NRZ EXCESS SPREAD SR-18-PLS2 CL-4 3.265% 02-25-2023	0.01% C40423XAF9
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.01% SB067264
ALLEGION PLC	0.01% IE00BFRT3W74
JPMORGAN CHASE & 3.2% DUE 01-25-2023	0.01% SB95L798
SUMITOMO MITSUI BANKING CORP 2.45% DUE 01-16-2020	0.01% SBVB3082
NOBLE ENERGY INC 4.15% DUE 12-15-2021	0.01% SB719WP3
VIDRALA SA	0.01% ES0183746314
KOKUYO CO LTD JPY	0.01% JP3297000006
ORASURE TECHNOLOGIES INC	0.01% US68554V1089
JOLLIBEE FOODS CORPORATION	0.01% PHY4466S1007
ULTRAPAR PARTICIPA COM	0.01% BRUGPAACNOR8
INTERNATIONAL PERSONAL FINANCE PLC	0.01% GB00B1YKG049
TGS NOPEC GEOPHYSICAL COMPANY	0.01% NO0003078800
TOYO SEIKAN GROUP HOLDINGS LTD	0.01% JP3613400005
HANWHA CHEMICAL CORP	0.01% KR7009830001
ACHMEA BV MTN 2.5% 19/11/2020	0.01% SBGHQHC3
SIMPLO TECHNOLOGY CO LTD	0.01% TW0006121007
NIHON PARKERIZING	0.01% JP3744600002
ENVISION HEALTHCARE CORP	0.01% US29414D1000
KAKEN PHARMACEUTICAL CO LTD	0.01% JP3207000005
VERIZON FIXED 3.376% DUE 02-15-2025	0.01% SBDD8108
SAINT MARC HOLDINGS CO LTD	0.01% JP3337070001
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	0.01% NO0006390301
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.01% SB2NJ7Z1
ORANGE NT STEP UP 03-01-2031 02-28-2031	0.01% SB2PPTQ2
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	0.01% SBG48R11
SODASTREAM INTERNATIONAL LTD	0.01% IL0011213001
SKY PLC 2.875% GTD SNR 24/11/20 GBP	0.01% SBSP65H0
BNP PARIBAS / BNP 5 DUE 01-15-2021	0.01% SB3QB126
ONEMAIN HOLDINGS INC	0.01% US68268W1036
ANDEAVOR FIXED 5.125% DUE 12-15-2026	0.01% SBD49WP2
UNITED THERAPEUTICS CORP	0.01% US91307C1027
GERDAU SA	0.01% BRGGBRACNPR8
ANADARKO PETE CORP 4.85% DUE 03-15-2021	0.01% SBD5FGF7
IMPERIAL HOLDINGS LIMITED	0.01% ZAE000067211
GAZ CAPITAL SA 8.146% SNR 11/04/2018 USD	0.01% SB2QRZ92
OKI ELECTRIC INDUSTRY CO LTD	0.01% JP3194000000
HSBC HOLDINGS PLC 1.5% SNR 15/03/22 EUR100000	0.01% SBYXVBK4
MARATHON OIL CORP	0.01% US5658491064
CLEARWATER PAPER CORP	0.01% US18538R1032
LAND & HOUSES PUBLIC CO LTD - NVDR	0.01% TH0143010R16
COMFORTDELGRO CORP LTD	0.01% SG1N31909426
AMUNDI SA	0.01% FR0004125920
BK TOKYO MITSUBISHI LTD UFJ.LTD 3.2 DUE 02-26-2023 BEO	0.01% CJ0423YBF0
DOOSAN INFRACORE CO	0.01% KR7042670000
CVS HEALTH CORP 4.875% DUE 07-20-2035	0.01% SBYPFCH8
VMWARE INC-CLASS A	0.01% US9285634021
FUJITSU JPY	0.01% JP3818000006
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES APRIL	0.01% C01F030447
ESSENT GROUP LTD	0.01% BMG3198U1027
GN STORE NORD A/S	0.01% DK0010272632
HYUNDAI DEVELOPMENT CO	0.01% KR7012630000
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.01% SBYMV4Z1

TOKAI TOKYO FINANCIAL HOLDINGS INC	0.01%	JP3577600004
TEVA PHARMACEUTICAL SP ADR	0.01%	US8816242098
WOLTERS KLUWER	0.01%	NL0000395903
YUANTA FINANCIAL HOLDINGS CO	0.01%	TW0002885001
AT&T INC 4.9% DUE 08-14-2037	0.01%	SBDFBR30
SUBURBAN PROPANE COM	0.01%	US8644821048
YY INC	0.01%	US98426T1060
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	0.01%	SBYMLCL3
BSTN PPTYS LTD 3.85% DUE 02-01-2023	0.01%	SB8G1875
CI FINANCIAL CORP C	0.01%	CA1254911003
GENTING BERHAD	0.01%	MYL318200002
CENTURY LINK INC	0.01%	US1567001060
USA TRUCK INC	0.01%	US9029251066
Income Due - EUR	0.01%	
SIA ENGINEERING CO LTD	0.01%	SG1153882771
CVS HEALTH CORP 5.125% DUE 07-20-2045	0.01%	SBYPFC45
YANGZIJIANG SHIPBUILDING NPV	0.01%	SG1U76934819
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	0.01%	SB54BZ20
PROLOGIS L P BNDS 3.375 DUE 02-20-2024	0.01%	SBJVDN45
5TH 3RD BK CIN OH 3.85% DUE 03-15-2026	0.01%	SBYSXRC9
ACUITY BRANDS INC	0.01%	US00508Y1029
SQUARE ENIX HOLDINGS CO LTD	0.01%	JP3164630000
NEWS CORP	0.01%	US65249B1098
GEN MTRS FINL CO 4.2% DUE 03-01-2021	0.01%	SBD31B18
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 BEO	0.01%	C3128M94W9
DISCOVERY 3.95% DUE 03-20-2028	0.01%	C25470DARO
DISCOVERY HOLDINGS LTD	0.01%	ZAE000022331
SOUTHERN GAS NETWO 5.125% SNR MTN 02/11/18 GBP	0.01%	SB56ZFS6
INWIDO AB	0.01%	SE0006220018
IMI ORD GBP0.2857	0.01%	GB00BGLP8L22
DONGBU HI TEK CO LTD	0.01%	KR7000990002
VARIAN MEDICAL SYSTEMS INC	0.01%	US92220P1057
GENWORTH MI CANADA INC	0.01%	CA37252B1022
MARCUS AND MILLICHAP INC	0.01%	US5663241090
JCR PHARMACEUTICALS CO LTD	0.01%	JP3701000006
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.01%	C36297CTN9
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.01%	JP3580200008
PNC FINL SVCS 3.9% DUE 04-29-2024	0.01%	SBLWX1X3
BNP PARIBAS TRANCHE # TR 143 3.25 03-03-2023	0.01%	C05574LFY9
TRANSOCEAN LTD	0.01%	CH0048265513
ENERGA SA	0.01%	PLENERG00022
MEDIATEK INC	0.01%	TW0002454006
FOMENTO ECONOMICO MEXICANO SAB DE CV SP ADR	0.01%	US3444191064
PETROLEOS MEXICANOS 6.5% 03-13-2027	0.01%	C71654QCG5
MONEYGRAM INTERNATIONAL INC	0.01%	US60935Y2081
FUTURES MARGIN-EURO	0.01%	
REED ELSEVIER CAP INC 3.125 DUE 10-15-2022	0.01%	SBCDFG85
NESTLE MALAYSIA BERHAD	0.01%	MYL470700005
NEC ELECTRONICS CORP	0.01%	JP3164720009
METRO AG	0.01%	DE000BFB0019
ISHARES INC MSCI TAIWAN ETF	0.01%	US46434G7723
GCP STUDENT LIVING PLC	0.01%	GB00B8460Z43
DAIKI ALUMINIUM INDUSTRY CO LTD	0.01%	JP3480600000
ESSA BANCORP INC	0.01%	US29667D1046
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL	0.01%	SBFX2L15
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.01%	SBWSZ9C5
FUTURE CORP	0.01%	JP3826200002
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.01%	C36241KZ68
NIHON UNISYS LTD	0.01%	JP3754200008
CTS EVENTIM AG AND CO. KGAA	0.01%	DE0005470306
IWG PLC ORD GBP0.01	0.01%	JE00BYVQYS01
PHONIX HOLDINGS LTD	0.01%	IL0007670123
TESCO 6.125% SNR 24/02/2022 GBP	0.01%	SB55SBY4
ZHEJIANG EXPRESSWAY CO LTD	0.01%	CNE1000004S4
X 5 RETAIL GROUP NV-REGS GDR	0.01%	US98387E2054
CHIPBOND TECH CORP	0.01%	TW00006147002
ALLIANZ SE-REG	0.01%	DE0008404005
BANCO DEL ESTADO DE CHILE MEDIUM TERM NT2.668% DUE 01-08-2021/01-08-2018	0.01%	C05968AAD8
VICTREX PLC	0.01%	GB0009292243
ANHEUSER-BUSCH 4% DUE 04-13-2028	0.01%	SBFYCQN1
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.01%	C36181BKX7
FORMOSA PETROCHEMICAL CORPORATION	0.01%	TW00006505001
FEDERAL REALTY INVESTMENT TRUST	0.01%	US3137472060
SINOTRANS LTD-H	0.01%	CNE1000004F1

POOL CORPORATION	0.01%	US73278L1052
CHINA VANKE CO RES	0.01%	CNE100001SR9
REP OF AUSTRIA 1.65% 21/10/2024	0.01%	SBN40JT8
NIPPON ROAD CO LTD	0.01%	JP3740200005
Income Due - AUD	0.01%	
RECORDATI SPA - NEW	0.01%	IT0003828271
ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027	0.01%	CN30707AC2
SHIMADZU CORP	0.01%	JP3357200009
OLLIES BARGAIN OUTLET HOLDINGS INC	0.01%	US6811161099
ACHMEA BANK N.V. 2.75% SNR MTN 18/02/21 EUR	0.01%	SBJVDN23
SUMITOMO HEAVY INDUSTRIES LTD	0.01%	JP3405400007
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017	0.01%	C25470DAS8
FEDERAL HOME LN MTG CORP POOL #G08783 3%10-01-2047 BEO	0.01%	C3128MJ2R0
KASAI KOGYO LTD	0.01%	JP3208600001
GDI PROPERTY GROUP STAPLED SECURITIES FULLY PAID	0.01%	AU000000GDI7
SBA COMMUNICATIONS COM	0.01%	US78410G1040
IGM FINANCIAL INC	0.01%	CA4495861060
TOKYO TATEMONO CO LTD	0.01%	JP3582600007
NEWMONT MINING CORP USD	0.01%	US6516391066
Outstanding Settlement Receipts - CAD	0.01%	
ZARDOYA OTIS SA	0.01%	ES0184933812
ECOPETROL SA	0.01%	COC04PA00016
BARCLAYS PLC 3.25% SNR 12/02/27 GBP1000	0.01%	SBYM5X34
HAGIWARA ELECTRIC HOLDINGS CO	0.01%	JP3765600006
TOKYO OHKA KOGYO CO LTD	0.01%	JP3571800006
MIZUNO CORP	0.01%	JP3905200006
OTC DER CASH COL RECEIVABLE SOCIETE GENERALE,NEW YORK	0.01%	S9B84RLW
ING GROEP NV EURO	0.01%	NL0011821202
LCH_IRS LCH_GOLDUS USD P 2.25%/R 3M LIBOR 11/15/2024 99D0990S3	0.01%	S9G4LNPL
VALE OVERSEAS LTD 6.25% DUE 08-10-2026	0.01%	SBD4G7B4
RTL GROUP SA	0.01%	LU0061462528
TRIUMPH GROUP INC	0.01%	US8968181011
CR SUISSE AG NEW 5.3% DUE 08-13-2019	0.01%	SB43XDV5
MAXVALU TOKAI CO LTD	0.01%	JP3930400001
CALTEX AUSTRALIA LTD	0.01%	AU000000OCTX1
NICHI IKO PHARMACEUTICAL CO LTD	0.01%	JP3687200000
PACIFIC METALS CO LTD	0.01%	JP3448000004
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO	0.01%	SBFY1RH9
BIC	0.01%	FR0000120966
SHIBAURA ELECTRONICS CO LTD	0.01%	JP3354800009
FUKUOKA FINANCIAL GROUP INC	0.01%	JP3805010000
ASHMORE GROUP PLC	0.01%	GB00B132NW22
REDE D OR FIN S A 4.95% GTD SNR 17/01/28USD	0.01%	SBD0G224
LHC THREE PLC PAY-IN-KIND 4.125% 15/08/2024	0.01%	S8A7E76U
ANTA SPORTS PRODUCTS LTD	0.01%	KYG040111059
BURLINGTON STORES INC	0.01%	US1220171060
ALLISON TRANSMISSION HOLDINGS INC	0.01%	US01973R1014
MEX BONOS DESARR 4.75% 14/06/18	0.01%	SBDC7KX2
TOTAL ACCESS COMMUNICATIONS	0.01%	TH0554010R14
MEITEC CORPORATION	0.01%	JP3919200000
PJSC MAGNIT	0.01%	US55953Q2021
ALLSTATE CORP 5.75% DUE 08-15-2053	0.01%	SBCZM4S0
BANK OF IRELAND GR E	0.01%	IE00BD1RP616
H2O RETAILING CORP	0.01%	JP3774600005
PLAYTECH ORD NPV	0.01%	IM00B7S9G985
AMER INTL GRP 1.875% SNR 21/06/2027 EUR	0.01%	SBD8PF50
VODACOM GROUP PTY LTD	0.01%	ZAE000132577
ENTERPRISE PRODS 5.25% DUE 01-31-2020	0.01%	SB4QRK02
BOARDWALK PIPELINE PARTNERS LP	0.01%	US0966271043
ABN AMRO BANK NV BNDS 2.875% 30/06/2025	0.01%	SBYRYHY5
KAZ MINERALS PLC	0.01%	GB00B0HZPV38
HSBC HLDGS PLC 2.95% DUE 05-25-2021	0.00%	SBDOQRN0
CARREFOUR SA	0.00%	FR0000120172
BRIGHTSPHERE INVESTMENT GROUP PLC	0.00%	GB00BQVC8B38
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS	0.00%	US92763W1036
HERITAGE CRYSTAL CLEAN INC	0.00%	US42726M1062
FHLMC GOLD G60765 3 11-01-2046	0.00%	C31335AZ68
RETROPHIN INC	0.00%	US7612991064
TELEFONICA BRASIL PFD	0.00%	BRVIVTACNPR7
APPLE INC 2.85% DUE 02-23-2023	0.00%	SBYN2GL3
CAIXABANK SA 1.125% SNR 17/05/2024 EUR	0.00%	SBF3X5W7
MALLINCKRODT PLC	0.00%	IE00BBGT3753
GNMAII POOL #MA0624 3 12-20-2042 REG	0.00%	SB8QBKF7
UNICREDIT SPA MTN 1.0% 18/01/2023	0.00%	SBFX3Q35

NEW YORK TIMES CO CLASS A COM USD0.10	0.00%	US6501111073
SEKISUI PLASTICS CO LTD	0.00%	JP3419800002
NOBLE ENERGY INC 3.85% DUE 01-15-2028	0.00%	SBDONMS1
INTERNATIONAL GAMES SYSTEM CO LTD	0.00%	TW0003293007
BOLSAS Y MERCADOS ESPANOLES	0.00%	ES0115056139
CAIXABANK SA 1.125% SNR 12/01/2023 EUR	0.00%	SBF0LJ9
BPCE SR NON PFD 3% DUE 05-22-2022	0.00%	SBD56RLO
RENGO CO LTD	0.00%	JP3981400009
UNIVERSITY CALIF REVS 4.765% 05-15-2044 BEO TAXABLE	0.00%	C91412GVC6
BBVA(BILB-VIZ-ARG) 0.75% SNR MTN 11/09/22 EUR	0.00%	SBF44KN5
EN JAPAN INC	0.00%	JP3168700007
BANQUE POPULAIRE 1.625% 31/01/2028	0.00%	SBF1HS77
POLYTEC HOLDING AG	0.00%	AT0000A00XX9
ATENTO SA	0.00%	LU1102842090
TBC BANK GROUP PLC	0.00%	GB00BYT18307
SCENTRE MGMT LTD 3.875% 16/07/2026	0.00%	SBP41532
PVTPL CREDIT ACCEP AUTO SER 18-1A CL A 3.01% DUE 02-16-2027	0.00%	C22534BAA2
MITSUBISHI UFJ FIN 0.68% SNR MTN 26/01/23 EUR	0.00%	SBD49WR4
TINGYI CAYMAN ISLAND HOLDING CO	0.00%	KYG8878S1030
PEGATRON CORP	0.00%	TW0004938006
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2035 BEO	0.00%	SBYSRW37
D IETEREN SA	0.00%	BE0974259880
PARK HOTELS & RESORTS INC	0.00%	US7005171050
NEW CHINA LIFE INSURANCE CO LTD	0.00%	CNE100001922
MARUBENI CORPORATION	0.00%	JP3877600001
WELLINGTON DRIVE TECHNOLOGIES LIMITED	0.00%	NZWDTE0002S1
Outstanding Settlement Receipts - EUR	0.00%	
ING GROEP N.V. 1.375% 11/01/2028	0.00%	SBD2BLS6
EQUIFAX INC	0.00%	US2944291051
ERP OPER LTD 3.25% DUE 08-01-2027	0.00%	SBF07MP4
SUMITOMO MITSUI BANKING BRUSSELS BNDS 2.75% 24/07/2023	0.00%	SBCF5RX5
HOSHINO RESORTS REIT	0.00%	JP3047610005
ENEL FIN INTL NV BNDS 3.625% 25/05/2027	0.00%	S4A7BCHU
MENICON CO LTD NPV	0.00%	JP3921270009
CN LT & PWR CO 4.3% DUE 04-15-2044	0.00%	SBLRVSV9
BP CAP MKTS P L C 3.017% DUE 01-16-2027	0.00%	SBD8GNL2
NIKE INC 3.375% DUE 11-01-2046	0.00%	SBD5FYV9
SGD BNP PARIBAS A/C	0.00%	
CELLTRION INC	0.00%	KR7068270008
TRIBUNE MEDIA COMPANY (FKA TRIBUNE COMPANY) TERM LOAN B DUE 01-26-2024 BEO	0.00%	C89604BAU2
CITIGROUP INC 3.887% DUE 01-10-2028	0.00%	SBDDXTT8
FACTSET RESEARCH SYSTEMS INC	0.00%	US3030751057
EDGEWELL PERSONAL COM USD0.01	0.00%	US28035Q1022
CNA FINL CORP 7.25% DUE 11-15-2023	0.00%	S2525493
CVS HEALTH CORP 6.125% DUE 09-15-2039	0.00%	SB9B9X32
INDIVIOR PLC ORD USD2	0.00%	GB00BR565X63
PLN BNP PARIBAS A/C	0.00%	
JUPITER FUND MANAGEMENT PLC	0.00%	GB00B53P2009
PRESTIGE BRANDS HOLDINGS INC	0.00%	US74112D1019
TOYO MACHINERY AND METAL CO LTD	0.00%	JP3609000009
UT GROUP CO LTD	0.00%	JP3949500007
SPARX GROUP CO LTD	0.00%	JP3399900004
TOYOBO CO LTD	0.00%	JP3619800000
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.00%	C36179Q6Q9
TOSHIBA MACHINE CO LIMITED	0.00%	JP3592600005
HEINEKEN NV	0.00%	NL0000009165
HOME PRODUCT CENTER PCL NVDR	0.00%	TH0661010R17
OBAYASHI CORPORATION	0.00%	JP3190000004
FLOOR AND DECOR HOLDINGS INC	0.00%	US3397501012
KELLY SERVICES INC	0.00%	US4881522084
SMARTGROUP CORPORATION LTD ORDINARY FULLY PAID	0.00%	AU000000SIQ4
HARSCO CORP	0.00%	US4158641070
EASTMAN CHEM CO 3.6 DUE 08-15-2022	0.00%	SBBPV6D9
TRANSCONTINENTAL - A	0.00%	CA8935781044
AZIMUT HOLDING SPA	0.00%	IT0003261697
NOBLE ENERGY INC 5.05% DUE 11-15-2044	0.00%	SBSJV4K7
ENEL AMERICAS S A	0.00%	US29274F1049
MACQUARIE MEX REAL ESTATE	0.00%	MXCFFIOU0002
HASEKO CORP	0.00%	JP3768600003
BSTN PPTYS LTD 2.75% DUE 10-01-2026	0.00%	SBYXYJW1
SHUTTERFLY INC COM	0.00%	SB188HK1
FIRSTENERGY CORP 4.85% 07-15-2047	0.00%	SBDC3P80
KVAERNER ASA	0.00%	NO0010605371
CPUK FINANCE LTD 4.25% A/BKD 28/02/47 GBP'B3	0.00%	SBF0PPN7

MERCEDES-BENZ 2.625% 18/01/2021	0.00%	S2A7RFUU
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 6.089% 11-15-2040 BEO TAXABLE	0.00%	SB4QSHD7
USI CORP	0.00%	TW0001304004
NISHIO RENT ALL CO LTD	0.00%	JP3657500009
QUEST DIAGNOSTICS 3.45% DUE 06-01-2026	0.00%	SBYQ6DV1
MARUBUN COR	0.00%	JP3877500003
DONGFENG MOTOR CORPORATION	0.00%	CNE100000312
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00%	IE00B4Q5ZN47
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
HOKKAIDO GAS CO LTD	0.00%	JP3847000001
ASAHI INTECC CO LTD NPV	0.00%	JP3110650003
UNITED STS STL CORP NEW 6.25% DUE 03-15-2026 REG	0.00%	SBFM1RS2
CHINA GALAXY SECURITIES CO LTD	0.00%	CNE100001NT6
COGECO INC	0.00%	CA19238T1003
ITOCHU ENEX CO LTD	0.00%	JP3144000001
VIACOM INC NEW 3.45% DUE 10-04-2026	0.00%	SBDGL609
CAPITEC BANK HOLDINGS LTD	0.00%	ZAE000035861
AXA SA	0.00%	US0545361075
MCBC HOLDINGS INC	0.00%	US55276F1075
SINGAPORE GOVERNMENT 1.625% DUE 01/10/2019	0.00%	SBR4DWQ3
INGERSOLL RAND PLC	0.00%	IE00B6330302
PRUDENTIAL FINL INC 4.5% DUE 09-15-2047	0.00%	SBYWJV76
OCI COMPANY LTD	0.00%	KR7010060002
EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.00%	SBZ01YW7
MARATHON PETE CORP 4.75% DUE 09-15-2044	0.00%	SBQQCCJ4
CHORUS LIMITED ORDINARY FULLY PAID	0.00%	NZCNU0001S2
BANQUE FEDERATIVE 2.75% DUE 01-22-2019	0.00%	C06675GAC9
BNP PARIBAS 1.125% SNR 11/06/2026 EUR	0.00%	CF105CEUD7
TOYTA BOSHOKU CORPORATION	0.00%	JP3635400009
ICF INTERNATIONAL INC	0.00%	US44925C1036
SHIMA SEIKI MFG LTD	0.00%	JP3356500003
BRINKER INTERNATIONAL INC	0.00%	US1096411004
AT&T INC 1.05% DUE 09-04-2023	0.00%	SBDD1F50
GUNGHO ONLINE ENTE NPV	0.00%	JP3235900002
PEGASYSTEMS INC	0.00%	US7055731035
BANCA FARMAFACTORING SPA	0.00%	IT0005244402
STANDARD CHARTERED C	0.00%	
PURE STORAGE INC	0.00%	US74624M1027
PTT PCL	0.00%	TH0646010007
CITIC SECURITIES	0.00%	CNE1000016V2
GREENBRIER COMPANY INC	0.00%	US3936571013
CIRRUS LOGIC INC	0.00%	US1727551004
KWG PROPERTY HLDGS LTD	0.00%	KYG532241042
MIZUHO BANK LTD 2.4% 03-26-2020	0.00%	SBWFY259
STANLEY ELECTRIC CO	0.00%	JP3399400005
NISSAN MOTOR CO Y50	0.00%	JP3672400003
FIBROGEN INC	0.00%	US31572Q8087
CENTRAL ASIA METAL PLC	0.00%	GB00B67KBV28
SCIENCE APPLICATIONS INTERNATIONAL CORP	0.00%	US8086251076
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.00%	SBF19282
SABINE PASS 5.75% DUE 05-15-2024	0.00%	SBSPCCF5
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00%	C36179RNX3
BANK AMER CORP 4.45% DUE 03-03-2026	0.00%	SBYYD0K2
YARA INTERNATIONAL ASA	0.00%	NO0010208051
CHINA MOBILE HK LTD SP ADR	0.00%	US16941M1099
CCP DUE FROM GOLDMAN SACHS	0.00%	S9B3PJ3U
VILMORIN AND CIE SA	0.00%	FRO000052516
AARON RENTS INC - CLASS A	0.00%	US0025353006
TKH GROUP NV	0.00%	NL0000852523
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.00%	SBJ7BTL2
AZBIL CORP	0.00%	JP3937200008
AOZORA BANK LTD	0.00%	JP3711200000
WELLS FARGO & CO 1.375% SNR 26/10/2026 EUR	0.00%	SBD71040
AYT CED CAJAS GLOB 3.75% CVD BDS 14/12/22 EUR	0.00%	SBOTLCY1
PINNACLE WEST CAPITAL	0.00%	US7234841010
ADVANCED SEMICONDUCTR E - ADR	0.00%	US00756M4042
INTRUM JUSTITIA AB 2.75% SNR 15/07/2022 EUR	0.00%	SBF3NNN4
LCY CHEMICAL CORP	0.00%	TW0001704005
ALLSTATE CORP 4.5% DUE 06-15-2043	0.00%	SBBG7S30
GAZPROM PJSC SPON ADR	0.00%	US3682872078
KUMBA IRON ORE LTD	0.00%	ZAE000085346
INNOGY FINANCE BV 1.25% GTD SNR 19/10/27EUR	0.00%	SBZ1HHS1
DAIBIRU CORP	0.00%	JP3497200000
British pound sterling	0.00%	

PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.00%	SBF2P632
WELLS FARGO & CO 4.1% DUE 06-03-2026	0.00%	SBQLF191
SOLAR CAPITAL LTD	0.00%	US83413U1007
ROSETTA STONE INC	0.00%	US7777801074
MAEDA ROAD CONSTRUCTION CO	0.00%	JP3861600009
Outstanding Settlement Receipts - GBP	0.00%	
HOKUETSU KISHU PAPER CO LTD	0.00%	JP3841800000
MARTEN TRANSPORT COM	0.00%	US5730751089
CHICOS' FAS INC	0.00%	US1686151028
SUN-WA TECHNOS CORP	0.00%	JP3345400000
YAMANA GOLD INC	0.00%	CA98462Y1007
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
SALINI IMPREGILO SPA	0.00%	IT0003865570
JPMORGAN CHASE & CO 0.625% 25/01/2024 DUAL CURR	0.00%	SBZ9NKW6
PVTPL NEW HOME CO INC SR NT 7.25% 04-01-2022	0.00%	SBF2NKF6
SANTOS LIMITED	0.00%	AU000000STO6
ANGLO AMERICAN PLATINUM LIMITED	0.00%	ZAE000013181
DORIC NIMROD AIR TWO LTD	0.00%	GG00B3Z62522
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-01-2032 BEO	0.00%	SB96TC18
I/O FNMA POOL #AN7439 3.08% 11-01-2027 BEO	0.00%	C3138LLHR9
BEIJING ENTERPRISES HOLDINGS LIMITED	0.00%	HK0392044647
SERIA CO LTD	0.00%	JP3423520000
THIRD POINT REINSURANCE LTD	0.00%	BMG8827U1009
AEGON NV	0.00%	NL0000303709
ABN AMRO BANK NV 1% SNR MTN 30/06/2020 GBP	0.00%	SBF0NJH3
GRACO INC	0.00%	US3841091040
ZENRIN CO LTD NPV TEMP	0.00%	DU06991120D7
BOSSARD HOLDING AG	0.00%	CH0238627142
EQUINIX INC 2.875% 01/10/2025	0.00%	S2A7HJVU
METALL ZUG AG	0.00%	CH0039821084
VALUETRONICS HOLDINGS LTD	0.00%	BMG9316Y1084
STRAUSS GROUP LTD	0.00%	IL0007460160
SOUTHERN CO 4.4% DUE 07-01-2046	0.00%	SBYT1540
UBS GROUP FUNDING (SWITZERLAND) AG 16/11/22 EUR1000'REGS'	0.00%	SBYP9753
LG INTERNATIONAL CORPORATION	0.00%	KR7001120005
IBSTOCK PLC	0.00%	GB00BYXJC278
MIGDAL INSURANCE AND FINANCIAL HOLDINGS LTD	0.00%	IL0010811656
MOSAIC CO COM	0.00%	US61945C1036
NIPPON CARBIDE INDUSTRIES CO INC	0.00%	JP3690000009
CHICONY ELECTRONICS CO LTD	0.00%	TW0002385002
PEUGEOT SA	0.00%	FR0000121501
CHINA DEVELOPMENT FINANCIAL HOLDING CORP	0.00%	TW0002883006
NIPPON SHOKUBAI JP50	0.00%	JP3715200006
HITACHI Y50	0.00%	JP3788600009
EMIRATE OF ABU DHA 4.125% SNR MTN 11/10/47 USD	0.00%	SBF0M732
F5 NETWORKS INC	0.00%	US3156161024
JM AB	0.00%	SE0000806994
WILLIAMS-SONOMA INC	0.00%	US9699041011
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	0.00%	SB5BGSJ6
HORNBAACH BAUMARKT AG	0.00%	DE0006084403
FERRARI NV COM EUR 0.01	0.00%	NL0011585146
VERBUND AG	0.00%	AT0000746409
TRANS COSMOS INC	0.00%	JP3635700002
SIMON PPTY GROUP L P 3.75 DUE 02-01-2024	0.00%	SBJ2SP09
ENERGIZER HLDGS IN COM USD0.01 WI	0.00%	US29272W1099
CREDIT AGRICOLE LONDON 5.5% 17/12/2021	0.00%	SB446926
IDEX CORP	0.00%	US45167R1041
BGC PARTNERS INC CLASS A	0.00%	US05541T1016
FEDERAL HOME LN MTG CORP POOL #Q2-8456 4% 09-01-2044 BEO	0.00%	C3132M9BZ6
CCR SA COM	0.00%	BRCRCROACNOR2
DIASORIN SPA	0.00%	IT0003492391
DEUTZ AG	0.00%	DE0006305006
KOREA HYDRO & NUCLEAR 3.0% 19/09/2022	0.00%	SB45T6F6
APACHE CORP 3.25 DUE 04-15-2022 REG	0.00%	SB73KYD6
ASTRO MALAYSIA HLDGS BHD	0.00%	MYL6399O0009
NETAPP INC	0.00%	US64110D1046
ELECTRONIC ARTS INC	0.00%	US2855121099
UBS GROUP FUNDING (SWITZERLAND) AG 1.5% 30/11/2024	0.00%	SBYX7LS0
TPK HOLDING CO LTD	0.00%	KYG898431096
SONOVA HOLDING AG - REG	0.00%	CH0012549785
MIRLE AUTOMATION CORP	0.00%	TW0002464005
TS TECH CO LTD	0.00%	JP3539230007
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE 05-01-2040	0.00%	C3128M84A9
CAP 1 FINL CORP 3.75% DUE 07-28-2026	0.00%	SBYYQNX5

MPLX LP FIXED 4.125% DUE 03-01-2027	0.00%	SBDFC186
TREND MICRO INCORPORATED	0.00%	JP3637300009
RCI BANQUE 0.75% SNR EMTN 26/09/22 EUR	0.00%	SBDZV097
FIBRIA CELULOSE SA	0.00%	BRFIBRACNOR9
LUXOFT HOLDINGS INC	0.00%	VGG572791041
SPARTANNASH CO	0.00%	US8472151005
STONERIDGE INC	0.00%	US86183P1021
FNMA POOL #AN7907 3.03% DUE 12-01-2027 BEO	0.00%	C3138LLYD1
CARATECH HOLDINGS PLC	0.00%	GB00B0KWHQ09
AON PLC 3.875% DUE 12-15-2025	0.00%	SBVZ7348
DKK BNP PARIBAS A/C	0.00%	
WHITING PETROLEUM COM USD0.001	0.00%	US9663874090
NAGASE & CO LTD	0.00%	JP3647800006
CRED SUISSE LONDON 1.5% GTD SNR 10/04/2026 EUR	0.00%	SBYXJWJ4
DOREL INDUSTRIES INC - CLASS B	0.00%	CA25822C2058
TSUBAKIMOTO CHAIN CO	0.00%	JP3535400000
NEW MEDIA INVESTMENT GROUP INC	0.00%	US64704V1061
JETBLUE AIRWAYS CORP	0.00%	US4771431016
DTE ENERGY CO USD	0.00%	US2333311072
CREDICORP LIMITED	0.00%	BMG2519Y1084
NIPPON SHINYAKU CO LTD	0.00%	JP3717600005
SALLY BEAUTY CO INC	0.00%	US79546E1047
AXA 3.25%-FRN SUB 28/05/49 EUR	0.00%	SBF4J2T0
ANADARKO PETROLEUM CORP	0.00%	US0325111070
TSAKOS ENERGY NAVIGATION LTD	0.00%	BMG9108L1081
FRASERS LOGISTICS NPV UNITS REIT	0.00%	SG1C19000006
INVESCO MORTGAGE CAPITAL INC	0.00%	US46131B1008
FNMA POOL #AC7273 4.5% DUE 11-01-2024 REG	0.00%	C31417UCK9
SYNAPTICS INC COM USD 0.001	0.00%	US87157D1090
CRACKER BARREL OLD COUNTRY STORE INC	0.00%	US22410J1060
PLANET FITNESS INC	0.00%	US72703H1014
OPAP SA	0.00%	GRS419003009
MET LIFE GLOB FUNDING I .875% 20/01/2022	0.00%	SBVDPDK9
PETROLEOS MEXICANO 2.5% GTD SNR 21/08/2021 EUR	0.00%	SBZBXHX4
QUALITY CARE PROPERTIES INC	0.00%	US7475451016
DEUTSCHE BK AG 3.7% DUE 05-30-2024	0.00%	SBMSK4S1
ADVA OPTICAL NETWORKING SE	0.00%	DE0005103006
PVTP AT&T INC 4.1% DUE 02-15-2028/11-15-2027 BEO	0.00%	SBZ3ZWH7
FNMA POOL #AN3239 2.25% DUE 10-01-2026 BEO	0.00%	C3138LFS58
DATANG INTL POWER GEN CO-H	0.00%	CNE1000022Z3
BARRICK GOLD CORP	0.00%	CA0679011084
WHARF HOLDINGS LTD HKD	0.00%	HK0004000045
JB HI-FI LIMITED	0.00%	AU000000JBH7
ASAHI YUKIZAI CORP	0.00%	JP3117200000
CRITERIA CAIXACORP SA	0.00%	ES0140609019
BRAMBLES LIMITED	0.00%	AU000000BxB1
BHP BILLITON FIN USA LTD 3.85 DUE 09-30-2023 REG	0.00%	SBFD3PC7
SEEGENE INC	0.00%	KR7096530001
CI Z HOLDINGS CO L NPV	0.00%	JP3638700009
IBERDROLA FINANZAS 1.25% GTD SNR 13/09/27 EUR	0.00%	SBF99WL7
APPFOLIO INC ORD	0.00%	US03783C1009
IG GROUP HOLDINGS PLC	0.00%	GB00B06QFB75
WORKIVA INC	0.00%	US98139A1051
MARATHON OIL CORP 2.8% DUE 11-01-2022	0.00%	SB8KP3B2
SEVEN BANK LTD	0.00%	JP3105220002
SABINE PASS FIXED 4.2% DUE 03-15-2028	0.00%	SBF43YT6
AEON DELIGHT CO NPV	0.00%	JP3389700000
DISNEY WALT CO NEW NT 7 DUE 03-01-2032 BEO	0.00%	SBG48TN7
VONOVIA FINANCE 0.75% GTD SNR 15/01/24 EUR	0.00%	SBF4M084
MORGAN STANLEY 1.375% SNR 27/10/2026 EUR	0.00%	SBYX1YG1
ALTERYX INC	0.00%	US02156B1035
THANACHART CAPITAL THB10 ALIEN	0.00%	TH0083A10Z11
KUMHO PETRO CHEMICAL CO LTD	0.00%	KR7011780004
HARTFORD FINL SVCS GROUP INC SR NT 6% DUE 01-15-2019	0.00%	SB2RG394
PROSEGUR CASH SA	0.00%	ES0105229001
CLOSE BROTHERS GROUP PLC	0.00%	GB0007668071
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.00%	US4005011022
TOWER INTERNATIONAL INC	0.00%	US8918261095
VONOVIA FINANCE 1.5% GTD SNR 14/01/2028 EUR	0.00%	SBF4LZ86
CJ CORPORATION	0.00%	KR7001040005
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00%	C36180GC32
HUSKY ENERGY INC	0.00%	CA4480551031
CHINA CITIC BANK	0.00%	CNE1000001Q4
SAUL CENTERS INC	0.00%	US8043951016

CNA FINANCIAL CORP		0.00%	US1261171003
APPLE HOSPITALITY REIT INC		0.00%	US03784Y2000
G8 EDUCATION ORD		0.00%	AU000000GEM7
CEMEX SA DE CV - SPONS ADR PART CER		0.00%	US1512908898
JULIUS BAER GROUP LTD		0.00%	CH0102484968
PVTP UBS GROUP FUNDING 4.125% 09-24-2025 BEO		0.00%	C90351DAB3
MAZDA MOTOR CORP Y50		0.00%	JP3868400007
CHUBU STEEL PLATE CO LTD		0.00%	JP3524600008
NIPPON SYSTEMWARE CO LTD		0.00%	JP3712500002
TAIFLEX SCIENTIFIC CO LTD		0.00%	TW0008039009
IAMGOLD CORP		0.00%	CA4509131088
NATIONAL AUSTRALIA BANK	MTN 1.875% 20/02/2020	0.00%	S4A5RWUU
CR AGRICOLE 2.625% 29/01/2048		0.00%	SBF11YR1
SECURE INCOME REIT PLC		0.00%	GB00BLMQ9L68
TOHO TITANIUM CO LTD		0.00%	JP3601800000
PIERIS PHARMACEUTICALS INC		0.00%	US7207951036
GERDAU SA SPON ADR		0.00%	US3737371050
MURPHY OIL CORP		0.00%	US6267171022
SHINMAYWA INDS		0.00%	JP3384600007
BAYERISCHE MOTOREN WERKE AG		0.00%	DE0005190003
J2 GLOBAL INC		0.00%	US48123V1026
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045		0.00%	C3132QRB90
ANTHEM INC 4.65% DUE 01-15-2043		0.00%	SBLSP6D8
RENAULT SA		0.00%	FRO000131906
OBARA GROUP INC		0.00%	JP3197650009
NICHIRIN CO LTD NPV		0.00%	JP3665000000
HACHIJUNI BANK LTD / THE		0.00%	JP3769000005
GAMESTOP CORPORATION - CLASS A		0.00%	US36467W1099
UNIVERSAL HEALTH SERVICES - CLASS B		0.00%	US9139031002
THERMO FISHER SCIENTIFIC 2% DUE 04-15-2025		0.00%	SBSP62G8
VERIZON 1.875% 26/10/2029		0.00%	SBF329L1
FORFARMERS NV		0.00%	NL0011832811
DSW INC - CLASS A		0.00%	US23334L1026
FUJISHOJI CO LTD		0.00%	JP3814600007
EUR BNP PARIBAS A/C		0.00%	
I/O FNMA POOL #AN6289 3.03% 08-01-2027		0.00%	C3138LJ7B0
SOHU COM INC		0.00%	US83408W1036
LARGAN PRECISION CO LTD		0.00%	TW0003008009
MOROZOFF LIMITED NPV		0.00%	JP3927600001
MEXICHEM SAB DE CV		0.00%	MX01ME050007
MESABI TRUST		0.00%	US5906721015
CR SUISSE AG FIXED 3.625% DUE 09-09-2024		0.00%	SBQR7XJ5
LENDLEASE CORPORATION LIMITED		0.00%	AU000000LLC3
NICHII GAKKAN CO NPV		0.00%	JP3660900006
COMMONWEALTH BANK OF AUSTRALIA		0.00%	AU000000CBA7
EBARA FOODS INDUSTRY INC		0.00%	JP3165930003
TAIWAN HON CHUAN ENTERPRISE CO LTD		0.00%	TW0009939009
WARRIOR MET COAL INC		0.00%	US93627C1018
DELPHI TECHNOLOGIES PLC		0.00%	JE00BD85SC56
AEON HOKKAIDO CORP		0.00%	JP3860270002
FCA BANK S.P.A. IE 1.375% GTD SNR 17/04/20 EUR		0.00%	SBWW7DZ8
BANK AMER CORP 3.419% DUE 12-20-2028		0.00%	SBFMJBZ1
RECKITT BENCKISER GROUP PLC		0.00%	GB00B24CGK77
NOEVIR HOLDINGS CO LTD		0.00%	JP3760450001
COMM MORTGAGE TRUST SER 2013-CR7 CL A4 3.213 03-10-2046		0.00%	SBD6CWQ0
APACHE CORP 2.625% DUE 01-15-2023		0.00%	SB99HWJ7
FAR EASTERN NEW CENTURY CORPORATION		0.00%	TW0001402006
SOCIEDAD QUIMICA Y MINERA DE CHILE SA		0.00%	CLP8716X1082
MEIDENSHA CORPORATION		0.00%	JP3919800007
MITSUBISHI GAS CHEMICAL CO		0.00%	JP3896800004
ROWAN COS PLC COM USD0.125		0.00%	GB00B6SLMV12
CANFOR CORP		0.00%	CA1375761048
FUT JUN 18 CBT UL T-BONDS		0.00%	C999599GH0
SINOTRUK HONGKONG LIMITED		0.00%	HK3808041546
CARDINAL HLTH INC 3.41% DUE 06-15-2027		0.00%	SBZ4DM92
KAGA ELECTRONICS CO LTD		0.00%	JP3206200002
NOMURA REAL EST MA REIT		0.00%	JP3048110005
SINGAPORE AIRLINES LTD		0.00%	SG1V61937297
BRIXMOR PROPERTY GROUP INC		0.00%	US11120U1051
PVTP NFP CORP 144A 6.875% DUE 07-15-2025/07-12-2017 BEO		0.00%	SBF4LST8
ECOLAB INC 2.7% DUE 11-01-2026		0.00%	SBD9NGC4
TF ADMINISTRADORA INDUSTRIAL S		0.00%	MXCFTE0B0005
DRIVE SHACK INC		0.00%	US2620771004
GOLDMAN SACHS 2.35% DUE 11-15-2021		0.00%	SBD6CFW85

QINETIQ PLC	0.00%	GB00B0WMWD03
NIKKON HOLDINGS CO LTD	0.00%	JP3709600005
INNOVIVA INC	0.00%	US45781M1018
GOLDCORP INC - CANADIAN LISTED	0.00%	CA3809564097
ABBVIE INC 2.85% DUE 05-14-2023	0.00%	SBYP8MT9
MAPLETREE INDUSTRIAL TRUST	0.00%	SG2C32962814
KYOWA EXEO CORPORATION	0.00%	JP3254200003
E L FINANCIAL CORPORATION LIMITED	0.00%	CA2685751075
DISCOVERY INC COM USD 0.01 SER C	0.00%	US25470F3029
DIAMOND OFFSHORE DRILLING	0.00%	US25271C1027
FNMA POOL #MA3238 3.5% 01-01-2048	0.00%	C31418CS47
DEAN FOODS CO COM USD0.01 POST R S	0.00%	US2423702032
TRUWORTHS INTERNATIONAL LIMITED	0.00%	ZAE000028296
TEMENOS GROUP AG	0.00%	CH0012453913
BLACKSTONE HOLDINGS FINANCE 5.875 DUE 03-15-2021	0.00%	SB4N3WF2
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00%	MX010M000018
SK TELECOM	0.00%	KR7017670001
INNOGY SE	0.00%	DE000A2AADD2
CREATE SD HOLDINGS CO LTD	0.00%	JP3269940007
SPIRAX SARCO ENG ORD	0.00%	GB00BWFQGN14
DTS CORPORATION	0.00%	JP3548500002
NORBORD INC	0.00%	CA65548P4033
TERNA SPA	0.00%	IT0003242622
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BEO	0.00%	C3128P8A84
TECH DATA CORPORATION	0.00%	US8782371061
ENSCO PLC COM USD0.10 A	0.00%	GB00B4VLR192
HOLLYSYS AUTOMATION TECHNOLOGIES LTD	0.00%	VGG456671053
PROLOGIS PROPERTY MEXICO SA DE CV	0.00%	MXCFFI170008
ABBVIE INC 4.45% DUE 05-14-2046	0.00%	SBYP8MQ6
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	0.00%	US0256762065
TIME WARNER CABLE 6.55% DUE 05-01-2037	0.00%	SBBNNG20
ANDEAVOR LOGISTICS LP & TESORO LOGISTICS4.25% 12-01-2027	0.00%	C03350WAC3
SANTANDER UK PLC 1.125% GTD SNR 14/01/22EUR	0.00%	SBV91M29
FORWARD AIR CORPORATION	0.00%	US3498531017
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	0.00%	SBDFOCD2
Outstanding Settlement Receipts - SGD	0.00%	
SBS HOLDINGS INC	0.00%	JP3163500006
NIPPON KAYAKU CO LTD	0.00%	JP3694400007
NACCO INDUSTRIES-A	0.00%	US6295791031
BANK OF KYOTO LTD	0.00%	JP3251200006
TOYO SECURITIES CO LTD	0.00%	JP3611800008
MIXI INC NPV	0.00%	JP3882750007
ASIANA AIRLINES INC	0.00%	KR7020560009
GOL LINHAS AEREAS INTEL SA	0.00%	US38045R2067
TAHOE RESOURCES INC	0.00%	CA8738681037
FUT JUN 18 EURX EUR-BUND	0.00%	C999599GH0
WELLS FARGO & CO 4.48% DUE 01-16-2024	0.00%	SBL25Y29
CHARTER 5.375% 05-01-2047	0.00%	SBFF9P78
CHARTER FINANCIAL CORP	0.00%	US16122W1080
GREEN CROSS CORPORTION	0.00%	KR7006280002
LANTHEUS HOLDINGS INC	0.00%	US5165441032
SAIA INC	0.00%	US78709Y1055
FUJI PHARMA CO LTD	0.00%	JP3816200004
AGRANA BETEILIGUNGS AG	0.00%	AT0000603709
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG	0.00%	SB8GJW66
TAYCA CORP	0.00%	JP3539300008
CBL & ASSOCIATES PROPERIES INC	0.00%	US1248301004
TENCENT HLDGS LTD MEDIUM TERM NTS REG S 3.375 05-02-2019	0.00%	C88032XAB0
KASIKORNBANK PCL	0.00%	US4857851095
AU OPTRONICS CORP	0.00%	TW0002409000
PETROLEO BRASILEIRO SA ADS	0.00%	US71654V4086
SIPEF NV	0.00%	BE0003898187
MORGAN STANLEY BNDS 3.7% 23/10/2024	0.00%	SBRSG3G5
ZAR BNP PARIBAS A/C	0.00%	
KINGS TOWN BANK CO LTD	0.00%	TW0002809001
UNITED MEXICAN STATES 6.5 06-10-2021	0.00%	CP9767HCU1
TENCENT HLDGS LTD 3.8% DUE 02-11-2025	0.00%	C88032XAD6
TOAGOSEI CO LTD	0.00%	JP3556400004
CVS HEALTH CORP 3.7% DUE 03-09-2023	0.00%	SBF4JKN0
NIPPON LIGHT METAL HOLDINGS CO LTD	0.00%	JP3700200003
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
PTT EXPLOR AND PROD PCL NVDR	0.00%	TH0355010R16
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020	0.00%	SBYY9M59
TRAVELSKY TECHNOLOGY LIMITED	0.00%	CNE1000004J3

OCEAN RIG UDW INC	0.00%	KYG669641188
BANCO DE CREDITO FIXED 2.25% DUE 10-25-2019	0.00%	CP09646AH6
Income Due - THB	0.00%	
MPLX LP 4.5% 04-15-2038	0.00%	C55336VAM2
TAKEUCHI MFG CO LTD	0.00%	JP3462660006
COMMERZBANK AG NPV	0.00%	DE000CBK1001
DXC TECHNOLOGY COMPANY	0.00%	US23355L1061
CLEANAWAY CO LTD	0.00%	TW0008422007
ANGLOGOLD ASHANTI LTD	0.00%	ZAE000043485
IYO BANK LTD	0.00%	JP3149600003
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	0.00%	C96949LAE5
DAIMLER INTL FINANCE BV 3.5% 06 JUN 2019	0.00%	SB6ZPL42
KEYIO CO LTD	0.00%	JP3277400002
NEUROCRINE 2.25% DUE 05-15-2024	0.00%	SBYPF632
FHLMC POOL #G08788 3.5 11-01-2047	0.00%	C3128MJ2W9
ULTRA ELECTRONICS HLDGS PLC	0.00%	GB0009123323
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.00%	S7310155
ALLSTATE CORP 3.28% DUE 12-15-2026	0.00%	SBYNXM29
SANKYU INC	0.00%	JP3326000001
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG	0.00%	C71654QCB6
AT&T INC 4.35% DUE 06-15-2045	0.00%	SBBNC4H4
DYNEX CAPITAL INC	0.00%	US26817Q5062
PRUDENTIAL FINL INC 5.625% BNDS 06-15-2043	0.00%	C744320AM4
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD	0.00%	SBDOPZ77
RCI BANQUE 1.375% GTD SNR 17/11/20 EUR	0.00%	SBZCQFY9
EQT MIDSTREAM PARTNERS LP	0.00%	US26885B1008
ODFJELL DRILLING LTD	0.00%	BMG671801022
MDU RESOURCES GROUP INC	0.00%	US5526901096
QOL CO LTD	0.00%	JP3266160005
COCOS JAPAN CO LTD	0.00%	JP3297350005
JOYFULL CO LTD	0.00%	JP3392900001
STANDARD LIFE INVESTMENT PROPERTY INCOME TRUST PLC	0.00%	GB0033875286
TKC CORP	0.00%	JP3539400006
ZEBRA TECHNOLOGIES CORP	0.00%	US9892071054
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.00%	C36179TCX1
UNIVERSAL INSURANCE HOLDINGS INC	0.00%	US91359V1070
ASTM SPA	0.00%	IT0000084027
TOCALO CO LTD	0.00%	JP3552290003
INTERNET INITIATIVE JAPAN INC	0.00%	JP3152820001
FUJI KYUKO CO LTD	0.00%	JP3810400006
TOYOTA MOTOR CORP Y50	0.00%	JP3633400001
GNMA POOL #MA5021 4.5% 02-20-2048 BEO	0.00%	C36179TSJ5
PROVIDENCE SERVICE CORPORATION ORD	0.00%	US7438151026
STEP CO LTD	0.00%	JP3399700008
HONDA MOTOR CO LTD	0.00%	JP3854600008
INTERMEDIATE CAPITAL GROUP PLC	0.00%	GB00BYT1DJ19
SANWA HOLDINGS CORPORATION	0.00%	JP3344400001
SWISS PRIME SITE AG	0.00%	CH0008038389
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	C3138YL2D2
TELEFONICA 4.665% DUE 03-06-2038	0.00%	SBDFOC65
HUF BNP PARIBAS A/C	0.00%	
IRISO ELECTRONIC NPV	0.00%	JP3149800009
NAFCO CO LTD	0.00%	JP3651160008
SLIGRO FOOD GROUP NV	0.00%	NL0000817179
AT&T INC 5.45% DUE 03-01-2047	0.00%	SBDCL4K9
Australian Dollar Custodial Account – Absolute Return Bond Fund	0.00%	
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	0.00%	SBDRTBT6
XCEL ENERGY INC	0.00%	US98389B1008
LABORATORY CORPORATION OF AMERICA HOLDINGS	0.00%	US50540R4092
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.00%	CG46747AB0
LINAMAR CORP	0.00%	CA53278L1076
WHEELLOCK PROPERTIES SINGAPORE LTD	0.00%	SG1N72002107
MPLX LP 4% 03-15-2028	0.00%	SBF2PXS6
NISSIN KOGYO CO LTD	0.00%	JP3675300002
TIME WARNER ENTMT 8.375% DUE 07-15-2033	0.00%	S2727266
NN GROUP N.V. 4.625%-FRN SUB 13/01/48 EUR	0.00%	SBYWOG96
MARRIOTT INTL INCUSD	0.00%	US5719032022
MORGUARD REAL ESTATE INVESTMENT TRUST	0.00%	CA6179141065
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	0.00%	SBDROF19
FUT JUL 18 CBT BEAN MEAL	0.00%	C999599GH0
FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO	0.00%	SBD93R65
ALLSTATE CORP 6.125% DUE 12-15-2032	0.00%	SB02L527
NU SKIN ENTERPRISES INC - CLASS A	0.00%	US67018T1051

AKELIUS RESIDENTIAL PROPERTY PUBL AB	0.00%	SE0005936713
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
TCP CAPITAL CORP	0.00%	US87238Q1031
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00%	C31417YVW5
CDN NATL RY CO 3.2% DUE 08-02-2046	0.00%	C136375CK6
DAITRON CO LTD	0.00%	JP3487600003
DRIL-QUIP INC	0.00%	US2620371045
NS UNITED KAIUN KAISHA LTD	0.00%	JP3385000009
LS CORP	0.00%	KR7006260004
HILTON WORLDWIDE HOLDINGS INC. TERM LOANDUE 10-26-2023 BEO	0.00%	SBG03420
THOR INDUSTRIES INCORPORATED	0.00%	US8851601018
CMO CFCRE 2016-C7 MTG PASS THRU CTF CL A-3 3.8385% DUE 12-10-2054 REG	0.00%	C12532BAD9
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	C31416XHP8
BNP PARIBAS 2.875% SUB 01/10/2026 EUR	0.00%	SBDGSPN6
Outstanding Settlement Receipts - IDR	0.00%	
FIRSTENERGY CORP 7.375% DUE 11-15-2031	0.00%	S2819486
CITIGROUP INC 4.65% DUE 07-30-2045	0.00%	SBYTHPH1
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	C3138XSP84
DUKE ENERGY CORP 2.65% DUE 09-01-2026	0.00%	SBDGM1J6
THE BUCKLE INC	0.00%	US1184401065
OKINAWA ELECTRIC POWER CO	0.00%	JP3194700005
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	C3138XBAY0
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%	SBD85GH3
TAKIHYO CO LTD	0.00%	JP3462100003
WELLS FARGO & COMPANY BNDS 1.625% 02/06/2025	0.00%	SBYMSTB3
ANTERO RESOURCES CORP	0.00%	US03674X1063
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL	0.00%	C01F020448
AV HOMES INC FIXED 6.625% DUE 05-15-2022	0.00%	SBF6P5T7
DISH NETWORK CORP NT CONV 2.375% 03-15-2024 BEO	0.00%	SBFMNDT1
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	C31417YW52
PETROLEOS 6.35% 12/02/2048	0.00%	S2A7STDU
DEUTSCHE EUROSHP AG	0.00%	DE0007480204
EASY BIO INC	0.00%	KR7035810001
LASSONDE INDUSTRIES INC	0.00%	CA5179071017
ZTE CORP-H	0.00%	CNE1000004Y2
REIT 1 LTD	0.00%	IL0010989205
BARCLAYS AFRICA GR ZAR2	0.00%	ZAE000174124
PVPTL GRAY TELEVISION INC SR NT 144A 5.875% DUE 07-15-2026/07-15-2021 BEO	0.00%	SBYYYV02
ENAGAS	0.00%	ES0130960018
ERP OPER LTD 2.85% DUE 11-01-2026	0.00%	SBYVQW64
LEGEND HOLDINGS CORP	0.00%	CNE100001ZT0
MORGAN STANLEY 1.75% SNR MTN 30/01/25 EUR	0.00%	SBVRZFX2
HESS CORP 5.8% DUE 04-01-2047	0.00%	SBD7XTT4
FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG	0.00%	SBF2N1Y2
GLENCORE FINANCE (EUROPE) LIMITED STEP CPN 03/04/2022	0.00%	SBH7XN67
MIRACA HOLDINGS INC	0.00%	JP3822000000
MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	0.00%	SBRJZZY3
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
NEW ZEALAND GOVT 2.75% 15/04/2025	0.00%	SBYXJW94
MAPFRE SA	0.00%	ES0124244E34
CHINA EVERGRANDE G USD0.01	0.00%	KYG2119W1069
IDEMITSU KOSAN CO LTD	0.00%	JP3142500002
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	0.00%	C36179TQP3
CRITERIA CAIXA SAU 1.5% SNR EMTN 10/05/23 EUR	0.00%	SBZ4D2L4
RELX FINANCE BV 1.375% GTD SNR 12/05/26 EUR	0.00%	SBYZHP64
WESTPAC BKG CORP 2.125% MTN 02/05/2025 GBP	0.00%	SBD363N9
CONSTELLIUM NV 4.25% 15/02/2026	0.00%	S7A7MCXU
EL PASO PIPELN 4.3% DUE 05-01-2024	0.00%	SBM6NV69
VERICEL CORP	0.00%	US92346J1088
KOC HOLDING AS	0.00%	US49989A1097
LOTTE SHOPPING CO	0.00%	KR7023530009
FUT JUN 18 U.S. T-BONDS	0.00%	C999599GH0
RADIANT OPTO-ELECTRONICS COR	0.00%	TW0006176001
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	C3140E47L5
NOS SGPS SA	0.00%	PTZON0AM0006
Polish zloty	0.00%	
OUTOKUMPU OYJ	0.00%	FI0009002422
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
LIMELIGHT NETWORKS INC	0.00%	US53261M1045
MAXVALU NISHINIHON CO LTD	0.00%	JP3864900000
OPTEX GROUP COMPAN NPV TEMP	0.00%	DU06660914D3
AWA BANK LTD	0.00%	JP3126800006
NEXA RESOURCES SA	0.00%	LU1701428291

GUANGDONG INVESTMENT LIMITED	0.00%	HK0270001396
TELEFONICA EMISION 1.715% GTD SNR 12/01/28 EUR	0.00%	SBD9GWC5
ONO PHARMACEUTICAL CO LTD	0.00%	JP3197600004
LANNETT COMPANY INC	0.00%	US5160121019
NHK SPRING CO LTD	0.00%	JP3742600004
J & J SNACK FOODS CORP	0.00%	US4660321096
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BEO	0.00%	C3128P8BL4
FIRST NORTHWEST BANCORP	0.00%	US3358341077
HEIWA CORP	0.00%	JP3834200002
FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES APRIL	0.00%	C02R030640
HESS CORP	0.00%	US42809H1077
NOBLE ENERGY INC	0.00%	US6550441058
TELEFONICA EMISION 1.447% GTD SNR 22/01/27 EUR	0.00%	SBDDYBK6
YOUGOV PLC	0.00%	GB00B1VQ6H25
VONOVIA SE NPV	0.00%	DE000A1ML7J1
HOTEL SHILLA	0.00%	KR7008770000
COCA COLA HBC AG ORD	0.00%	CH0198251305
MORGAN STANLEY 5.5% DUE 07-28-2021	0.00%	SBBMT8W9
NEW GOLD INC	0.00%	CA6445351068
BK OF AMERICA CORP 6.125% SNR 15/09/2021GBP	0.00%	SB4K6SL2
LEOPALACE21 CORP	0.00%	JP3167500002
GAS NATURAL FENOSA 0.875% GTD SNR 15/05/25 EUR	0.00%	SBDRY6Z2
DNA OYJ	0.00%	FI4000062385
CUCKOO ELECTRONICS CO LTD	0.00%	KR7192400000
CHINA TRAVEL INTERNATIONAL INVESTMENT HONG KONG LTD	0.00%	HK0308001558
TORIDOLL CORPORATION	0.00%	JP3636650008
ADVANCED MICRO 2.125% DUE 09-01-2026	0.00%	SBD303Q4
MEITO SANGYO CO LTD	0.00%	JP3920200007
HUA HONG SEMICONDUCTOR LTD	0.00%	HK0000218211
MANILA ELECTRIC CO	0.00%	PHY5764J1483
UPC TECHNOLOGY CORP	0.00%	TW0001313005
ABN AMRO BANK NV 4.75% BDS 05/02/2019 AUD1000	0.00%	S1A4W15W
YAIZU SUISANKAGAKU INDUSTRY CO LTD	0.00%	JP3930100007
SOCIETE GENERALE 4% DUE 01-12-2027	0.00%	SBZ6T6X0
GL EVENTS SA	0.00%	FR0000066672
FORD MTR CR CO LLC FIXED 3.815% DUE 11-02-2027	0.00%	SBF00101
DIALOG SEMICONDUCTOR PLC	0.00%	GB0059822006
IMMUNOGEN INC	0.00%	US45253H1014
CELGENE CORP FIXED 4.35% DUE 11-15-2047	0.00%	C151020AW4
BBT CORPORATION	0.00%	US0549371070
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00%	SG2C76966531
DCP MIDSTREAM PARTNERS LP	0.00%	US23311P1003
KINROSS GOLD CORP	0.00%	CA4969024047
HOME DEPOT INC 3.9% DUE 06-15-2047	0.00%	SBDGLXQ4
NIPPON SIGNAL CO LTD	0.00%	JP3716000009
AAK AB	0.00%	SB0LCB01
WEST FRASER TIMBER CO	0.00%	CA9528451052
UNITED INTERNATIONAL ENTERPRISES LTD	0.00%	BSP951331318
AEW UK REIT PLC	0.00%	GB00BWD24154
HAGOROMO FOODS CORP	0.00%	JP3767600004
AGILE PROPERTY HLDS LTD	0.00%	KYG011981035
COMPANHIA BRASILEIRA DE DISTRIBUICAO	0.00%	BRPCARACNPRO
PHARMAENGINE INC	0.00%	TW0004162003
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.00%	SBDD99P2
GUIDEWIRE SOFTWARE 1.25% DUE 03-15-2025	0.00%	SBFZWWJ8
CRESCENT POINT ENERGY CORP	0.00%	CA22576C1014
NINE ENTERTAINMENT CO HOLDINGS PTY LIMITED	0.00%	AU000000NEC4
SK TELECOM CO LTD - ADR	0.00%	US78440P1084
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
ROYAL BK CDA 1.968% 02/03/2022	0.00%	C780086KD5
ARRIS INTL LTD ORD GBP0.01	0.00%	GB00BZ04Y379
ITOCHU-SHOKUHIN CO LTD	0.00%	JP3143700007
PTT PUBLIC-FOREIGN	0.00%	TH0646010015
CENTERRA GOLD INC	0.00%	CA1520061021
LOTTE HIMART CO LTD	0.00%	KR7071840003
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	0.00%	SBFYT256
QAD INC	0.00%	US74727D3061
PVTPL CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO	0.00%	C15238XAB5
NEXYZ GROUP CORP	0.00%	JP3758020006
FUT JUN 18 EUR FOAT	0.00%	C999599GH0
ONEMAIN DIRECT 2.82% DUE 07-15-2024	0.00%	C68267CAC2
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	C31418BMM5
SIAM COMMERCIAL BANK PCL	0.00%	TH0015010R16
FHLMC GOLD C09063 4 08-01-2044	0.00%	C31292SB82

IMIMOBILE PLC	0.00%	GB00BLBP4Y22
NATL WSTN LIFE INS COM USD 0 01 CL A	0.00%	US6385171029
NIPPON SANSO CORORATION	0.00%	JP3711600001
DOCTOR REDDY'S LAB - ADR	0.00%	US2561352038
STARTS PROCEED INVESTMENT CORP	0.00%	JP3046340000
TIME WARNER INC 3.8% DUE 02-15-2027	0.00%	SBDDN1V4
FNMA POOL #AS8784 3% DUE 02-01-2047 BEO	0.00%	C3138WJXN3
CTEEP COMPANHIA DE TRANSMISSAO DE ENERGIA ELETRICA PAULISTA	0.00%	BRTRPLACNPR1
HUTCH WHAM INTL 7.625 DUE 04-09-2019	0.00%	CG4672UAA3
ASSURED GUARANTY LTD	0.00%	BMG0585R1060
DEVON ENERGY CORPORATION	0.00%	US25179M1036
AT&T INC 5.2% 18/11/2033	0.00%	CU04644AV9
CPFL ENERGIA SA ADR	0.00%	US1261531057
BANK AMER CORP 3.248% DUE 10-21-2027	0.00%	SBD5FYQ4
JPMORGAN CHASE & CO 1.638%-FRN SNR 18/05/28 EUR	0.00%	SBZ4F9B9
CMO GS MTG SECS TR 2015-GC30 CL A-4 3.382% DUE 05-10-2050	0.00%	SBYT5F86
OILES CORPORATION	0.00%	JP3174200000
YUZHOU PROPERTIES CO LTD	0.00%	KYG9884T1013
KH NEOCHEM CO LTD	0.00%	JP3277040006
FNMA POOL #AO3400 3% DUE 05-01-2027 BEO	0.00%	C3138LTX60
KWS SAAT AG	0.00%	DE0007074007
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025	0.00%	SBVS32Y5
CHIPMOS TECHNOLOGIES INC	0.00%	TW0008150004
E.ON SE 1.625% 22/05/2029	0.00%	SBDVLP18
USS CO LTD	0.00%	JP3944130008
RYDER SYSTEM INC 2.25% DUE 09-01-2021	0.00%	SBD566Z7
MORGAN STANLEY 1% SNR EMTN 02/12/2022 EUR	0.00%	SBD9F6N1
SGS SOCIETE GENERALE DE SURVEILLANCE HOLDING SA	0.00%	CH0002497458
CHF BNP PARIBAS A/C	0.00%	
SEK BNP PARIBAS A/C	0.00%	
GAS NATURAL SDG SA ESP	0.00%	ES0116870314
SUN HUNG KAI CO LTD	0.00%	HK0086000525
CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG	0.00%	SB8XYHS1
LIU CHONG HING INVESTMENT	0.00%	HK0194000995
ISHARES MSCI CHILE CAPPED ETF	0.00%	US4642866408
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
SHIDAX CORP	0.00%	JP3351650001
IREIT GLOBAL	0.00%	SG1AB8000006
CMO UBS-BARCLAYS COML MTG TR 2012-C3 CL A-4 3.091% DUE 08-10-2049 BEO	0.00%	SB7RNML5
AMINO TECHNOLOGIES PLC	0.00%	GB00B013SN63
ST SHINE OPTICAL	0.00%	TW0001565000
NIPPON ELECTRIC GLASS CO LTD	0.00%	JP3733400000
YODOGAWA STEEL WORKS LTD	0.00%	JP3959400007
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00%	C3140FFLC3
NIPPON REIT INVESTMENT CORP	0.00%	JP3047750009
MELEXIS NPV	0.00%	BE0165385973
CBS RADIO INC CBS RADIO INC TERM LOAN B SENIOR SECD 1ST LIEN DUE 11-18-2024BEO	0.00%	C12506KAD1
BAYTEX ENERGY CORP	0.00%	CA07317Q1054
DNB ASA	0.00%	NO0010031479
WORLD HOLDINGS CO LTD	0.00%	JP3990220000
ING GROEP N V 3.15% DUE 03-29-2022	0.00%	SBDD99L8
WELLS FARGO COML 3.617% DUE 09-15-2057	0.00%	C94989VAD1
BELC CO LTD	0.00%	JP3835700000
FUTURES MARGIN-JPY	0.00%	
PETRONAS CHEMICALS GROUP BHD	0.00%	MYL51830O008
COSMOS PHARMACEUTICAL CORP	0.00%	JP3298400007
ASX LIMITED	0.00%	AU000000ASX7
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 07-15-2050	0.00%	C95001MAF7
AIR TRANSPORT SERVICES GROUP INC	0.00%	US00922R1059
MICROGEN PLC	0.00%	GB00BVVHWX30
TSI HOLDINGS CO LTD	0.00%	JP3538690003
NICHICON CORP	0.00%	JP3661800007
EXETER AUTOMOBILE RECEIVABLES SER 18-1A CL C 3.03% 01-16-2023	0.00%	C301656AE4
KOMERI CO LTD	0.00%	JP3305600003
DAIMLER FIN NA LLC 2% DUE 07-06-2021	0.00%	SBYZZY53
CMO COMM 2013-LC6 MTG TR COML PASSTHRU CL A-4 2.941 01-10-2046	0.00%	SB9CPGR4
AMERN EXPRESS CO 4.05% DUE 12-03-2042	0.00%	SB968SP1
THANACHART CAPITAL PCL	0.00%	TH0083010R14
CREALOGIX HOLDING AG	0.00%	CH0011115703
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	0.00%	SBZ1JMC6
LDC EURO.80	0.00%	FR0013204336
VALEANT PHARM INTL COM	0.00%	CA91911K1021
WANT WANT CHINA HOLDINGS LTD	0.00%	KYG9431R1039

EMIS GROUP PLC	0.00%	GB00B61D1Y04
CMO COMM MTG TR SER 2013-CCRE6 CL A-4 3.101% DUE 03-10-2046	0.00%	SB9CTSHO
NOK BNP PARIBAS A/C	0.00%	
FLY LEASING LTD 5.25% DUE 10-15-2024	0.00%	SBF5D6R7
ALAMOS GOLD INC	0.00%	CA0115321089
HURXLEY CORP	0.00%	JP3765100007
BANCOLOMBIA SA - ADR	0.00%	US05968L1026
CMO COMM 2013-CCRE8 MTG TR COML MTG PASSTHRU CTF CL A-4 3.334 6-10-2046	0.00%	C12625KAD7
ACCESS CO LTD	0.00%	JP3108060009
UBS AG AUSTRALIA 4.0% 27/08/2019	0.00%	SBQ5BQ34
UNITED MEXICAN STATES 8.5 DUE 05-31-2029	0.00%	CP9767G6N6
CIA SANEAMENTO BASICO DE - ADR	0.00%	US20441A1025
FUT DEC 18 NYM LT CRUDE	0.00%	C999599GH0
SINCLAIR BROADCAST GROUP-A	0.00%	US8292261091
GOLDMAN SACHS 3.5% DUE 11-16-2026	0.00%	SBZ12537
SHIZUOKAGAS CO	0.00%	JP3351150002
VALHI INC	0.00%	US9189051009
TENCENT HLDGS LTD 3.595% 01-19-2028	0.00%	SBYVW1J8
SURGE ENERGY INC	0.00%	CA86880Y1097
SUMITOMO SEIKA CHEMICALS CO LTD	0.00%	JP3405600002
GALP ENERGIA SGPS SA-B SHRS	0.00%	PTGALOAM0009
HK ELECTRIC INVESTMENTS LTD	0.00%	HK0000179108
ZEON CORP	0.00%	JP3725400000
Danish krone	0.00%	
GANNETT SPINCO INC COM USD1	0.00%	US36473H1041
GS MTG SECS SER 14-GC18 CL A4 4.074% DUE 01-10-2047	0.00%	SBYV55G2
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	C3140GT7A2
ALIBABA GROUP HLDG 4% DUE 12-06-2037	0.00%	SBF5BK80
ENERGY TRANSFER 6.05% DUE 06-01-2041	0.00%	SB4LTG94
CMO UBS-BARCLAYS COML MTG TR 2013-C5 CL A-4 3.1847% 03-10-2046	0.00%	SB9GQG39
HAMBURGER HAFEN UND LOGISTIK	0.00%	DE000AOS8488
MAANSHAN IRON AND STEEL CO LTD	0.00%	CNE1000003R8
CENTAMIN PLC	0.00%	JE00B5TT1872
TPG TELECOM LTD	0.00%	AU000000TPM6
ASCOTT RESIDENCE TRUST	0.00%	SG1T08929278
PRUDENTIAL 5.7%-FRN LT2 19/12/2063 GBP	0.00%	SBH57VG7
COM7 PCL	0.00%	TH6678010R15
CMO UBS-BARCLAYS COML MTG TR SER 2012-C4 CL A-5 2.8502% 12-10-2045	0.00%	SB8BQ552
HARRIS CORP DEL	0.00%	US4138751056
EVERSOURCE ENERGY 3.35% DUE 03-15-2026	0.00%	SBY204M2
FUT SEP 18 CBT CORN	0.00%	C999599GH0
CSAIL 2015-C4 COML 3.8079% DUE 11-15-2048	0.00%	SBYWHWS8
ZIG SHENG INDUSTRIAL CO LTD	0.00%	TW0001455004
BELLUNA CO LTD	0.00%	JP3835650007
GRAY TELEVISION INC	0.00%	US3893751061
NOBLE CORP PLC COM USD0.01	0.00%	GB00BFG3KF26
ARCLAND SERVICE CO LTD	0.00%	JP3100090004
OZ MINERALS LIMITED	0.00%	AU000000OZL8
INTERNATIONAL SEAW COM NPV	0.00%	MHY410531021
UBS COML MTG TR 3.426% DUE 08-15-2050	0.00%	C90276GAS1
T&D HOLDINGS INC NPV	0.00%	JP3539220008
New Zealand dollar	0.00%	
U S BANCORP MEDIUM 2.375% DUE 07-22-2026	0.00%	SBD6P612
CORPORACION FINANCIERA ALBA	0.00%	ES0117160111
FERGUSON PLC ORD GBP	0.00%	JE00BFNWV485
LNA SANTE SA EUR2	0.00%	FR0004170017
LANDSTAR SYSTEM INC	0.00%	US5150981018
ABCAM ORD	0.00%	GB00B6774699
SWISSQUOTE GROUP HOLDING SA	0.00%	CH0010675863
COCA COLA AMATIL LIMITED	0.00%	AU000000CCL2
PRECISION DRILLING COM NPV	0.00%	CA74022D3085
STARHUB LTD	0.00%	SG1V12936232
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	0.00%	SBL9FKB3
EXXON MOBIL CORP 3.043% DUE 03-01-2026	0.00%	SBYYD0F7
KIMURA UNITY CO LTD	0.00%	JP3242500001
OLVI OYJ	0.00%	FI0009900401
CMO COMM 2015-DC1 MTG TR COML MTG SER 15-DC1 CL A5 3.35% 02-10-2048	0.00%	SBYTWQB7
Income Due - CAD	0.00%	
SONY CORP Y50	0.00%	JP3435000009
PVTPPL NOBLE HLDG INTL LTD 7.875% DUE 02-01-2026 BEO	0.00%	C65504LAQ0
FEDERAL HOME LN MTG CORP POOL #G08800 3.5% 02-01-2048 BEO	0.00%	C3128MJ3J7
CHINA AGRI INDUSTRIES HLDGS	0.00%	HK0606037437
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	0.00%	SB8BHLQ8
BONGRAIN	0.00%	FR0000120107

AAC TECHNOLOGIES H USD 0.01 B L 500	0.00%	KYG2953R1149
FUT NOV 18 CBT SOYBEANS	0.00%	C999599GH0
AT&T INC 4.875% SNR 01/06/2044 GBP	0.00%	SB8G2VH9
ATHABASCA OIL CORP	0.00%	CA04682R1073
CMO WELLS FARGO MTG BACKED SECS 2005-AR2TR CL II-A-2 4.57 3-25-2035 REG	0.00%	SB78PRS2
CRANSWICK PLC	0.00%	GB0002318888
MORY INDUSTRIES INC	0.00%	JP3924000007
AT&T INC 3.4% DUE 05-15-2025	0.00%	SBX2KBD8
FAR EAST HORIZON LTD	0.00%	HK0000077468
ORACLE CORP 4% 11-15-2047	0.00%	SBD390R1
FHLMC GOLD J17644 3.5 01-01-2027	0.00%	C3128PXP59
AMERICAN NATIONAL INSURANCE	0.00%	US0285911055
WFRBS COML MTG TR 3.607% DUE 11-15-2047	0.00%	C92939KAE8
HKD BNP PARIBAS A/C	0.00%	
ASSEMBLY BIOSCIENCES INC	0.00%	US0453961080
CMO COMM 2014-CCRE21 MTG TR MTG PASS THRU CTF CL A-3 3.528 DUE 12-10-2047 REG	0.00%	SBYTWQ73
CHUGOKU MAR PAINTS NPV	0.00%	JP3522600000
TURQUOISE HILL RES	0.00%	CA9004351081
KEY COFFEE INC	0.00%	JP3236300004
SEED CO LTD	0.00%	JP3347000006
KINGBOARD LAMINATES HOLDINGS LTD	0.00%	KYG5257K1076
JAPAN AIRLINES CO LTD	0.00%	JP3705200008
SBERBANK OF RUSSIA	0.00%	US80585Y3080
MAPLE LEAF FOODS INC	0.00%	CA5649051078
BUMI SERPONG DAMAI TBK PT	0.00%	ID1000110802
CPFL ENERGIA SA	0.00%	BRCPFACNORO
YAMAZAWA CO LTD	0.00%	JP3935800007
AMPHENOL CORP-CL A	0.00%	US0320951017
PICK N PAY STORES LTD	0.00%	ZAE000005443
CITIGROUP COML MTG 3.575% DUE 05-10-2047	0.00%	C17322MAV8
TOURMALINE OIL CP COM	0.00%	CA89156V1067
PRADA SPA	0.00%	IT0003874101
RS PCL NVDR	0.00%	TH0705010R12
CROWN AMERS LLC CAP CORP I 4.5 DUE 01-15-2023 REG	0.00%	SBGY5X14
RIGHTMOVE UNSP ADR EACH REP 1 ORD	0.00%	US76657Y1010
SKC LTD	0.00%	KR7011790003
CYFROWY POLSAT SA	0.00%	PLCFRPT00013
CITIGROUP INC 4.6% DUE 03-09-2026	0.00%	SBZ57VQ3
S B FOODS INC	0.00%	JP3163600004
EMERA US FIN LP 3.55% DUE 06-15-2026	0.00%	SBDRH79
STHREE PLC	0.00%	GB00B0KM9T71
CASINO GUICHARD-PERRACHON FRF 10	0.00%	FR0000125585
TRANSAT AT INC	0.00%	CA89351T4019
CMO MORGAN STANLEY CAP I TR 2016-UBS12 COM CL A-3 3.337 DUE 12-15-2049 REG	0.00%	C61691EAZ8
CURTISS-WRIGHT CORP	0.00%	US2315611010
WHEELLOCK & CO LTD	0.00%	HK0020000177
ULVAC INC	0.00%	JP3126190002
BW OFFSHORE LTD	0.00%	SBYYNFR4
SUMITOMO DAINIPPON PHARMA CO LTD	0.00%	JP3495000006
OCEAN WILSONS HOLDINGS LTD	0.00%	BMG6699D1074
Malaysian ringgit	0.00%	
DEVON ENERGY CORP 5% DUE 06-15-2045	0.00%	SBYNCYY2
FHLMC GOLD Q41008 3.5 06-01-2046	0.00%	C3132WEDN9
KANEMATSU ELECTRONICS LTD	0.00%	JP3217200009
CONYGAR INVESTMENT CO PLC	0.00%	GB0033698720
MORGAN STANLEY BK 3.766% DUE 11-15-2046	0.00%	C61763BAT1
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	C3140F4UB0
MEIJI HOLDINGS CO	0.00%	JP3918000005
WELLS FARGO COML 2.918% DUE 10-15-2045	0.00%	SB43V397
CHOUSHIMARU CO LTD	0.00%	JP3527550002
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
BNP PARIBAS 1.5% BDS 23/05/28 EUR100000	0.00%	SBYX5FP9
RHOEN-KLINIKUM AG	0.00%	DE0007042301
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BEO	0.00%	C3128P8CC3
ALACER GOLD CORP COM NV	0.00%	CA0106791084
VERIZON 4.862% DUE 08-21-2046	0.00%	SBXVMD62
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00%	C31418BQ90
SUNNY OPTICAL TECHNOLOGY GROUP	0.00%	KYG8586D1097
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	C3140H6C80
GPT GROUP	0.00%	AU000000GPT8
CANADIAN UTILITIES LTD A	0.00%	CA1367178326
FUJIYA CO LTD NPV	0.00%	JP3821200007
GEN MOTORS FINL CO 3.2% DUE 07-06-2021	0.00%	SBY7RCV6
Income Due - KRW	0.00%	

FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	C31409JTQ3
BIRCHCLIFF ENERGY LTD	0.00%	CA0906971035
SHINKO PLANTECH CO LTD	0.00%	JP3331600001
DAIOHS CORP	0.00%	JP3480520000
WTB FINANCIAL CORP	0.00%	US9293342096
UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	0.00%	SB8GKL51
ECN CAPITAL CORP	0.00%	CA26829L1076
GRAN TIERRA ENGERY ORD	0.00%	US38500T1016
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00%	C36179TCW3
AJINOMOTO CO INC JPY	0.00%	JP3119600009
KAKAKU.COM INC	0.00%	JP3206000006
ISHARES MSCI MEXICO INVESTABLE MARKET INDEX FUND	0.00%	US4642868222
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1953 4.5% DUE 01-01-2027 BEO	0.00%	C3138EJ38
WESTSHORE TERM INV COM NPV	0.00%	CA96145A2002
CREDIT AGR ASSURAN 4.75%-STP SUB 27/09/48 EUR	0.00%	SBD843H2
KINTETSU WORLD EXPRESS INC	0.00%	JP3262900008
TOYO INK MFG CO LTD	0.00%	JP3606600009
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345
JARDINE CYCLE & CARR	0.00%	SG1B51001017
VERIZON 4.672% DUE 03-15-2055	0.00%	SBYMOW21
NORDIC SEMICONDUCTOR ASA	0.00%	NO0003055501
LONGFOR PROPERTIES	0.00%	KYG5635P1090
GROUND RENTS INCOME FUND PLC	0.00%	GB00B715WG26
OBSDIAN ENERGY LT COM NPV	0.00%	CA6744821043
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	0.00%	SBYQCMF6
POTBELLY CORP	0.00%	US73754Y1001
PALATIN TECHNOLOGIES INC	0.00%	US6960774031
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	0.00%	SBNKVH91
COVENTRY BS 1.875% SNR 24/10/2023 GBP	0.00%	SBF4WC00
WESTN GAS PARTNERS 5.3% 03-01-2048	0.00%	C958254AJ3
CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047	0.00%	C12632QAX1
RAIFFEISEN INTL BANK HOLDING	0.00%	AT0000606306
HERA SPA	0.00%	IT0001250932
LG HOUSEHOLD HEALTH CARE	0.00%	KR7051900009
GUOCO GROUP LTD	0.00%	BMG420981224
STEEL DYNAMICS INC FIXED 4.125% 09-15-2025	0.00%	SBFX71T8
DAEWOO SECURITIES CO LTD	0.00%	KR7006800007
BRIGHTHOUSE FINANCIAL INC	0.00%	US10922N1037
BUKIT ASAM TBK IDR100 SER B	0.00%	ID1000094006
ORSERO SPA	0.00%	IT0005138703
MORGAN STANLEY 3.526% DUE 12-15-2047	0.00%	SBYV55J5
BEKAERT NV	0.00%	BE0974258874
WELLS FARGO COML 3.56% DUE 01-15-2059	0.00%	C94989YAZ6
GOLD FIELDS LTD	0.00%	ZAE000018123
PINNACLE ENTMT IN COM	0.00%	US72348Y1055
FUKUDA DENSHI CO LTD	0.00%	JP3806000000
BADGER METER INC	0.00%	US0565251081
ARGONAUT GOLD INC	0.00%	CA04016A1012
CSAIL 2016-C7 COML 3.502% DUE 11-15-2049	0.00%	SBD6MR2
OIL STATES INTERNATIONAL INC	0.00%	US6780261052
WELLS FARGO COML 3.29% DUE 05-15-2048	0.00%	C94989JAY2
COMM 2016-DC2 MTG 3.765% DUE 02-10-2049	0.00%	C12594CBF6
ELECTRICITE DE FRANCE 5.0% UNDATED NTS DUE 22/01/2049	0.00%	SBJ4FPN1
CMO COMMERCIAL MORTGAGE TRUST SER 14-UBS4 CL A5 3.694% DUE 08-10-2047 REG	0.00%	SBYYZGT9
ABN AMRO BANK NV 2.875%-STP SUB 18/01/28EUR	0.00%	SBDFTM2
AT&T INC 5.15% DUE 02-14-2050	0.00%	SBD9MM78
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL CO LTD	0.00%	CNE100000387
UNITED OVERSEAS BANK	0.00%	SG1M31001969
ACACIA MINING PLC	0.00%	GB00B61D2N63
AOKI SUPER CO LTD	0.00%	JP3105700003
UCHIDA YOKO CO LTD	0.00%	JP3157200001
GNMA POOL 5.5 09-15-2035 BEO	0.00%	C3622A2BQ4
YANLORD LAND GROUP	0.00%	SG1T57930854
ENERGY TRANSFER 5.95 DUE 10-01-2043	0.00%	SBDWGW3
OBERBANK AG	0.00%	AT0000625108
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL TOULOUSE 31 SC	0.00%	FR0000045544
CHINA RESOURCES BE NPV	0.00%	HK0291001490
TOEI CO LTD	0.00%	JP3560000006
MAXVALU KYUSHU CO LTD	0.00%	JP3864830009
VECTREN CORPORATION	0.00%	US92240G1013
FUTURES MARGIN-GBP	0.00%	
WYNNSTAY GROUP PLC	0.00%	GB0034212331
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	C3138X5QA8
TRIPLE S MANAGEMENT CORPORATION	0.00%	PR8967491088

ENERGY DEVELOPMENT CORP	0.00%	PHY2292T1026
ASSURED PARTNERS 7% DUE 08-15-2025	0.00%	SBDGDP9
NORTHSTAR REALTY EUROPE CORP	0.00%	US66706L1017
CMO WFRBS COML MTG TR 2012-C10 WFRBS MTGTR 2012-C10 CL A3 2.875 12-15-45	0.00%	SB92V3Y8
MPLX LP 4.7% 04-15-2048	0.00%	SBF2PNJ7
INTERROLL HOLDING AG	0.00%	CH0006372897
CVS HEALTH CORP 4.78% DUE 03-25-2038	0.00%	SBF4JK96
LCI INDUSTRIES	0.00%	US50189K1034
BIJOU BRIGITTE MODISCHE ACCESSOIRES AG	0.00%	DE0005229504
CAIRN ENERGY PLC ORD	0.00%	GB00B74CDH82
TOWNSQUARE MEDIA INC	0.00%	US8922311019
ARCHROCK PARTNERS LP	0.00%	US03957U1007
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	0.00%	SBFYCQM0
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	C3132WJEV9
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00%	JP3515400004
DAIREI CO LTD	0.00%	JP3500150002
FNMA POOL #A08187 3% DUE 06-01-2027 BEO	0.00%	C3138M0CZ1
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00%	C3140F8BQ9
COMMERZBANK AG 4% GTD LT2 23/03/2026 EUR	0.00%	SBYJZJ24
SPAREBANKEN MORE	0.00%	NO0006390004
AGFA GEVAERT NV	0.00%	BE0003755692
CSAIL 2015-C3 COML 3.4465% DUE 08-15-2048	0.00%	C12635FAS3
GOLDEN AGRI-RESOURCE LTD	0.00%	MU0117U00026
WAKITA CO LTD	0.00%	JP3992000004
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00%	C31371NPJ8
VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006	0.00%	C925524AX8
GENERAL MTRS FINL CO INC 3.95% 04-13-2024	0.00%	SBDVK8Z0
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
PVTPL FBM FIN INC SR SECD NT 144A 8.25% DUE 08-15-2021/08-09-2016 BEO	0.00%	SBYYGTV5
UOL GROUP LIMITED	0.00%	SG1S83002349
MEDIAGRIF INTERACTIVE TECHNOLOGIES INC	0.00%	CA58445U1049
FUT JUN 18 NYM LT CRUDE	0.00%	C999599GH0
GENER8 MARITIME INC	0.00%	MHY268891089
KAWASUMI LABORATORIES INC	0.00%	JP3225800006
BEIJING ENTERPRISES WATER GROUP LTD	0.00%	BMG0957L1090
UNIPRES CORPORATION	0.00%	JP3952550006
MAABAROT PRODUCTS LTD	0.00%	IL0005280180
TOMOE ENGINEERING CO LTD	0.00%	JP3631600008
Outstanding Settlement Receipts - TWD	0.00%	
CLARION CO LTD	0.00%	JP3269200006
TECHNOPRO HOLDINGS INC	0.00%	JP3545240008
CRRG CORPORATION LTD	0.00%	CNE10000BG0
NITTO FUJI FLOUR MILLING CO LTD	0.00%	JP3683200004
WESTN GAS PARTNERS 4.5% 03-01-2028	0.00%	SBFXHLH6
HIMARAYA CO LTD	0.00%	JP3793500004
TDC AS	0.00%	DK0060228559
PVTPL CMO SFAVE COML SER 2015-5AVE CL A-1 3.872% 01-05-2043	0.00%	SBYXVTG6
FUT SEP 18 NYM LT CRUDE	0.00%	C999599GH0
STOCKLAND	0.00%	AU000000SGP0
GNMA II JUMBOS 4.5% 30 YEARS SETTLES APRIL	0.00%	C21H042646
GNMA II JUMBOS 4.5% 30 YEARS SETTLES MAY	0.00%	C21H042653
CAISSE REGIONALE DE CREDIT AGRICOL MUTUEL DE NORD DE FRANCE	0.00%	FR0000185514
ARAYA INDUSTRIAL CO LTD	0.00%	JP3125600001
BONAVISTA ENERGY	0.00%	CA09784Y1088
WABCO HOLDINGS INC	0.00%	US92927K1025
HYAKUGO BANK LTD THE	0.00%	JP3793800008
CHINA EVERBRIGHT LTD	0.00%	HK0165000859
NAGASE BROTHERS INC	0.00%	JP3647600000
KBC GROUP NV	0.00%	BE0003565737
WELLS FARGO COML 3.664% DUE 09-15-2048	0.00%	C94989NBE6
AT&T INC 4.5% DUE 03-09-2048	0.00%	SBD3HCY6
SDL PLC	0.00%	GB0009376368
JMS CO LTD	0.00%	JP3386050003
PLATINUM ASSET MANAGEMENT LTD	0.00%	AU000000PTM6
FS BANCORP INC	0.00%	US30263Y1047
FIBI HOLDINGS LTD	0.00%	IL0007630119
NISSHIN STEEL HLDG NPV	0.00%	JP3676200003
TOSHIBA TEC CORP	0.00%	JP3594000006
SCHNEIDER NATIONAL INC	0.00%	US80689H1023
FAST RETAILING CO LTD	0.00%	JP3802300008
SCHNEIDER ELECTRIC 2.95% BDS 27/09/22 USD'REGS	0.00%	SB8CMZM6
MITSUBISHI HEAVY INDUSTRIES LTD	0.00%	JP3900000005
S CAROLINA ELEC & 4.1% DUE 06-15-2046	0.00%	SBZB1G20
VERIZON 4.272% DUE 01-15-2036	0.00%	SBYRLRK2

COLRUYT NV	0.00%	BE0974256852
FALCO HOLDINGS CO LTD	0.00%	JP3802650006
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
COPART INC	0.00%	US2172041061
Outstanding Settlement Receipts - ZAR	0.00%	
JOBAN KOSAN CO LTD	0.00%	JP3393400001
OVERSEA-CHINESE BANKING CORP	0.00%	SG1504926220
YOKOWO CO LTD	0.00%	JP3954200006
TWD BNP PARIBAS A/C	0.00%	
CMO JPMORGAN CHASE & CO SER 2012-LC9 CL A5 2.84% DUE 12-15-2047 REG	0.00%	SB8GJFN4
CMO WELLS FARGO MTG BACKED SECS 2005-AR1CL IA1 VAR RT DUE 02-25-2035 REG	0.00%	SB1JD192
NIPPON BEET SUGAR NPV	0.00%	JP3732600006
SCENTRE GROUP	0.00%	AU000000SCG8
CANARY WHARF FIN 2 5.952% M/BKD 22/10/2037 GBP	0.00%	S3053904
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	C3140FHLJ4
Swedish krona	0.00%	
FUT DEC 18 IPE BRENT CRD	0.00%	C999599GH0
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	C31418CG40
UNIT CORP	0.00%	US9092181091
SEIBU HOLDINGS INC	0.00%	JP3417200007
ACEA SPA	0.00%	IT0001207098
FHLMC GOLD Q44452 3 11-01-2046	0.00%	C3132WH5N1
FUT JUN 18 ICE BRENT CRD	0.00%	C999599GH0
LAWSON INC	0.00%	JP3982100004
HONG LEONG FINANCE LTD	0.00%	SG1M04001939
ENEL CHILE SA	0.00%	US29278D1054
CMO COMM MTG TR 2015-PC1 CL A-5 3.902% DUE 07-10-2050	0.00%	SBYTHN44
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
HIGHLIGHT COMMUNICATIONS AG	0.00%	CH0006539198
SATO HOLDINGS CORP	0.00%	JP3321400008
SANKYO SEIKO CO LTD	0.00%	JP3328000009
TIME WARNER CABLE 5.875% DUE 11-15-2040	0.00%	SB66BW80
MORGAN STANLEY CAP 3.52999997139% DUE 06-15-2050	0.00%	C61691JAV6
Australian Dollar Custodial Account – MIF Natural Resources	0.00%	
MAIL.RU GROUP GDR	0.00%	US5603172082
CHUGOKU ELECTRIC POWER CO	0.00%	JP3522200009
BIOFERMIN PHARMACEUTICAL CO LTD	0.00%	JP3799800002
ENF TECHNOLOGY CO LTD	0.00%	KR7102710001
DOR ALON ENERGY IN ISRAEL 1988 LTD	0.00%	IL0010932023
OZU CORP	0.00%	JP3196650000
GUANGZHOU RF PROPERTIES H	0.00%	CNE100000569
DYDO GROUP HOLDINGS INC	0.00%	JP3488400007
KYOKUTO KAIHATSU KOYGO CO LTD	0.00%	JP3256900006
CVS HEALTH CORP 4.1% DUE 03-25-2025	0.00%	SBF4JKP2
SOCIETE FONCIERE LYONNAISE SA	0.00%	FR0000033409
WING TAI PROPERTIES LTD	0.00%	BMG9716V1000
OKINAWA CELLULAR TELEPHONE CO	0.00%	JP3194650002
CUMBERLAND PHARMACEUTICALS INC	0.00%	US2307701092
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00%	C31418AD54
FHLMC GOLD C90931 5 11-01-2025	0.00%	C3128P7A86
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
SCORPIO TANKERS INC	0.00%	MHY7542C1066
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00%	JP3847800004
BNZ Passive FX overlay 139% (Listed Property Portfolio)	0.00%	
CIMB GROUP HOLDINGS BERHAD	0.00%	MYL102300000
Outstanding Settlement Receipts - MYR	0.00%	
GAME CARD JOYCO HOLDINGS INC	0.00%	JP3282270002
GUDANG GARAM TBK PT	0.00%	ID1000068604
ATSUGI CO LTD	0.00%	JP3120200005
HONG KONG AIRCRAFT ENGINEERING	0.00%	HK0044000302
ATRIA OYJ	0.00%	FI0009006548
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00%	HK0160011786
CMO COMM 2012-CCRES MTG TR MTG PASSTHRU CTF CL A-3 2.54% DUE 12-10-2045 REG	0.00%	SB945SQ5
DONGBU INSURANCE CO LTD	0.00%	KR7005830005
ABBOTT LABS 4.9% DUE 11-30-2046	0.00%	SBYQH58
AICHI BANK LTD	0.00%	JP3103000000
ALBIS CO LTD	0.00%	JP3126300007
Income Due - IDR	0.00%	
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
HEINEKEN HOLDING NV	0.00%	NL0000008977
AFLAC INC 3.625% DUE 11-15-2024	0.00%	SBZ027Q5
SUNDRUG CO LTD	0.00%	JP3336600006
Outstanding Settlement Receipts - BRL	0.00%	
CIA BRASIL DIST PAO DE ACUCAR - ADR	0.00%	US20440T2015

OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE EUROPE	0.00%	S9A32GQU
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	C31417CRL1
DBS GROUP HOLDINGS LTD	0.00%	SG1L01001701
JOULES GROUP PLC	0.00%	GB00BZ059357
COFACE SA	0.00%	FR0010667147
CHINA RESOURCES PHARMACEUTICAL GROUP LTD	0.00%	HK0000311099
FHLMC GOLD Q45094 3 12-01-2046	0.00%	C3132WJUJ3
DAMARTEX SA	0.00%	FR0000185423
ENTEGRA FINANCIAL CORP	0.00%	US29363J1088
FUT NOV 18 NYM RBOB GAS	0.00%	C999599GH0
MAZDA MOTOR CORP	0.00%	US5787871038
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	0.00%	SB2NP6Q3
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00%	C31418BQL3
MATAS AS	0.00%	DK0060497295
SABINE PASS 5.625% DUE 03-01-2025	0.00%	C785592AM8
SHIKOKU ELECTRIC POWER COMPANY INCORPORATED	0.00%	JP3350800003
TOHO GAS CO LTD	0.00%	JP3600200004
POU CHEN CORPORATION	0.00%	TW0009904003
TORIGOE CO LTD	0.00%	JP3636200002
FUT MAY 18 HEATING OIL	0.00%	C999599GH0
I/O CMO BANK 2017-BNK9 COML MTG PASS THRU CTF CL X-A VAR 11-15-2054	0.00%	C06540RAF1
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	C36179RXF1
HYPOTHEKARBANK LENZBURG AG	0.00%	CH0001341608
MELBOURNE ENTERPRISES LTD	0.00%	HK0158000825
HOKKAIDO ELECTRIC POWER CO	0.00%	JP3850200001
AUSDRILL LIMITED	0.00%	AU000000ASL2
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	SB8H5G72
SUMMIT GERMANY LTD	0.00%	GG00BJ4FZW09
ELDORADO GOLD CORPORATION	0.00%	CA2849021035
YOROZU CORPORATION	0.00%	JP3961400003
XEBIO CO LTD	0.00%	JP3428800001
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
MIRVAC GROUP PROPERTY TRUST	0.00%	AU000000MGR9
POLAND(REP OF) 1.5% SNR 25/04/2020 PLN1000	0.00%	SBVRZHW5
HOME BANCORP INC	0.00%	US43689E1073
KYORITSU PRINTING CO LTD	0.00%	JP3253700003
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00%	C31374CL53
CANARY WHARF FIN 6.455% A/BK 22/10/2033 GBP'A1	0.00%	S0724805
RAISIO OYJ	0.00%	FI0009002943
FUT NOV 18 IPE BRENT CRD	0.00%	C999599GH0
CMO COMM 2015-PC1 MTG TR MTG PASS THRU CTF CL A-4 3.62% DUE 07-10-2050 REG	0.00%	SBYNFRG4
Australian Dollar Custodial Account – MMF Australian Direct Property Fund	0.00%	
ILS BNP PARIBAS A/C	0.00%	
Brazilian real	0.00%	
PENGROWTH ENERGY C COM NPV	0.00%	CA70706P1045
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	C3132WJEU1
I/O WFRBS COML MTG TR FLTG RT 1.253534 DUE 05-15-2047	0.00%	C92890FAW6
FUT JUN 18 10 YR T-NOTES	0.00%	C999599GH0
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	C36230NZR9
CHASE CORP	0.00%	US16150R1041
I/O CMO CSAIL 2016-C5 COML MTG TR COML MTG PASSTHRU CTF CL X-A 11-15-2048 REG	0.00%	SBD6CLB8
EBIQUITY PLC	0.00%	GB0004126057
AEON CREDIT SERVICES (ASIA) COMPANY LIMITED	0.00%	HK0900002681
FUT JUL 18 CBT SOYBEANS	0.00%	C999599GH0
WELCIA HOLDINGS CO LTD	0.00%	JP3274280001
NOBLE ENERGY INC 6% DUE 03-01-2041	0.00%	SB3WSZZ2
FUT DEC 18 CBT BEAN MEAL	0.00%	C999599GH0
S CAROLINA ELEC & 4.6% DUE 06-15-2043	0.00%	SBBHV6D7
FUT JUL 18 IPE BRENT CRD	0.00%	C999599GH0
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEDOC SC	0.00%	FR0010461053
Income Due - HKD	0.00%	
FUT MAY 18 CBT BEAN MEAL	0.00%	C999599GH0
ARGAN SA	0.00%	FR0010481960
PALIBURG HOLDINGS LTD	0.00%	BMG687662301
I/O CMO CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C2 CL XA FRN 06-15-2057	0.00%	SBZ03J95
Norwegian krone	0.00%	
Income Due - PHP	0.00%	
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	C3138XW4S4
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00%	C36297ETS4
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL LOIRE HAUTE LOIR	0.00%	FR0000045239
FLEURY MICHON SA	0.00%	FR0000074759
RETAIL HOLDINGS NV	0.00%	ANN741081064
I/O CMO MORGAN STANLEY CAP I TR 2011-C3 CL X-A 144A 07-15-2049 BEO	0.00%	C61760RAAO
FUT JUN 18 SFE 10Y T-BOND	0.00%	C999599GH0

SCHLOSS WACHENHEIM AG	0.00%	DE0007229007
EURO CCPC GS RECEIVABLE FROM GOLDMAN SACHS AND CO	0.00%	S9G3LLHU
FUT JUN 18 ME 10Y CDN BND	0.00%	C999599GH0
FUT DEC 18 CBT CORN	0.00%	C999599GH0
WPP FIN 2010 3.75% DUE 09-19-2024	0.00%	C92936MAF4
SC ELEC & GAS CO SC ELEC & GAS CO 99.807KDJ2 X7-9446 5.3 05-15-2033 BEO	0.00%	SB01RNJ9
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00%	C36180HSP4
CHINA ZHENG TONG AUTO SERVICES HOLDINGS LTD	0.00%	KYG215A81084
SHEPHERD NEAME LTD	0.00%	GB00BMQX2R72
Income Due - ZAR	0.00%	
AT&T INC 5.65% DUE 02-15-2047	0.00%	SBYMLXL0
FUT SEP 18 NYM HH NAT GAS	0.00%	C999599GH0
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 3	0.00%	
I/O CMO COMM 2013-CCRE7 MTG TR MTG PASS THRU CTF CL X-A 03-10-2046 REG	0.00%	SBD6CWR1
MAMMY MART CORP	0.00%	JP3870200007
Singapore dollar	0.00%	
MXN BNP PARIBAS A/C	0.00%	
FUT JUL 18 CBT CORN	0.00%	C999599GH0
CEMIG CIA ENERGETICA DE MINAS GERAIS - SPONS ADR	0.00%	US2044096012
CMO CREDIT SUISSE FIRST SER 2005-C2 CL A-MFX 4.877% 04-25-2037	0.00%	SBZ181J3
FUT SEP 18 CBT WHEAT	0.00%	C999599GH0
BRADY PLC	0.00%	GB00B0188P35
TRIBUNE MEDIA CO TERM LOAN DUE 12-27-2020 BEO	0.00%	C89604BAT5
FUT MAY 18 NYM LT CRUDE	0.00%	C999599GH0
EXXARO RESOURCES LTD	0.00%	ZAE000084992
I/O CMO COMM 2014-CCRE14 MTG TR MTG PASSTHRU CTF CL X-A DUE 02-10-2047 REG	0.00%	SBZ03J84
FUT MAY 18 CBT CORN	0.00%	C999599GH0
GOCOMPARE.COM GROUP PLC	0.00%	GB00BZ02Q916
SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	0.00%	SB65XB65
TELECOM ITALIA SPA	0.00%	IT0003497168
MIKO NV	0.00%	BE0003731453
Turkish lira	0.00%	
SMARTGROUP CORPORATION LTD TEMP	0.00%	DU00000SIQT6
CRCAM DE NORMANDIE SEINE CCI GDR	0.00%	FR0000044364
TEXTAINER GROUP HOLDINGS LTD	0.00%	BMG8766E1093
NDS CO LTD	0.00%	JP3738200009
Income Due - BRL	0.00%	
Income Due - NOK	0.00%	
VIACOM INC NEW 5.25% DUE 04-01-2044	0.00%	C92553PAW2
DAIICHIKOSHO CO LTD	0.00%	JP3475200006
FUT 16 MAY 18 LME NICKEL US	0.00%	C999599GH0
Canadian dollar	0.00%	
Income Due - MYR	0.00%	
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00%	C31417YW60
CITIBANK COLAT	0.00%	
Mexican peso	0.00%	
FUT JUN 18 EURX EUR-BOBL	0.00%	C999599GH0
SHOE ZONE PLC	0.00%	GB00BLTVCF91
CARDINAL ENERGY GRC	0.00%	CA14150G4007
FUT JUN 18 OSE 10Y JGB	0.00%	C999599GH0
Income Due - SEK	0.00%	
I/O CMO JPMBB COML MTG SECS TR '2014-C23 XA'FRN 09-15-2047	0.00%	SBZ03JJ5
Swiss franc	0.00%	
FUT 21 MAR 18 LME NICKEL US	0.00%	C999599GH0
OUG HOLDINGS INC	0.00%	JP3180000006
South African rand	0.00%	
SELLA CAPITAL REAL ESTATE LTD	0.00%	IL0011096448
ECO ANIMAL HEALTH GROUP PLC	0.00%	GB0032036807
FNMA POOL #968064 5% 02-01-2022 BEO	0.00%	C31414J522
FUT SEP 18 KCBT RED WHEAT	0.00%	C999599GH0
TOKYU RECREATION CO LTD	0.00%	JP3569800000
CELLO GROUP PLC	0.00%	GB00B0310763
FUT JUL 18 NYM RBOB GAS	0.00%	C999599GH0
S CAROLINA ELEC & 5.45% DUE 02-01-2041	0.00%	SB4359G8
FUT DEC 18 HEATING OIL	0.00%	C999599GH0
YAMAE HISANO CO LTD	0.00%	JP3934400007
SAMSE SA	0.00%	FR0000060071
SHINKI BUS CO LTD	0.00%	JP3372000004
FUT MAY 18 NYCE COTTON 2	0.00%	C999599GH0
FUT JUL 18 HEATING OIL	0.00%	C999599GH0
Australian Dollar Custodial Account – MIF Direct Property	0.00%	
FUT MAY 18 CBT SOYBEANS	0.00%	C999599GH0
VOLKSWAGEN INTL FIN NV 2.5% 31/12/2049	0.00%	SBWDPNY0
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00%	C36180CRC5

AEON STORES HK CO HKD0.20	0.00%	HK0000084183
HARVEY NORMAN HOLDINGS LTD	0.00%	AU000000HVN7
I/O GS MTG SECS MTG PASS THRU TR 2013-GC13 CL X-A VARRT DUE 07-10-2046 REG	0.00%	SBZ03JD9
TARO PHARMACEUTICAL INDUSTRIES LTD	0.00%	IL0010827181
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00%	C36296KP2
Insight Global Absolute Return Bond Fund	0.00%	
ESC MNLHMAN BRTHRS HLDGRR 5.250 D011207M020612GL ESCROW	0.00%	SBYV34S1
BELGIUM(KINGDOM) 3.75% OLO 28/09/2020 EUR	0.00%	SBBM4TQ5
SUNCOKE ENERGY INC	0.00%	US86722A1034
FUT OCT 18 NYM HH NAT GAS	0.00%	C999599GH0
Income Due - ILS	0.00%	
SCIENTIFIC GAMES CORP - A	0.00%	US80874P1093
GIMA TT SPA	0.00%	IT0005279143
FUT DEC 18 ICEUS COTTON 2	0.00%	C999599GH0
OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	0.00%	S9A32HKU
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00%	C36292CMK7
FUT JUN 18 CBT ULT TNOTE	0.00%	C999599GH0
SING INVESTMENTS FINANCE LTD	0.00%	SG1502002305
Hong Kong dollar	0.00%	
ELBIT SYSTEMS LTD	0.00%	IL0010811243
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE 07-01-2026 BEO	0.00%	C3138ALKA4
SERVIZI ITALIA SPA	0.00%	IT0003814537
SINKO INDUSTRIES LTD	0.00%	JP3372800007
PRODUCE INVESTMENTS PLC	0.00%	GB00B3ZGBY47
HI-LEX CORPORATION	0.00%	JP3699600007
NOHMI BOSAI LTD	0.00%	JP3759800000
ITAUSA INV ITAU SA PRF RTS	0.00%	BRITSAD19PR4
FUT JUL 18 ICEUS COTTON 2	0.00%	C999599GH0
CZK BNP PARIBAS A/C	0.00%	
CDS GSILGB2X PURC PROTECTION ON FREEPORTMCMORAN INC 12-20-2022 99D0974A8	0.00%	S9G3XNBU
PVTPL CMO MORGAN STANLEY CAP I INC 2006-TOP21 COML MT CL D VAR RT 10-12-52	0.00%	SB1Z3Z38
FOX FACTORY HOLDING CORP	0.00%	US35138V1026
I/O CMO COMM 2012-CCRE4 MTG TR MTG PASS THRU CTF CL X-A 10-15-2045 REG	0.00%	SBZ03J62
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 2	0.00%	
GNMA POOL #634399 5.5% 10-15-2034 BEO	0.00%	C36291PX43
FUT DEC 18 CBT WHEAT	0.00%	C999599GH0
FUT JUN 18 NYM RBOB GAS	0.00%	C999599GH0
WYNYARD GROUP LTD TEMP	0.00%	DU00WYNNZDZ1
FUT DEC 18 KCBT RED WHEAT	0.00%	C999599GH0
FUT JUN 18 US 2YR T-NOTE	0.00%	C999599GH0
FUT JUN 18 HEATING OIL	0.00%	C999599GH0
PVTPL MORGAN STANLEY CAP I INC 2006-T21 CL E VAR RT 10-12-2052	0.00%	SB1Z3Z49
Hungarian forint	0.00%	
FHLMC MULTICLASS SER K067 CL A2 3.194% 07-25-2027	0.00%	SBF2YWP3
JQW PLC ORD NPV	0.00%	JE00BGCZHC53
New Israeli shekel	0.00%	
FX DIG P MSLNGB2X USD/CAD 1.1 European 04-26-2018 OPTZNDH3MSLN	0.00%	S9FZUATU
FUT JUN 18 EURO DOLLARS	0.00%	C999599GH0
CDS MSLNGB2X PURC PROTECTION ON GAP INC 12-20-2022 99D08N349	0.00%	S9FYUGEU
REDUCED INPUT TAX CREDIT (RITC) FE	0.00%	S5A1XRPW
CDS / STS MSLNGB2X PURC PROTECTION ON CMBX.NA.AAA.9 09-17-2058 99D082YQ2	0.00%	S9FXTTBU
Colombian peso	0.00%	
OTC CASH COLLATERAL RECEIVABLE FROM NATAXIS	0.00%	S9DY7WNU
MYR BNP PARIBAS A/C	0.00%	
TOTAL EUR2.5 STK DIV 280318	0.00%	FR0013321452
TAKEON	0.00%	
NIK CME 225 1806 FUT	0.00%	DU00NIY18062
CDS / STS MSLNGB2X PURC PROTECTION ON CMBX.NA.AAA.8 10-17-2057 99D07ZJG9	0.00%	S9FXTVHU
FUT MAY 18 KCBT RED WHEAT	0.00%	C999599GH0
JP MORGAN COLAT	0.00%	
CDS / STS MSLNGB2X 05-11-2063 99D02XGF4	0.00%	S9E8LRXL
FUT DEC 18 CBT BEAN OIL	0.00%	C999599GH0
FUT MAY 18 NYM RBOB GAS	0.00%	C999599GH0
FUT 21 MAR 18 LME ZINC US	0.00%	C999599GH0
FUT 20 JUN 18 LME ZINC US	0.00%	C999599GH0
FUT MAY 18 NYM HH NAT GAS	0.00%	C999599GH0
FUT JUL 18 NYM HH NAT GAS	0.00%	C999599GH0
FUT JUN 18 SFE 3Y T-BOND	0.00%	C999599GH0
FUT JUL 18 CBT WHEAT	0.00%	C999599GH0
FUT JUL 18 KCBT RED WHEAT	0.00%	C999599GH0
FUT 16 MAY 18 LME ZINC US	0.00%	C999599GH0
FUT MAY 18 CBT WHEAT	0.00%	C999599GH0
CDS / STS MSLNGB2X 05-11-2063 99D07LMR2	0.00%	S9F4LESL
FTSE 100 IDX 1806 FU	0.00%	DU00FTS18067

FUT MAY 18 CMX HG COPPER	0.00%	C999599GH0
FUT AUG 18 CME LEAN HOGS	0.00%	C999599GH0
GOLDMAN SACHS COLLAT	0.00%	
CDS GSILGB2X PURC PROTECTION ON BEST BUYINC 12-20-2022 99D08N2M0	0.00%	S9FYUDDU
FUT JUN 18 CME LEAN HOGS	0.00%	C999599GH0
FUT 18 APR 18 LME NICKEL US	0.00%	C999599GH0
CDS BARCGB22 PURC PROTECTION ON VIVENDI SA 20/12/2022 99D08PDH4	0.00%	S9G15VJU
FUT MAY 18 CBT BEAN OIL	0.00%	C999599GH0
CDS / STS CSFPGB2L 05-11-2063 99D06HKU7	0.00%	S9E9FKFL
FUT 20 JUN 18 LME NICKEL US	0.00%	C999599GH0
FUT JUL 18 ICEUS COFFEEC	0.00%	C999599GH0
FUT JUN 18 LIF LONG GILT	0.00%	C999599GH0
CDS / STS CSFPGB2L 05-11-2063 99D07EAL4	0.00%	S9F42PNL
FUT OCT 18 CSC SUGAR 11	0.00%	C999599GH0
Outstanding Settlement Payments - GBP	0.00%	
FUT OCT 18 CME CATTLE	0.00%	C999599GH0
FUT MAY 18 CSC SUGAR 11	0.00%	C999599GH0
FUT MAY 18 CSC COFFEE 'C'	0.00%	C999599GH0
FUT JUL 18 CMX HG COPPER	0.00%	C999599GH0
FUT JUN 18 CME CATTLE	0.00%	C999599GH0
FUT 18 APR 18 LME ZINC US	0.00%	C999599GH0
FUT OCT 18 CME LEAN HOGS	0.00%	C999599GH0
FUT 21 MAR 18 LME ALUM US	0.00%	C999599GH0
FUT JUL 18 CBT BEAN OIL	0.00%	C999599GH0
FUT 20 JUN 18 LME ALUM US	0.00%	C999599GH0
FUT SEP 18 ICEUS COFFEEC	0.00%	C999599GH0
FUT MAY 18 CMX SILVER	0.00%	C999599GH0
FUT 19 DEC 18 LME ALUM US	0.00%	C999599GH0
FUT JUN 18 CMX GOLD	0.00%	C999599GH0
Outstanding Settlement Payments - DKK	0.00%	
SGX NIFTY50 1804 FUT	0.00%	DU00SGX18042
Outstanding Settlement Payments - EUR	0.00%	
FUT 16 MAY 18 LME ALUM US	0.00%	C999599GH0
FUT JUN 18 EURO BUXL BND	0.00%	C999599GH0
FUT SEP 18 CMX HG COPPER	0.00%	C999599GH0
FUT JUN 18 IMM AUD	0.00%	C999599GH0
DJ EUR STX50 1806 FU	0.00%	DU00EDO18063
FUT JUL 18 CSC SUGAR 11	0.00%	C999599GH0
FUT JUN 18 EURX E-SCHATZ	0.00%	C999599GH0
FUT AUG 18 CME CATTLE	0.00%	C999599GH0
Outstanding Settlement Payments - IDR	0.00%	
Outstanding Settlement Payments - TWD	0.00%	
FUT JUN 18 CBT 5Y T-NOTE	0.00%	C999599GH0
Outstanding Settlement Payments - MYR	0.00%	
FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES APRIL	-0.01%	SB01NLW6
Outstanding Settlement Payments - KRW	-0.01%	
Outstanding Settlement Payments - SGD	-0.01%	
FWD CNTRT TO SELL UK GILT FWD 04-23-18 1.5 99Z08F466 92.453073 MSNYUS33	-0.01%	S9G9TUTL
FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES APRIL	-0.01%	SB6Y9145
NYL MSCI EMER 1806 F	-0.01%	DU00MES18065
FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES APR	-0.01%	SB8CLZF6
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN STANLEY	-0.01%	S9A32LJL
BNZ Passive FX overlay 139% (Hedged Overseas Shares Portfolio)	-0.01%	
Outstanding Settlement Payments - HKD	-0.01%	
INDEXATION ADJUSTMENT	-0.01%	S6A45EWW
Japanese yen	-0.03%	
BNZ Passive FX overlay 139% (Hedged Overseas Shares Portfolio B)	-0.03%	
Outstanding Settlement Payments - NZD	-0.03%	
Outstanding Settlement Payments - JPY	-0.03%	
S&P 500 EMINI 1806 F	-0.04%	DU00SPM18061
Outstanding Settlement Payments - USD	-0.11%	
United States dollar	-0.12%	
FX POSITIONS	-0.22%	