

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name	1.0	Offer number	OFR10255
Fund name	Mercer KiwiSaver Scheme	Fund number	FND13
Period disclosure applies [dd/mm/yyyy]	31/03/2018		
Asset name	% of fund net assets	Security code	
AMP Capital Investors NZ Cash Fund	34.72%		
ANZ Wholesale Sovereign Bond Fund	13.93%		
Challenger Harris Global Sovereign Bond Trust	5.50%		
Robeco Global Credit Fund	3.60%		
BNP Paribas US Dollar account	0.60%		
BNP New Zealand Dollar Custodial Account Indexed Cash Portfolio	0.57%		
Commonwealth of Australia 3.25% bond (21/10/2018)	0.46%	SBRB2W85	
Westpac Business Interest Account	0.46%		
T Rowe Price Global Unconstrained Bond Fund	0.44%		
GAM Absolute Return Bond Defensive Fund	0.43%		
TSY CORP VICTORIA 5.5% GTD 15/11/2018 AUD1000	0.42%	SB3FQC29	
THE A2 MILK COMPANY LIMITED	0.39%	NZATME0002S8	
Fisher Institutional Property Fund	0.33%		
DEKABANK DEUTSCHE 29/05/2018	0.31%	S2A7TB8U	
IFM Australian Infrastructure Wholesale Fund	0.30%		
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	0.30%	S2724610	
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.30%	S5A66P5U	
Kapstream Absolute Return Income Fund - Premier Class	0.29%		
Aviva Investors Multi-Strategy Fixed Income Fund	0.29%		
UNITED KINGDOM(GOVERNMENT OF) 1.25% GILT 22/7/18	0.28%	SB8KP6M4	
TASMANIAN PUB FIN 09/04/2018	0.27%	CQ88750WR3	
PORTUGAL(REP OF) 4.1% SNR 15/04/2037 EUR0.01	0.26%	SB11VGY4	
First State Investments Global Listed Infrastructure Fund	0.26%		
Euro	0.26%		
Investa Commercial Property Fund	0.26%		
FISHER & PAYKEL HEALTHCARE CORPORATION LTD	0.24%	NZFAP0001S2	
MEXICO(UNITED MEXICAN STATES) 10% 05/12/24	0.23%	SB05QN14	
BNZ Passive FX overlay 100% (Overseas Sovereign Bonds Portfolio)	0.23%		
SPAIN(KINGDOM OF) 0% T-BILL 17/08/18 EUR1000	0.23%	CE8922AFA3	
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/2044	0.23%	SB84Z9V0	
UK(GOVT OF) 0% TSY BILL 06/08/18 GBP1	0.23%	SBDXHDW1	
New Zealand Dollar Custodial Account – MITNZ Overseas Sovereign Bonds Portfolio	0.22%		
SPAIN(KINGDOM OF) 2.15% SNR 31/10/25 EUR1000	0.20%	SBYZZL04	
SPARK NEW ZEALAND LIMITED	0.20%	NZTELE0001S4	
CONTACT ENERGY LIMITED	0.20%	NZCENE0001S6	
New Zealand Dollar Custodial Account – MITNZ Global Credit Portfolio	0.19%		
ITALY(REP OF) 0% T-BILL 14/05/18 EUR1000	0.19%	SBZ3CP46	
IRELAND(REP OF) 1% BDS 15/05/2026 EUR0.01	0.19%	SBV8C941	
BNZ Passive FX overlay 100% (Global Credit Portfolio)	0.19%		
AUCKLAND INTERNATIONAL AIRPORT LTD	0.18%	NZAIAE0002S6	
AGENCE CENTRALE ORGANISMES SEC CP Z/CPN DUE 04/04/2018	0.18%	CF0123DWT0	
Macquarie Asian Investment Fund LP (& NAB overlay)	0.18%		
Dexus Wholesale Property Fund	0.17%		
FLETCHER BUILDING LTD	0.17%	NZFBUE0001S0	
Charter Hall Core Plus Industrial Fund (CPIF)	0.17%		
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 REG	0.17%	SBZ56W01	
New Forests Australia NZ Forest Investment Fund	0.16%		
UNITED STATES TREAS NTS 2.0% DUE 08-31-2021	0.16%	SBQ717J5	
NEW ZEALAND(GOVT) 6% SNR 15/05/2021 NZD10000	0.15%	SB9C4FQ3	
NZD BNP PARIBAS A/C	0.15%		
MERIDIAN ENERGY LT NPV	0.15%	NZMELE0002S7	
JAPAN(GOVT OF) 0.6% BDS 20/09/37 JPY50000	0.15%	SBDD20Z8	
UNITED STATES TREAS 1.625% DUE 11-15-2022	0.15%	SB8P4ZL8	
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL	0.14%	C01F032641	
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.14%	SBLMPON2	
POLAND(REP OF) 2.5% SNR 25/07/2026 PLN1000	0.14%	SBYZTNT9	
JAPAN(GOVT OF) 0% BDS 23/04/18 JPY50000	0.14%	SBFWQVK7	
New Zealand Dollar Custodial Account – MITNZ New Zealand Sovereign Bonds Portfolio	0.14%		
JAPAN(GOVT OF) 0% T-BILL 21/05/2018 JPY	0.14%	SBFZKCB4	
METLIFE CARE LTD	0.13%	NZMETE0001S2	
MMHPL	0.13%		
UNITED STATES TREAS BDS 2.125 2-15-2041	0.13%	SBZ56WD4	
JOHNSON & JOHNSON COM US\$1	0.13%	US4781601046	
GNMA II JUMBOS 3.5% 30 YEARS SETTLES APRIL	0.13%	C21H032647	

JAPAN(GOVT OF) 0.1% BDS 20/03/20 JPY10000	0.13% SBWCH7M3
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44 EUR1000	0.13% SB9B45S6
Charter Hall Retail Partnership	0.13%
JAPAN(GOVT OF) 0.6% BDS 20/03/2023 JPY5000	0.12% SB8N6DQ7
AMAZON COM INC	0.12% US0231351067
JAPAN(GOVT OF) 0% BDS 05/04/18 JPY50000	0.12% SBF7N620
MAINFREIGHT LIMITED	0.12% NZMFTTE0001S9
MASTERCARD INC - CLASS A	0.11% US57636Q1040
SANTANDER CNSMR 06/09/2018	0.11% S4A7HHPU
CRA	0.11%
BRAZIL(FEDERATIVE REPUBLIC OF) 6.00% IDX/LKD BDS 15/05/2045 'B'	0.11% SB10C1R6
Australian Dollar Custodial Account – MMF Global Credit Fund	0.11%
JAPAN(GOVT OF) 0.1% BDS 20/06/26 JPY50000	0.11% SBYT3PS0
APPLE INC	0.11% US0378331005
PFIZER INC COM US\$0.05	0.10% US7170811035
MEX BONOS DESARR FIX RT 6.5% 10/06/2021	0.10% SB3ZD2V9
FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES APRIL	0.10% SBF0YNH4
ALPHABET INC COM CL C	0.10% US02079K1079
UNITED STATES TREAS BILLS 06-21-2018 UNITED STATES TREAS BILLS	0.10% SBF0Z902
JAPAN(GOVT OF) 0% BDS 18/06/18 JPY50000	0.10% SBFWX7C2
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.09% SB7V21L1
JAPAN(GOVT OF) 0.1% BDS 20/09/27 JPY50000	0.09% SBD3JV67
Stonepeak Infrastructure Fund II	0.09%
NEW ZEALAND(GOVT) 5.5% SNR 15/04/23 NZD10000	0.09% SB7VRNP4
CREDIT AGRICOLE CD 0.0% DUE 05/06/2018	0.09% S6A7T69U
UNITEDHEALTH GROUP INC COM STK US0.01	0.09% US91324P1021
MICROSOFT CORP USD0.00005	0.09% US5949181045
FACEBOOK INC	0.09% US30303M1027
CSL LIMITED	0.09% AU000000CSL8
ESM 0% T-BILL 20/09/18 EURO.01	0.09% C999MAR203
FRANCE(GOVT OF) 3.25% SNR 25/05/2045 EUR1	0.09% SB9MBCD0
ABBVIE INC COM USD0.01	0.08% US00287Y1091
FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES APRIL	0.08% SB8DLP00
EXXON MOBIL CORPORATION	0.08% US30231G1022
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01	0.08% SB60W847
APRR	0.08%
VISA INC - A	0.08% US92826C8394
NEW ZEALAND(GOVT) 5% SNR 15/03/2019 NZD10000	0.08% SB8FM6F3
TRADE ME GROUP LIMITED	0.08% NZTMEE0003S8
MALAYSIA (GOVT OF) 3.8% BDS 17/08/23 MYR1000'1	0.08% SBYVK006
EBOS GROUP LIMITED	0.08% NZEBOE0001S6
NASPERS LTD	0.08% ZAE000015889
HOME DEPOT USD0.05	0.08% US4370761029
UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-2020	0.08% SBWXCBK3
OTC CASH COLLATERAL RECEIVABLE FROM BSUIFRPP	0.08% S9E2J56U
RESMED INC	0.08% US7611521078
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.08% C135087B45
Z ENERGY LTD	0.08% NZZELE0001S1
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.08% SB75M0X2
SINGAPORE GOVERNMENT 2.25% 01 JUN 2021	0.08% SB4P1BR9
ANTHEM INC	0.08% US0367521038
PRUDENTIAL PLC	0.07% GB0007099541
JAPAN TREASURY DISC BILL 0% 04/06/2018 JPY10000000 '742'	0.07% SBG0TVF0
VISTA GROUP INTERNATIONAL LTD	0.07% NZVGLLE0003S1
SINGAPORE(GOVT OF) 3% BDS 01/09/24 SGD1000	0.07% SB41J0Z8
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.07% SBZ56W78
PORT OF TAURANGA LTD	0.07% NZPOTE0003S0
JAPAN (20 YR 0.6% BDS .6% 20/12/2037	0.07% SBYVNTK8
Investa SPV Aust Property Fund	0.07%
INTEL CORP USD0.001	0.07% US4581401001
BNP PARIBAS NOMINEES	0.07%
BERKSHIRE HATHAWAY INC - CLASS B	0.07% US0846707026
New Zealand Dollar Custodial Account – MITNZ Unlisted Property Portfolio B	0.07%
JP MORGAN CHASE & CO	0.07% US46625H1005
SUMMERSET GROUP HOLDINGS LTD	0.07% NZSUME0001S0
ADOBE SYSTEMS INC	0.07% US00724F1012
NESTLE SA	0.07% CH0038863350
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio B	0.07%
THE WALT DISNEY CO	0.07% US2546871060
INTERNATIONAL BUSINESS MACHINES CORP CAP STK USD0.20	0.07% US4592001014
GNMA II JUMBOS 4% 30 YEARS SETTLES APRIL	0.07% C21H040640
VERIZON COMMUNICATIONS	0.07% US92343V1044
MEXICO(UTD MEX ST) 10% MBONOS 20/11/36 MXN100	0.07% SB1GCCF5
JAPAN(GOVT OF) 1.1% BDS 20/09/21 JPY1000	0.07% SB5BPSN7

TAIWAN SEMICONDUCT MANUFACTURING USD	0.06%	US8740391003
SAP AG	0.06%	DE0007164600
OTC DER CASH COLL REC FROM BARCLAYS	0.06%	S9A32GFU
NEW ZEALAND(GOVT) 2% ILN 20/09/25 NZD1000	0.06%	SBZ6T6J6
JAPAN TREASURY DISC BILL ZPCN DUE 25/06/2018	0.06%	SBYVQFW1
JAPAN(GOVT OF) 0% T-BILL 09/04/2018 JPY	0.06%	SBFNNS95
ROCHE HLDGS AD GENUSSSCHEINE NPV	0.06%	CH0012032048
MALAYSIA (GOVERNMENT OF) TREAS NOTE 3.654% DUE 31/10/2019	0.06%	SBM67826
BNZ Passive FX overlay 139% (Unlisted Infrastructure Portfolio)	0.06%	
SINGAPORE(GOVT OF) 1.75% BDS 01/04/22 SGD1000	0.06%	SBF3GPP9
MOODYS CORPORATION	0.06%	US6153691059
PEPSICO INC CAP US\$0.01 2/3	0.06%	US7134481081
MACQUARIE GROUP LTD	0.06%	AU000000MQG1
CFS Finerge & NAB overlay	0.06%	
NOVARTIS AG - CHF0.50 (REGD)	0.06%	CH0012005267
MEXICO(UTD MEX ST) 8.5% SNR 31/05/2029 MXN	0.06%	SB4XH544
CISCO SYSTEMS INC US	0.06%	US17275R1023
MERCER MITNZ	0.06%	
FUTURE MARGINS-USD	0.06%	
Lend Lease APPF Retail	0.06%	
DENMARK(KINGDOM) 0.25% SNR 15/11/18 DKK0.01	0.06%	SBDD0NL9
MERCK & CO INC NEW COM	0.06%	US58933Y1055
UNITED STATES OF AMER TREAS NOTES 0.125% 04-15-2021	0.06%	SBYY8RP1
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.06%	US7960508882
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.06%	SBBOQZ21
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	0.06%	S9A32HHU
CITIGROUP INC USD	0.05%	US1729674242
KKR Global Infrastructure Investors II L.P. (& NAB overlay)	0.05%	
PROCTER & GAMBLE COMPANY	0.05%	US7427181091
KIWI PROPERTY GROUP LIMITED	0.05%	NZKPG000159
UNITED STATES TREAS NTS DTD 01/15/2016 01-15-2026	0.05%	SBDHLRC7
FNMA POOL #MA3120 3.5% 09-01-2047 BEO	0.05%	C31418CPE8
COLGATE PALMOLIVE USD1	0.05%	US1941621039
MEX BONOS DESARR FIX RT 8.0% 07/12/23	0.05%	SB00L4V1
BANK OF AMERICA CORPORATION	0.05%	US0605051046
EURO INV BANK 6% SNR MTN 06/08/2020 AUD	0.05%	SB51XWR3
WALGREENS BOOTS AL COM USD0.01	0.05%	US9314271084
SKYCITY ENTERTAINMENT GROUP LIMITED	0.05%	NZSKCE0001S2
SECRETARIA TESOURO 6% GTD 15/08/2050 BRL'B'	0.05%	SB4VFNQ6
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.05%	SB1SVY32
ALIBABA GROUP HOLDING LTD	0.05%	US01609W1027
GNMAII POOL #MA4651 3% DUE 08-20-2047 REG	0.05%	C36179TEY7
DIAGEO ORD 28 101/108P	0.05%	GB0002374006
SOUTHERN PWR CO 1.5% DUE 06-01-2018	0.05%	SBXTJ020
TOTAL SA	0.05%	FR0000120271
SINGAPORE(GOVT OF) 1.25% BDS 01/10/21 SGD1000	0.05%	SBZ0BDK8
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.05%	SBYNZ3N3
FREIGHTWAYS LIMITED	0.05%	NZF0000001S0
MERCURY NZ LIMITED	0.04%	NZMRPE0001S2
AT & T INC	0.04%	US00206R1023
APPLIED MATERIALS US	0.04%	US0382221051
GILEAD SCIENCES INC	0.04%	US3755581036
AIA GROUP LTD	0.04%	HK0000069689
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES APRIL	0.04%	SB65Z6K3
US TSY INFL IX TREAS BD 0.625 01-15-2024	0.04%	SBJ4GVF8
ORACLE CORP USD0.01	0.04%	US68389X1054
COMCAST CORP	0.04%	US20030N1019
INTUIT INC	0.04%	US4612021034
AMGEN INC	0.04%	US0311621009
WESFARMERS LIMITED	0.04%	AU000000WES1
CALL DEP - CBA	0.04%	CVIN995623
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio B	0.04%	
BNZ Passive FX overlay 139% (Unlisted Property Portfolio B)	0.04%	
SCALES CORP LTD	0.04%	NZS0000002S8
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-2039 BEO	0.04%	C3128M7VS2
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES APRIL	0.04%	SB7MHS36
3M CO	0.04%	US88579Y1010
ALPHABET INC CAP STK USD0.001 CL A	0.04%	US02079K3059
JAPAN(GOVT OF) 0.1% BDS 20/12/27 JPY50000	0.04%	SBF13422
NATIONAL AUSTRALIA BANK LIMITED	0.04%	AU000000NAB4
CMNWLTB BK OF AUST FRN MTN 08/2018 AUD100000	0.04%	SBF5MY03
MALAYSIA (GOVT OF) 3.48% BDS 15/03/23 MYR1000	0.04%	SB88KLG0
JANUS HENDERSON GROUP PLC CHESS DEPOSITARY INTERESTS	0.04%	AU000000JHG6
JAPAN(GOVT OF) 0.1% SNR 20/12/19 JPY50000	0.04%	SBTJRTZ2

MS & AD INSURANCE GROUP HOLDINGS	0.04%	JP3890310000
SANOFI	0.04%	FR0000120578
POLAND(REP OF) 2% SNR 25/04/2021 PLN1000	0.04%	SBYNH221
CAIXABANK SA 3.5%-FRN LT2 15/02/2027 EUR	0.04%	SBYP5706
POLAND(REP OF) 1.75% BDS 25/07/21 PLN1000	0.04%	SBD2M599
GOLDMAN SACHS GROUP INC FLTG RT 04-30-2018	0.04%	SB90YP43
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.04%	SB5V9HQ5
DDI Y5000	0.04%	JP3496400007
ROYAL CARIBBEAN CRUISES LTD	0.04%	LR0008862868
BPCE SA FL RT MTN 17-04-2018	0.04%	SBMNQC46
AMP BANK LIMITED FRN GTD SNR 06/18 AUD10000	0.04%	SBN40J10
MCDONALD'S CORP	0.04%	US5801351017
NIPPON TEL & TEL CORP JPY	0.04%	JP3735400008
CAPITAL ONE FINANCIAL CORPORATION	0.04%	US14040H1059
LILLY (ELI) & CO USD	0.03%	US5324571083
BNP PARIBAS SA	0.03%	FR0000131104
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrastructure Portfolio	0.03%	
VERIZON 5.5% DUE 03-16-2047	0.03%	SBYZNV86
XERO LIMITED ORDINARY FULLY PAID	0.03%	NZXROE0001S2
GLAXOSMITHKLINE PLC	0.03%	GB0009252882
BIOGEN INC	0.03%	US09062X1037
ABN AMRO BANK NV MTN 1.375% 07/06/2022	0.03%	SBF09NR9
VANECK VECTORS ETF JR GOLD MINERS ETF	0.03%	US92189F7915
FWD CNTRT TO BUY UK GILT FWD 04-06-18 4.25 99Z08DY68 124.818719 MSNYUS33	0.03%	S9G9JU9U
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUND	0.03%	S2A66P5U
CVS HEALTH CORP	0.03%	US1266501006
AIR NEW ZEALAND LTD	0.03%	NZAIRE0001S2
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.03%	C31417VW33
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.03%	SB9079T5
ESTEE LAUDER COMPANIES	0.03%	US5184391044
CIGNA CORP	0.03%	US1255091092
New Zealand Dollar Custodial Account – MITNZ Overseas Low Volatility Shares Portfolio	0.03%	
CELGENE CORP	0.03%	US1510201049
KIMBERLY CLARK CORP COM USD1.25	0.03%	US4943681035
YUM! BRANDS INC	0.03%	US9884981013
HCA HEALTHCARE INC	0.03%	US40412C1018
FUT JUN 18 EUX EURO-BTP	0.03%	C999599GH0
EXPRESS SCRIPTS IN COM	0.03%	US30219G1085
GTN LTD	0.03%	AU000000GTN3
COGNIZANT TECH SOLUTIONS A	0.03%	US1924461023
AUSTRALIA(COMMONWEALTH OF) 4.5% BDS DUE 15/04/20 AUD1000	0.03%	SB4KTTW9
AUSTRIA(REP OF) 4.15% SNR 15/03/37 EUR1000	0.03%	SB2PDS03
COCA COLA CO USD	0.03%	US1912161007
CRH PLC LONDON LISTING	0.03%	IE0001827041
WASTE MANAGEMENT INC COM USD0.01	0.03%	US94106L1098
HEWLETT PACKARD CO	0.03%	US40434L1052
WELLS FARGO & COMPANY	0.03%	US9497461015
COMWLTH EDISON CO 6.95 SR NT DUE 07-15-2018	0.03%	S2273112
CLOROX CO DEL	0.03%	US1890541097
BHP BILLITON LIMITED	0.03%	AU000000BHP4
JAPAN(GOVT OF) 0% T-BILL 01/05/2018 JPY	0.03%	SBFYPS89
CANADIAN NATL RAILWAY CO	0.03%	CA1363751027
AMP Shopping Centre Fund	0.03%	
ENI SPA	0.03%	US26874R1086
PRUDENTIAL FINANCIAL INC	0.03%	US7443201022
SUMITOMO MITSUI FINANCIAL GROUP	0.03%	JP3890350006
ICICI BANK SPON ADR	0.03%	US45104G1040
RYANAIR LTD ADR EACH REPR 5 ORD EUR 0.01	0.03%	US7835132033
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	0.03%	SBYQLT22
TARGET CORPORATION	0.03%	US87612E1064
GOLDMAN SACHS 2.625% DUE 01-31-2019	0.03%	SBLSP4K1
SINGAPORE GOVERNMENT 2.125% 01/06/2026	0.03%	SBD1RKM2
WATERS CORPORATION	0.03%	US9418481035
MALAYSIA (GOVT OF) 3.882% BDS 10/03/22 MYR1000	0.03%	SBF1T7C1
MALAYSIA (GOVT OF) 3.441% BDS 15/02/21 MYR1000	0.03%	SBF132N9
APN OUTDOOR GROUP PTY LIMITED	0.03%	AU000000APO2
FIAT CHRYSLER AUTOMOBILES NV	0.03%	NL0010877643
HBOS TSY SERVICES 4.875% GTD 20/12/2024 GBP	0.03%	SB054Q53
NTT DOCOMO INC	0.03%	JP3165650007
WESTPAC BANKING CORP	0.03%	AU000000WBC1
NEW ZEALAND GOVERNMENT 4.5% 15/04/2027	0.03%	S5A7EMWU
GOODMAN GROUP	0.03%	AU000000GMG2
CREDIT AGRICOLE SA 2.625% 17/03/2027	0.03%	SBWBXVD1
FDX CORP COM USD0.10	0.03%	US31428X1063

PHILIPS LIGHTING NV	0.03%	NL0011821392
RYMAN HEALTHCARE LTD	0.03%	NZRYME0001S4
GENTRACK GROUP LIMITED ORDINARY SHARES	0.03%	NZGTKE0002S9
NEW ZEALAND(GOVT) 3% SNR 15/04/2020 NZD1000	0.03%	SB90RPY2
METTLER TOLEDO INTL	0.03%	US5926881054
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-2029	0.03%	C68267BAA8
QUEST DIAGNOSTICS	0.03%	US74834L1008
PACIFIC EDGE LTD NPV	0.03%	NZPEBE0002S1
UNILEVER NV-CVA	0.03%	NL0000009355
Outstanding Settlement Receipts - USD	0.03%	
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.03%	AU000000SYR9
KATHMANDU HOLDINGS LTD	0.03%	NZKMDE0001S3
UNITED STATES TREAS BILLS 04-05-2018	0.03%	SBF4GP58
AETNA INC	0.03%	US00817Y1082
UNITED STATES TREAS BDS .875% DUE 02-15-2048	0.03%	SBFZBGW6
LYONDELLBASELL INDUSTRIES	0.03%	NL0009434992
RIO TINTO PLC ORD 10P GBP	0.03%	GB0007188757
MARATHON OIL CORP 4.4% DUE 07-15-2027	0.03%	SBD41T57
STATOIL ASA	0.03%	NO0010096985
New Zealand Dollar Custodial Account – MITNZ Overseas Shares Portfolio	0.03%	
SYSCO CORPORATION COM USD1.00	0.03%	US8718291078
SMC CORP JPY50	0.02%	JP3162600005
MANPOWER GROUP	0.02%	US56418H1005
VECTOR LIMITED	0.02%	NZVCTE0001S7
SIEMENS 3.3% DUE 09-15-2046	0.02%	C82620KAM5
BRISTOL MYERS SQUIBB COMPANY	0.02%	US1101221083
FIDELITY NATIONAL 1.7% DUE 06-30-2022 BEO	0.02%	SBDC3PT1
PVTPL AMERICAN CR ACCEP RECEIVABLES SER 18-1 CL C 3.55% 04-10-2024	0.02%	C02529HAE0
AMERICAN EXPRESS USD	0.02%	US0258161092
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.02%	SB13B222
CHEMED CORPORATION	0.02%	US16359R1032
DISCOVER FINANCIAL SERVICES	0.02%	US2547091080
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.02%	SB6QZ5W7
CTBAAU2S 182day 2.24000 % 09/07/18	0.02%	SFB0T2T0
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.02%	SB8W8CX4
PVTPL TRILLIUM CR CARD TR II FLTG SER 2018-1A CL A 02-27-2023 BEO	0.02%	C89621AAD1
PNC FINANCIAL SERVICES GROUP	0.02%	US6934751057
SOCIETE GENERALE 2.625% SUB 27/02/2025 EUR	0.02%	SBVY6B7
MEXICO(UTD MEX ST) 8.5% SNR 18/11/2038 MXN	0.02%	SB44NND6
CLP HOLDINGS LIMITED HKD	0.02%	HK0002007356
LEGAL & GENERAL GROUP PLC	0.02%	GB0005603997
ITOCU CORP JPY	0.02%	JP3143600009
VOLKSWAGEN INTL 3.875%-FRN GTD SUB PERP EUR	0.02%	SBYVMXX6
SANFORD LTD	0.02%	NZSANE0001S0
CTBAAU2S 180day 2.19000 % 28/08/18	0.02%	SFB0TJX3
MYLAN N V FIXED 5.25% DUE 06-15-2046	0.02%	C62854AAP9
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	0.02%	SBYQXN34
MARKEL CORPORATION	0.02%	US5705351048
MEXICO CY ARPT TR 4.25% DUE 10-31-2026	0.02%	SBD878G5
OIL SEARCH LIMITED	0.02%	PG0008579883
SCA HYGIENE AB 1.625% GTD SNR 30/03/27 EUR	0.02%	SBF336F7
VOLKSWAGEN INTL 1.875% GTD SNR 30/03/27 EUR	0.02%	SBD0XRP3
AUTOMATIC DATA PROC.	0.02%	US0530151036
ATLAS COPCO AB SER B NPV	0.02%	SE0006886768
EQUATE PETROCHEMICAL BV 4.25% 03/11/2026	0.02%	SBYNCF38
COLOMBIA(REP OF) 10% BDS 24/07/24 COP100000	0.02%	SB5KRFR7
CTBAAU2S 181day 2.19000 % 09/04/18	0.02%	SFB0SBH1
UNITED STATES TREAS NTS DTD 2.25% 11-15-2027	0.02%	SBF92XX5
Income Due - NZD	0.02%	
PZU FINANCE AB 1.375% 03/07/2019	0.02%	SBNY7XX1
STATOIL ASA 2.65% DUE 01-15-2024	0.02%	SBLSP508
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.02%	US80585Y3080
AMCOR FIN (USA) 3.625% DUE 04-28-2026	0.02%	CU02411AA1
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.02%	SBDZW421
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.02%	SBK1PN26
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	0.02%	SBSTJW18
APACHE CORP	0.02%	US0374111054
GRUBHUB INC	0.02%	US4001101025
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.02%	SBQRS677
WELLS FARGO & CO 3% DUE 02-19-2025	0.02%	SBVXL9F4
FHLMC GOLD Q45872 3.0% 01-01-2047	0.02%	C3132WKQ27
LLOYDS BANK PLC 7.5% SNR EMTN 15/04/24 GBP	0.02%	SB3V3ZW5
MOLSON COORS BREWING COMPANY FLTG 03-15-2019	0.02%	SBFNNGC4
ASTELLAS PHARMA NPV	0.02%	JP3942400007

SCHINDLER HOLDING-PART CERT	0.02%	CH0024638196
BANCO DE SABADELL .875% 05/03/2023	0.02%	SBF1PS71
ING GROEP N.V. 1.125% SNR 14/02/2025 EUR	0.02%	SBD96JG8
CHARTER HALL GROUP	0.02%	AU000000CHCO
NINTENDO CO LTD JP50	0.02%	JP3756600007
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.02%	SBYYHDY9
SALESFORCE.COM INC	0.02%	US7946613024
BCO DE SABADELL 5.625% LT2 06/05/2026 EUR	0.02%	SBZBGNV3
AT&T INC 3% DUE 06-30-2022	0.02%	SBX2KBC7
WOLTERS KLUWER 1.5% SNR 22/03/27 EUR100000	0.02%	SBF1TFM7
SP POWER ASSETS 3.25% 24/11/2025	0.02%	SBYSZB78
WELLS FARGO & CO NEW MEDIUM TERM SR NTS VAR RT DUE 04-23-2018 REG	0.02%	SBKT2N96
DOMINION RES INC 1.9% DUE 06-15-2018	0.02%	SBZ0Y1Q9
GNMA II JUMBOS 3% 30 YEARS SETTLES APRIL	0.02%	C21H030641
ALLSTATE CORP	0.02%	US0200021014
CIE DE ST-GOBAIN 5.625% SNR MTN 15/11/24GBP	0.02%	SB1GHMJ4
BANCO BRADESCO SA-PREF	0.02%	BRBBDACACNPR8
CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP	0.02%	SBD8C5V4
TORONTO DOMINION DEP NT 3.226% 24/07/2024	0.02%	C891145T79
PVTP STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-2025 BEO	0.02%	C853254AX8
SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	0.02%	CQ8809VAG4
BHP BILITON PLC	0.02%	GB0000566504
ARTHUR J GALLAGHER CO	0.02%	US3635761097
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.02%	C637432NP6
BANK AMER CORP 1.95% DUE 05-12-2018	0.02%	SBXNSZY0
AVINOR AS 1.25% SNR EMTN 09/02/27 EUR	0.02%	SBD83SNO
GOLDMAN SACHS GROUP INC 7.5 02-15-2019 MTN1	0.02%	SBBM55J3
HYUNDAI CAPITAL SERVICES 3.0% BNDS 03-06-2022	0.02%	SBF00KF9
LAS VEGAS SANDS CORP	0.02%	US5178341070
SAMPO PLC 1% SNR EMTN 18/09/2023 EUR	0.02%	SBYMF3B2
INTUITIVE SURGICAL INC	0.02%	US46120E6023
OREILLY AUTO NEW 3.6% NTS 01/09/27 USD1000	0.02%	SBF954Y2
AGRIUM INC 3.375% DUE 03-15-2025	0.02%	SBW2V4S0
BAIDU INC -SPON ADR	0.02%	US0567521085
LINCOLN NATL CORPORATION IND USD	0.02%	US5341871094
FEDERAL HOME LN MTG CORP POOL #G08779 3.5% 09-01-2047 BEO	0.02%	C3128MJ2M1
BEIJING GAS SG CAP 2.75% 31/05/2022	0.02%	S0A7BFSU
ALIBABA GROUP HLDG 3.125% DUE 11-28-2021	0.02%	SBYP8WV1
EOG RESOURCES INC	0.02%	US26875P1012
NVIDIA CORP	0.02%	US67066G1040
NEW ZEALAND INDEX LINKED 2.5% 20/09/2040	0.02%	SBF09X57
EBAY INC	0.02%	US2786421030
FNMA POOL #A18864 3.5% DUE 08-01-2026 BEO	0.02%	C3138ANZ63
ADOBE SYS INC 3.25% DUE 02-01-2025	0.02%	SBVHFBD4
NT Passive FX overlay 100% (ZMTARB)	0.02%	
CME GROUP INC COM	0.02%	US12572Q1058
GOLDMAN SACHS 4.25% DUE 10-21-2025	0.02%	SBYNMJP8
PERNOD-RICARD SA	0.02%	FR0000120693
COLOMBIA(REP OF) 7% NTS 04/05/22 COP1000	0.02%	SB7RQ430
GENERAL MILLS INC	0.02%	US3703341046
PVTP TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.02%	C898324AA6
BNP PAR HME LN SFH 3.875% SNR 12/07/2021EUR	0.02%	SB3PVRK7
KINDER MORGAN INC 4.3% 03-01-2028	0.02%	C49456BAP6
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.02%	SB88GFC2
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	0.02%	SBZB1233
BUPA FINANCE PLC 3.375% 17/06/2021	0.02%	SBNB6YV6
FAIRFAX FINL HOLDINGS LTD CAD	0.02%	CA3039011026
THERMO FISHER SCIENTIFIC INC	0.02%	US8835561023
CHINA CONSTR BK AS 1.5% SNR MTN 11/02/2020 EUR	0.02%	SBVG1CD0
AMDOCS LIMITED	0.02%	GB0022569080
PVTP CRC ESCROW ISSUER LLC/CRC FINCO INC 5.25% 10-15-2025	0.02%	SBF5D6T9
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.02%	SBF23F17
TOLL BROS FIN CORP 4.875% DUE 03-15-2027	0.02%	SBDXGP1
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.02%	SB8MYVZ7
COOPERATIVE 5.25% DUE 05-24-2041	0.02%	C21685WCJ4
MORGAN STANLEY 1.75% SNR MTN 11/03/24 EUR	0.02%	SBYYSBD7
CNOOC FIN 2011 LTD 4.25 DUE 01-26-2021	0.02%	CG2353WAA9
HLTH CARE REIT INC 4% DUE 06-01-2025	0.02%	SBYMSY74
UNITED TECHNOLOGIES COM STK USD5	0.02%	US9130171096
BPCE SA BNDS 2.875% 16/01/2024	0.02%	SB970Y03
UTD PARCEL SVC INC 6.2% DUE 01-15-2038	0.02%	SBG495L0
KIMCO RLTY CORP 3.3% DUE 02-01-2025	0.02%	SBYXD1K0
SINGAPORE(GOVT OF) 3.125% BDS 01/09/22 SGD1000	0.02%	SB2485Q4
CSCEC FIN CAYMAN 2.9% 05/07/2022	0.02%	S1A7DMFU

New Zealand Dollar Custodial Account – MITNZ Absolute Return Bond Portfolio	0.02%
REPSOL SA	0.02% ES0173516115
BAIDU INC FORMERLY 3% DUE 06-30-2020	0.02% C056752AF5
BANCO BILBAO 3% DUE 10-20-2020	0.02% SBYZDWN8
MGM RESORTS INTL 6.75 DUE 10-01-2020	0.02% SBBH8CG3
VALERO ENERGY CORP	0.02% US91913Y1001
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR	0.02% SBYVQ424
5 PT OPER CO LP / 7.875% DUE 11-15-2025	0.02% SBDVNGP5
MONDELEZ INTERNATIONAL INC	0.02% US6092071058
BK OF AMERICA CORP 4.625% SUB 14/09/2018EUR	0.02% SB1DZZX6
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.02% C17275RAD4
PVTPL AMERICAN CR ACCEP SER 18-1 CL B 3.16% 11-10-2021	0.02% C02529HAC4
KEYENCE CORP	0.02% JP3236200006
BANCO SANTANDER FRN SNR 01/23 AUD200000'15'	0.02% SBF42590
COMPAGNIE FINANCIERE RICHEMONT SA	0.02% CH0210483332
ZOETIS INC	0.02% US98978V1035
FEDERAL NATL MTG ASSN GTD MTG POOL #A18506 4% DUE 08-01-2026 BEO	0.02% C3138ANNY5
SWISSCOM AG - CHF17 REGISTERED SHARES	0.02% CH0008742519
COVENTRY BS 5.875% SNR 28/09/2022 GBP	0.02% SB40T7D6
UNION PAC CORP 3.375% DUE 02-01-2035	0.02% SBXVMD40
TOKYU CORP NPV	0.02% JP3574200006
BANK OF IRELAND GR EUR1	0.02% IE00BD1RP616
B3 SA COM NPV TEMP	0.02%
MCKESSON CORP 3.125% SNR 17/02/2029 GBP	0.02% SBYWC573
BRITISH TELECOM 5.75% SNR 07/12/28 GBP1000	0.02% S0678087
AUSTRALIA(CMNWLTH) 5.75% BDS 15/05/21 AUD1000	0.02% SB24GV04
MEDTRONIC INC 4.375% DUE 03-15-2035	0.02% SBYMLDT8
MORGAN STANLEY 4.875% DUE 11-01-2022	0.02% SB970NV7
NORFOLK SOUTHERN CORP USD	0.02% US6558441084
WPP FINANCE 2010 4.75% SNR NTS 21/11/21	0.02% SB7W2X47
BPCE 2.75%-STP SUB 30/11/27 EUR	0.02% SBZ1N2L7
WALMART INC	0.02% US9311421039
EXELON CORPORATION	0.02% US30161N1019
TEGEL GROUP HOLDINGS LTD	0.02% NZTGHE0001S7
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.02% SBD9BNN8
NATIONWIDE B/S 5.625% SNR 09/09/2019 GBP	0.02% SB40MS76
TELENOR ASA	0.02% NO0010063308
SWISS RE AG	0.02% CH0126881561
SGBLAU2SXX 182day 2.18000 % 20/08/18	0.02% SFB0TG0F
AMERIPRISE FINL 5.3% DUE 03-15-2020	0.02% SB66NYK2
CS (GUERNSEY) 0.75% PFBRF 17/09/2021 EUR	0.02% SBQT3V86
CARLSBERG AS - B	0.02% DK0010181759
NORTHERN GAS NET F 4.875% GTD SNR 30/06/27 GBP	0.02% SB0P51W8
GRUPO BIMBO SAB DE 4.5 DUE 01-25-2022	0.02% CP4949BAH7
DANAHER CORP	0.02% US2358511028
AVIVA 0.625% SNR 27/10/2023 EUR	0.02% SBDROCP2
HDFC BANK LTD-ADR	0.02% US40415F1012
GENERAL MOTORS FINANCIAL CO INC NTS 3.5 DUE 07-10-2019	0.02% SBP4W4J3
TOTAL CAPITAL INTL 3.75% GTD SNR 10/04/24 USD	0.02% SBJ05TG6
TARGET CORP 4% DUE 07-01-2042	0.02% SB9K8J87
BNP PARIBAS MTN 1.5% 17/11/2025	0.02% SBDT7154
CHUO MITSUI TRUST HOLDINGS INC	0.02% JP3892100003
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.02% SBD7C7W2
BK OF AMERICA CORP 3.228% SNR MTN 22/06/22 CAD	0.02% SBZ183S6
SACI FALABELLA 3.75% 10-30-2027	0.02% CP82290AR1
RAYTHEON COMPANY	0.02% US7551115071
DUKE ENERGY IND LL 3.75% 1MTG 15/05/46 USD'XXX	0.02% SBYP8N63
ARGENTINA REP BD 6.875% DUE 01-26-2027 REG	0.02% C040114HL7
SINGAPORE TELECOMMUNICATIONS	0.02% SG1T75931496
SOCIETE GENERALE 5.2% DUE 04-15-2021	0.02% C83368TAA6
PROCTER & GAMBLE 5.8% SNR 15/08/2034 USD5000	0.02% SB02GLW4
BORAL LIMITED	0.02% AU000000BLD2
MAPFRE SA 1.625% 19/05/2026	0.02% SBYTTW5
HUMANA INC	0.02% US4448591028
VALE SA	0.02% US91912E1055
KINDER MORGAN INC 1.5% DUE 03-16-2022	0.02% SBWFR162
EDF 6.95% NTS 26/01/39 USD'REGS	0.02% SB3LBFQ3
ROCHE HLDGS INC 7% DUE 03-01-2039	0.02% CU75000AN6
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE	0.02% SB3XNKQ2
SAUDI ARABIA 3.625% MTN 04/03/2028 USD	0.02% SBYWYZL3
VERISK ANALYTICS I COM USD0.001 CLASS A	0.02% US92345Y1064
WESTFIELD CORPORATION	0.02% AU000000WFDO
CH ROBINSON WORLDWIDE INC	0.02% US12541W2098
ORKLA ASA	0.02% NO0003733800

UNUMPROVIDENT CORPORATION	0.02%	US91529Y1064
KIMBERLY CLARK 6.625% DUE 08-01-2037	0.02%	SBG48Y76
OLYMPUS CORPORATION	0.02%	JP3201200007
TITULOS DE TBOND 7.75% 18/09/2030	0.02%	SBVFPYD7
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021	0.02%	SB4M0HR1
CANADA(GOVT OF) 1.75% NTS 01/09/19 CAD1000	0.02%	SBLRLRD4
WELLS FARGO & CO 3% SNR 27/07/2021 AUD1000	0.02%	SBYV71X7
ONEOK PARTNERS L P 3.375% DUE 10-01-2022	0.02%	SB8QBB21
VERTEX PHARMACEUTICALS INC	0.02%	US92532F1003
HILTON WORLDWIDE FIXED 4.875% DUE 04-01-2027	0.02%	SBZ5ZRW5
PUBLIC SERVICE ENTERPRISE GROUP INC	0.02%	US7445731067
SES 3.6 DUE 04-04-2023	0.02%	CL8175MAB6
PNC BK N A PITT PA 3.25% DUE 06-01-2025	0.02%	SBYPC934
VA ELEC & PWR CO 3.5% DUE 03-15-2027	0.02%	SBYW9PH4
COMWLTH BK 2.3% DUE 03-12-2020	0.02%	SBVW1MD4
ROHM CO LTD	0.02%	JP3982800009
COVESTRO AG	0.02%	DE0006062144
BUREAU VERITAS SA	0.02%	FR0006174348
JOHNSON & JOHNSON 5.95% DUE 08-15-2037	0.02%	SBG48XN5
GOLDMAN SACHS GRP 1.375% SNR 15/05/2024 EUR	0.02%	SBZ05QB2
BNZ Passive FX overlay 139% (Natural Resources Portfolio)	0.02%	
CVS HEALTH CORP 4.3% DUE 03-25-2028	0.02%	SBF3V2P3
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	0.02%	AU000000ANZ3
UBS AG LONDON 6.625% SNR 11/04/2018 GBP	0.02%	SB2QVJK3
BNP PARIBAS MTN 5.25% 19/09/2019	0.02%	SBD FMVF3
AXA	0.02%	FR0000120628
HOME DEPOT INC 5.875% DUE 12-16-2036	0.02%	SB8D60P5
IRELAND(REP OF) 5.4% BDS 13/03/2025 EUR1000	0.02%	SB4TV0D4
TERADYNE INC	0.02%	US8807701029
CENTERPOINT ENERGY INC	0.02%	US15189T1079
DH EUROPE FIN SA FIXED 2.5% DUE 07-08-2025	0.02%	SBYVVC14
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A2 3.14% 02-25-2027	0.02%	C83405RAB3
Henderson Global Commodity Enhanced Index Fund	0.02%	
AMERIPRISE FINANCIAL INC	0.02%	US03076C1062
SGBLAU2SXX 182day 2.17000 % 21/05/18	0.02%	SFB0SQ4M
MITSUBISHI UFJ FINANCIAL	0.02%	JP3902900004
CYBERAGENT INC	0.02%	JP3311400000
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.19% 03-15-2028	0.02%	C57109TAB2
ENTERPRISE PRODS 3.75% DUE 02-15-2025	0.02%	SBRKFLN3
EMD FINANCE LLC 3.25% 19/03/2025	0.02%	S1A7HBGU
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	0.02%	C3620AC4K7
FORTUM OYJ	0.02%	FI0009007132
ASSIC GENERALI SPA 5.125% GTD SNR 16/09/24 EUR	0.02%	SB4MX9J6
ORACLE CORP 6.5% DUE 04-15-2038	0.02%	SB2QR213
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.02%	SBJZXF4
S EASTN PWR 4.75% 30 SEP 2021	0.02%	SB5TZ709
CITY NATL CORP 5.25% DUE 09-15-2020	0.02%	SB682355
AMERN EXPRESS CO 8.15% DUE 03-19-2038	0.02%	SB2QHS11
NEXON CO LTD NPV TEMP	0.02%	
NORDEA BANK AB 1.125% SNR 12/02/2025 EUR	0.02%	SBVFB5G5
JOHN DEERE CAP 2.8% 08/09/2027	0.02%	C24422ETW9
TD AMERITRADE HOLDING CORP	0.02%	US87236Y1082
MICROSOFT CORP 5.2% DUE 06-01-2039	0.02%	SB4LFKX4
FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO	0.02%	C3128MJZF0
MARKETAXESS HLDGS COM	0.02%	US57060D1081
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.02%	SB157195
PVTPL BPCE SA 3.5% DUE 10-23-2027 REG	0.02%	C05583JAC6
RED HAT INC	0.02%	US7565771026
CTBAAU2S 182day 2.15000 % 06/08/18	0.02%	SFB0TB2S
QUALCOMM INC	0.02%	US7475251036
CAP 1 FINL CORP 4.75% DUE 07-15-2021	0.02%	SB5MY57
TORCHMARK CORP	0.02%	US8910271043
PVTPL DANSKE BK A/S TRANCHE # TR 8 2% DUE 09-08-2021 REG	0.02%	C23636AAH4
POWER ASSETS HOLDINGS LIMITED	0.02%	HK0006000050
UNION CHIMIQUE UCB SA	0.02%	BE0003739530
U S BANCORP TRANCHE # TR 00175 3.7 01-30-2024	0.02%	SBJFZZ52
RUMO LUXEMBOURG S 5.875% GTD SNR 18/01/25 USD	0.02%	SBFWM6Z5
CANON INC	0.02%	JP3242800005
LOWE'S COS INC	0.02%	US5486611073
DEUTSCHE BOERSE AG	0.02%	DE0005810055
ABIOMED INC	0.02%	US0036541003
ASTRAZENECA PLC 6.45% DUE 09-15-2037	0.02%	SB7FFL50
METLIFE INC	0.02%	US59156R1086
BAXTER INTL INC COM US\$1	0.02%	US0718131099

TELEFONICA EUROPE 3.75% 31/12/2049	0.02% S4A6SLQU
ANGLO AMERN CAP 4% DUE 09-11-2027	0.02% C034863AT7
DEUTSCHE WOHNEN SE NPV BR	0.02% DE000A0HN5C6
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	0.02% SB3YD6H4
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	0.02% SB1FTH22
CK INFRASTRUCTURE	0.02% BMG2178K1009
CREDIT SUISSE GP 1.25%-FRN SNR 17/07/25 EUR	0.02% SBF2F267
LEAR CORP	0.02% US5218652049
KAISER FNDDN HOSPS 4.875 DUE 04-01-2042	0.02% SB7XL9F6
CAMPBELL SOUP CO USD	0.02% US1344291091
KLA TENCOR CORPORATION COM USD 0.01	0.02% US4824801009
CM-CIC HOME LOAN 4.125% SNR CVD 01/23 EUR	0.02% SB43X122
Australian Dollar Custodial Account – MMF Global Sovereign Bond Fund	0.02%
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.02% C31418BU79
CARNIVAL CORP 1.125% GTD SNR 06/11/19 EUR	0.02% SBY7RHN3
GENERAL MOTORS CO	0.02% US37045V1008
BANK OF MONTREAL CAD	0.02% CA0636711016
ICA GRUPPEN AB	0.02% SE0000652216
FORD MOTOR COMPANY	0.02% US3453708600
FNMA POOL #CA1072 3.5% DUE 01-01-2048	0.02% C3140Q8FN0
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	0.02% SBSBN5N1
ABN AMRO BANK NV BNDS 4.875% 16 JAN 2019	0.02% SB7K56X8
ENEL SPA	0.02% IT0003128367
RIO TINTO FIN USA 3.75% DUE 06-15-2025	0.02% SBZ03KM5
RELIANCE STEEL & ALUMINUM CO	0.02% US7595091023
AT&T INC 4.45% DUE 05-15-2021	0.02% SB662KC3
MIZUHO FINANCIAL GROUP INC	0.02% JP3885780001
RTE RESEAU DE TRAN 1.875% SNR 23/10/2037EUR	0.02% SBF09KB2
FNMA POOL #MA2371 4% 08-01-2045 BEO	0.02% C31418BT55
SIMON PROPERTY GROUP INC USD	0.02% US8288061091
CONCHO RES INC 4.875% DUE 10-01-2047	0.02% SBF85MG8
WESTPAC BKG CORP 5% SNR 21/10/2019 GBP50000	0.02% SB512968
NK LUKOIL PAO	0.02% US69343P1057
58 COM INC	0.02% US31680Q1040
TELIA COMPANY AB	0.02% SE0000667925
CAIXABANK SA 1.0% 17/01/2028	0.02% SBDGGVX2
SHUFERSAL LTD	0.02% IL0007770378
PVTPL MARINER FIN ISSUANCE SER 17-BA CL A 2.92% 12-20-2029	0.02% C56846MAA9
MYLAN NV EURO.01	0.02% NL0011031208
MICHAEL KORS HOLDING	0.02% VGG607541015
EVEREST RE GROUP LTD	0.02% BMG3223R1088
EATON CORP PLC COM USD 0.50	0.02% IE00B8KQN827
BLACKSTONE 1.0% 05/10/2026	0.02% S2A6TPBU
MARTIN MARIETTA MATERIALS	0.02% US5732841060
VOESTALPINE AG	0.02% AT0000937503
UNITED PARCEL SERVICE - B	0.02% US9113121068
GOLDMAN SACHS GROUP INC.	0.02% US38141G1040
CTRIIP COM INTERNATIONAL LTD	0.02% US22943F1003
FNMA POOL #BE5651 3% 02-01-2047 BEO	0.02% C3140FRH57
PVTPL PROSPER MARKETPLACE SER 18-1A CL A 3.11% 06-17-2024	0.02% SBF4J3S6
HSBC HOLDINGS PLC	0.02% GB0005405286
PKO FIN AB 4.63% BDS 26 SEP 22 USD1000 REG S	0.02% SB8KNMX1
MICHELIN B (CGDE)-B	0.02% FR0000121261
BCE INC COM NPV	0.02% CA05534B7604
VOYA FINANCIAL INC	0.02% US9290891004
UNION PACIFIC CORP	0.02% US9078181081
CDN NATL RAILWAYS 3.95% NTS 22/09/2045 CAD	0.02% SBYNK5K9
CENTRAL JAPAN RAILWAY CO	0.02% JP3566800003
UNILEVER PLC	0.02% GB00B10RZP78
ROYAL DUTCH SHELL PLC - A SHARES	0.02% GB00B03MLX29
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.02% SB7JKVV7
MORGAN STANLEY	0.02% US6174464486
S AND P GLOBAL INC COM USD1	0.02% US78409V1044
AUTOSTRADE PER L'I 6.25% GTD SNR 09/06/22 GBP	0.02% SB01BGV4
CARDINAL HEALTH INC	0.01% US14149Y1082
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
INPEX CORPORATION	0.01% JP3294460005
EQUINIX INC 2.875% 01/02/2026	0.01% SBD0RZR3
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
SCHNEIDER ELECTRIC SE	0.01% FR0000121972
UNUM GROUP 4% DUE 03-15-2024	0.01% SBLRLV09
FEDERAL HOME LN MTG CORP TRANCHE VAR RT 11-25-2027	0.01% C3137FCJK1

FIRST REPUBLIC BANK	0.01%	US33616C1009
AERCAP IRELAND CAP 3.65% DUE 07-21-2027	0.01%	SDBBSC18
CANADIAN IMPERIAL BANK	0.01%	CA1360691010
SUNTRUST BKS INC USD	0.01%	US8679141031
PVTPPL BNP PARIBAS 3.375% 01-09-2025	0.01%	C09659W2D5
TJX COS INC	0.01%	US8725401090
ADVANTEST CORP	0.01%	JP3122400009
DAIICHI KANGAROO PHARMA CORP	0.01%	JP3469000008
BURLINGTON NORTHN SANTA FE 3.75 DUE 04-01-2024 REG	0.01%	SBKHOLS7
HENKEL AG & CO KGAA NON VGT PREF	0.01%	DE0006048432
UBS GROUP AG	0.01%	CH0244767585
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
BARCLAYS PLC	0.01%	GB0031348658
MAGNA INTERNATIONAL INC COM NPV	0.01%	CA5592224011
ATLAS COPCO AB	0.01%	SE0006886750
21ST CENTY FOX 3.7% DUE 10-15-2025	0.01%	SBZ4T836
TAKEDA PHARMACEUTICAL CO LTD	0.01%	JP3463000004
ING BANK NV 3.625% 25/02/2026	0.01%	SBJZ2297
WOODSIDE PETROLEUM LTD	0.01%	AU000000WPL2
DAIICHI KANGAROO PHARMA CORP	0.01%	JP3893200000
PARKER-HANNIFIN CORP 1.125% 03-01-2025	0.01%	CU70109AG5
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.01%	SB819DG8
RESONA HOLDINGS INC	0.01%	JP3500610005
DEUTSCHE LUFTHANSA AG	0.01%	DE0008232125
MONSTER BEV CORP COM	0.01%	US61174X1090
THE HERSHEY COMPANY	0.01%	US4278661081
POOL# FHLMC GOLD FG V83496 3.5% 10-01-2047	0.01%	C3132L83D7
SWISS LIFE HOLDING AG	0.01%	CH0014852781
DOW CHEM CO 3.5% DUE 10-01-2024	0.01%	SBYVDTP3
BANK AMER CORP FIXED 3.97% 03-05-2029	0.01%	SBD9MXCO
ONGC VIDESH VANK 2.875% GTD SNR 27/01/22USD	0.01%	SBZ30F84
RCI BANQUE SA 3.25% DUE 25/04/2018	0.01%	SB9MSH25
SEATTLE GENETICS INC	0.01%	US8125781026
TESLA INC	0.01%	US88160R1014
TELEFONICA EMISION 1.46% GTD SNR 13/04/26 EUR	0.01%	SBY21LZ7
SHIN-ETSU CHEM CO Y50	0.01%	JP3371200001
CHINA PETROLEUM & CHEMICAL	0.01%	CNE1000002Q2
DNB BANK ASA 4.25% 27 JAN 2020	0.01%	SB7NCH11
THE TORONTO DOMINION BANK	0.01%	CA8911605092
SVENSKA HANDELSBKN SER A NPV	0.01%	SE0007100599
AT&T INC 4.8% DUE 06-15-2044	0.01%	SBN8KPY1
REPUBLIC SERVICES INC	0.01%	US7607591002
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
KIRIN HOLDINGS CO LTD	0.01%	JP3258000003
AROUNDTOWN PROPRT 1.875% GTD SNR 19/01/26 EUR	0.01%	SBF3ZMP5
Goodman Australia Industrial Fund	0.01%	
MIZUHO BANK LTD RT 2.4% DUE 26/03/2020	0.01%	SBWY259
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.01%	SBD45XQ8
3M CO FIXED 2.875% 10-15-2027	0.01%	SBD6NJF1
A P MOLLER-MAERSK B	0.01%	DK0010244508
URENCO FINANCE NV EMTN 2.25% 05/08/2022	0.01%	SBYSFN94
ESSITY AB SER B NPV	0.01%	SE0009922164
SIRIUS XM HLDGS IN COM USD 0.001	0.01%	US82968B1035
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.01%	SB3L82J6
New Zealand Dollar Custodial Account – MITNZ Trans Tasman Shares Portfolio	0.01%	
WABTEC CORP	0.01%	US9297401088
SOUTHERN CO COM USD	0.01%	US8425871071
AFLAC INC	0.01%	US0010551028
BP CAP MKTS P L C 3.994% DUE 09-26-2023	0.01%	SBDGTRQ6
SCHLUMBERGER INVT 3.65% DUE 12-01-2023	0.01%	SBH6XTB5
PVTPPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027	0.01%	SBF0MBJ6
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
BARCLAYS BK PLC SR NT 6.75 DUE 05-22-2019	0.01%	SB60QTD5
PRINCIPAL FINANCIAL GROUP	0.01%	US74251V1026
WYNDHAM WORLDWIDE CORP	0.01%	US98310W1080
LAM RESEARCH CORPORATION	0.01%	US5128071082
KOREA GAS CORP 3.875% DUE 02-12-2024	0.01%	C50066CAG4
SOCIETE GENERALE SA	0.01%	FR0000130809
MEDTRONIC PLC	0.01%	IE00BTN1Y115
FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES APRIL	0.01%	C01F022444

BNP PARIBAS 1.25% 1.25% 19/03/2025	0.01% SBG0T268
JAPAN(GOVT OF) 0.2% SNR 20/06/19 JPY50000	0.01% SBNBRDF6
US BANCORP	0.01% US9029733048
KROGER CO COM USD1.00	0.01% US5010441013
CROWN CASTLE INTL 3.8% DUE 02-15-2028	0.01% SBFWK3V4
DAIMLER AG	0.01% DE0007100000
COSTCO WHOLESALE CORP	0.01% US22160K1051
mitsui & CO LTD JPY	0.01% JP3893600001
RELIANCE HOLDINGS USA 4.5 DUE 10-19-2020	0.01% CU75888AA2
WELLTOWER INC	0.01% US95040Q1040
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	0.01% SBD7F8X7
ABBVIE INC 3.6% 05-14-2025	0.01% SBXDZFX0
BP P.L.C	0.01% GB0007980591
AMGEN INC 4.563% DUE 06-15-2048	0.01% SBDR5CM4
WPP 2012 PLC ORD GBP 0.10	0.01% JE00B8KF9B49
CARDINAL HLTH INC 3.75% DUE 09-15-2025	0.01% SBYNQPJ6
COMPASS GROUP ORD GBPO 1105	0.01% GB00BD6K4575
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% SBWFY1F2
Income Due - JPY	0.01%
CENTRICA PLC	0.01% GB00B033F229
LEUCADIA NATIONAL CORP	0.01% US5272881047
INTESA SANPAOLO S 3.375% DUE 01-12-2023	0.01% C46115HBC0
SITEONE LANDSCAPE SUPPLY INC	0.01% US82982L1035
UTD TECHNOLOGIES 6.125% DUE 07-15-2038	0.01% SB2RJSLO
BANK HAPOALIM LTD	0.01% IL0006625771
SSE PLC	0.01% GB0007908733
YANDEX N.V. COM	0.01% NL0009805522
DOLLAR GENERAL	0.01% US2566771059
BCE INC	0.01% CA05534B7604
ATCO LTD	0.01% CA0467894006
GNMA POOL #MA4779 4% 10-20-2047 BEO	0.01% C36179TJY2
JARDINE MATHESON HOLDINGS LIMITED	0.01% BMG507361001
BANQUE FEDERATIVE DU CR MUTUEL 2.75% NTS 22/01/19	0.01% SBJ3V9Q1
KOHL'S CORPORATION	0.01% US5002551043
KELLOGG COMPANY	0.01% US4878361082
ARGENTINA(REP OF) 5.875% SNR 11/01/28 USD1000	0.01% C040114HQ6
Australian dollar	0.01%
PVTP SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.01% SBYVRZR9
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE	0.01% SB8N3JB5
BORGLWARNER INC	0.01% US0997241064
VERIZON 4.5% DUE 08-10-2033	0.01% SBF22PM5
XSTRATA CANADA FIN 7.375% GTD SNR 27/05/20 GBP	0.01% SB39HF07
ENTERGY CORP NEW	0.01% US29364G1031
CITIGROUP INC 5.15% 21/05/2026	0.01% SB84QXJ9
MYRIAD GENETICS INC	0.01% US628551043
BANK AMER CORP 3.95% DUE 04-21-2025	0.01% SBWX8CH5
TELEFONICA EMISION 5.289% GTD SNR 09/12/22 GBP	0.01% SB455ND8
SGBLAU2SXX 182day 2.39000 % 13/06/18	0.01% SFBOSXR6
OOREDOO INT FIN 4.75% GTD SNR 16/02/21 USD	0.01% SB4KHKM2
THERMO FISHER 3% DUE 04-15-2023	0.01% SBD07311
GNMAII 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
OMNICOM GROUP	0.01% US6819191064
DOLPHIN ENERGY LTD 5.5% SNR SEC 15/12/2021 USD	0.01% SB5M4PK9
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
ROYAL MAIL PLC	0.01% GB00BDVZY277
ROYAL BK SCOTLAND 6.4% DUE 10-21-2019	0.01% SB8DLWK9
TELEKOM AUSTRIA AG	0.01% AT0000720008
METRO PERFORMANCE NPV	0.01% NZMPGE0001S5
DANSKE BANK A/S VAR RT 04/10/2023	0.01% SBF4B9J5
CONSTELLATION BRANDS INC-A	0.01% US21036P1084
PVTP 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
BANK OF NEW YORK MELLON CORP	0.01% US0640581007
LENDINGTREE INC	0.01% US52603B1070
ANHEUSER-BUSCH 3.65% DUE 02-01-2026	0.01% SBYMLCJ1
STANDARD CHARTERED	0.01% GB0004082847
NATL AUSTRALIA BK 5.125% SNR MTN 09/12/21 GBP	0.01% SB4XW936
ABANO HEALTHCARE GROUP LTD	0.01% NZNPPEE0001S8
PAYPAL HOLDINGS INC	0.01% US70450Y1038
AUTOHOME INC	0.01% US05278C1071
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
VALEO 1.625% SNR 18/03/2026 EUR	0.01%	SBYSXVV6
PETROLEOS MEXICANO 8.25% GTD SNR 02/06/22 GBP	0.01%	SB4XBPV3
GNMA POOL #MA4838 4% 11-20-2047 BEO	0.01%	C36179TLTO
COLOMBIA(REP OF) 11% BDS 24/07/20 COP1000000	0.01%	SB1YLGW9
YAMAHA MOTOR CO	0.01%	JP3942800008
FNMA POOL #MA3007 3% 04-01-2047 BEO	0.01%	C31418CKV5
WESTERN DIGITAL CORP	0.01%	US9581021055
INTERACTIVE BROKERS GRO-CL	0.01%	US45841N1072
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
CR AGRICOLE LONDON MTN 1.375% 13/03/2025	0.01%	SBYWT1J8
MCKESSON CORP	0.01%	US58155Q1031
NETFLIX INC	0.01%	US64110L1061
CREDIT AGRICOLE S A SR BK NTS BOOK ENTRY3.875 DUE 04-15-2024	0.01%	C22532MAM4
UNITED MEXICAN STATES 7.75% 29/05/31	0.01%	SB6TC406
WESTERN UNION CO	0.01%	US9598021098
KONINKLIJKE AHOLD DELHAIZE NV	0.01%	NL0011794037
PVTPPL AT&T INC 5.15% 11-15-2046	0.01%	SBZ3ZWG6
TOKYO ELECTRON LTD JPY	0.01%	JP3571400005
VONOVIA FINANCE 1.5% GTD SNR 22/03/2026 EUR	0.01%	S6A7UC9U
PETROLEO BRASILEIRO SA - ADR	0.01%	US71654V1017
UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	0.01%	S2285269
GENERAL MTRS CO 5.4% 04-01-2048	0.01%	SBD93Q91
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
SWIRE PACIFIC	0.01%	HK0019000162
APPLE INC 2.513% SNR 19/08/2024 CAD	0.01%	C037833CY4
DISNEY WALT CO 3% DUE 07-30-2046	0.01%	SDGTNC4
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
JXTG HOLDINGS INC	0.01%	JP3386450005
OC OERLIKON CORP AG REG	0.01%	CH0000816824
MOTOROLA SOLUTIONS INC	0.01%	US6200763075
FRANKLIN RESOURCES INC	0.01%	US3546131018
GAS NATURAL FENOSA 1.5% GTD SNR 29/01/2028 EUR	0.01%	SBFFXYH3
VIACOM INC NEW 4.375% DUE 03-15-2043	0.01%	SBCHWWF1
GENMAB AS	0.01%	DK0010272202
FIFTH THIRD BANCORP	0.01%	US3167731005
NITTO DENKO CORPORATION	0.01%	JP3684000007
PERSOL HOLDINGS CO NPV	0.01%	SB3CY709
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
AMERICAN INTERNATIONAL GROUP	0.01%	US0268747849
RIO TINTO LIMITED	0.01%	AU000000RIO1
NEW ZEALAND(GOVT) 3.5% SNR 14/04/2033 NZD	0.01%	SBYZTRB9
ADECCO GROUP AG	0.01%	CH0012138605
GOODYEAR TIRE & RUBB	0.01%	US3825501014
IMPERIAL OIL LTD	0.01%	CA4530384086
ANGLO AMERICAN PLC	0.01%	GB00B1XZS820
PVTPPL 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
JPMORGAN CHASE & 3.2% DUE 01-25-2023	0.01%	SB95L798
BKW AG	0.01%	CH0130293662
SUMITOMO MITSUI BANKING CORP 2.45% DUE 01-16-2020	0.01%	SBVB3082
ALNYLAM PHARMACEUTICALS INC	0.01%	US02043Q1076
NOBLE ENERGY INC 4.15% DUE 12-15-2021	0.01%	SB719WP3
INFINEON TECHNOLOGIES AG	0.01%	DE0006231004
RECRUIT HLDGS CO LNPV	0.01%	JP3970300004
ACHMEA BV MTN 2.5% 19/11/2020	0.01%	SBGHQHC3
ENGIE AUG5	0.01%	FR0010208488
VERIZON FIXED 3.376% DUE 02-15-2025	0.01%	SBDD8108
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.01%	SB2NJ721
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
TRAVELERS COS INC / THE	0.01%	US89417E1091
SKY PLC 2.875% GTD SNR 24/11/20 GBP	0.01%	SBSP65H0
WH GROUP LTD	0.01%	KYG960071028
BNP PARIBAS / BNP 5 DUE 01-15-2021	0.01%	SB3QB126
AFFILIATED MANAGERS GROUP	0.01%	US0082521081
ANDEAVOR FIXED 5.125% DUE 12-15-2026	0.01%	SBD49WP2
ANADARKO PETE CORP 4.85% DUE 03-15-2021	0.01%	SBD5FGF7

MICRON TECHNOLOGY INC USD	0.01%	US5951121038
GAZ CAPITAL SA 8.146% SNR 11/04/2018 USD	0.01%	SB2QRZ92
TATNEFT PJSC ADS	0.01%	US8766292051
HSBC HOLDINGS PLC 1.5% SNR 15/03/22 EUR100000	0.01%	SBYXVBK4
HAYS PLC	0.01%	GB0004161021
BK TOKYO MITSUBISHI LTD UFJ.LTD 3.2 DUE 02-26-2023 BEO	0.01%	CJ0423YBFO
CVS HEALTH CORP 4.875% DUE 07-20-2035	0.01%	SBYPFCH8
GEORGE WESTON LTD	0.01%	CA9611485090
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES APRIL	0.01%	C01F030447
CROWN CASTLE INTL CORP	0.01%	US22822V1017
KAO CORPORATION JPY50	0.01%	JP3205800000
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.01%	SBYMV4Z1
TIME WARNER INC	0.01%	US8873173038
DEUTSCHE POST AG	0.01%	DE0005552004
UNICREDIT SPA	0.01%	IT0005239360
AT&T INC 4.9% DUE 08-14-2037	0.01%	SBDFFBR30
ANHEUSER-BUSCH 4.7% DUE 02-01-2036	0.01%	SBYMLCL3
BSTN PPTYS LTD 3.85% DUE 02-01-2023	0.01%	SB8G1875
INVITATION HOMES INC	0.01%	US46187W1071
CVS HEALTH CORP 5.125% DUE 07-20-2045	0.01%	SBYPFC45
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	0.01%	SB54BZ20
PUBLICIS GROUPE	0.01%	FR0000130577
PROLOGIS L P BNDS 3.375 DUE 02-20-2024	0.01%	SBJVDN45
Income Due - USD	0.01%	
5TH 3RD BK CIN OH 3.85% DUE 03-15-2026	0.01%	SBYSXRC9
KIRBY CORP	0.01%	US4972661064
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%	C25470DAR0
SOUTHERN GAS NETWO 5.125% SNR MTN 02/11/18 GBP	0.01%	SB56ZFS6
ESSEX PROPERTY TRUST INC	0.01%	US2971781057
APARTMENT INVESTMENT AND MANAGEMENT CO	0.01%	US03748R1014
ROYAL DUTCH SHELL PLC-B SHS	0.01%	GB00B03MM408
ABB LTD	0.01%	CH0012221716
QANTAS AIRWAYS LIMITED	0.01%	AU000000QAN2
NATIONAL GRID ORD GBP0.12431289	0.01%	GB00BDR05C01
GBP BNP PARIBAS A/C	0.01%	
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.01%	C36297CTN9
REGIONS FINANCIAL CORP	0.01%	US7591EP1005
MUENCHENER RUECKVER RG-REG	0.01%	DE0008430026
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
PETROLEOS MEXICANOS 6.5% 03-13-2027	0.01%	C71654QCG5
IBERDROLA SA	0.01%	ES0144580Y14
REED ELSEVIER CAP INC 3.125 DUE 10-15-2022	0.01%	SBCDFG85
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL	0.01%	SBFX2L15
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.01%	SBWSZ9C5
GNMA POOL #782565 5 DUE 02-15-2039 BEO	0.01%	C36241KZ68
TESCO 6.125% SNR 24/02/2022 GBP	0.01%	SB55SBY4
ALIGN TECHNOLOGY INC	0.01%	US0162551016
TELSTRA CORPORATION LIMITED	0.01%	AU000000TLS2
CUMMINS INC	0.01%	US2310211063
BANCO DEL ESTADO DE CHILE MEDIUM TERM NT2.668% DUE 01-08-2021/01-08-2018	0.01%	C05968AAD8
AVALONBAY COMMUNITIES INC	0.01%	US0534841012
OCEANIA HEALTHCARE TECHNOLOGY INVESTMENTS PTY LTD	0.01%	NZOCAE0002S0
DUKE ENERGY CORP COM USD 0.001 POST REV SPLT	0.01%	US26441C2044
ANHEUSER-BUSCH 4% DUE 04-13-2028	0.01%	SBFYCQN1
USANA HELATH SCIENCES INC	0.01%	US90328M1071
GNMA POOL #AE7510 SER 2043 3 DUE 06-15-2043 REG	0.01%	C36181BKX7
VERISIGN INC	0.01%	US92343E1029
PROLOGIS INC COM	0.01%	US74340W1036
NOMURA SECURITIES Y50	0.01%	JP3762600009
RITCHIE BROS AUCTIONEERS INC	0.01%	CA7677441056
CHECK POINT SOFTWARE TECH	0.01%	IL0010824113
ENEL FIN INTL N V FIXED 3.625% DUE 05-25-2027	0.01%	CN30707AC2
ORICA LIMITED	0.01%	AU000000ORI1
HILTON WORLDWIDE H COM USD 0.01	0.01%	US43300A2033
JACK HENRY & ASSOCIATES INC	0.01%	US4262811015
ACHMEA BANK N.V. 2.75% SNR MTN 18/02/21 EUR	0.01%	SBJVDN23
SEGRO PLC	0.01%	GB00B5ZN1N88
New Zealand Dollar Custodial Account – MITNZ Hedged Overseas Shares Portfolio	0.01%	
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
SPIRIT AEROSYSTEMS HOLDINGS INC - CLASS A	0.01%	US8485741099

BARCLAYS PLC 3.25% SNR 12/02/27 GBP1000	0.01% SBYM5X34
STERICYCLE INC	0.01% US8589121081
SCHIBSTED ASA SER A	0.01% NO0003028904
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
HEWLETT PACKARD ENTERPRISE CO	0.01% US42824C1099
CR SUISSE AG NEW 5.3% DUE 08-13-2019	0.01% SB43XDV5
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO	0.01% SBFY1RH9
DARDEN RESTAURANTS INC	0.01% US2371941053
EMERSON ELECTRIC CO	0.01% US2910111044
CARTERS INC	0.01% US1462291097
RED ELECTRICA DE ES	0.01% ES0173093024
SERVICE CORPORATION INTERNATIONAL	0.01% US8175651046
APERAM S.A. NPV	0.01% LU0569974404
MITSUBISHI ELECTRIC	0.01% JP3902400005
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
ALLSTATE CORP 5.75% DUE 08-15-2053	0.01% SBC2M4S0
HOWARD HUGHES CORP	0.01% US44267D1072
ROYAL BK SCOT GRP ORD GBP1 POST CONS	0.01% GB00B7T77214
REP OF AUSTRIA 1.65% 21/10/2024	0.01% SBN40JT8
AMER INTL GRP 1.875% SNR 21/06/2027 EUR	0.01% SBD8PFS0
ENTERPRISE PRODS 5.25% DUE 01-31-2020	0.01% SB4QRK02
ABN AMRO BANK NV BNDS 2.875% 30/06/2025	0.01% SBYRYHY5
LEGGETT & PLATT INCORPORATED USD0.01	0.01% US5246601075
DEN DANSKE BANK AS DKK	0.01% DK0010274414
HSBC HLDGS PLC 2.95% DUE 05-25-2021	0.01% SBD0QRN0
CENOVUS ENERGY INC COM NPV	0.01% CA15135U1093
ROYAL UNIBREW AS	0.01% DK0060634707
OJI HOLDINGS CORP	0.01% JP3174410005
FHLMC GOLD G60765 3 11-01-2046	0.01% C31335AZ68
BERKELEY GROUP PLC UNITS	0.01% GB00B02L3W35
MITSUMI CHEMICALS INC	0.01% JP3888300005
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.01% US98954M2008
APPLE INC 2.85% DUE 02-23-2023	0.01% SBYN2GL3
CAIXABANK SA 1.125% SNR 17/05/2024 EUR	0.01% SBF3X5W7
JERONIMO MARTINS SGPS SA	0.01% PTJMT0AE0001
GNMAII POOL #MA0624 3 12-20-2042 REG	0.01% SB8QBKF7
UNICREDIT SPA MTN 1.0% 18/01/2023	0.01% SBFX3Q35
SANDERSON FARMS INC	0.01% US8000131040
NOBLE ENERGY INC 3.85% DUE 01-15-2028	0.01% SBD0NMS1
CAIXABANK SA 1.125% SNR 12/01/2023 EUR	0.01% SBF0LJJ9
BPCE SR NON PFD 3% DUE 05-22-2022	0.01% SBD56RL0
UNIVERSITY CALIF REVS 4.765% 05-15-2044 BEO TAXABLE	0.01% C91412GVC6
BBVA(BILB-VIZ-ARG) 0.75% SNR MTN 11/09/22 EUR	0.01% SBF44KN5
CHEVRON CORP	0.01% US1667641005
OTC DER CASH COL RECEIVABLE SOCIETE GENERALE,NEW YORK	0.01% S9B84RLW
BANQUE POPULAIRE 1.625% 31/01/2028	0.01% SBF1HS77
SCENTRE MGMT LTD 3.875% 16/07/2026	0.01% SBP41S32
PVPTL CREDIT ACCEP AUTO SER 18-1A CL A 3.01% DUE 02-16-2027	0.01% C22534BAA2
MITSUBISHI UFJ FIN 0.68% SNR MTN 26/01/23 EUR	0.01% SBD49WR4
LLOYDS BANKING GROUP PLC	0.01% GB0008706128
DISTRIBUIDORA INTERNACIONA	0.01% ES0126775032
HOYA CORPORATION JPY	0.01% JP3837800006
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-2035 BEO	0.01% SBYSRW37
CELANESE CORP SERIES A	0.01% US1508701034
KOMATSU LTD JPY	0.01% JP3304200003
VANECK VECTORS ETF GOLD MINERS ETF	0.01% US92189F1066
KURJITA WATER INDUSTRIES	0.01% JP3270000007
SYNCHRONY FINANCIAL	0.01% US87165B1035
SANDS CHINA LIMITED	0.01% KYG7800X1079
ING GROEP N.V. 1.375% 11/01/2028	0.01% SBD2BLS6
ERP OPER LTD 3.25% DUE 08-01-2027	0.01% SBF07MP4
SUMITOMO MITSUI BANKING BRUSSELS BNDS 2.75% 24/07/2023	0.01% SBCF5RX5
MACYS INC	0.01% US55616P1049
ENEL FIN INTL NV BNDS 3.625% 25/05/2027	0.01% S4A7BCHU
SUZUKI MOTOR CORP	0.01% JP3397200001
AMERICAN AIRLINES COM USD1	0.01% US02376R1023
MEX BONOS DESARR 4.75% 14/06/18	0.01% SBDC7KX2
CN LT & PWR CO 4.3% DUE 04-15-2044	0.01% SBLRVSV9
BP CAP MKTS P L C 3.017% DUE 01-16-2027	0.01% SBD8GNL2
NIKE INC 3.375% DUE 11-01-2046	0.01% SBD5FYV9
Cash / Other	0.01%
JFE HOLDINGS INC	0.01% JP3386030005

TRIBUNE MEDIA COMPANY (FKA TRIBUNE COMPANY) TERM LOAN B DUE 01-26-2024 BEO	0.01%	C89604BAU2
CITIGROUP INC 3.887% DUE 01-10-2028	0.01%	SBDDXTT8
UPM-KYMMENE FIM10	0.01%	FI0009005987
JAPAN POST BANK CO LTD	0.01%	JP3946750001
CNA FINL CORP 7.25% DUE 11-15-2023	0.01%	S2525493
CVS HEALTH CORP 6.125% DUE 09-15-2039	0.01%	SB9B9X32
UNITED CONTINENTAL HOLDINGS	0.01%	US9100471096
ISUZU MOTORS JPY50	0.01%	JP3137200006
3I GROUP PLC	0.01%	GB00B1YW4409
CAPITALAND LIMITED	0.01%	SG1J27887962
TENAGA NASIONAL BERHAD	0.01%	MYL534700009
NETEASE INC ADR	0.01%	US64110W1027
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.01%	C36179Q6Q9
VINCI SA	0.01%	FR0000125486
AMC NETWORKS INC COM USD0.01 CL A	0.01%	US00164V1035
H & R BLOCK INCORPORATED	0.01%	US0936711052
EASTMAN CHEM CO 3.6 DUE 08-15-2022	0.01%	SBBPV6D9
NIPPON STEEL SUMITOMO METAL	0.01%	JP3381000003
NOBLE ENERGY INC 5.05% DUE 11-15-2044	0.01%	SBSJV4K7
CELESIO AG	0.01%	DE000CLS1001
BSTN PPTYS LTD 2.75% DUE 10-01-2026	0.01%	SBYXJW1
FIRSTENERGY CORP 4.85% 07-15-2047	0.01%	SBDC3P80
CPUK FINANCE LTD 4.25% A/BKD 28/02/47 GBP'B3	0.01%	SBFOPN7
MERCEDES-BENZ 2.625% 18/01/2021	0.01%	S2A7RFUU
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 6.089% 11-15-2040 BEO TAXABLE	0.01%	SB4QSHD7
QUEST DIAGNOSTICS 3.45% DUE 06-01-2026	0.01%	SBYQ6DV1
ALEXANDRIA REAL ESTATE EQUITIES	0.01%	US0152711091
UNITED STS STL CORP NEW 6.25% DUE 03-15-2026 REG	0.01%	SBFM1RS2
INVESCO LIMITED	0.01%	BMG491BT1088
FIRSTENERGY CORP USD	0.01%	US3379321074
VIACOM INC NEW 3.45% DUE 10-04-2026	0.01%	SBDGL609
SOJITZ CORPORATION	0.01%	JP3663900003
PRUDENTIAL FINL INC 4.5% DUE 09-15-2047	0.01%	SBYVJV76
EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.01%	SBZ01YW7
MARATHON PETE CORP 4.75% DUE 09-15-2044	0.01%	SBQQCCJ4
BANQUE FEDERATIVE 2.75% DUE 01-22-2019	0.01%	C06675GAC9
BNP PARIBAS 1.125% SNR 11/06/2026 EUR	0.01%	CF105CEUD7
LOBLAW COMPANIES LTD	0.01%	CA5394811015
CERNER CORP COM USD0.01	0.01%	US1567821046
AT&T INC 1.05% DUE 09-04-2023	0.01%	SBDD1F50
APTIV PLC COM USD001	0.01%	JE00B783TY65
SPH REIT	0.01%	SG2G02994595
DEUTSCHE TELEKOM AG DEM	0.01%	DE0005557508
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01%	CNE100000593
FISERV INC COM	0.01%	US3377381088
SEI INVESTMENTS COMPANY	0.01%	US7841171033
MIZUHO BANK LTD 2.4% 03-26-2020	0.01%	SBWFY259
KYOCERA CORP JPY50	0.01%	JP3249600002
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.01%	SBF19282
SABINE PASS 5.75% DUE 05-15-2024	0.01%	SBSPCCF5
SOLVAY SA BELGIAN BEF	0.01%	BE0003470755
VODAFONE GROUP ORD USD0.2095238	0.01%	GB00BH4HKS39
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.01%	C36179RNX3
OMV AG	0.01%	AT0000743059
Outstanding Settlement Receipts - NZD	0.01%	
BANK AMER CORP 4.45% DUE 03-03-2026	0.01%	SBYYD0K2
CCP DUE FROM GOLDMAN SACHS	0.01%	S9B3PJ3U
WESTLAKE CHEMICAL CORP	0.01%	US9604131022
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.01%	SBJ7BTL2
TE CONNECTIVITY LTD	0.01%	CH0102993182
PARGESA HOLDING SA-BR	0.01%	CH0021783391
WELLS FARGO & CO 1.375% SNR 26/10/2026 EUR	0.01%	SBD71040
AYT CED CAJAS GLOB 3.75% CVD BDS 14/12/22 EUR	0.01%	SB0TLCY1
INTRUM JUSTITIA AB 2.75% SNR 15/07/2022 EUR	0.01%	SBF3N4N4
BELLWAY GBP0.125	0.01%	GB0000904986
ALLSTATE CORP 4.5% DUE 06-15-2043	0.01%	SBBG7S30
WEYERHAEUSER CO USD	0.01%	US9621661043
SMURFIT KAPPA GROUP PLC	0.01%	IE00B1RR8406
SINGAPORE GOVERNMENT 1.625% DUE 01/10/2019	0.01%	SBR4DWQ3
INTESA SANPAOLO SPA	0.01%	IT0000072618
INNOGY FINANCE BV 1.25% GTD SNR 19/10/27EUR	0.01%	SBZ1HHS1
PROLOGIS LP FIXED 2.25% DUE 06-30-2029	0.01%	SBF2P632
WELLS FARGO & CO 4.1% DUE 06-03-2026	0.01%	SBQLF191
PHILLIPS 66 COM USD0.01	0.01%	US7185461040

LINCOLN ELECTRIC HOLDINGS INC	0.01%	US5339001068
JPMORGAN CHASE & CO 0.625% 25/01/2024 DUAL CURR	0.01%	SBZ9NKW6
PVTPL NEW HOME CO INC SR NT 7.25% 04-01-2022	0.01%	SBF2NKF6
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-01-2032 BEO	0.01%	SB96TC18
TECK RESOURCES LIMITED CLASS B	0.01%	CA8787422044
EASTMAN CHEMICAL COM	0.01%	US2774321002
CREDIT AGRICOLE SA	0.01%	FR0000045072
I/O FNMA POOL #AN7439 3.08% 11-01-2027 BEO	0.01%	C3138LLHR9
AGEAS NPV POST SPLIT	0.01%	BE0974264930
HASBRO INC	0.01%	US4180561072
ABN AMRO BANK NV 1% SNR MTN 30/06/2020 GBP	0.01%	SBF0NJH3
DAI ICHI LIFE HOLD NPV	0.01%	JP3476480003
OMRON CORP Y50	0.01%	JP3197800000
VEOLIA ENVIRONMENT	0.01%	FR0000124141
KANSAI PAINT CO LTD	0.01%	JP3229400001
EQUINIX INC 2.875% 01/10/2025	0.01%	S2A7HJVU
LIVE NATION INC	0.01%	US5380341090
SOUTHERN CO 4.4% DUE 07-01-2046	0.01%	SBYT1540
UBS GROUP FUNDING (SWITZERLAND) AG 16/11/22 EUR1000'REGS'	0.01%	SBYP9753
CANADIAN TIRE CLASS 'A' CUM NON-VTG COM NPV	0.01%	CA1366812024
PAYCHEX INC	0.01%	US7043261079
STATE STREET CORP USD	0.01%	US8574771031
GKN PLC	0.01%	GB0030646508
SPAREBANK 1 SR BANK	0.01%	NO0010631567
EMIRATE OF ABU DHA 4.125% SNR MTN 11/10/47 USD	0.01%	SBF0M732
REALTY INCOME CORPORATION	0.01%	US7561091049
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	0.01%	SB5BGSJ6
KINGFISHER PLC GBPO.1571	0.01%	GB0033195214
BANCA MEDIOLANUM SPA	0.01%	IT0004776628
SIMON PPTY GROUP L P 3.75 DUE 02-01-2024	0.01%	SBJ2SP09
DMCI HOLDINGS INC	0.01%	PHY2088F1004
AVIVA PLC	0.01%	GB0002162385
COSTAR GROUP INC	0.01%	US22160N1090
CREDIT AGRICOLE LONDON 5.5% 17/12/2021	0.01%	SB446926
EROAD LTD NPV	0.01%	NZERDE0001S5
RENTOKIL INITIAL PLC	0.01%	GB00B082RF11
SUBARU CORP	0.01%	JP3814800003
FEDERAL HOME LN MTG CORP POOL #Q2-8456 4% 09-01-2044 BEO	0.01%	C3132M9BZ6
DIC CORPORATION	0.01%	JP3493400000
LEE & MAN PAPER MANUFACTURING	0.01%	KYG5427W1309
KOREA HYDRO & NUCLEAR 3.0% 19/09/2022	0.01%	SB45T6F6
APACHE CORP 3.25 DUE 04-15-2022 REG	0.01%	SB73KYD6
ENBRIDGE INC	0.01%	CA29250N1050
UBS GROUP FUNDING (SWITZERLAND) AG 1.5% 30/11/2024	0.01%	SBYX7LS0
BASF SE	0.01%	DE000BASF111
EDISON INTERNATIONAL	0.01%	US2810201077
AXFOOD AB NPV POST SPLIT	0.01%	SE0006993770
DOLLAR TREE INC	0.01%	US2567461080
FUJI FILM HOLDINGS CORP	0.01%	JP3814000000
THE LINK REAL ESTATE INVESTMENT TRUST	0.01%	HK0823032773
ACCENTURE PLC	0.01%	IE00B4BNMY34
RELX N V	0.01%	NL0006144495
SERKO LTD	0.01%	NZSKOE0001S7
NEW WORLD DEVELOPMENT COMPANY LTD	0.01%	HK0017000149
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE 05-01-2040	0.01%	C3128M84A9
CHARTER COMMUN INC COM	0.01%	US16119P1084
CAP 1 FINL CORP 3.75% DUE 07-28-2026	0.01%	SBYYQNX5
MPLX LP FIXED 4.125% DUE 03-01-2027	0.01%	SBDFC186
MEG ENERGY CORP	0.01%	CA5527041084
KONE CORPORATION NEW	0.01%	FI0009013403
RCI BANQUE 0.75% SNR EMTN 26/09/22 EUR	0.01%	SBDZV097
CORNING INC	0.01%	US2193501051
VENTAS INC	0.01%	US92276F1003
BOOKING HLDGS INC COM USD0.008	0.01%	
FNMA POOL #AN7907 3.03% DUE 12-01-2027 BEO	0.01%	C3138LLYD1
SMITHS GROUP PLC	0.01%	GB00B1WY2338
HCP INC	0.01%	US40414L1098
FRESENIUS SE CO KGAA	0.01%	DE0005785604
TELUS CORPORATION COM NPV	0.01%	CA87971M1032
AON PLC 3.875% DUE 12-15-2025	0.01%	SBY27348
CRED SUISSE LONDON 1.5% GTD SNR 10/04/2026 EUR	0.01%	SBYXJWJ4
DELUXE CORP	0.01%	US2480191012
DELTA AIR LINES INC	0.01%	US2473617023
WILLIAM DEMANT HOL DKK0.20	0.01%	DK0060738599

AXA 3.25%-FRN SUB 28/05/49 EUR	0.01%	SBF4J2T0
PILGRIMS PRIDE CORP	0.01%	US72147K1088
FNMA POOL #AC7273 4.5% DUE 11-01-2024 REG	0.01%	C31417UCK9
NEC CORPORATION	0.01%	JP3733000008
BEST BUY CO INC	0.01%	US0865161014
TAIHEIYO CEMENT CORPORATION	0.01%	JP3449020001
CHURCHILL DOWNS INCORPORATED	0.01%	US1714841087
RHEINMETALL AG	0.01%	DE0007030009
JAPAN RETAIL FUND REIT	0.01%	JP3039710003
MET LIFE GLOB FUNDING I .875% 20/01/2022	0.01%	SBVDPDK9
GENERAL ELECTRIC CO	0.01%	US3696041033
PETROLEOS MEXICANO 2.5% GTD SNR 21/08/2021 EUR	0.01%	SBZBXHX4
DEUTSCHE BK AG 3.7% DUE 05-30-2024	0.01%	SBMSK4S1
PVTPPL AT&T INC 4.1% DUE 02-15-2028/11-15-2027 BEO	0.01%	SBZ3ZWH7
CK ASSET HOLDINGS HK	0.01%	KYG2177B1014
FNMA POOL #AN3239 2.25% DUE 10-01-2026 BEO	0.01%	C3138LFS58
EQUINIX INC COM	0.01%	US29444U7000
NATIONAL HEALTHCARE CORP	0.01%	US6359061008
BHP BILLITON FIN USA LTD 3.85 DUE 09-30-2023 REG	0.01%	SBFD3PC7
TOBU RAILWAY CO LTD	0.01%	JP3597800006
HONGKONG LAND HOLDINGS LTD	0.01%	BMG4587L1090
IBERDROLA FINANZAS 1.25% GTD SNR 13/09/27 EUR	0.01%	SBF99WL7
KULICKE & SOFFA INDUSTRIES	0.01%	US5012421013
AGILENT TECHNOLOGIES INC	0.01%	US00846U1016
BRIDGESTONE CORP JPY50	0.01%	JP3830800003
VIACOM INC-CLASS B	0.01%	US92553P2011
SCHIBSTED ASA	0.01%	NO0010736879
PROXIMUS	0.01%	BE0003810273
MARATHON OIL CORP 2.8% DUE 11-01-2022	0.01%	SB8KP3B2
SALZGITTER AG	0.01%	DE0006202005
SABINE PASS FIXED 4.2% DUE 03-15-2028	0.01%	SBF43YT6
BURBERRY GROUP PLC	0.01%	GB0031743007
SEAGATE TECHNOLOGY	0.01%	IE00B58JVZ52
TWENTY FIRST CENTU COM USD 0.01 CL B	0.01%	US90130A2006
DISNEY WALT CO NEW NT 7 DUE 03-01-2032 BEO	0.01%	SBG48TN7
VONOVIA FINANCE 0.75% GTD SNR 15/01/24 EUR	0.01%	SBF4M084
MORGAN STANLEY 1.375% SNR 27/10/2026 EUR	0.01%	SBYX1YG1
HARTFORD FINL SVCS GROUP INC SR NT 6% DUE 01-15-2019	0.01%	SB2RG394
ORBOTECH LTD	0.01%	IL0010823388
HOST HOTELS & RESORTS INC	0.01%	US44107P1049
British pound sterling	0.01%	
VONOVIA FINANCE 1.5% GTD SNR 14/01/2028 EUR	0.01%	SBF4LZ86
MEGGITT PLC	0.01%	GB0005758098
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.01%	JP3585800000
GNMA POOL #AD4590 3 DUE 05-15-2043	0.01%	C36180GC32
Outstanding Settlement Receipts - SEK	0.01%	
PVTPPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	0.01%	C90351DAB3
FORTESCUE METALS GROUP LTD	0.01%	AU000000FMG4
MAXIM INTEGRATED PRODUCTS COM USD 0.01	0.01%	US57772K1016
WHIRLPOOL CORP USD	0.01%	US9633201069
NATIONAL AUSTRALIA BANK MTN 1.875% 20/02/2020	0.01%	S4A5RWUU
CR AGRICOLE 2.625% 29/01/2048	0.01%	SBF11YR1
GGP INC	0.01%	US36174X1019
LEROY SEAFOOD GROUP ASA	0.01%	NO0003096208
HUBBELL INC COM USD0.001	0.01%	US4435106079
PG AND E CORP	0.01%	US69331C1080
ARCHER DANIELS MIDLAND CO COM STK NPV	0.01%	US0394831020
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.01%	C3132QRB90
BANK LEUMI LE-ISRAEL	0.01%	IL0006046119
TRIMBLE INC COM NPV	0.01%	US8962391004
ANTHEM INC 4.65% DUE 01-15-2043	0.01%	SBLSP6D8
CITRIX SYSTEMS INC	0.01%	US1773761002
ADVANCED MICRO DEV	0.01%	US0079031078
THERMO FISHER SCIENTIFIC 2% DUE 04-15-2025	0.01%	SBSP62G8
VERIZON 1.875% 26/10/2029	0.01%	SBF329L1
UK COMMERCIAL PROPERTY TRUST	0.01%	GB00B1922J52
TYSON FOODS INC CLASS A	0.01%	US9024941034
HON HAI PRECISION INDUSTRY	0.01%	TW0002317005
XEROX CORP COM USD1	0.01%	US9841216081
I/O FNMA POOL #AN6289 3.03% 08-01-2027	0.01%	C3138LJ7B0
CAD BNP PARIBAS A/C	0.01%	
CR SUISSE AG FIXED 3.625% DUE 09-09-2024	0.01%	SBQR7XJ5
DEUTSCHE BANK AG (REG)	0.01%	DE0005140008
NCR CORPORATION	0.01%	US62886E1082

NEXT PLC GBP0.10	0.01%	GB0032089863
LINA CORP	0.01%	JP3966750006
OESTERREICHISCHE POST	0.01%	AT0000APOST4
ROCHE HLDGS AG SPN ADR EACH REP	0.01%	US7711951043
XILINX INC	0.01%	US9839191015
AURUBIS AG	0.01%	DE0006766504
MONCLER SPA	0.01%	IT0004965148
NEXTERA ENERGY INC	0.01%	US65339F1012
FCA BANK S.P.A. IE 1.375% GTD SNR 17/04/20 EUR	0.01%	SBWW7DZ8
BANK AMER CORP 3.419% DUE 12-20-2028	0.01%	SBFMJBZ1
CNO FINANCIAL GROUP INC	0.01%	US12621E1038
COMM MORTGAGE TRUST SER 2013-CR7 CL A4 3.213 03-10-2046	0.01%	SBD6CWQ0
AMEREN CORP	0.01%	US0236081024
APACHE CORP 2.625% DUE 01-15-2023	0.01%	SB99HWJ7
AMETEK INC	0.01%	US0311001004
ASTRAZENECA PLC	0.01%	GB0009895292
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.01%	SBZ4DM92
BANCO BRADESCO SA	0.01%	BRBBDACANOR1
PVTPPL NFP CORP 144A 6.875% DUE 07-15-2025/07-12-2017 BEO	0.01%	SBF4LST8
ECOLAB INC 2.7% DUE 11-01-2026	0.01%	SBD9NGC4
SPARK INFRASTRUCTURE LTD	0.01%	AU000000SKI7
DELL TECHNOLOGIES INC	0.01%	US24703L1035
GOLDMAN SACHS 2.35% DUE 11-15-2021	0.01%	SBDCFW85
SMITH & NEPHEW PLC	0.01%	GB0009223206
QUALITY HOUSES PCL	0.01%	TH0256A10Z12
ABBVIE INC 2.85% DUE 05-14-2023	0.01%	SBYP8MT9
AUTOZONE INC	0.01%	US0533321024
KOREA ELECTRIC POWER CORPORATION	0.01%	US5006311063
BRITVIC PLC	0.01%	GB00B0N8QD54
ZIMMER BIOMET HOLDINGS INC	0.01%	US98956P1021
UNITED URBAN INVESTMENT CORP	0.01%	JP3045540006
FNMA POOL #MA3238 3.5% 01-01-2048	0.01%	C31418CS47
MEDIOBANCA BANCA DI ITL	0.01%	IT0000062957
CAPITALAND MALL TRUST	0.01%	SG1M51904654
TRINITY INDUSTRIES INC	0.01%	US8965221091
BLACKSTONE HOLDINGS FINANCE 5.875 DUE 03-15-2021	0.01%	SB4N3WF2
STORA ENSO OYJ-R SHS	0.01%	FI0009005961
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BEO	0.01%	C3128P8A84
PPL CORPORATION	0.01%	US69351T1060
SIEMENS AG NPV EUR	0.01%	DE0007236101
COOPER STANDARD HOLDINGS INC	0.01%	US21676P1030
ABBVIE INC 4.45% DUE 05-14-2046	0.01%	SBYP8MQ6
BROWN FORMAN CORP	0.01%	US1156372096
FUT JUN 18 CBT UL T-BONDS	0.01%	C999599GH0
TIME WARNER CABLE 6.55% DUE 05-01-2037	0.01%	SBBNBG20
ANDEAVOR LOGISTICS LP & TESORO LOGISTICS4.25% 12-01-2027	0.01%	C03350WAC3
SANTANDER UK PLC 1.125% GTD SNR 14/01/22EUR	0.01%	SBV91MZ9
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	0.01%	SBDFOCD2
DEXUS	0.01%	AU000000DXS1
ATLANTIA SPA	0.01%	IT0003506190
BANK NEGARA INDONESIA PT	0.01%	ID1000096605
THE NAVIGATOR COMP	0.01%	PTPTI0AM0006
HARLEY DAVIDSON INC	0.01%	US4128221086
WELLS FARGO & CO 4.48% DUE 01-16-2024	0.01%	SBL25Y29
GECINA SA	0.01%	FR0010040865
CHARTER 5.375% 05-01-2047	0.01%	SBFF9P78
CRANEWARE PLC	0.01%	GB00B2425G68
NIPPON TELEVISION HOLDINGS INC	0.01%	JP3732200005
HARTFORD FINANCIAL SERVICES GROUP INC	0.01%	US4165151048
TCF FINANCIAL CORP	0.01%	US8722751026
METCASH LIMITED	0.01%	AU000000MTSO
NIPRO CORP	0.01%	JP3673600007
ATHENE HOLDING LTD	0.01%	BMG0684D1074
MERLIN PROPERTIES SOCIMI SA	0.01%	ES0105025003
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG	0.01%	SB8GJW66
TENCENT HLDGS LTD MEDIUM TERM NTS REG S 3.375 05-02-2019	0.01%	C88032XAB0
Charter Hall Core Plus Office Fund	0.01%	
VISHAY INTERTECHNOLOGY INC	0.01%	US9282981086
DAIICHI SANKYO COMPANY LIMITED	0.01%	JP3475350009
GARMIN ORD	0.01%	CH0114405324
MORGAN STANLEY BNDS 3.7% 23/10/2024	0.01%	SBRS3G5
NORSK HYDRO ASA	0.01%	NO0005052605
TENCENT HLDGS LTD 3.8% DUE 02-11-2025	0.01%	C88032XAD6
SUN COMMUNITIES INC	0.01%	US8666741041

CVS HEALTH CORP 3.7% DUE 03-09-2023	0.01% SBF4JKNO
BOVIS HOMES GROUP PLC	0.01% GB0001859296
INTERSHOP HOLDING AG	0.01% CH0273774791
CHINA GENERAL PLASTICS CORP	0.01% TW0001305001
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020	0.01% SBY9M59
AMERISOURCEBERGEN CORP	0.01% US03073E1055
SHIRE PLC	0.01% JE00B2QKY057
HAEMONETICS CORPORATION	0.01% US4050241003
BANCO DE CREDITO FIXED 2.25% DUE 10-25-2019	0.01% CP09646AH6
INDITEX EURO.03 POST SUBD	0.01% ES0148396007
MPLX LP 4.5% 04-15-2038	0.01% C55336VAM2
CHINA BIOLOGIC PR COM USD	0.01% KYG215151047
TALANX AG	0.01% DE000TLX1005
ARROW ELECTRONICS INC	0.01% US0427351004
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	0.01% C96949LAE5
DAIMLER INTL FINANCE BV 3.5% 06 JUN 2019	0.01% SB6ZPL42
MERCK KGAA	0.01% DE0006599905
NEUROCRINE 2.25% DUE 05-15-2024	0.01% SBYPF632
FHLMC POOL #G08788 3.5 11-01-2047	0.01% C3128MJ2W9
BOLIDEN AB	0.01% SE0000869646
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.01% S7310155
ALLSTATE CORP 3.28% DUE 12-15-2026	0.01% SBYNXM29
PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG	0.01% C71654QCB6
SUMITOMO RUBBER INDUSTRIES	0.01% JP3404200002
AT&T INC 4.35% DUE 06-15-2045	0.01% SBBNC4H4
BED BATH & BEYOND INC	0.01% US0758961009
MITSUBISHI CORP Y50	0.01% JP3898400001
PRUDENTIAL FINL INC 5.625% BNDS 06-15-2043	0.01% C744320AM4
BALL CORP COM NPV	0.01% US0584981064
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD	0.01% SBDOPZ77
TRINSEO SA	0.01% LU1057788488
RCI BANQUE 1.375% GTD SNR 17/11/20 EUR	0.01% SBZCQFY9
GREENE KING PLC	0.01% GB00B0HZP136
FUT JUN 18 EURX EUR-BUND	0.01% C999599GH0
STORE CAPITAL CORP	0.01% US8621211007
DUKE REALTY CORP	0.01% US2644115055
GNMA POOL #MA4586 3.5% 07-20-2047 BEO	0.01% C36179TCX1
BARRICK GOLD CORPORATION	0.01% CA0679011084
GNMA POOL #MA5021 4.5% 02-20-2048 BEO	0.01% C36179TSJ5
New Zealand Dollar Custodial Account – MITNZ Listed Infrastructure Portfolio	0.01%
MURPHY USA INC	0.01% US6267551025
UNITED MEXICAN STATES 6.5 06-10-2021	0.01% CP9767HCU1
PROSIEBENSAT1 MEDI SE	0.01% DE000PSM7770
EAST JAPAN RAILWAY JPY	0.01% JP3783600004
INGREDION INC COM USD 0.01	0.01% US4571871023
KEIHIN CORPORATION	0.01% JP3277230003
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.01% C3138YL2D2
TELEFONICA 4.665% DUE 03-06-2038	0.01% SBDFOC65
ITT INC COM USD 1.00	0.01% US45073V1089
INM COLONIAL SOCIM EUR	0.01% ES0139140174
AT&T INC 5.45% DUE 03-01-2047	0.01% SBDCL4K9
FERROTEC HOLDINGS CORP	0.01% JP3802720007
WYNN RESORTS LTD	0.01% US9831341071
LITE ON TECHNOLOGY CORP	0.01% TW0002301009
FUTURES MARGIN-NZD	0.01%
GATX CORP	0.01% US3614481030
INVESTOR AB	0.01% SE0000107401
BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	0.01% SBDRTBT6
IREN SPA	0.01% IT0003027817
GAP INC COM STK USD0.05	0.01% US3647601083
ATOS SE	0.01% FR0000051732
CITI GROUP INC	0.01% US1255818015
HUTCHISON WHAMPOA 3.625% 31/10/2024	0.01% CG46747AB0
LEONARDO SpA	0.01% IT0003856405
KLEPIERRE- EUR4	0.01% FR0000121964
MPLX LP 4% 03-15-2028	0.01% SBF2PXS6
TIME WARNER ENTMT 8.375% DUE 07-15-2033	0.01% S2727266
SKYWORKS SOLUTIONS INC	0.01% US83088M1027
INTL PAPER CO COM US\$1	0.01% US4601461035
NN GROUP N.V. 4.625%-FRN SUB 13/01/48 EUR	0.01% SBYWOG96
ANDEAVOR LOGISTICS LP/CORP 5.2% 12-01-2047	0.01% SBDROF19
FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO	0.01% SBD93R65
GUNMA BANK JPY50	0.01% JP3276400003
ALLSTATE CORP 6.125% DUE 12-15-2032	0.01% SB02L527

ALLY FINANCIAL INC	0.01%	US02005N1000
SYNOPSIS INC	0.01%	US8716071076
INFOSYS LTD	0.01%	US4567881085
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.01%	C31417YVW5
MCMILLAN SHAKESPEARE LIMITED	0.01%	AU000000MMMS5
KURARAY CO Y50	0.01%	JP3269600007
TSINGTAO BREWERY COMPANY LIMITED	0.01%	CNE1000004K1
CDN NATL RY CO 3.2% DUE 08-02-2046	0.01%	C136375CK6
KILROY REALTY CORP	0.01%	US49427F1084
BLOOMIN BRANDS INC	0.01%	US0942351083
FOOT LOCKER INC	0.01%	US3448491049
UNIBAIL-RODAMCO SE EUR5	0.01%	FR0000124711
REGENCY CENTERS CORPORATION	0.01%	US7588491032
WABASH NATIONAL CORP	0.01%	US9295661071
GETLINK SE EUR 0.40	0.01%	
FORTIVE CORP	0.01%	US34959J1088
HILTON WORLDWIDE HOLDINGS INC. TERM LOANDUE 10-26-2023 BEO	0.01%	SBG03420
DAICEL CORPORATION	0.00%	JP3485800001
AAREAL BANK AG	0.00%	DE0005408116
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
NOKIAN RENKAAT OYJ	0.00%	FI0009005318
BNP PARIBAS 2.875% SUB 01/10/2026 EUR	0.00%	SBDGSPN6
FIRSTENERGY CORP 7.375% DUE 11-15-2031	0.00%	S2819486
L BRANDS INC COM USD0.50	0.00%	US5017971046
CITIGROUP INC 4.65% DUE 07-30-2045	0.00%	SBYTHPH1
GENTEX CORPORATION	0.00%	US3719011096
WILLIAM HILL PLC GBP.10	0.00%	GB0031698896
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	C3138XSP84
AKAMAI TECHNOLOGIES	0.00%	US00971T1016
AMADA HOLDINGS CO LTD	0.00%	JP3122800000
PARMALAT SPA	0.00%	IT0003826473
DUKE ENERGY CORP 2.65% DUE 09-01-2026	0.00%	SBDGMIJ6
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	C3138XBAY0
MEDIPAL HOLDINGS CORPORATION	0.00%	JP3268950007
LIBERTY MUTUAL 1.75% GTD SNR 27/03/24 EUR	0.00%	SBDCVVN1
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO	0.00%	SBDB5GH3
SHAW COMMUNICATIONS INC-B	0.00%	CA82028K2002
BANCO SANTANDER CENTRAL HISP	0.00%	ES0113900J37
WELLS FARGO & COMPANY BNDS 1.625% 02/06/2025	0.00%	SBYMSTB3
HTC CORP	0.00%	US40432G2075
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL	0.00%	C01F020448
EXTRA SPACE STORAGE INC	0.00%	US30225T1025
HERMAN MILLER INC	0.00%	US6005441000
PANDORA	0.00%	DK0060252690
AV HOMES INC FIXED 6.625% DUE 05-15-2022	0.00%	SBF6P5T7
DOVER CORPORATION COM USD1.00	0.00%	US2600031080
DISH NETWORK CORP NT CONV 2.375% 03-15-2024 BEO	0.00%	SBFMNDT1
CHENIERE ENERGY INC	0.00%	US16411R2085
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	C31417YVW52
PETROLEOS 6.35% 12/02/2048	0.00%	S2A7STDU
CGI GROUP INC	0.00%	CA39945C1095
UNITE GROUP PLC	0.00%	GB0006928617
FLUGHAFEN WIEN AG NPV EX SPLIT	0.00%	AT00000VIE62
RELX PLC	0.00%	GB00B2B0DG97
AMERICAN EAGLE OUTFITTERS INC	0.00%	US02553E1064
PVTPL GRAY TELEVISION INC SR NT 144A 5.875% DUE 07-15-2026/07-15-2021 BEO	0.00%	SBYYYYV02
TELEFONICA DE ESPA SPPT50	0.00%	ES0178430E18
RADIAN GROUP INC	0.00%	US7502361014
COLUMBIA SPORTSWEAR CO	0.00%	US1985161066
UBE INDUSTRIES LTD JPY	0.00%	JP3158800007
ERP OPER LTD 2.85% DUE 11-01-2026	0.00%	SBYVQW64
INTERXION HOLDING NV	0.00%	NL0009693779
SONOCO PRODUCTS CO	0.00%	US8354951027
Outstanding Settlement Receipts - AUD	0.00%	
MORGAN STANLEY 1.75% SNR MTN 30/01/25 EUR	0.00%	SBVRZFX2
TOHO HOLDINGS CO LTD	0.00%	JP3602600003
TFI INTERNATIONAL INC	0.00%	CA87241L1094
HESS CORP 5.8% DUE 04-01-2047	0.00%	SBD7XTT4
AUSTEVOLL SEAFOOD	0.00%	NO0010073489
FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG	0.00%	SBF2N1Y2
GLENORE FINANCE (EUROPE) LIMITED STEP CPN 03/04/2022	0.00%	SBH7XN67
MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	0.00%	SBRIZZY3
UNITED UTILITIES GROUP PLC	0.00%	GB00B39J2M42

HEIWADO CO LTD	0.00%	JP3834400008
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
MGIC INVESTMENT CORP	0.00%	US5528481030
LENNAR CORPORATION CLASS A	0.00%	US5260571048
JSR CORP	0.00%	JP3385980002
BANCO DO BRASIL SA	0.00%	BRBBASACNOR3
WESTPAC BKG CORP 2.125% MTN 02/05/2025 GBP	0.00%	SBD363N9
PENSKE AUTO GROUP INC	0.00%	US70959W1036
CONSTELLIUM NV 4.25% 15/02/2026	0.00%	S7A7MCXU
EL PASO PIPELN 4.3% DUE 05-01-2024	0.00%	SBM6NV69
NESTE OYJ	0.00%	FI0009013296
FIELMANN AG	0.00%	DE0005772206
FLEX LTD COM	0.00%	SG9999000020
REXFORD INDUSTRIAL REALTY INC	0.00%	US76169C1009
OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB 0.02	0.00%	US69343P1057
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	C3140E47L5
AENA SME S.A.	0.00%	ES0105046009
MSCI INC	0.00%	US55354G1004
CHIBA BANK LTD JPY	0.00%	JP3511800009
Income Due - GBP	0.00%	
TELEFONICA EMISION 1.715% GTD SNR 12/01/28 EUR	0.00%	SBD9GWC5
CUBESMART COM	0.00%	US2296631094
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BEO	0.00%	C3128P8BL4
FEDERATED INVESTORS INC - CLASS B	0.00%	US3142111034
SHIZUOKA BANK LTD JPY	0.00%	JP3351200005
FHLMC GOLD SINGLE FAMILY 3% 30 YEARS SETTLES APRIL	0.00%	C02R030640
TELEFONICA EMISION 1.447% GTD SNR 22/01/27 EUR	0.00%	SBDDYBK6
SOUTH32 LIMITED ORDINARY FULLY PAID	0.00%	AU000000S320
MORGAN STANLEY 5.5% DUE 07-28-2021	0.00%	SBBMT8W9
BANCO BICAYA ARGENTARIA SA	0.00%	ES0113211835
BK OF AMERICA CORP 6.125% SNR 15/09/2021GBP	0.00%	SB4K6SL2
CONSOLIDATED EDISON INC COM USD0.10	0.00%	US2091151041
GAS NATURAL FENOSA 0.875% GTD SNR 15/05/25 EUR	0.00%	SBDRY6Z2
GRANGES AB	0.00%	SE0006288015
ADVANCED MICRO 2.125% DUE 09-01-2026	0.00%	SBD303Q4
NN GROUP NV	0.00%	NL0010773842
NEW ZEALAND GOVT 2.75% 15/04/2025	0.00%	SBYXJW94
SNAP ON INC	0.00%	US8330341012
SCHLUMBERGER LTD	0.00%	AN8068571086
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.00%	US1696561059
ABN AMRO BANK NV 4.75% BDS 05/02/2019 AUD1000	0.00%	S1A4W15W
MTN GROUP LTD	0.00%	ZAE000042164
HITACHI CAPITAL CORP	0.00%	JP3786600001
INTERPUBLIC GROUP COS INC USD	0.00%	US4606901001
NOVO NORDISK A S	0.00%	DK0060534915
SOCIETE GENERALE 4% DUE 01-12-2027	0.00%	SBZ6T6X0
Polish zloty	0.00%	
CHINA TELECOM -H SHARE	0.00%	CNE1000002V2
FORD MTR CR CO LLC FIXED 3.815% DUE 11-02-2027	0.00%	SBF00101
MATERION CORP	0.00%	US5766901012
FUT JUN 18 U.S. T-BONDS	0.00%	C999599GH0
CELGENE CORP FIXED 4.35% DUE 11-15-2047	0.00%	C151020AW4
BEIERSDORF AG	0.00%	DE0005200000
HOME DEPOT INC 3.9% DUE 06-15-2047	0.00%	SBDGLXQ4
TOSOH CORPORATION	0.00%	JP3595200001
ADIDAS AG	0.00%	US00687A1079
SCHAEFFLER AG	0.00%	DE000SHA0159
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.00%	SBDD99P2
ISHARES MSCI SOUTH AFRICA INDEX FUND	0.00%	US4642867802
DA OFFICE INVESTMENT CORPORATION	0.00%	JP3046310003
GUIDEWIRE SOFTWARE 1.25% DUE 03-15-2025	0.00%	SBFZWWJ8
VALOR HOLDINGS CO LTD	0.00%	JP3778400006
ROYAL BK CDA 1.968% 02/03/2022	0.00%	C780086KD5
HEMFOSA FASTIGH AB NPV	0.00%	SE0007126115
ILLINOIS TOOL WORKS	0.00%	US4523081093
LIFEPOINT HEALTH INC	0.00%	US53219L1098
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	0.00%	SBFYT256
JAPAN HOTEL REIT INVESTMENT CORP	0.00%	JP3046400002
KAKIYASU HONTEN CO LTD	0.00%	JP3206500005
TORAY INDS INC Y50	0.00%	JP3621000003
SAMSUNG ELECTRONICS CO LTD	0.00%	KR7005930003
AMERICAN TWR REIT INC	0.00%	US03027X1000

KFC HOLDINGS JAPAN LTD	0.00%	JP3702200001
PVTPL CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO	0.00%	C15238XAB5
STMICROELECTRONICS ADR	0.00%	US8610121027
DAIWA HOUSE INDUSTRY JPY	0.00%	JP3505000004
ABC-MART INC	0.00%	JP3152740001
ONEMAIN DIRECT 2.82% DUE 07-15-2024	0.00%	C68267CAC2
SL GREEN REALTY CORP	0.00%	US78440X1019
CINCINNATI FINANCIAL CORP	0.00%	US1720621010
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	C31418BMM5
FHLMC GOLD C09063 4 08-01-2044	0.00%	C31292SB82
BRUNSWICK CORP USD	0.00%	US1170431092
CITY DEVELOPMENTS SGD0.50	0.00%	SG1R89002252
SNAM SPA	0.00%	IT0003153415
NOW INC COM USD0.01	0.00%	US67011P1003
INVESTOR AB - B SHARES	0.00%	SE0000107419
TIME WARNER INC 3.8% DUE 02-15-2027	0.00%	SBDDN1V4
DENKA CO LTD	0.00%	JP3549600009
TELEPHONE AND DATA SYSTEMS	0.00%	US8794338298
BUNGE LIMITED	0.00%	BMG169621056
AMERICAN ELECTRIC POWER COMPANY INC	0.00%	US0255371017
FNMA POOL #AS8784 3% DUE 02-01-2047 BEO	0.00%	C3138WJXN3
LEG IMMOBILIEN GMBH	0.00%	DE000LEG1110
NATIONAL EXPRESS GROUP PLC	0.00%	GB0006215205
HUTCH WHAM INTL 7.625 DUE 04-09-2019	0.00%	CG4672UAA3
BIO RAD LABORATORIES INC CLASS A	0.00%	US0905722072
DUN BRADSTREET CORP	0.00%	US26483E1001
AT&T INC 5.2% 18/11/2033	0.00%	CU04644AV9
EUTELSAT COMMUNICATIONS	0.00%	FR0010221234
BANK AMER CORP 3.248% DUE 10-21-2027	0.00%	SBD5FYQ4
BANK CENTRAL ASIA TBK PT	0.00%	US69368G1058
JPMORGAN CHASE & CO 1.638%-FRN SNR 18/05/28 EUR	0.00%	SBZ4F9B9
HITACHI LTD	0.00%	US4335785071
CMO GS MTG SECS TR 2015-GC30 CL A-4 3.382% DUE 05-10-2050	0.00%	SBYT5F86
New Zealand Dollar Custodial Account – MITNZ Listed Property Portfolio	0.00%	
PTT PUBLIC COMPANY THB10	0.00%	
FNMA POOL #A03400 3% DUE 05-01-2027 BEO	0.00%	C3138LTX60
KAJEMA CORP	0.00%	JP3210200006
PITNEY BOWES INCORPORATED	0.00%	US7244791007
MONDI PLC	0.00%	GB00B1CRLC47
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025	0.00%	SBV532Y5
GLOBAL BRASS AND COPPER HOLDINGS INC	0.00%	US37953G1031
ITAU UNIBANCO HOLDING SA	0.00%	BRITUBACNPR1
E.ON SE 1.625% 22/05/2029	0.00%	SBDVLP18
RYDER SYSTEM INC 2.25% DUE 09-01-2021	0.00%	SBDS66Z7
MORGAN STANLEY 1% SNR EMTN 02/12/2022 EUR	0.00%	SBD9F6N1
MOOG INC - CLASS A	0.00%	US6153942023
SANYO DENKI CO LTD	0.00%	JP3340800006
CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG	0.00%	SB8XYHS1
HITACHI CONSTRUCTION MACHINE	0.00%	JP3787000003
SUN HUNG KAI PROPERTY HKD	0.00%	HK0016000132
WHARF REAL ESTATE HKD	0.00%	KYG9593A1040
HILTON GRAND VACATIONS INC	0.00%	US43283X1054
FUT JUN 18 EUR FOAT	0.00%	C999599GH0
CMO UBS-BARCLAYS COML MTG TR 2012-C3 CL A-4 3.091% DUE 08-10-2049 BEO	0.00%	SB7RNML5
CHUNGHWA TELECOM CO LTD	0.00%	TW0002412004
CA INC	0.00%	US12673P1057
MERITAGE HOMES CORPORATION	0.00%	US59001A1025
ASAHI GLASS CO Y50	0.00%	JP3112000009
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00%	C3140FFLC3
CBS RADIO INC CBS RADIO INC TERM LOAN B SENIOR SECD 1ST LIEN DUE 11-18-2024BEO	0.00%	C12506KAD1
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801
SHINSEI BANK LTD	0.00%	JP3729000004
ZILLOW GROUP INC	0.00%	US98954M1018
ING GROEP N V 3.15% DUE 03-29-2022	0.00%	SBDD99L8
PENNON GROUP PLC	0.00%	GB00B18V8630
WELLS FARGO COML 3.617% DUE 09-15-2057	0.00%	C94989VAD1
SUNSTONE HOTEL INVESTORS INC REITS	0.00%	US8678921011
MITSUBISHI CHEMICAL HOLDINGS CORPORATION	0.00%	JP3897700005
FABEGE AB	0.00%	SE0000950636
INTERTEK GROUP INC	0.00%	GB0031638363
SAINSBURY (J) PLC	0.00%	GB00B019KW72
TLG IMMOBILIEN AG	0.00%	DE000A12B8Z4
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 07-15-2050	0.00%	C95001MAF7
EXETER AUTOMOBILE RECEIVABLES SER 18-1A CL C 3.03% 01-16-2023	0.00%	C301656AE4

DAIMLER FIN NA LLC 2% DUE 07-06-2021	0.00%	SBYZYS3
SANMINA CORP COM USD 0.0	0.00%	US8010561020
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
UTD TECHNOLOGIES 3.75% DUE 11-01-2046	0.00%	SBZ1JMC6
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PAID	0.00%	NZVHTE000156
AGL ENERGY LTD	0.00%	AU000000AAGL7
JAPAN PETROLEUM EXPLORATION	0.00%	JP3421100003
AEROPORTS DE PARIS (ADP)	0.00%	FR0010340141
CMO COMM MTG TR SER 2013-CCRE6 CL A-4 3.101% DUE 03-10-2046	0.00%	SB9CTSHO
SUNTEC REIT	0.00%	SG1Q52922370
AXIS CAPITAL HOLDING	0.00%	BMG0692U1099
COLOPLAST DKK 1 B	0.00%	DK0060448595
FRANCE TELECOM SA	0.00%	FR0000133308
FLY LEASING LTD 5.25% DUE 10-15-2024	0.00%	SBF5D6R7
HITACHI CHEMICAL	0.00%	JP3785000005
CMO COMM 2013-CCRE8 MTG TR COML MTG PASSTHRU CTF CL A-4 3.334 6-10-2046	0.00%	C12625KAD7
SES FDR	0.00%	LU0088087324
UBS AG AUSTRALIA 4.0% 27/08/2019	0.00%	SBQ5BQ34
JUNIPER NETWORK INC	0.00%	US48203R1041
GOLDMAN SACHS 3.5% DUE 11-16-2026	0.00%	SBZ12537
CROSS HARBOUR HOLDINGS LTD	0.00%	HK0032009356
TENCENT HLDGS LTD 3.595% 01-19-2028	0.00%	SBYVW1J8
HONG KONG CHINA GA	0.00%	HK0003000038
GS MTG SECS SER 14-GC18 CL A4 4.074% DUE 01-10-2047	0.00%	SBYV55G2
CATCHER TECHNOLOGY CO LTD	0.00%	TW0002474004
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00%	C3140GT7A2
ALIBABA GROUP HLDG 4% DUE 12-06-2037	0.00%	SBF5BK80
KESKO OYJ-B SHS	0.00%	FI0009000202
ORACLE CORPORATION JAPAN	0.00%	JP3689500001
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECURITIES	0.00%	AU000000TCL6
M6 METROPOLE TELEVISION	0.00%	FR0000053225
ENERGY TRANSFER 6.05% DUE 06-01-2041	0.00%	SB4LTG94
IWAICOSMO HOLDINGS INC	0.00%	JP3149950002
VICINITY CENTRES ORDINARY UNITS FULLY PAID	0.00%	AU000000VCX7
CMO UBS-BARCLAYS COML MTG TR 2013-C5 CL A-4 3.1847% 03-10-2046	0.00%	SB9GQG39
KOBE STEEL NPV	0.00%	JP3289800009
PRUDENTIAL 5.7%-FRN LT2 19/12/2063 GBP	0.00%	SBH57VG7
CHINA MERCHANTS PO NPV	0.00%	HK0144000764
RIGHTMOVE PLC	0.00%	GB00B2987V85
CMO UBS-BARCLAYS COML MTG TR SER 2012-C4 CL A-5 2.8502% 12-10-2045	0.00%	SB8BQ552
GOLDCORP INC	0.00%	CA3809564097
HANNOVER RUECK SE	0.00%	DE0008402215
ROCHE HOLDING AG	0.00%	CH0012032113
SEVEN & I HOLDINGS CO LTD	0.00%	JP3422950000
FEED ONE CO LTD	0.00%	JP3802960009
SALMAR ASA	0.00%	NO0010310956
SUMITOMO CORP JPY	0.00%	JP3404600003
TAISEI CORP	0.00%	JP3443600006
EVERSOURCE ENERGY 3.35% DUE 03-15-2026	0.00%	SBYZ04M2
BOSTON PROPERTIES INC	0.00%	US1011211018
UNITED MEXICAN STATES 8.5 DUE 05-31-2029	0.00%	CP9767G6N6
CSAIL 2015-C4 COML 3.8079% DUE 11-15-2048	0.00%	SBYVHWS8
PPHE HOTEL GROUP LTD	0.00%	GG00B1Z5FH87
TUPPERWARE BRANDS CORPORATION	0.00%	US8998961044
KEPPEL INFRASTRUCTURE TRUST	0.00%	SG1U48933923
UBS COML MTG TR 3.426% DUE 08-15-2050	0.00%	C90276GAS1
DICK'S SPORTING GOODS INC	0.00%	US2533931026
ALLEGION PLC	0.00%	IE00BFRT3W74
SUMITOMO CHEMICAL JPY50	0.00%	JP3401400001
Danish krone	0.00%	
U S BANCORP MEDIUM 2.375% DUE 07-22-2026	0.00%	SBD6P612
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure	0.00%	
KAKEN PHARMACEUTICAL CO LTD	0.00%	JP3207000005
NASDAQ INC	0.00%	US6311031081
HAW PAR CORP LTD	0.00%	SG1D25001158
RANDGOLD RESOURCES	0.00%	GB00B01C3S32
WMGUI3 Collateral Account	0.00%	
OKUMURA CORP	0.00%	JP3194800003
UNITED THERAPEUTICS CORP	0.00%	US91307C1027
JPY BNP PARIBAS A/C	0.00%	
MARATHON OIL CORP	0.00%	US5658491064
TORO CO	0.00%	US8910921084
CASTELLUM AB	0.00%	SE0000379190

RYDER SYS INC USD	0.00%	US7835491082
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	0.00%	SBL9FKB3
EXXON MOBIL CORP 3.043% DUE 03-01-2026	0.00%	SBYYD0F7
AMUNDI SA	0.00%	FR0004125920
VMWARE INC-CLASS A	0.00%	
CANADIAN REAL ESTATE INVESTMENT TRUST	0.00%	CA13650J1049
CMO COMM 2015-DC1 MTG TR COML MTG SER 15-DC1 CL A5 3.35% 02-10-2048	0.00%	SBYTWQ87
INTERTAPE POLYMER GROUP INC	0.00%	CA4609191032
PVTPLE 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
VERIZON COMMUN COM USD0.10	0.00%	US92343V1044
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	0.00%	SB8BHLQ8
TEVA PHARMACEUTICAL SP ADR	0.00%	US8816242098
AT&T INC 4.875% SNR 01/06/2044 GBP	0.00%	SB8G2VH9
TELKOM SA LTD	0.00%	ZAE000044897
TURKIYE GARANTI BANKASI -ADR	0.00%	US9001487019
New Zealand dollar	0.00%	
CI FINANCIAL CORP C	0.00%	CA1254911003
NEWCREST MINING LIMITED	0.00%	AU0000000NCM7
PROGRESSIVE CORP	0.00%	US7433151039
CMO WELLS FARGO MTG BACKED SECS 2005-AR2TR CL II-A-2 4.57 3-25-2035 REG	0.00%	SB78PRS2
COMFORTDELGRO CORP LTD	0.00%	SG1N31909426
YANGZIJANG SHIPBUILDING NPV	0.00%	SG1U76934819
NAVIENT CORP	0.00%	US63938C1080
OENON HOLDINGS INC	0.00%	JP3307400006
ACUITY BRANDS INC	0.00%	US00508Y1029
BANCO BRADESCO ADR SPONSORED	0.00%	US0594603039
AT&T INC 3.4% DUE 05-15-2025	0.00%	SBX2KBD8
TOYOTA TSUSHO CORP	0.00%	JP3635000007
ITAUSA INVESTIMENTOS ITAU SA	0.00%	BRITSAACNPR7
New Zealand Dollar Custodial Account – MITNZ Natural Resources Portfolio	0.00%	
SKY PERFECT JSAT HOLDINGS	0.00%	JP3396350005
GMEXICO TRANSPORTE SA DE CV	0.00%	MX01GM1Z0019
SUBSEA 7 SA	0.00%	LU0075646355
ORACLE CORP 4% 11-15-2047	0.00%	SBD390R1
IWATANI CORP	0.00%	S6468204
FHLMC GOLD J17644 3.5 01-01-2027	0.00%	C3128PXP59
IMI ORD GBPO.2857	0.00%	GB00BGLP8L22
SOFTCAT PLC	0.00%	GB00BYZDVK82
VARIAN MEDICAL SYSTEMS INC	0.00%	US92220P1057
QUE LTD	0.00%	SG2B880958517
GENWORTH MI CANADA INC	0.00%	CA37252B1022
WILLIAMS COMPANIES INC	0.00%	US9694571004
CONCORDIA FINANCIAL GROUP LTD	0.00%	JP3305990008
TRANSOCEAN LTD	0.00%	CH0048265513
BT GROUP PLC	0.00%	GB0030913577
COMPAGNIE DES ALPES SA	0.00%	FR0000053324
WFRBS COML MTG TR 3.607% DUE 11-15-2047	0.00%	C92939KAE8
CHUNGHWA TELECOM ADR EA REPR 10 ORD TWD10	0.00%	US17133Q5027
CMO COMM 2014-CCRE21 MTG TR MTG PASS THRU CTF CL A-3 3.528 DUE 12-10-2047 REG	0.00%	SBYTWQ73
SOHO CHINA LIMITED	0.00%	KYG826001003
DENNYS CORPORATION	0.00%	US24869P1049
CTS EVENTIM AG AND CO. KGAA	0.00%	DE0005470306
INTER PARFUMS INC	0.00%	US4583341098
VICTREX PLC	0.00%	GB0009292243
INTERNATIONAL PERSONAL FINANCE PLC	0.00%	GB00B1YKG049
TOYO SEIKAN GROUP HOLDINGS LTD	0.00%	JP3613400005
ENVISION HEALTHCARE CORP	0.00%	US29414D1000
MANX TELECOM PLC	0.00%	IM00BHY3RF70
SPAREBANK 1 SMN NOK25 GRUNNFONDSBEVIS	0.00%	NO00006390301
NOVATEK PJSC	0.00%	US6698881090
DAVE AND BUSTERS ENTERTAINMENT INC	0.00%	US2383371091
RECORDATI SPA - NEW	0.00%	IT0003828271
CITIGROUP COML MTG 3.575% DUE 05-10-2047	0.00%	C17322MAV8
BYD ELECTRONIC INTERNATIONAL CO LTD	0.00%	HK0285041858
CBL CORPORATION LTD TEMP	0.00%	DU00CBLNZDM3
GREGGS PLC	0.00%	GB00B63QSB39
IGM FINANCIAL INC	0.00%	CA4495861060
CLEARWATER PAPER CORP	0.00%	US18538R1032
ZARDOYA OTIS SA	0.00%	ES0184933812
CROWN AMERS LLC CAP CORP I 4.5 DUE 01-15-2023 REG	0.00%	SBGY5X14
Australian Dollar Custodial Account – MMF Natural Resources Fund	0.00%	
CITIGROUP INC 4.6% DUE 03-09-2026	0.00%	SBZ57VQ3
FUJITSU JPY	0.00%	JP3818000006

EMERA US FIN LP 3.55% DUE 06-15-2026	0.00%	SBDHY79
RTL GROUP SA	0.00%	LU0061462528
ORION OYJ	0.00%	FI0009014377
CMO MORGAN STANLEY CAP I TR 2016-UBS12 COM CL A-3 3.337 DUE 12-15-2049 REG	0.00%	C61691EAZ8
BIC	0.00%	FR0000120966
HUDSON PACIFIC PROPERTIES	0.00%	US4440971095
TOKAI TOKYO FINANCIAL HOLDINGS INC	0.00%	JP3577600004
WOLTERS KLUWER	0.00%	NL0000395903
SK HYNIX INC	0.00%	KR7000660001
GENESEE & WYOMING INC - CLASS A	0.00%	US3715591059
Australian Dollar Custodial Account – MMF Global Unlisted Infrastructure Fund	0.00%	
WATERSTONE FINANCIAL INC	0.00%	US94188P1012
DEVON ENERGY CORP 5% DUE 06-15-2045	0.00%	SBYNCY2
ASHMORE GROUP PLC	0.00%	GB00B132NW22
CENTURY LINK INC	0.00%	US1567001060
VF CORPORATION	0.00%	US9182041080
FHLMC GOLD Q41008 3.5 06-01-2046	0.00%	C3132WEDN9
ALLISON TRANSMISSION HOLDINGS INC	0.00%	US01973R1014
MORGAN STANLEY BK 3.766% DUE 11-15-2046	0.00%	C61763BAT1
BANK OF IRELAND GR E	0.00%	IE00BD1RP616
SHINKIN CENTRAL BANK	0.00%	JP3429200003
VODACOM GROUP PTY LTD	0.00%	ZAE000132577
INWIDO AB	0.00%	SE0006220018
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	C3140F4UB0
BOARDWALK PIPELINE PARTNERS LP	0.00%	US0966271043
ROYAL BANK OF CANADA	0.00%	CA7800871021
WELLS FARGO COML 2.918% DUE 10-15-2045	0.00%	SB43V397
BNP PARIBAS 1.5% BDS 23/05/28 EUR100000	0.00%	SBYX5FP9
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BEO	0.00%	C3128P8CC3
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.00%	JP3580200008
VERIZON 4.862% DUE 08-21-2046	0.00%	SBXVMD62
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00%	C31418BQ90
BOLSAS Y MERCADOS ESPAÑOLES	0.00%	ES0115056139
FOMENTO ECONOMICO MEXICANO SAB DE CV SP ADR	0.00%	US3444191064
EN JAPAN INC	0.00%	JP3168700007
FUTURES MARGIN-EURO	0.00%	
NEC ELECTRONICS CORP	0.00%	JP3164720009
METRO AG	0.00%	DE000BFB0019
ISHARES INC MSCI TAIWAN ETF	0.00%	US46434G7723
FREENET AG	0.00%	DE000A0Z2Z25
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	C3140H6C80
DAIKI ALUMINIUM INDUSTRY CO LTD	0.00%	JP3480600000
TELEKOMUNIKASI IND SER B IDR50	0.00%	ID1000129000
HKT TRUST AND HKT SHARE STAPLED UNIT	0.00%	HK0000093390
TRIUMPH GROUP INC	0.00%	US8968181011
GEN MOTORS FINL CO 3.2% DUE 07-06-2021	0.00%	SBY7RCV6
MICHAELS COMPANIES INC	0.00%	US59408Q1067
PARK HOTELS & RESORTS INC	0.00%	US7005171050
VALORA HOLDING AG	0.00%	CH0002088976
HARUYAMA HOLDINGS INC	0.00%	JP3773600006
X 5 RETAIL GROUP NV-REGS GDR	0.00%	US98387E2054
ALLIANZ SE-REG	0.00%	DE0008404005
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	C31409JTQ3
EQUIFAX INC	0.00%	US2944291051
FEDERAL REALTY INVESTMENT TRUST	0.00%	US3137472060
Malaysian ringgit	0.00%	
KINDER MOR INC DEL COM USD0.01	0.00%	US49456B1017
UNITEDHEALTH GROUP 2.875% DUE 03-15-2023	0.00%	SB8GKL51
SHIMADZU CORP	0.00%	JP3357200009
EQUITY RESIDENTIAL	0.00%	US29476L1070
SUMITOMO HEAVY INDUSTRIES LTD	0.00%	JP3405400007
HISPANIA ACTIVOS INMOBILISRIOS SAU	0.00%	ES0105019006
MITSUBISHI ESTATE JPY50	0.00%	JP3899600005
MARUBENI CORPORATION	0.00%	JP3877600001
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00%	C36179TCW3
KASAI KOGYO LTD	0.00%	JP3208600001
SBA COMMUNICATIONS COM	0.00%	US78410G1040
FACTSET RESEARCH SYSTEMS INC	0.00%	US3030751057
NEWMONT MINING CORP USD	0.00%	US6516391066
EDGEWELL PERSONAL COM USD0.01	0.00%	US28035Q1022
POSCO	0.00%	US6934831099
INDIVIOR PLC ORD USD2	0.00%	GB00BRS65X63
LAMB WESTON HOLDINGS INC	0.00%	US5132721045
FEDERAL NATL MTG ASSN GTD MTG POOL #AL1953 4.5% DUE 01-01-2027 BEO	0.00%	C3138EJE38

BEIJING CAPITAL INTL AIRPORT	0.00%	CNE100000221
KERUR HOLDINGS LTD	0.00%	IL0006210111
CREDIT AGR ASSURAN 4.75%-STP SUB 27/09/48 EUR	0.00%	SBD843H2
ING GROEP NV EURO	0.00%	NL0011821202
CALTEX AUSTRALIA LTD	0.00%	AU000000CTX1
NICHI IKO PHARMACEUTICAL CO LTD	0.00%	JP3687200000
OBAYASHI CORPORATION	0.00%	JP3190000004
VERIZON 4.672% DUE 03-15-2055	0.00%	SBYM0W21
TRANSCONTINENTAL - A	0.00%	CA8935781044
FUKUOKA FINANCIAL GROUP INC	0.00%	JP3805010000
HASEKO CORP	0.00%	JP3768600003
EPR PPTYS SBI USD 0.01	0.00%	US26884U1097
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.00%	IE00B4Q5ZN47
DAIWA SECURITIES GROUP INC.	0.00%	JP3502200003
ENEL AMERICAS S A	0.00%	US29274F1049
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	0.00%	SBYQCMF6
NOMURA REAL ESTATE HOLDINGS INC	0.00%	JP3762900003
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
INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	0.00%	MX01E060002
CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047	0.00%	C12632QAX1
CARREFOUR SA	0.00%	FR0000120172
TOYTA BOSHOKU CORPORATION	0.00%	JP3635400009
STEEL DYNAMICS INC FIXED 4.125% 09-15-2025	0.00%	SBFX71T8
BRINKER INTERNATIONAL INC	0.00%	US1096411004
GUNGHO ONLINE ENTE NPV	0.00%	JP3235900002
GN STORE NORD A/S	0.00%	DK0010272632
Income Due - EUR	0.00%	
GREENBRIER COMPANY INC	0.00%	US3936571013
CIRRUS LOGIC INC	0.00%	US1727551004
MORGAN STANLEY 3.526% DUE 12-15-2047	0.00%	SBYV55J5
ELECTRIC POWER DEVELOPMENT CO LTD	0.00%	JP3551200003
JAPAN LOGISTICS FUND INC	0.00%	JP3046230003
STANLEY ELECTRIC CO	0.00%	JP3399400005
WELLS FARGO COML 3.56% DUE 01-15-2059	0.00%	C94989YAZ6
D IETEREN SA	0.00%	BE0974259880
SIA ENGINEERING CO LTD	0.00%	SG1153882771
CSAIL 2016-C7 COML 3.502% DUE 11-15-2049	0.00%	SBDR6MR2
BANK TABUNGAN	0.00%	ID1000113707
NEWS CORP	0.00%	US65249B1098
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
SAFESTORE HOLDINGS PLC	0.00%	GB00B1N7Z094
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
AOZORA BANK LTD	0.00%	JP3711200000
AT&T INC 5.15% DUE 02-14-2050	0.00%	SBD9MM78
SIGNET JEWELERS LTD	0.00%	BMG812761002
SGD BNP PARIBAS A/C	0.00%	
GAZPROM PJSC SPON ADR	0.00%	US3682872078
PHYSICIANS REALTY TRUST	0.00%	US71943U1043
MAEDA ROAD CONSTRUCTION CO	0.00%	JP3861600009
ENTRA ASA	0.00%	NO0010716418
CHICOS' FAS INC	0.00%	US1686151028
GCP STUDENT LIVING PLC	0.00%	GB00B8460Z43
ESSA BANCORP INC	0.00%	US29667D1046
FLEETCOR TECHNOLOGIES INC	0.00%	US3390411052
HEINEKEN NV	0.00%	NL0000009165
GNMA POOL 5.5 09-15-2035 BEO	0.00%	C3622A2BQ4
ENERGY TRANSFER 5.95 DUE 10-01-2043	0.00%	SBDWGWZ3
THIRD POINT REINSURANCE LTD	0.00%	BMG8827U1009
AEGON NV	0.00%	NL0000303709
POOL CORPORATION	0.00%	US73278L1052
GRACO INC	0.00%	US3841091040
PUBLIC STORAGE	0.00%	US74460D1090
SHINSHO CORP	0.00%	JP3374000002
Income Due - AUD	0.00%	
CAPITALAND COMMERCIAL TRUST	0.00%	SG1P32918333
MOSAIC CO COM	0.00%	US61945C1036
PEUGEOT SA	0.00%	FR0000121501
AXA SA	0.00%	US0545361075
F5 NETWORKS INC	0.00%	US3156161024

AROUNDTOWN SA	0.00%	LU1673108939
JM AB	0.00%	SE0000806994
WILLIAMS-SONOMA INC	0.00%	US9699041011
INGERSOLL RAND PLC	0.00%	IE00B6330302
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	C3138X5QA8
ENERGIZER HLDGS IN COM USD0.01 WI	0.00%	US29272W1099
ASSUREDPARTNERS 7% DUE 08-15-2025	0.00%	SBDFGDP9
MAXVALU TOKAI CO LTD	0.00%	JP3930400001
SANTOS LIMITED	0.00%	AU000000STO6
PTT PCL	0.00%	TH0646010007
IDEX CORP	0.00%	US45167R1041
CMO WFRBS COML MTG TR 2012-C10 WFRBS MTGTR 2012-C10 CL A3 2.875 12-15-45	0.00%	SB92V3Y8
HEALTHCARE TRUST OF AMERICA INC	0.00%	US42225P5017
AMERICAN HOMES 4 RENT	0.00%	US02665T3068
NISSAN MOTOR CO Y50	0.00%	JP3672400003
MPLX LP 4.7% 04-15-2048	0.00%	SBF2PNJ7
NETAPP INC	0.00%	US64110D1046
CVS HEALTH CORP 4.78% DUE 03-25-2038	0.00%	SBF4JK96
BOISE CASCADE CO	0.00%	US09739D1000
TRANSMISSORA ALIANCA DE ENERGIA ELETRICA SA	0.00%	BRTAECDAM10
SONOVA HOLDING AG - REG	0.00%	CH0012549785
Outstanding Settlement Receipts - JPY	0.00%	
TIGER BRANDS LIMITED	0.00%	ZAE000071080
TS TECH CO LTD	0.00%	JP3539230007
YARA INTERNATIONAL ASA	0.00%	NO0010208051
CANADIAN APARTMENT PROPERTIES REITS	0.00%	CA1349211054
TREND MICRO INCORPORATED	0.00%	JP3637300009
OHL MEXICO SAB DE CV	0.00%	MX01OH010006
PINNACLE WEST CAPITAL	0.00%	US7234841010
GREAT PORTLAND EST ORD	0.00%	GB00BF5H9P87
NEW YORK TIMES CO CLASS A COM USD0.10	0.00%	US6501111073
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	0.00%	SBFVCQMO
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	C3132WJEV9
APA GROUP	0.00%	AU000000APA1
SEMPRA ENERGY USD	0.00%	US8168511090
ATENTO SA	0.00%	LU1102842090
Outstanding Settlement Receipts - GBP	0.00%	
TBC BANK GROUP PLC	0.00%	GB00BYT18307
HOKUETSU KISHU PAPER CO LTD	0.00%	JP3841800000
WHITING PETROLEUM COM USD0.001	0.00%	US9663874090
YAMANA GOLD INC	0.00%	CA98462Y1007
PATTERN ENERGY GROUP INC	0.00%	US70338P1003
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00%	C3138M0C21
TSUBAKIMOTO CHAIN CO	0.00%	JP3535400000
JETBLUE AIRWAYS CORP	0.00%	US4771431016
NRG YIELD INC	0.00%	US62942X4051
BEAUTY COMMUNITY PCL	0.00%	TH4100010Z12
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00%	C3140F8BQ9
COMMERZBANK AG 4% GTD LT2 23/03/2026 EUR	0.00%	SBYZJJ24
SALLY BEAUTY CO INC	0.00%	US79546E1047
SYNAPTICS INC COM USD 0.001	0.00%	US87157D1090
CRACKER BARREL OLD COUNTRY STORE INC	0.00%	US22410J1060
SYNTEL INC	0.00%	US87162H1032
VALUETRONICS HOLDINGS LTD	0.00%	BMG9316Y1084
CSAIL 2015-C3 COML 3.4465% DUE 08-15-2048	0.00%	C12635FAS3
QUALITY CARE PROPERTIES INC	0.00%	US7475451016
WELLINGTON DRIVE TECHNOLOGIES LIMITED	0.00%	NZWDTE000251
WHARF HOLDINGS LTD HKD	0.00%	HK0004000045
HITACHI Y50	0.00%	JP3788600009
FERRARI NV COM EUR 0.01	0.00%	
PRESTIGE BRANDS HOLDINGS INC	0.00%	US74112D1019
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
IG GROUP HOLDINGS PLC	0.00%	GB00B06QFB75
SEVEN BANK LTD	0.00%	JP3105220002
POLSKI KONCERN NAFTOWY	0.00%	PLPKN0000018
GENERAL MTRS FINL CO INC 3.95% 04-13-2024	0.00%	SBDVK8Z0
CLOSE BROTHERS GROUP PLC	0.00%	GB0007668071
PVTPPL FBM FIN INC SR SECD NT 144A 8.25% DUE 08-15-2021/08-09-2016 BEO	0.00%	SBYYGTV5
ELECTRONIC ARTS INC	0.00%	US2855121099
HOKKAIDO GAS CO LTD	0.00%	JP3847000001
SEVERN TRENT PLC	0.00%	GB00B1FH8J72
HUSKY ENERGY INC	0.00%	CA4480551031
COGECO INC	0.00%	CA19238T1003

CNA FINANCIAL CORP	0.00%	US1261171003
APPLE HOSPITALITY REIT INC	0.00%	US03784Y2000
INDUSTRIAL AND INFREAREIT	0.00%	JP3046500009
SPARTANNASH CO	0.00%	US8472151005
MURPHY OIL CORP	0.00%	US6267171022
SHINMAYWA INDS	0.00%	JP3384600007
J2 GLOBAL INC	0.00%	US48123V1026
HACHIJUNI BANK LTD / THE	0.00%	JP3769000005
GAMESTOP CORPORATION - CLASS A	0.00%	US36467W1099
UNIVERSAL HEALTH SERVICES - CLASS B	0.00%	US9139031002
CHORUS LIMITED ORDINARY FULLY PAID	0.00%	NZCNU00001S2
DOREL INDUSTRIES INC - CLASS B	0.00%	CA25822C2058
DSW INC - CLASS A	0.00%	US23334L1026
CENTRAL ASIA METAL PLC	0.00%	GB00B67KBV28
DTE ENERGY CO USD	0.00%	US2333311072
WESTN GAS PARTNERS 4.5% 03-01-2028	0.00%	SBFXHLH6
ANADARKO PETROLEUM CORP	0.00%	US0325111070
PVTPL CMO SFAVE COML SER 2015-5AVE CL A-1 3.872% 01-05-2043	0.00%	SBYXVTG6
VILMORIN AND CIE SA	0.00%	FR0000052516
GNMA II JUMBOS 4.5% 30 YEARS SETTLES APRIL	0.00%	C21H042646
DELPHI TECHNOLOGIES PLC	0.00%	JE00BD85SC56
GNMA II JUMBOS 4.5% 30 YEARS SETTLES MAY	0.00%	C21H042653
ADVA OPTICAL NETWORKING SE	0.00%	DE0005103006
MAZDA MOTOR CORP Y50	0.00%	JP3868400007
BARRICK GOLD CORP	0.00%	CA0679011084
JB HI-FI LIMITED	0.00%	AU000000JBH7
KEPPEL CORP LTD	0.00%	SG1U68934629
CRITERIA CAIXACORP SA	0.00%	ES0140609019
BRAMBLES LIMITED	0.00%	AU000000BXB1
MINITUBISHI GAS CHEMICAL CO	0.00%	JP3896800004
ROWAN COS PLC COM USD0.125	0.00%	GB00B6SLMV12
DORIC NIMROD AIR TWO LTD	0.00%	GG00B3Z62522
RAMI LEVI	0.00%	IL0011042491
WELLS FARGO COML 3.664% DUE 09-15-2048	0.00%	C94989NBE6
QINETIQ PLC	0.00%	GB00B0WMMWD03
TANGER FACTORY OUTLET CENTER	0.00%	US8754651060
AT&T INC 4.5% DUE 03-09-2048	0.00%	SBD3HCY6
GOLDCORP INC - CANADIAN LISTED	0.00%	CA3809564097
THANACHART CAPITAL THB10 ALIEN	0.00%	TH0083A10Z11
SPIRIT REALTY CAPI USD0.01	0.00%	US84860W1027
METALL ZUG AG	0.00%	CH0039821084
STRAUSS GROUP LTD	0.00%	IL0007460160
DIAMOND OFFSHORE DRILLING	0.00%	US25271C1027
YAMAZEN CORP	0.00%	JP3936800006
TRUWORTHS INTERNATIONAL LIMITED	0.00%	ZAE000028296
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.00%	MX010M000018
UNITED TRACTORS TBK	0.00%	ID1000058407
SPIRAX SARCO ENG ORD	0.00%	GB00BWFQGN14
SCHNEIDER ELECTRIC 2.95% BDS 27/09/22 USD'REGS	0.00%	SB8CMZM6
IAMGOLD CORP	0.00%	CA4509131088
HORNBACK BAUMARKT AG	0.00%	DE0006084403
VERBUND AG	0.00%	AT0000746409
NORBORD INC	0.00%	CA65548P4033
TECH DATA CORPORATION	0.00%	US8782371061
Australian Dollar Custodial Account – Absolute Return Bond Fund	0.00%	
SCANA CORP	0.00%	US80589M1027
BAYERISCHE MOTOREN WERKE AG	0.00%	DE0005190003
ENSCO PLC COM USD0.10 A	0.00%	GB00B4VLR192
FIRST INDUSTRIAL REALTY TRUST	0.00%	US32054K1034
S CAROLINA ELEC & 4.1% DUE 06-15-2046	0.00%	SBZB1G20
RENAULT SA	0.00%	FR0000131906
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	0.00%	US0256762065
BANK OF KYOTO LTD	0.00%	JP3251200006
VERIZON 4.272% DUE 01-15-2036	0.00%	SBYRLRK2
MIXI INC NPV	0.00%	JP3882750007
TAHOE RESOURCES INC	0.00%	CA8738681037
SPECTRIS PLC	0.00%	GB0003308607
DKK BNP PARIBAS A/C	0.00%	
ZHEJIANG EXPRESSWAY CO LTD	0.00%	CNE1000004S4
LENDLEASE CORPORATION LIMITED	0.00%	AU000000LLC3
COMMONWEALTH BANK OF AUSTRALIA	0.00%	AU000000CBA7
ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	0.00%	CA0194561027
CBL & ASSOCIATES PROPERIES INC	0.00%	US1248301004
RECKITT BENCKISER GROUP PLC	0.00%	GB00B24CGK77

NOEVIR HOLDINGS CO LTD	0.00%	JP3760450001
CMO JPMORGAN CHASE & CO SER 2012-LC9 CL A5 2.84% DUE 12-15-2047 REG	0.00%	SB8GJFN4
CARATECH HOLDINGS PLC	0.00%	GB00B0KWHQ09
CMO WELLS FARGO MTG BACKED SECS 2005-AR1CL IA1 VAR RT DUE 02-25-2035 REG	0.00%	SB1JD192
MEIDENSHA CORPORATION	0.00%	JP3919800007
TOAGOSEI CO LTD	0.00%	JP3556400004
NOMURA REAL EST MA REIT	0.00%	JP3048110005
NEW MEDIA INVESTMENT GROUP INC	0.00%	US64704V1061
TRAVELSKY TECHNOLOGY LIMITED	0.00%	CNE1000004J3
CANARY WHARF FIN 2 5.952% M/BKD 22/10/2037 GBP	0.00%	S3053904
COMMERZBANK AG NPV	0.00%	DE000CBK1001
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	C3140FHLJ4
IYO BANK LTD	0.00%	JP3149600003
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	C31418CG40
ULTRA ELECTRONICS HLDGS PLC	0.00%	GB0009123323
DISCOVERY INC COM USD 0.01 SER C	0.00%	US25470F3029
DEAN FOODS CO COM USD0.01 POST R S	0.00%	US2423702032
FHLMC GOLD Q44452 3 11-01-2046	0.00%	C3132WH5N1
SUMISHO COMPUTER SYSTEMS CORPORATION	0.00%	JP3400400002
EQT MIDSTREAM PARTNERS LP	0.00%	US26885B1008
INNOGY SE	0.00%	DE000A2AADD2
TERNA SPA	0.00%	IT0003242622
KENEDIX RETAIL REIT CORP	0.00%	JP3047900000
UNIVERSAL INSURANCE HOLDINGS INC	0.00%	US91359V1070
ASTM SPA	0.00%	IT0000084027
Outstanding Settlement Receipts - SGD	0.00%	
NIPPON KAYAKU CO LTD	0.00%	JP3694400007
NACCO INDUSTRIES-A	0.00%	US6295791031
CMO COMM MTG TR 2015-PC1 CL A-5 3.902% DUE 07-10-2050	0.00%	SBYTHN44
TOYO SECURITIES CO LTD	0.00%	JP3611800008
NEOPOST SA	0.00%	FR0000120560
Swedish krona	0.00%	
JULIUS BAER GROUP LTD	0.00%	CH0102484968
CHUBU STEEL PLATE CO LTD	0.00%	JP3524600008
TGS NOPEC GEOPHYSICAL COMPANY	0.00%	NO0003078800
TIME WARNER CABLE 5.875% DUE 11-15-2040	0.00%	SB66BW80
LINAMAR CORP	0.00%	CA53278L1076
SECURE INCOME REIT PLC	0.00%	GB00BLMQ9L68
MORGAN STANLEY CAP 3.52999997139% DUE 06-15-2050	0.00%	C61691JAV6
CIA ENERGETICA DE SAO PAULO - PREF B	0.00%	BRCEPACNPB4
KASIKORNBANK PCL	0.00%	US4857851095
PETROLEO BRASILEIRO SA ADS	0.00%	US71654V4086
FORFARMERS NV	0.00%	NL0011832811
INDUSTRIVARDEN AB SER C NPV	0.00%	SE0000107203
FUJISHOJI CO LTD	0.00%	JP3814600007
DRIL-QUIP INC	0.00%	US2620371045
SINGAPORE AIRLINES LTD	0.00%	SG1V61937297
MOROZOFF LIMITED NPV	0.00%	JP3927600001
THOR INDUSTRIES INCORPORATED	0.00%	US8851601018
DXC TECHNOLOGY COMPANY	0.00%	US23355L1061
EBARA FOODS INDUSTRY INC	0.00%	JP3165930003
HEIWA REAL ESTATE NPV	0.00%	JP3834800009
AEON HOKKAIDO CORP	0.00%	JP3860270002
WIHLBORGS FASTIGHETER AB	0.00%	SE0001413600
THE BUCKLE INC	0.00%	US1184401065
EXTENDED STAY AMERICA INC	0.00%	US30224P2002
CVS HEALTH CORP 4.1% DUE 03-25-2025	0.00%	SBF4JKP2
QOL CO LTD	0.00%	JP3266160005
ANTERO RESOURCES CORP	0.00%	US03674X1063
TOCALO CO LTD	0.00%	JP3552290003
GLOW ENERGY PLC	0.00%	TH0834010R10
TOYOTA MOTOR CORP Y50	0.00%	JP3633400001
DEUTSCHE EUROSHOP AG	0.00%	DE0007480204
HONDA MOTOR CO LTD	0.00%	JP3854600008
SWISS PRIME SITE AG	0.00%	CH0008038389
CIBANCO SA INSTITUCION DE BANCA MULTIPLE	0.00%	MXFEFC0C0003
BARCLAYS AFRICA GR ZAR2	0.00%	ZAE000174124
MAPLETREE INDUSTRIAL TRUST	0.00%	SG2C32962814
E L FINANCIAL CORPORATION LIMITED	0.00%	CA2685751075
ENAGAS	0.00%	ES0130960018
MIRACA HOLDINGS INC	0.00%	
XCEL ENERGY INC	0.00%	US98389B1008
MAPFRE SA	0.00%	ES0124244E34
IDEMITSU KOSAN CO LTD	0.00%	JP3142500002

DDR CORP COM	0.00%	US23317H1023
MARRIOTT INTL INCUSD	0.00%	US5719032022
RADIANT OPTO-ELECTRONICS COR	0.00%	TW0006176001
ASCENDAS REAL ESTATE INVESTMENT TRUST	0.00%	SG1M77906915
FORWARD AIR CORPORATION	0.00%	US3498531017
BIG YELLOW GROUP PLC	0.00%	GB0002869419
AWA BANK LTD	0.00%	JP3126800006
GUANGDONG INVESTMENT LIMITED	0.00%	HK0270001396
FERROVIAL SA	0.00%	ES0118900010
NHK SPRING CO LTD	0.00%	JP3742600004
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00%	C31418AD54
FHLMC GOLD C90931 5 11-01-2025	0.00%	C3128P7A86
CHARTER FINANCIAL CORP	0.00%	US16122W1080
AGRANA BETEILIGUNGS AG	0.00%	AT0000603709
CMO COMM 2012-CCRE5 MTG TR MTG PASSTHRU CTF CL A-3 2.54% DUE 12-10-2045 REG	0.00%	SB945SQ5
CECONOMY AG ORD NPV	0.00%	DE0007257503
SIPEF NV	0.00%	BE0003898187
MANILA ELECTRIC CO	0.00%	PHY5764J1483
WADDELL REED FINANCIAL-A	0.00%	US9300591008
NIPPON LIGHT METAL HOLDINGS CO LTD	0.00%	JP3700200003
ABBOTT LABS 4.9% DUE 11-30-2046	0.00%	SBYQHX58
BANK OF CHINA LTD HK	0.00%	CNE100000125
DIALOG SEMICONDUCTOR PLC	0.00%	GB0059822006
AFLAC INC 3.625% DUE 11-15-2024	0.00%	SBZ027Q5
ZAR BNP PARIBAS A/C	0.00%	
DCP MIDSTREAM PARTNERS LP	0.00%	US23311P1003
WEST FRASER TIMBER CO	0.00%	CA9528451052
MDU RESOURCES GROUP INC	0.00%	US5526901096
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM CREDIT SUISSE EUROPE	0.00%	S9A32GQU
COCOS JAPAN CO LTD	0.00%	JP3297350005
CRESCENT POINT ENERGY CORP	0.00%	CA22576C1014
JOYFULL CO LTD	0.00%	JP3392900001
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	C31417CRL1
STANDARD LIFE INVESTMENT PROPERTY INCOME TRUST PLC	0.00%	GB0033875286
ARRIS INTL LTD ORD GBP0.01	0.00%	GB00BZ04Y379
KOC HOLDING AS	0.00%	US49989A1097
DP WORLD LTD	0.00%	AEDFXA0M6V00
CENTERRA GOLD INC	0.00%	CA1520061021
STEP CO LTD	0.00%	JP3399700008
WILMAR INTERNATIONAL LTD	0.00%	SG1T56930848
FHLMC GOLD Q45094 3 12-01-2046	0.00%	C3132WJUJ3
ONO PHARMACEUTICAL CO LTD	0.00%	JP3197600004
LANNETT COMPANY INC	0.00%	US5160121019
NAFCO CO LTD	0.00%	JP3651160008
SLIGRO FOOD GROUP NV	0.00%	NL0000817179
SIAM COMMERCIAL BANK PCL	0.00%	TH0015010R16
HESS CORP	0.00%	US42809H1077
NOBLE ENERGY INC	0.00%	US6550441058
VONOVIA SE NPV	0.00%	DE000A1ML7J1
NATL WSTN LIFE INS COM USD 0 01 CL A	0.00%	US6385171029
NEW GOLD INC	0.00%	CA6445351068
LABORATORY CORPORATION OF AMERICA HOLDINGS	0.00%	US50540R4092
WHEELOK PROPERTIES SINGAPORE LTD	0.00%	SG1N72002107
ASSURED GUARANTY LTD	0.00%	BMG0585R1060
MORGUARD REAL ESTATE INVESTMENT TRUST	0.00%	CA6179141065
AKELIUS RESIDENTIAL PROPERTY PUBL AB	0.00%	SE0005936713
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
USS CO LTD	0.00%	JP3944130008
SGS SOCIETE GENERALE DE SURVEILLANCE HOLDING SA	0.00%	CH0002497458
SABINE PASS 5.625% DUE 03-01-2025	0.00%	C785592AM8
BBT CORPORATION	0.00%	US0549371070
NIPPON KINZOKU CO LTD	0.00%	JP3698000001
ST SHINE OPTICAL	0.00%	TW0001565000
KINROSS GOLD CORP	0.00%	CA4969024047
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
MELEXIS NPV	0.00%	BE0165385973
OKINAWA ELECTRIC POWER CO	0.00%	JP3194700005
BAYTEX ENERGY CORP	0.00%	CA07317Q1054
TAKIHYO CO LTD	0.00%	JP3462100003
EUR BNP PARIBAS A/C	0.00%	
SK TELECOM CO LTD - ADR	0.00%	US78440P1084
PETRONAS CHEMICALS GROUP BHD	0.00%	MYL51830O008
PTT PUBLIC-FOREIGN	0.00%	TH0646010015

ASX LIMITED	0.00%	AU000000ASX7
MALLINCKRODT PLC	0.00%	IE00BBGT3753
LASSONDE INDUSTRIES INC	0.00%	CA5179071017
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
REIT 1 LTD	0.00%	IL0010989205
VALEANT PHARM INTL COM	0.00%	CA91911K1021
EMIS GROUP PLC	0.00%	GB00B61D1Y04
NIPPON SANSO CORORATION	0.00%	JP3711600001
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
DOCTOR REDDY'S LAB - ADR	0.00%	US2561352038
CHINA MOBILE LTD	0.00%	HK0941009539
CIA SANEAMENTO BASICO DE - ADR	0.00%	US20441A1025
DEVON ENERGY CORPORATION	0.00%	US25179M1036
DONGFENG MOTOR CORPORATION	0.00%	CNE100000312
SINCLAIR BROADCAST GROUP-A	0.00%	US8292261091
MAXVALU NISHINIHON CO LTD	0.00%	JP3864900000
KH NEOCHEM CO LTD	0.00%	JP3277040006
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	SB8H5G72
SURGE ENERGY INC	0.00%	CA86880Y1097
SUMITOMO SEIKA CHEMICALS CO LTD	0.00%	JP3405600002
GALP ENERGIA SGPS SA-B SHRS	0.00%	PTGAL0AM0009
ZEON CORP	0.00%	JP3725400000
GANNETT SPINCO INC COM USD1	0.00%	US36473H1041
J & J SNACK FOODS CORP	0.00%	US4660321096
FIRST NORTHWEST BANCORP	0.00%	US3358341077
GAS NATURAL SDG SA ESP	0.00%	ES0116870314
ISHARES MSCI CHILE CAPPED ETF	0.00%	US4642866408
YOUGOV PLC	0.00%	GB00B1VQ6H25
COCA COLA HBC AG ORD	0.00%	CH0198251305
NIPPON ELECTRIC GLASS CO LTD	0.00%	
CENTAMIN PLC	0.00%	JE00B5TT1872
DNA OYJ	0.00%	FI4000062385
SEK BNP PARIBAS A/C	0.00%	
MEITO SANGYO CO LTD	0.00%	JP3920200007
DNB ASA	0.00%	NO0010031479
FUTURES MARGIN-JPY	0.00%	
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00%	C31374CL53
COSMOS PHARMACEUTICAL CORP	0.00%	JP3298400007
YAIZU SUISANKAGAKU INDUSTRY CO LTD	0.00%	JP3930100007
CHF BNP PARIBAS A/C	0.00%	
GRAY TELEVISION INC	0.00%	US3893751061
CANARY WHARF FIN 6.455% A/BK 22/10/2033 GBP'A1	0.00%	S0724805
NOBLE CORP PLC COM USD0.01	0.00%	GB00BFG3KF26
GL EVENTS SA	0.00%	FR0000066672
OZ MINERALS LIMITED	0.00%	AU000000OZL8
INTERNATIONAL SEAW COM NPV	0.00%	MHY410531021
TOKYO TATEMONO CO LTD	0.00%	JP3582600007
CMO COMM 2015-PC1 MTG TR MTG PASS THRU CTF CL A-4 3.62% DUE 07-10-2050 REG	0.00%	SBYNFRG4
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00%	SG2C76966531
CORPORACION FINANCIERA ALBA	0.00%	ES0117160111
AAK AB	0.00%	SB0LCB01
UNITED INTERNATIONAL ENTERPRISES LTD	0.00%	BSP951331318
LANDSTAR SYSTEM INC	0.00%	US5150981018
HOUSE FOODS GROUP INC	0.00%	JP3765400001
AEW UK REIT PLC	0.00%	GB00BWD24154
ABCAM ORD	0.00%	
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	C3132WJEU1
HAGOROMO FOODS CORP	0.00%	JP3767600004
I/O WFRBS COML MTG TR FLTG RT 1.253534 DUE 05-15-2047	0.00%	C92890FAW6
COCA COLA AMATIL LIMITED	0.00%	AU000000CCL2
PRECISION DRILLING COM NPV	0.00%	CA74022D3085
ALAMOS GOLD INC	0.00%	CA0115321089
POLAND(REP OF) 1.5% SNR 25/04/2020 PLN1000	0.00%	SBVRZHW5
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
ITOCHU-SHOKUHUH CO LTD	0.00%	JP3143700007
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	C36230NZR9
HK ELECTRIC INVESTMENTS LTD	0.00%	HK0000179108
I/O CMO CSAIL 2016-C5 COML MTG TR COML MTG PASSTHRU CTF CL X-A 11-15-2048 REG	0.00%	SBD6CLB8
AAC TECHNOLOGIES H USD 0.01 B L 500	0.00%	KYG2953R1149
ATHABASCA OIL CORP	0.00%	CA04682R1073
IMIMOBILE PLC	0.00%	GB00BLBP4Y22
HAMBURGER HAFEN UND LOGISTIK	0.00%	DE000A0S8488
STARTS PROCEED INVESTMENT CORP	0.00%	JP3046340000

TPG TELECOM LTD	0.00%	AU000000TPM6
Brazilian real	0.00%	
NOBLE ENERGY INC 6% DUE 03-01-2041	0.00%	SB3WSZZ2
S CAROLINA ELEC & 4.6% DUE 06-15-2043	0.00%	SBBHV6D7
KWS SAAT AG	0.00%	DE0007074007
HOSHINO RESORTS REIT	0.00%	JP3047610005
AMERICAN NATIONAL INSURANCE	0.00%	US0285911055
BELLUNA CO LTD	0.00%	JP3835650007
LIU CHONG HING INVESTMENT	0.00%	HK0194000995
T&D HOLDINGS INC NPV	0.00%	JP3539220008
TURQUOISE HILL RES	0.00%	CA9004351081
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
SHIDAX CORP	0.00%	JP3351650001
IREIT GLOBAL	0.00%	SG1AB8000006
AMINO TECHNOLOGIES PLC	0.00%	GB00B013SN63
FERGUSON PLC ORD GBP	0.00%	JE00BFNVV485
NIPPON REIT INVESTMENT CORP	0.00%	JP3047750009
I/O CMO CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C2 CL XA FRN 06-15-2057	0.00%	SBZ03J95
AMPHENOL CORP-CL A	0.00%	US0320951017
TOURMALINE OIL CP COM	0.00%	CA89156V1067
FUT JUN 18 10 YR T-NOTES	0.00%	C999599GH0
NEC NETWORKS & SYSTEM INTEGRATION CORPORATION	0.00%	JP3733800001
PLAYTECH ORD NPV	0.00%	IM00B7S9G985
STARHUB LTD	0.00%	SG1V12936232
NOK BNP PARIBAS A/C	0.00%	
MACQUARIE MEX REAL ESTATE	0.00%	MXCFFIU00002
MICROGEN PLC	0.00%	GB00BVVHWHX30
KOMERI CO LTD	0.00%	JP3305600003
CREALOGIX HOLDING AG	0.00%	CH0011115703
SONY CORP Y50	0.00%	JP3435000009
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	C3138XW4S4
LDC EURO.80	0.00%	FR0013204336
CURTISS-WRIGHT CORP	0.00%	US2315611010
QUIMICA Y MINERA CHIL-SP ADR	0.00%	US8336351056
WHEELLOCK & CO LTD	0.00%	HK0020000177
ULVAC INC	0.00%	JP3126190002
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00%	C36297ETS4
KANEMATSU ELECTRONICS LTD	0.00%	JP3217200009
I/O CMO MORGAN STANLEY CAP I TR 2011-C3 CL X-A 144A 07-15-2049 BEO	0.00%	C61760RAA0
HURXLEY CORP	0.00%	JP3765100007
EURO CCPC GS RECEIVABLE FROM GOLDMAN SACHS AND CO	0.00%	S9G3LLHU
INCHCAPE PLC NEW	0.00%	GB00B61TVQ02
ALACER GOLD CORP COM NV	0.00%	CA0106791084
Norwegian krone	0.00%	
FUT JUN 18 ME 10Y CDN BND	0.00%	C999599GH0
Income Due - CAD	0.00%	
BRL BNP PARIBAS A/C	0.00%	
JAPAN AIRLINES CO LTD	0.00%	JP3705200008
SBERBANK OF RUSSIA	0.00%	US80585Y3080
BIRCHCLIFF ENERGY LTD	0.00%	CA0906971035
WPP FIN 2010 3.75% DUE 09-19-2024	0.00%	C92936MAF4
ASCOTT RESIDENCE TRUST	0.00%	SG1T08929278
SC ELEC & GAS CO SC ELEC & GAS CO 99.807KDJ2 X7-9446 5.3 05-15-2033 BEO	0.00%	SB01RNJ9
FUT JUN 18 SFE 10Y T-BOND	0.00%	C999599GH0
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00%	C36180HSP4
PRADA SPA	0.00%	IT0003874101
GRAN TIERRA ENGERY ORD	0.00%	US38500T1016
HARRIS CORP DEL	0.00%	US4138751056
KAKAKU.COM INC	0.00%	JP3206000006
WESTSHORE TERM INV COM NPV	0.00%	CA96145A2002
CASINO GUICHARD-PERRACHON FRF 10	0.00%	FR0000125585
JARDINE CYCLE & CARR	0.00%	SG1B51001017
AT&T INC 5.65% DUE 02-15-2047	0.00%	SBYMLXLO
LNA SANTE SA EUR2	0.00%	FR0004170017
SUMITOMO DAINIPPON PHARMA CO LTD	0.00%	JP3495000006
OBSIDIAN ENERGY LT COM NPV	0.00%	CA6744821043
SWISSQUOTE GROUP HOLDING SA	0.00%	CH0010675863
MEIJI HOLDINGS CO	0.00%	JP3918000005
CK HUTCHISON HOLDINGS LTD	0.00%	KYG217651051
SHANGHAI INDUSTRIAL HOLDING LTD	0.00%	HK0363006039
KIMURA UNITY CO LTD	0.00%	JP3242500001
OLVI OYJ	0.00%	FI0009900401
FUT JUL 18 CBT BEAN MEAL	0.00%	C999599GH0
BONGRAIN	0.00%	FR0000120107

I/O CMO COMM 2013-CCRE7 MTG TR MTG PASS THRU CTF CL X-A 03-10-2046 REG	0.00%	SBD6CWR1
GPT GROUP	0.00%	AU000000GPT8
CRANSWICK PLC	0.00%	GB0002318888
ARGONAUT GOLD INC	0.00%	CA04016A1012
HKD BNP PARIBAS A/C	0.00%	
OIL STATES INTERNATIONAL INC	0.00%	US6780261052
SHINKO PLANTECH CO LTD	0.00%	JP3331600001
MORY INDUSTRIES INC	0.00%	JP3924000007
AJINOMOTO CO INC JPY	0.00%	JP3119600009
FRASERS LOGISTICS NPV UNITS REIT	0.00%	SG1C19000006
ISHARES MSCI MEXICO INVESTABLE MARKET INDEX FUND	0.00%	US4642868222
ACACIA MINING PLC	0.00%	GB00B61D2N63
TOYO INK MFG CO LTD	0.00%	JP3606600009
KEY COFFEE INC	0.00%	JP3236300004
YANLORD LAND GROUP	0.00%	SG1T57930854
MAPLE LEAF FOODS INC	0.00%	CA5649051078
YAMAZAWA CO LTD	0.00%	JP3935800007
CMO CREDIT SUISSE FIRST SER 2005-C2 CL A-MFX 4.877% 04-25-2037	0.00%	SBZ181J3
TOEI CO LTD	0.00%	JP3560000006
Singapore dollar	0.00%	
TRIBUNE MEDIA CO TERM LOAN DUE 12-27-2020 BEO	0.00%	C89604BAT5
S B FOODS INC	0.00%	JP3163600004
TRIPLE S MANAGEMENT CORPORATION	0.00%	PR8967491088
SAUL CENTERS INC	0.00%	US8043951016
TRANSAT AT INC	0.00%	CA89351T4019
BRIGHTHOUSE FINANCIAL INC	0.00%	US10922N1037
KEIYO CO LTD	0.00%	JP3277400002
OCEAN WILSONS HOLDINGS LTD	0.00%	BMG6699D1074
BIG LOTS INC	0.00%	US0893021032
CONYGAR INVESTMENT CO PLC	0.00%	GB0033698720
LCI INDUSTRIES	0.00%	US50189K1034
CSG SYSTEMS INTERNATIONAL INC	0.00%	US1263491094
CAIRN ENERGY PLC ORD	0.00%	GB00B74CDH82
CHOUSHIMARU CO LTD	0.00%	JP3527550002
RHOEN-KLINIKUM AG	0.00%	DE0007042301
UNITED OVERSEAS BANK	0.00%	
CANADIAN UTILITIES LTD A	0.00%	CA1367178326
FUJIYA CO LTD NPV	0.00%	JP3821200007
I/O CMO COMM 2014-CCRE14 MTG TR MTG PASSTHRU CTF CL X-A DUE 02-10-2047 REG	0.00%	SBZ03J84
AGFA GEVAERT NV	0.00%	BE0003755692
DAIOHS CORP	0.00%	JP3480520000
WTB FINANCIAL CORP	0.00%	US9293342096
BRIXMOR PROPERTY GROUP INC	0.00%	US11120U1051
FUTURES MARGIN-GBP	0.00%	
TF ADMINISTRADORA INDUSTRIAL S	0.00%	MXCFTE0B0005
SOUTH CAROLINA ELEC & GAS CO 4.35 DUE 02-01-2042	0.00%	SB65XB65
WAKITA CO LTD	0.00%	JP3992000004
ENERGY DEVELOPMENT CORP	0.00%	PHY2292T1026
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345
PROLOGIS PROPERTY MEXICO SA DE CV	0.00%	MXCFFI170008
GROUND RENTS INCOME FUND PLC	0.00%	GB00B715WG26
GENER8 MARITIME INC	0.00%	MHY268891089
RAIFFEISEN INTL BANK HOLDING	0.00%	AT0000606306
HERA SPA	0.00%	IT0001250932
UNIPRES CORPORATION	0.00%	JP3952550006
TOWNSQUARE MEDIA INC	0.00%	
GUOCO GROUP LTD	0.00%	BMG420981224
ORSERO SPA	0.00%	IT0005138703
INABA DENKI SANGYO CO LTD	0.00%	JP3146200005
BEKAERT NV	0.00%	BE0974258874
Turkish lira	0.00%	
FUKUDA DENSHI CO LTD	0.00%	JP3806000000
VIACOM INC NEW 5.25% DUE 04-01-2044	0.00%	C92553PAW2
GOLDEN AGRI-RESOURCE LTD	0.00%	MU0117U00026
AMERICA MOVIL SAB DE CV-ADR SERIES L	0.00%	US02364W1053
BONAVISTA ENERGY	0.00%	CA09784Y1088
HYAKUGO BANK LTD THE	0.00%	JP3793800008
AOKI SUPER CO LTD	0.00%	JP3105700003
OBERBANK AG	0.00%	AT0000625108
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL TOULOUSE 31 SC	0.00%	FR0000045544
PLATINUM ASSET MANAGEMENT LTD	0.00%	AU000000PTM6
MAXVALU KYUSHU CO LTD	0.00%	JP3864830009
UOL GROUP LIMITED	0.00%	SG1S83002349
TOSHIBA TEC CORP	0.00%	JP3594000006

FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00%	C31417YW60
WYNNSTAY GROUP PLC	0.00%	GB0034212331
FUT DEC 18 NYM LT CRUDE	0.00%	C999599GH0
CLARION CO LTD	0.00%	JP3269200006
FUT JUN 18 EURX EUR-BOBL	0.00%	C999599GH0
NORTHSTAR REALTY EUROPE CORP	0.00%	US66706L1017
KANAMOTO CO LTD	0.00%	JP3215200001
SWIRE PROPERTIES L HKD1	0.00%	HK0000063609
COPART INC	0.00%	US2172041061
TDC AS	0.00%	DK0060228559
BIJOU BRIGITTE MODISCHE ACCESSOIRES AG	0.00%	DE0005229504
STOCKLAND	0.00%	AU000000SGP0
Canadian dollar	0.00%	
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00%	JP3515400004
FUT SEP 18 CBT CORN	0.00%	C999599GH0
WABCO HOLDINGS INC	0.00%	US92927K1025
DAIREI CO LTD	0.00%	JP3500150002
Mexican peso	0.00%	
I/O CMO JPMBB COML MTG SECS TR '2014-C23 XA'FRN 09-15-2047	0.00%	SBZ03JJ5
SPAREBANKEN MORE	0.00%	NO0006390004
UNIT CORP	0.00%	US9092181091
FAST RETAILING CO LTD	0.00%	JP3802300008
mitsubishi heavy industries ltd	0.00%	JP3900000005
FUT JUN 18 OSE 10Y JGB	0.00%	C999599GH0
COLRUYT NV	0.00%	BE0974256852
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
FUT NOV 18 CBT SOYBEANS	0.00%	C999599GH0
Outstanding Settlement Receipts - ZAR	0.00%	
MEDIAGRIF INTERACTIVE TECHNOLOGIES INC	0.00%	CA58445U1049
KAWASUMI LABORATORIES INC	0.00%	JP3225800006
KANEMATSU CORP	0.00%	JP3217100001
AMBEV SA ADR EACH REPR ORD SPONS	0.00%	US02319V1035
MAABAROT PRODUCTS LTD	0.00%	IL0005280180
OVERSEA-CHINESE BANKING CORP	0.00%	
YOKOWO CO LTD	0.00%	JP3954200006
TOMOE ENGINEERING CO LTD	0.00%	JP3631600008
TWD BNP PARIBAS A/C	0.00%	
OILES CORPORATION	0.00%	JP3174200000
SCENTRE GROUP	0.00%	AU000000SCG8
NITTO FUJI FLOUR MILLING CO LTD	0.00%	JP3683200004
VIPER ENERGY PARTNERS LP	0.00%	US92763M1053
HIMARAYA CO LTD	0.00%	JP3793500004
CTEEP COMPANHIA DE TRANSMISSAO DE ENERGIA ELETRICA PAULISTA	0.00%	BRTRPLACNPR1
SEIBU HOLDINGS INC	0.00%	JP3417200007
CAISSE REGIONALE DE CREDIT AGRICOL MUTUEL DE NORD DE FRANCE	0.00%	FR0000185514
ARAYA INDUSTRIAL CO LTD	0.00%	JP3125600001
KYOKUTO KAIHATSU KOYGO CO LTD	0.00%	JP3256900006
Swiss franc	0.00%	
LAWSON INC	0.00%	JP3982100004
NAGASE BROTHERS INC	0.00%	JP3647600000
KBC GROUP NV	0.00%	BE0003565737
ENEL CHILE SA	0.00%	US29278D1054
South African rand	0.00%	
FNMA POOL #968064 5% 02-01-2022 BEO	0.00%	C31414J522
JMS CO LTD	0.00%	JP3386050003
FS BANCORP INC	0.00%	US30263Y1047
FIBI HOLDINGS LTD	0.00%	IL0007630119
MAIL.RU GROUP GDR	0.00%	US5603172082
CHUGOKU ELECTRIC POWER CO	0.00%	JP3522200009
FALCO HOLDINGS CO LTD	0.00%	JP3802650006
SCORPIO TANKERS INC	0.00%	MHY7542C1066
S CAROLINA ELEC & 5.45% DUE 02-01-2041	0.00%	SB4359G8
JOBAN KOSAN CO LTD	0.00%	JP3393400001
NIPPON BEET SUGAR NPV	0.00%	JP3732600006
AICHI BANK LTD	0.00%	JP3103000000
ACEA SPA	0.00%	IT0001207098
HONG LEONG FINANCE LTD	0.00%	SG1M04001939
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
HIGHLIGHT COMMUNICATIONS AG	0.00%	CH0006539198
SANKYO SEIKO CO LTD	0.00%	JP3328000009
BIOFERMIN PHARMACEUTICAL CO LTD	0.00%	JP3799800002
ALBIS CO LTD	0.00%	JP3126300007
DOR ALON ENERGY IN ISRAEL 1988 LTD	0.00%	IL0010932023

OZU CORP	0.00%	JP3196650000
SUNDRUG CO LTD	0.00%	JP3336600006
DYDO GROUP HOLDINGS INC	0.00%	JP3488400007
CIA BRASIL DIST PAO DE ACUCAR - ADR	0.00%	US20440T2015
SOCIETE FONCIERE LYONNAISE SA	0.00%	FR0000033409
DBS GROUP HOLDINGS LTD	0.00%	
WING TAI PROPERTIES LTD	0.00%	BMG9716V1000
VOLKSWAGEN INTL FIN NV 2.5% 31/12/2049	0.00%	SBWDPNY0
OKINAWA CELLULAR TELEPHONE CO	0.00%	JP3194650002
CUMBERLAND PHARMACEUTICALS INC	0.00%	US2307701092
MAZDA MOTOR CORP	0.00%	US5787871038
ELDORADO GOLD CORPORATION	0.00%	CA2849021035
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00%	JP3847800004
GAME CARD JOYCO HOLDINGS INC	0.00%	JP3282270002
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00%	C36180CRC5
ATSUGI CO LTD	0.00%	JP3120200005
SHIKOKU ELECTRIC POWER COMPANY INCORPORATED	0.00%	JP3350800003
HONG KONG AIRCRAFT ENGINEERING	0.00%	HK0044000302
ATRIA OYJ	0.00%	FI0009006548
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00%	HK0160011786
TOHO GAS CO LTD	0.00%	JP3600200004
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
HEINEKEN HOLDING NV	0.00%	NL0000008977
HOKKAIDO ELECTRIC POWER CO	0.00%	JP3850200001
PENGROWTH ENERGY C COM NPV	0.00%	CA70706P1045
FUT JUN 18 NYM LT CRUDE	0.00%	C999599GH0
JOULES GROUP PLC	0.00%	GB00BZ059357
CHASE CORP	0.00%	US16150R1041
DAMARTEX SA	0.00%	FR0000185423
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
ENTEGRA FINANCIAL CORP	0.00%	US29363J1088
MIRVAC GROUP PROPERTY TRUST	0.00%	AU000000MGR9
FUT SEP 18 NYM LT CRUDE	0.00%	C999599GH0
MATAS AS	0.00%	DK0060497295
I/O GS MTG SECS MTG PASS THRU TR 2013-GC13 CL X-A VARRT DUE 07-10-2046 REG	0.00%	SBZ03JD9
TORIGOE CO LTD	0.00%	JP3636200002
HYPOTHEKARBANK LENZBURG AG	0.00%	CH0001341608
MELBOURNE ENTERPRISES LTD	0.00%	HK0158000825
ILS BNP PARIBAS A/C	0.00%	
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00%	C36296KPB2
SUMMIT GERMANY LTD	0.00%	GG00BJ4FZW09
WEIGHT WATCHERS INTERNATIONAL INC	0.00%	US9486261061
FUT DEC 18 IPE BRENT CRD	0.00%	C999599GH0
HOME BANCORP INC	0.00%	US43689E1073
KYORITSU PRINTING CO LTD	0.00%	JP3253700003
FUT JUN 18 ICE BRENT CRD	0.00%	C999599GH0
RAISIO OYJ	0.00%	FI0009002943
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612GL ESCROW	0.00%	SBYV34S1
Australian Dollar Custodial Account – MIF Natural Resources	0.00%	
EBIQUITY PLC	0.00%	GB0004126057
AEON CREDIT SERVICES (ASIA) COMPANY LIMITED	0.00%	HK0900002681
Income Due - PHP	0.00%	
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEDOC SC	0.00%	FR0010461053
ARGAN SA	0.00%	FR0010481960
PALIBURG HOLDINGS LTD	0.00%	BMG687662301
BELGIUM(KINGDOM) 3.75% OLO 28/09/2020 EUR	0.00%	SBBM4TQ5
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL LOIRE HAUTE LOIR	0.00%	FR0000045239
FLEURY MICHON SA	0.00%	FR0000074759
RETAIL HOLDINGS NV	0.00%	ANN741081064
SCHLOSS WACHENHEIM AG	0.00%	DE0007229007
Australian Dollar Custodial Account – MMF Australian Direct Property Fund	0.00%	
CEMIG CIA ENERGETICA DE MINAS GERAIS - SPONS ADR	0.00%	US2044096012
SHEPHERD NEAME LTD	0.00%	GB00BMQX2R72
FUT NOV 18 NYM RBOB GAS	0.00%	C999599GH0
EXXARO RESOURCES LTD	0.00%	
OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY	0.00%	S9A32HKU
MAMMY MART CORP	0.00%	JP3870200007
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00%	C36292CMK7
TELECOM ITALIA SPA	0.00%	IT0003497168
FUT MAY 18 HEATING OIL	0.00%	C999599GH0
BRADY PLC	0.00%	GB00B0188P35
FUT JUN 18 CBT ULT TNOTE	0.00%	C999599GH0
CARDINAL ENERGY GRC	0.00%	CA14150G4007
Income Due - NOK	0.00%	

Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 3	0.00%
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE 07-01-2026 BEO	0.00% C3138ALKA4
FUT NOV 18 IPE BRENT CRD	0.00% C999599GH0
GOCOMPARE.COM GROUP PLC	0.00% GB00BZ02Q916
Hong Kong dollar	0.00%
MIKO NV	0.00% BE0003731453
Outstanding Settlement Receipts - BRL	0.00%
FUT JUL 18 CBT SOYBEANS	0.00% C999599GH0
CRCAM DE NORMANDIE SEINE CCI GDR	0.00% FR0000044364
NDS CO LTD	0.00% JP3738200009
BNZ Passive FX overlay 139% (Listed Property Portfolio)	0.00%
FUT DEC 18 CBT BEAN MEAL	0.00% C999599GH0
FUT JUL 18 IPE BRENT CRD	0.00% C999599GH0
Income Due - ZAR	0.00%
FUT MAY 18 CBT BEAN MEAL	0.00% C999599GH0
Income Due - IDR	0.00%
FUT DEC 18 CBT CORN	0.00% C999599GH0
SHOE ZONE PLC	0.00% GB00BLTVCF91
FUT SEP 18 NYM HH NAT GAS	0.00% C999599GH0
MXN BNP PARIBAS A/C	0.00%
OUG HOLDINGS INC	0.00% JP3180000006
Income Due - HKD	0.00%
SELLA CAPITAL REAL ESTATE LTD	0.00% IL0011096448
FUT JUL 18 CBT CORN	0.00% C999599GH0
FUT SEP 18 CBT WHEAT	0.00% C999599GH0
FUT MAY 18 NYM LT CRUDE	0.00% C999599GH0
ECO ANIMAL HEALTH GROUP PLC	0.00% GB0032036807
CDS GSILGB2X PURC PROTECTION ON FREEPORTMCMORAN INC 12-20-2022 99D0974A8	0.00% S9G3XNBU
TOKYU RECREATION CO LTD	0.00% JP3569800000
CELLO GROUP PLC	0.00% GB00B0310763
FUT MAY 18 CBT CORN	0.00% C999599GH0
PVTPL CMO MORGAN STANLEY CAP I INC 2006-TOP21 COML MT CL D VAR RT 10-12-52	0.00% SB1Z3Z38
YAMAE HISANO CO LTD	0.00% JP3934400007
I/O CMO COMM 2012-CCRE4 MTG TR MTG PASS THRU CTF CL X-A 10-15-2045 REG	0.00% SBZ03J62
Income Due - THB	0.00%
SAMSE SA	0.00% FR0000060071
FUT 16 MAY 18 LME NICKEL US	0.00% C999599GH0
SHINKI BUS CO LTD	0.00% JP3372000004
GNMA POOL #634399 5.5% 10-15-2034 BEO	0.00% C36291PX43
Insight Global Absolute Return Bond Fund	0.00%
TARO PHARMACEUTICAL INDUSTRIES LTD	0.00% IL0010827181
HARVEY NORMAN HOLDINGS LTD	0.00%
FUT 21 MAR 18 LME NICKEL US	0.00% C999599GH0
AEON STORES HK CO HKD0.20	0.00% HK0000084183
Australian Dollar Custodial Account – MIF Direct Property	0.00%
FUT SEP 18 KCBT RED WHEAT	0.00% C999599GH0
PLN BNP PARIBAS A/C	0.00%
FUT JUL 18 NYM RBOB GAS	0.00% C999599GH0
FUT DEC 18 HEATING OIL	0.00% C999599GH0
Income Due - BRL	0.00%
Income Due - ILS	0.00%
FUT MAY 18 NYCE COTTON 2	0.00% C999599GH0
FUT JUL 18 HEATING OIL	0.00% C999599GH0
Income Due - SEK	0.00%
FUT MAY 18 CBT SOYBEANS	0.00% C999599GH0
SINKO INDUSTRIES LTD	0.00% JP3372800007
SING INVESTMENTS FINANCE LTD	0.00% SG1S02002305
ELBIT SYSTEMS LTD	0.00% IL0010811243
HI-LEX CORPORATION	0.00% JP3699600007
SERVIZI ITALIA SPA	0.00% IT0003814537
FUT JUN 18 US 2YR T-NOTE	0.00% C999599GH0
FUT OCT 18 NYM HH NAT GAS	0.00% C999599GH0
PVTPL MORGAN STANLEY CAP I INC 2006-T21 CL E VAR RT 10-12-2052	0.00% SB1Z3Z49
FUT DEC 18 ICEUS COTTON 2	0.00% C999599GH0
ITAUSA INV ITAU SA PRF RTS	0.00%
FHLMC MULTICLASS SER K067 CL A2 3.194% 07-25-2027	0.00% SBF2YWP3
Hungarian forint	0.00%
PRODUCE INVESTMENTS PLC	0.00% GB00B3ZGBY47
Income Due - KRW	0.00%
Australian Dollar Custodial Account – MIF Global Unlisted Infrastructure 2	0.00%
FUT JUL 18 ICEUS COTTON 2	0.00% C999599GH0
New Israeli shekel	0.00%
WYNYARD GROUP LTD TEMP	0.00% DU00WYNNZDZ1
FX DIG P MSLNGB2X USD/CAD 1.1 European 04-26-2018 OPTZNDH3MSLN	0.00% S9FZUATU

FUT DEC 18 CBT WHEAT	0.00%	C999599GH0
FUT JUN 18 NYM RBOB GAS	0.00%	C999599GH0
JQW PLC ORD NPV	0.00%	JE00BGCZHC53
FUT DEC 18 KCBT RED WHEAT	0.00%	C999599GH0
FUT JUN 18 EURO DOLLARS	0.00%	C999599GH0
FUT JUN 18 HEATING OIL	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
TOTAL EUR2.5 STK DIV 280318	0.00%	FR0013321452
TAKEON	0.00%	
NIK CME 225 1806 FUT	0.00%	DU00NIY18062
FUT MAY 18 KCBT RED WHEAT	0.00%	C999599GH0
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
CDS / STS MSLNGB2X PURC PROTECTION ON CMBX.NA.AAA.8 10-17-2057 99D07ZJG9	0.00%	S9FXTVHU
FUT MAY 18 NYM HH NAT GAS	0.00%	C999599GH0
FUT JUL 18 NYM HH NAT GAS	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
FUT MAY 18 CMX HG COPPER	0.00%	C999599GH0
FUT AUG 18 CME LEAN HOGS	0.00%	C999599GH0
CDS / STS MSLNGB2X 05-11-2063 99D02XGF4	0.00%	S9E8LRXL
FUT JUN 18 CME LEAN HOGS	0.00%	C999599GH0
FUT 18 APR 18 LME NICKEL US	0.00%	C999599GH0
FUT MAY 18 CBT BEAN OIL	0.00%	C999599GH0
FUT 20 JUN 18 LME NICKEL US	0.00%	C999599GH0
FUT JUL 18 ICEUS COFFEEC	0.00%	C999599GH0
FTSE 100 IDX 1806 FU	0.00%	DU00FTS18067
FUT OCT 18 CSC SUGAR 11	0.00%	C999599GH0
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 JUN 18 SFE 3Y T-BOND	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
CDS / STS MSLNGB2X 05-11-2063 99D07LMR2	0.00%	S9F4LESL
FUT 16 MAY 18 LME ALUM US	0.00%	C999599GH0
CDS GSILGB2X PURC PROTECTION ON BEST BUYINC 12-20-2022 99D08N2M0	0.00%	S9FYUDDU
FUT SEP 18 CMX HG COPPER	0.00%	C999599GH0
FUT JUN 18 IMM AUD	0.00%	C999599GH0
Outstanding Settlement Payments - DKK	0.00%	
CDS BARCGB22 PURC PROTECTION ON VIVENDI SA 20/12/2022 99D08PDH4	0.00%	S9G15VJU
CDS / STS CSFPGB2L 05-11-2063 99D06HKU7	0.00%	S9E9FKFL
FUT JUL 18 CSC SUGAR 11	0.00%	C999599GH0
FUT AUG 18 CME CATTLE	0.00%	C999599GH0
Outstanding Settlement Payments - EUR	0.00%	
FUT JUN 18 LIF LONG GILT	0.00%	C999599GH0
CDS / STS CSFPGB2L 05-11-2063 99D07EAL4	0.00%	S9F42PNL
Outstanding Settlement Payments - JPY	0.00%	
Outstanding Settlement Payments - GBP	0.00%	
DJ EUR STX50 1806 FU	0.00%	DU00EDO18063
NYL MSCI EMER 1806 F	0.00%	DU00MES18065
FUT JUN 18 EURO BUXL BND	0.00%	C999599GH0
Outstanding Settlement Payments - SGD	0.00%	
FUT JUN 18 EURX E-SCHATZ	0.00%	C999599GH0
BNZ Passive FX overlay 139% (Hedged Overseas Shares Portfolio)	0.00%	
INDEXATION ADJUSTMENT	-0.01%	S6A45EWW
FUT JUN 18 CBT 5Y T-NOTE	-0.01%	C999599GH0

FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES APRIL	-0.01%	SB01NLW6
BNZ Passive FX overlay 139% (Hedged Overseas Shares Portfolio B)	-0.01%	
FWD CNTRT TO SELL UK GILT FWD 04-23-18 1.5 99Z08F466 92.453073 MSNYUS33	-0.01%	S9G9TUTL
Outstanding Settlement Payments - NZD	-0.01%	
FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES APRIL	-0.02%	SB6Y9145
OTC DERIVATIVE CASH COLLATERAL PAYABLE FROM MORGAN STANLEY	-0.02%	S9A32LJL
FHLMC GOLD SINGLE FAMILY 4.5 30 YEARS SETTLES APR	-0.02%	SB8CLZF6
S&P 500 EMINI 1806 F	-0.02%	DU00SPM18061
Outstanding Settlement Payments - USD	-0.05%	
Japanese yen	-0.05%	
FX POSITIONS	-0.35%	
United States dollar	-0.41%	