

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

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Offer name	New Zealand Defence Force KiwiSaver Scheme	Offer number	OFR10278
Fund name	Moderate fund	Fund number	FND34
Period disclosure applies [dd/mm/yyyy]	30/09/2019		
Asset name	% of fund net assets	Security code	
AMP Capital Investors NZ Cash Fund	24.88%		
Robeco Global Credit Fund	2.51%		
NEW ZEALAND GOVERNMENT 5.5% 15/04/2023	1.87%	NZGOVDT423C0	
NEW ZEALAND GOVERNMENT 6% 15/05/2021	1.83%	NZGOVDT0521C2	
T Rowe Price Global Unconstrained Bond Fund	1.29%		
First State Investments Global Listed Infrastructure Fund	1.25%		
NEW ZEALAND GOVERNMENT INDEXED BOND 2% 20/09/2025	1.06%	NZIIBDT002C2	
Housing New Zealand Ltd Bond 3.42% 18/10/2028	1.05%	NZHNZD0628L7	
Westpac Business Interest Account	1.01%		
NEW ZEALAND GOVERNMENT 3.5% 14/04/2033	0.94%	NZGOVDT433C9	
Aviva Investors Multi-Strategy Fixed Income Fund	0.85%		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 3.5% 1	0.74%	NZLGFD009C0	
NEW ZEALAND GOVERNMENT 150531 1.50 GB	0.72%	NZGOVDT531C0	
KKR Global Infrastructure Investors II L.P. (& NT overlay)	0.71%		
DIVERSIFIED MITNZ - NZDCASH	0.69%		
NEW ZEALAND GOVERNMENT 200429 3.0 GB	0.68%	NZGOVDT429C7	
NEW ZEALAND GOVERNMENT 2.75% 15/04/2037	0.67%	NZGOVDT437C0	
BELGIUM(KINGDOM) 0% T-BILL 07/11/19 EURO.01	0.65%	SBGLJYG1	
Fisher Institutional Property Fund	0.59%		
THE A2 MILK COMPANY LIMITED	0.57%	NZATME0002S8	
BNP Paribas US Dollar Account	0.52%		
Investa Commercial Property Fund	0.51%		
SPARK NEW ZEALAND LIMITED	0.46%	NZTELE0001S4	
NEW ZEALAND GOVERNMENT 4.5% 15/04/2027	0.46%	NZGOVDT427C1	
New Forests Australia NZ Forest Investment Fund	0.45%		
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES O	0.40%	SB8S1CC6	
CONTACT ENERGY LIMITED	0.39%	NZCENE0001S6	
FRANCE(GOVT OF) 0% T-BILL 11/12/2019 EUR1	0.39%	SBJDQY38	
Fisher & Paykel Healthcare Corporation Limited	0.37%	NZFAPE0001S2	
BNP New Zealand Dollar Custodial Account Indexed Cash Portfo	0.36%		
DUTCH TREAS CERT 31/10/2019	0.36%	5SA8QFZU	
Taconic	0.35%		
IFM Australian Infrastructure Wholesale Fund	0.35%		
Dexus Wholesale Property Fund	0.33%		
Charter Hall Core Plus Industrial Fund (CPIF)	0.32%		
AQR Style Premia	0.32%		
COLONIAL FIRST STATE INFRASTRUCTURE INCOME FUND	0.31%	5SA66P5U	
Auckland International Airport Limited	0.31%	NZAIAE0002S6	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.75%	0.30%	NZLGFD008C2	
MERCER MITNZ	0.30%		
Cash / Other	0.29%		
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 2.25%	0.29%	NZLGFD011C6	
Euro	0.29%		
GMO	0.27%		
JAPAN(GOVT OF) 0% T-BILL 02/12/2019 JPY	0.27%	SBJN4KX4	
Man Group	0.26%		
Macquarie Asian Investment Fund LP (& NT overlay)	0.26%		
HOUSING NEW ZEALAND LTD 051026 2.247 GB	0.25%	NZHNZD0001L7	
Meridian Energy Limited	0.24%	NZMELE0002S7	
NEW ZEALAND GOVERNMENT 2.75% 15/04/2025	0.24%	NZGOVDT425C5	
IPM	0.23%		
New Zealand Dollar Custodial Account – MITNZ New Zealand So	0.23%		
Elementum	0.22%		
UNITED STATES TREAS BILLS 0% 11-29-2019	0.21%	SBK0Y658	
Engadine	0.21%		
MAINFREIGHT LIMITED	0.21%	NZMFTE0001S9	
Charter Hall Retail Partnership	0.20%		
UNITED KINGDOM(GOVERNMENT OF) 3.25% GILTDUE 22/01/20	0.19%	SB84Z9V0	
MICROSOFT CORP USD0.00005	0.19%	US5949181045	
ALIBABA GROUP HOLDING LTD	0.18%	US01609W1027	
MMIT Midtown Holdings, LLC ("Midtown")	0.18%		
NEW ZEALAND GOVT 200940 2.50 INDEXED BOND	0.18%	NZIIBDT005C5	
H2O Allegro	0.18%		

GERMANY(FED REP) 0% T-BILL 11/12/19	EURO.01	0.17%	SBKC9SC2
UNITED STATES TREAS 1.625% DUE 11-15-2022		0.17%	SB8P4ZL8
New Zealand Dollar Custodial Account – MITNZ Overseas Sovereign		0.17%	
CSL LIMITED		0.17%	AU000000CSL8
EBOS GROUP LIMITED		0.17%	NZEBOE0001S6
Australian Dollar Custodial Account – Absolute Return Bond Fund		0.16%	
UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031		0.16%	S2724610
MEXICO(UNITED MEXICAN STATES) 6.5% BDS 09/06/22		0.16%	SB4NDCC9
New Zealand Dollar Custodial Account – MITNZ Unlisted Proper		0.15%	
SPAIN(KINGDOM OF) 2.15% SNR 31/10/25	EUR1000	0.15%	SBYZZL04
GERMANY(FED REP) 0.25% SNR 11/10/19	EURO.01	0.15%	SBQQQLW35
Tiger Eye		0.14%	
METLIFE CARE LTD		0.14%	NZMETE0001S2
FUTURE MARGINS-USD		0.14%	
UK(GOVT OF) 0% T-BILL 21/10/19	GBP0.01	0.14%	SBDXNSL3
UK(GOVT OF) 0% T-BILL 23/12/2019	GBP	0.14%	SBHLCFJ7
BUONI POLIENNALI TBOND 144A 3.85%	01/09/2049	0.14%	SBJJ05B9
Fletcher Building Limited		0.14%	NZFBUE0001S0
New Zealand Dollar Custodial Account – MITNZ Global Credit Portfolio		0.13%	
VISA INC - A		0.13%	US92826C8394
NOVARTIS AG - CHF0.50 (REGD)		0.13%	CH0012005267
Stonepeak Infrastructure Fund II		0.13%	
MASTERCARD INC - CLASS A		0.13%	US57636Q1040
Ceské Radiokomunikace ("CRa")		0.12%	
AMERICAN TWR REIT INC		0.12%	US03027X1000
Brevan Howard		0.12%	
GSA		0.12%	
JAPAN(GOVT OF) 0.6% SNR 20/09/37	JPY50000	0.12%	SBDD2028
Greenvale		0.12%	
Investa SPV Aust Property Fund		0.12%	
MEXICO(UTD MEX ST) 7.5% GTD SNR	03/06/2027 MXN	0.12%	SB1QGYR3
INTACT FINANCIAL CORPORATION		0.12%	CA45823T1066
SKYCITY ENTERTAINMENT GROUP LIMITED		0.11%	NZSKCE0001S2
TENCENT HLDGS LIMITED		0.11%	KYG875721634
Z ENERGY LTD		0.11%	NZZELE0001S1
JAPAN GOVT TBOND .1% 20/06/2029		0.11%	SBKDXJ75
AMAZON COM INC		0.11%	US0231351067
ITALY(REPUBLIC OF) 4.75% BDS 01/09/44	EUR1000	0.11%	SB9B45S6
PORT OF TAURANGA LTD		0.11%	NZPOTE0003S0
JAPAN(GOVT OF) 1.1% BDS 20/09/21	JPY1000	0.11%	SB5BPSN7
BNP Paribas New Zealand Dollar Account		0.11%	
UNITED STATES TREAS BILLS 0%	10-17-2019	0.11%	SBJN4R22
MEXICO(UNITED MEXICAN STATES) 10%	05/12/24	0.11%	SB05QN14
AIA GROUP LTD		0.11%	HK0000069689
SAMSUNG ELECTRONICS CO LTD		0.10%	KR7005930003
New Zealand Dollar Custodial Account – MITNZ Unlisted Infrastructure		0.10%	
MERCURY NZ LIMITED		0.10%	NZMRPE0001S2
Axiom Infrastructure LP		0.10%	
TAIWAN SEMICON MANUFACTURING CO LTD		0.10%	TW0002330008
GNMA II JUMBOS 3% 30 YEARS SETTLES	OCTOBER	0.10%	SB7VT6S4
GERMANY(FEDERAL) 16/10/2019		0.10%	SBGC2XL7
FRANCE(GOVT OF) 0% T-BILL 04/12/2019	EUR1	0.10%	SBJDQY94
FRANCE(GOVT OF) 0% T-BILL 02/10/2019	EUR1	0.10%	SBKTF339
Autoroutes Paris-Rhin-Rhône ("APRR")		0.10%	
NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY 4.5% 1		0.10%	NZLGFDT007C4
INTEL CORP USD0.001		0.09%	US4581401001
HCA HEALTHCARE INC		0.09%	US40412C1018
CANADIAN NATL RAILWAY CO		0.09%	CA1363751027
JAPAN (2 YR ISSUE) .1% 01/06/2021		0.09%	SBGLJW67
VISTA GROUP INTERNATIONAL LTD		0.09%	NZVGL0003S1
Lend Lease APPF Retail		0.09%	
FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES OCTOBER		0.09%	SB8JZ6N6
ROCHE HLDGS AD GENUSSCHEINE NPV		0.09%	CH0012032048
SUMMERSSET GROUP HOLDINGS LTD		0.09%	NZSUME0001S0
MOTOROLA SOLUTIONS INC		0.09%	US6200763075
JAPAN(GOVT OF) 0.6% BDS 20/03/2023	JPY5000	0.09%	SB8N6DQ7
HOME DEPOT USD0.05		0.09%	US4370761029
GLOBE LIFE INC COM USD1.00		0.09%	US37959E1029
MALAYSIA (GOVT OF) 3.8% SNR 17/08/23	MYR1000'1	0.09%	SBYVK006
UNITED STATES TREAS BDS 2.125 2-15-2041		0.09%	SBZ56WD4
JP MORGAN CHASE & CO		0.09%	US46625H1005
FRANCE(GOVT OF) 3.25% SNR 25/05/2045	EUR1	0.08%	SB9MBCD0
RESMED INC		0.08%	AU000000RMD6
Australian dollar		0.08%	
UNITED STATES TREAS NTS DTD 604 2.375% DUE 08-15-2024 R		0.08%	SBZ56W01

JOHNSON & JOHNSON COM US\$1	0.08%	US4781601046
FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES OCTO	0.08%	SB4W0TC0
GOODMAN GROUP	0.08%	AU000000GMG2
FIDELITY NATIONAL INFORMATION SERVICES INC	0.08%	US31620M1062
ALPHABET INC COM CL C	0.08%	US02079K1079
WESTPAC TERM DEPOSIT 1.805% MATURING 18/03/2020	0.08%	DU0TZ20318D1
VINCI SA	0.08%	FR0000125486
MERCK & CO INC NEW COM	0.08%	US58933Y1055
MACQUARIE GROUP LTD	0.08%	AU000000MQG1
NESTLE SA	0.08%	CH0038863350
PROCTER & GAMBLE COMPANY	0.08%	US7427181091
GNMA POOL #MA5930 3.5% 05-20-2049 BEO	0.07%	SBK930W1
JAPAN(GOVT OF) 0.1% SNR 20/09/27 JPY50000	0.07%	SB03JYV67
BANK OF AMERICA CORPORATION	0.07%	US0605051046
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 R	0.07%	SBYQLTX0
PROLOGIS INC COM	0.07%	US74340W1036
FREIGHTWAYS LIMITED	0.07%	NZF00000150
ARISTOCRAT LEISURE LTD	0.07%	AU000000ALL7
JAPAN(GOVT OF) 0% T-BILL 16/12/2019 JPY	0.07%	SBKDRM89
APPLE INC	0.07%	US0378331005
ENEL SPA	0.07%	IT0003128367
AVALONBAY COMMUNITIES INC	0.07%	US0534841012
COLONIAL FIRST STATE ACTIVE INFRASTRUCTURE INCOME FUNI	0.07%	S2A66P5U
NK LUKOIL PAO	0.07%	US69343P1057
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 10-15-2019	0.07%	SBK9V9J9
NASPERS LTD	0.07%	ZAE000015889
WASTE CONNECTIONS COM NPV	0.07%	CA94106B1013
UTD STATES TREAS 2.25% DUE 04-30-2021	0.07%	SBTL2LR7
CISCO SYSTEMS INC US	0.07%	US17275R1023
RUBIS EUR1.25	0.07%	FR0013269123
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025	0.07%	SBVVT3Q9
JAPAN(GOVT OF) 0% T-BILL 18/11/2019 JPY	0.07%	SBJ4KJQ7
PING AN INSURANCE GROUP OF CHINA LIMITED	0.07%	CNE1000003X6
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000	0.07%	SBYXQMJ5
CITIGROUP INC USD	0.07%	US1729674242
UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028	0.07%	SBF2LWR6
JAPAN(GOVT OF) 0.1% SNR 20/06/26 JPY50000	0.07%	SBYT3PS0
ABBVIE INC COM USD0.01	0.07%	US00287Y1091
VONOVIA SE NPV	0.07%	DE000A1ML7J1
JAPAN .1% 20/12/2023	0.06%	SBJ6VSV6
WESTPAC TERM DEPOSIT 2.30% MATURING 18/12/2019	0.06%	DU0TZ19D18E0
TD AMERITRADE HOLDING CORP	0.06%	US87236Y1082
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2015 2.12	0.06%	SBZ56W12
UNITED STATES OF AMER TREAS NOTES INFL IDX 0.125% 04-15-	0.06%	SBYY8RP1
WELLTOWER INC	0.06%	US95040Q1040
CFS Finerge & NT overlay	0.06%	
UNIVERSAL HEALTH SERVICES - CLASS B	0.06%	US9139031002
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES OCTO	0.06%	SB852288
KIWI PROPERTY GROUP LIMITED	0.06%	NZKPG000159
COMCAST CORP	0.06%	US20030N1019
ARTHUR J GALLAGHER CO	0.06%	US3635761097
CANADA(GOVT OF) 2.5% BDS 01/06/24 CAD1000	0.06%	C135087B45
BNP PARIBAS NOMINEES	0.06%	
JAPAN(GOVT OF) 0.3% SNR 20/06/39 JPY50000	0.06%	SBJSJ1B0
STERIS PLC	0.06%	IE00BFY8C754
PRUDENTIAL PLC	0.06%	GB0007099541
MEXICO(UTD MEX ST) 8.5% GTD SNR 31/05/2029 MXN	0.06%	SB4XH544
BANCO BRADESCO SA-PREF	0.06%	BRBBDACACNPR8
MOODYS CORPORATION	0.06%	US6153691059
TAIWAN SEMICONDUCT MANUFACTURING USD	0.06%	US8740391003
SERVICE CORPORATION INTERNATIONAL	0.06%	US8175651046
NIKE INC CL B	0.06%	US6541061031
DIAGEO ORD 28 101/108P	0.06%	GB0002374006
ORACLE CORP USD0.01	0.06%	US68389X1054
GNMAII POOL #MA5931 4.0% 05-20-2049	0.06%	C36179USU7
NEW ZEALAND GOVERNMENT 3% 15/04/2020	0.06%	NZGOVDT420C6
WESTPAC TERM DEPOSIT 1.755% MATURING 04/03/2020	0.06%	DU0TZ20304E9
CHORUS LIMITED ORDINARY FULLY PAID	0.06%	NZCNU0001S2
RYMAN HEALTHCARE LTD	0.06%	NZRYME0001S4
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	0.06%	SB8W8CX4
BALL CORP COM NPV	0.06%	US0584981064
DANAHER CORP	0.06%	US2358511028
AMGEN INC	0.06%	US0311621009
SONY FINANCIAL HOLDINGS INC	0.06%	JP3435350008
ANTHEM INC	0.05%	US0367521038

PNC FINANCIAL SERVICES GROUP	0.05%	US6934751057
INVITATION HOMES INC	0.05%	US46187W1071
FORTIVE CORP	0.05%	US34959J1088
VERIZON COMMUNICATIONS	0.05%	US92343V1044
NIPPON TEL & TEL CORP JPY	0.05%	JP3735400008
SAP AG	0.05%	DE0007164600
ESSEX PROPERTY TRUST INC	0.05%	US2971781057
PFIZER INC COM US\$0.05	0.05%	US7170811035
JAPAN(GOVT OF) 0% T-BILL 11/11/2019 JPY	0.05%	SBJT9FP0
STARBUCKS CORP	0.05%	US8552441094
PORTUGAL(REP OF) 4.125% SNR 14/04/27 EURO.01	0.05%	SBD0XH19
FRANCE(GOVT OF) 0% T-BILL 27/11/2019 EUR1	0.05%	CF40576JV7
I-Squared capital Co-Investment	0.05%	
CLEAN HARBORS INC	0.05%	US1844961078
DDI Y5000	0.05%	JP3496400007
WI TREASURY SEC TREAS NTS FLTG 01-31-2021	0.05%	SBGC26G3
New Zealand Dollar Custodial Account – MITNZ Overseas Share:	0.05%	
AMETEK INC	0.05%	US0311001004
BRAZIL(FEDERATIVE REPUBLIC OF) 6.00% IDX/LKD BDS 15/05/2	0.05%	SB10C1R6
KATHMANDU HOLDINGS LTD	0.05%	NZKMDE0001S3
TURKEY(REP OF) 3.25% SNR 23/03/2023 USD	0.05%	SB84CN86
UNION PACIFIC CORP	0.05%	US9078181081
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	0.05%	SB44NND6
FACEBOOK INC	0.05%	US30303M1027
JAPAN(GOVT OF) 0% T-BILL 28/10/2019 JPY	0.05%	SBKQJ88
SEGRO PLC	0.05%	GB00B52N1N88
THERMO FISHER SCIENTIFIC INC	0.05%	US8835561023
UTD STATES TREAS 1.875% DUE 07-31-2022	0.05%	SB036HC6
MALAYSIA (GOVT OF) 3.882% BDS 10/03/2022MYR	0.05%	SBF1T7C1
SCALES CORP LTD	0.05%	NZSCL0002S8
PACKAGING CORP OF AMERICA	0.05%	US6951561090
LINCOLN NATL CORPORATION IND USD	0.05%	US5341871094
SIMON PROPERTY GROUP INC USD	0.05%	US8288061091
SANFORD LTD	0.05%	NZSANE0001S0
CINTAS CORP	0.05%	US1729081059
New Zealand Dollar Custodial Account – MITNZ Hedged Overse:	0.05%	
ALEXANDRIA REAL ESTATE EQUITIES	0.05%	US0152711091
JAPAN(GOVT OF) 0.6% SNR 20/12/36 JPY50000	0.05%	SBYNZXN3
INTERNATIONAL BUSINESS MACHINES CORP CAP STK USD0.20	0.05%	US4592001014
COPART INC	0.05%	US2172041061
UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG	0.05%	S2285269
ENSTAR GROUP LTD	0.05%	BMG3075P1014
JAPAN(GOVT OF) 0.6% SNR 20/12/37 JPY50000	0.05%	SBYVNTK8
PRUDENTIAL FINANCIAL INC	0.05%	US7443201022
NEW ZELAND GOVT 200935 2.50 INDEXED BOND	0.05%	NZIIBDT004C8
PEPSICO INC CAP US\$0.01 2/3	0.05%	US7134481081
BHP GROUP PLC	0.05%	GB00BHP3Z91
COCA COLA CO USD	0.05%	US1912161007
THE LINK REAL ESTATE INVESTMENT TRUST	0.05%	HK0823032773
NTT DOCOMO INC	0.05%	JP3165650007
JAPAN(GOVT OF) 0% T-BILL 07/10/2019 JPY	0.05%	SBK747Q9
UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026	0.05%	SBDHLRC7
SANOFI	0.04%	FR0000120578
AMP Shopping Centre Fund	0.04%	
MORGAN STANLEY	0.04%	US6174464486
UNITED MEXICAN STATES 7.75% 29/05/31	0.04%	SB6TC406
New Zealand Dollar Custodial Account – MITNZ Overseas Share:	0.04%	
AVANGRID INC COM NPV	0.04%	US05351W1036
JAPAN(GOVT OF) 0.1% SNR 01/04/21 JPY50000	0.04%	SBJSJM31
MITSUBISHI ESTATE JPY50	0.04%	JP3899600005
WELLS FARGO & COMPANY	0.04%	US9497461015
ATMOS ENERGY CORP	0.04%	US0495601058
TERADYNE INC	0.04%	US8807701029
JAPAN(GOVT OF) 0.1% SNR 20/12/27 JPY50000	0.04%	SBF13422
UNITED STATES OF AMER TREAS NOTES 0.125% INFL IDX 04-15-	0.04%	SBWXCBK3
ESTEE LAUDER COMPANIES	0.04%	US5184391044
SINGAPORE(GOVT OF) 3% SNR 01/09/2024 SGD1000	0.04%	SB41J0Z8
GNMAII POOL #MA6154 3.5% DUE 09-20-2049 REG	0.04%	C36179UZT2
TRANSURBAN GROUP ORDINARY SHARES UNITS STAPLED SECU	0.04%	AU000000TCL6
NORWAY(KINGDOM OF) 1.75% SNR 17/02/27 NOK1000	0.04%	SBD8BY58
EDENRD	0.04%	FR0010908533
New Zealand Dollar Custodial Account – MITNZ Absolute Returr	0.04%	
AMERIPRISE FINANCIAL INC	0.04%	US03076C1062
XERO LIMITED ORDINARY FULLY PAID	0.04%	NZXROE0001S2
HOLOGIC INC	0.04%	US4364401012

JAPAN(GOVT OF) 0% T-BILL 05/11/2019 JPY	0.04% SBK73KF6
ISHARES II PLC JPMORGAN USD EM BND UCITS ET	0.04% SB2NXVM8
WESTPAC COLLATERAL	0.04%
AT & T INC	0.04% US00206R1023
UNITED STATES TREAS NTS DTD 1.5% 08-15-2020	0.04% SBF53YH3
AUTOMATIC DATA PROC.	0.04% US0530151036
ITALY(REP OF) 2.45% SNR 01/09/33 EUR1000	0.04% SBYMZ293
REXFORD INDUSTRIAL REALTY INC	0.04% US76169C1009
BRENNTAG AG	0.04% DE000A1DAH0
BIOGEN INC	0.04% US09062X1037
MARUI GROUP CO LTD	0.04% JP3870400003
FNMA SINGLE FAMILY MORTGAGE 54% 30 YEARSSETTLES OCTO	0.04% SB8DMLK5
HEALTHCARE TRUST OF AMERICA INC	0.04% US42225P5017
SUN COMMUNITIES INC	0.04% US8666741041
STORE CAPITAL CORP	0.04% US8621211007
ISHARES MSCI SAUDI ARABIA ETF	0.04% US46434V4234
ASTELLAS PHARMA NPV	0.04% JP3942400007
UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 f	0.04% SBYQLT22
AUSTRALIA(CMNWLTH) 3% SNR 21/03/2047 AUD1000	0.04% CQ08184MX0
GLAXOSMITHKLINE PLC	0.04% GB0009252882
FERGUSON PLC NEW ORD GBP 0.10	0.04% JE00BJVNSS43
TOTAL SA	0.04% FR0000120271
AENA SME S.A.	0.04% ES0105046009
CROWN CASTLE INTL CORP	0.04% US22822V1017
SINGAPORE GOVERNMENT 2.25% 01 JUN 2021	0.04% SB4P1BR9
XCEL ENERGY INC	0.04% US98389B1008
JAPAN(GOVT OF) 0% T-BILL 25/11/2019 JPY	0.04% SBHWNWY0
GENPACT LTD	0.04% BMG3922B1072
UNION PAC CORP 2.25% DUE 06-19-2020	0.04% SBYNQPQ3
GUANGDONG INVESTMENT LIMITED	0.04% HK0270001396
APARTMENT INVESTMENT AND MANAGEMENT CO	0.03% US03748R7540
PAYPAL HOLDINGS INC	0.03% US70450Y1038
REGENCY CENTERS CORPORATION	0.03% US7588491032
EDISON INTERNATIONAL	0.03% US2810201077
GAZPROM PJSC SPON ADR	0.03% US3682872078
UNITED STATES TREAS NTS 2.125% 03-31-2024	0.03% SBDONPC6
FRANCE(GOVT OF) 0% T-BILL 18/12/2019 EUR1	0.03% SBJDQY16
EVERSOURCE ENERGY COM	0.03% US30040W1080
BOSTON PROPERTIES INC	0.03% US1011211018
MEXICO(UNITED MEXICAN STATES) 7.75% NTS 13/11/42	0.03% SB7V21L1
COLGATE PALMOLIVE USD1	0.03% US1941621039
JAPAN(GOVT OF) 0% T-BILL 21/10/2019 JPY	0.03% SBK51QM1
ALLIANZ SE-REG	0.03% DE0008404005
RIO TINTO PLC ORD 10P GBP	0.03% GB0007188757
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2	0.03% SBSTJW18
SIGNIFY NV EURO.01	0.03% NL0011821392
UNITED STATES TREAS NTS 2.625 DUE 11-15-2020 REG	0.03% SBYQLWQ4
VW CR INC DISC COML PAPER 11-26-2019	0.03% C91842KYS9
UNITED STATES TREAS NTS 2.0% DUE 02-15-2022 REG	0.03% SBZ56V60
US TREAS NTS DTD 00363 2.125 DUE 08-15-2021 REG	0.03% SBYQLWD1
ICICI BANK SPON ADR	0.03% US45104G1040
ALPHABET INC CAP STK USD0.001 CL A	0.03% US02079K3059
MEX BONOS DESARR FIX RT 6.5% 10/06/2021	0.03% SB3ZD2V9
CITIZENS FINANCIAL GROUP INC	0.03% US1746101054
ENBRIDGE INC	0.03% CA29250N1050
INTERXION HOLDING NV	0.03% NL0009693779
New Zealand Dollar Custodial Account – MITNZ Trans Tasman SI	0.03%
PERNOD-RICARD SA	0.03% FR0000120693
AEROPORTS DE PARIS (ADP)	0.03% FR0010340141
MS & AD INSURANCE GROUP HOLDINGS	0.03% JP3890310000
CAPITAL ONE FINANCIAL CORPORATION	0.03% US14040H1059
MEDTRONIC PLC	0.03% IE00BTN1Y115
AMDOCS LIMITED	0.03% GB0022569080
3I GROUP PLC	0.03% GB00B1YW4409
ITALY(REP OF) 4.5% SNR 01/03/2024 EUR1000	0.03% SBCRYK88
AFTERPAY TOUCH GROUP LIMITED ORDINARY FULLY PAID DEFE	0.03% AU000000APT1
MARTIN MARIETTA MATERIALS	0.03% US5732841060
KLA TENCOR CORPORATION COM USD 0.01	0.03% US4824801009
LAM RESEARCH CORPORATION	0.03% US5128071082
Income Due - NZD	0.03%
SEMPRA ENERGY USD	0.03% US8168511090
ITAU UNIBANCO HOLDING SA	0.03% BRITUBACNPR1
US BANCORP	0.03% US9029733048
THE WALT DISNEY CO	0.03% US2546871060
RED ELECTRICA DE ES	0.03% ES0173093024

NOMURA REAL EST MA REIT	0.03%	JP3048110005
FIRSTENERGY CORP USD	0.03%	US3379321074
SUN HUNG KAI PROPERTY HKD	0.03%	HK0016000132
EVERGY INC COM NPV	0.03%	US30034W1062
FAIRFAX FINL HOLDINGS LTD CAD	0.03%	CA3039011026
WESTPAC BANKING CORP 260320 1.77 TD	0.03%	DU0TZ20326A0
WATERS CORPORATION	0.03%	US9418481035
BUONI POLIENALI DEL TES 2.00% 01/02/28	0.03%	SBF1GMY9
CRH PLC LONDON LISTING	0.03%	IE0001827041
BANK OF MONTREAL CAD	0.03%	CA0636711016
DA OFFICE INVESTMENT CORPORATION	0.03%	JP3046310003
ATLAS ARTERIA ORDINARY STAPLED SECURITIES	0.03%	AU0000013559
US TREAS NTS DTD 03-31-2014 2.25% DUE 03-31-2021 REG	0.03%	SBKXH1X7
TJX COS INC	0.03%	US8725401090
DISCOVER FINANCIAL SERVICES	0.03%	US2547091080
VISCOFAN SA	0.03%	ES0184262212
CHINA CONSTRUCTION BANK	0.03%	CNE1000002H1
CHINA LIFE INSURANCE CO LTD	0.03%	CNE1000002L3
JAPAN HOTEL REIT INVESTMENT CORP	0.03%	JP3046400002
POLAND(REP OF) 2% SNR 25/04/2021 PLN1000	0.03%	SBYNH221
SINGAPORE(GOVT OF) 2.75% DUE 01/07/23 SGD1000	0.03%	SB9079T5
OLYMPUS CORP	0.03%	JP3201200007
CHEMED CORPORATION	0.03%	US16359R1032
SNAM SPA	0.03%	IT0003153415
SINGAPORE(GOVT OF) 3.5% SNR 01/03/2027 SGD1000	0.03%	SB1SVY32
CARLSBERG AS - B	0.03%	DK0010181759
IBERDROLA SA	0.03%	ES0144580Y14
JAPAN(GOVT OF) 0% T-BILL 09/12/2019 JPY	0.03%	SBKT3JN5
DEUTSCHE TELEKOM AG DEM	0.03%	DE0005557508
POLAND(REP OF) 2.75% SNR 25/04/28 PLN1000	0.03%	SBDRZ593
CITRIX SYSTEMS INC	0.03%	US1773761002
US TSY INFL IX TREAS BD 0.625 01-15-2024	0.03%	SBJ4GVF8
FEDERAL HOME LN MTG CORP POOL #G05725 4.5% 11-01-203	0.03%	C3128M7VS2
WESTPAC BANKING CORP 290120 2.17 TD	0.03%	DU0TZ20129D2
EXTRA SPACE STORAGE INC	0.03%	US302225T1025
GNMA II JUMBOS 4.5% 30 YEARS SETTLES OCTOBER	0.03%	SB82CSD8
CHINA PETROLEUM & CHEMICAL	0.03%	CNE1000002Q2
COMCAST CORP 3.7% 04-15-2024	0.03%	C20030NCR0
AMERICAN HOMES 4 RENT	0.03%	US02665T3068
SERKO LTD	0.03%	NZSKOE000157
ALLISON TRANSMISSION HOLDINGS INC	0.03%	US01973R1014
B3 SA BRASIL BOLSA BALCAO	0.03%	BRB3SAACNOR6
WESTPAC BANKING CORP 181019 2.52 TD	0.03%	DU0TZ19018A5
INTUIT INC	0.03%	US4612021034
TELENOR ASA	0.03%	NO0010063308
ROYAL DUTCH SHELL PLC-B SHS	0.03%	GB00B03MM408
UNILEVER NV EURO.16	0.03%	NL0000388619
B AND M EUROPEAN VALUE RETAIL SA	0.03%	LU1072616219
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	0.03%	SBZ56W78
QUEST DIAGNOSTICS	0.03%	US74834L1008
KIRBY CORP	0.03%	US4972661064
YUM! BRANDS INC	0.03%	US9884981013
TERNA SPA	0.03%	IT0003242622
MIZUHO FINANCIAL GROUP INC	0.03%	JP3885780001
SINGAPORE(GOVT OF) 1.25% SNR 01/10/21 SGD1000	0.03%	SBZ0BDK8
Goodman Australia Industrial Fund	0.03%	
Anchorage SC	0.03%	
BROADRIDGE FINANCIAL SOLUTIONS LLC	0.03%	US11133T1034
GILEAD SCIENCES INC	0.03%	US3755581036
SBERBANK OF RUSSIA DEPOSITARY RECEIPT	0.03%	US80585Y3080
MEX BONOS DESARR FIX RT 8.0% 07/12/23	0.03%	SB00L4V1
UNITED STATES TREAS NTS 2.0% DUE 08-31-2021	0.03%	SBQ717J5
COUSINS PROPERTIES INC	0.03%	US2227955026
AON CORP 5% DUE 09-30-2020	0.03%	SB688TQ6
CUMMINS INC	0.03%	US2310211063
INM COLONIAL SOCIM EUR	0.03%	ES0139140174
WESTPAC 060120 1.70 TD	0.03%	DU0TZ20106C2
WESTPAC 040220 1.675 TD	0.03%	DU0TZ20204B7
HUNGARY(REP OF) 2.5% BDS 24/10/24 HUF10000	0.03%	SBFYGT12
FORD MOTOR COMPANY	0.02%	US3453708600
KILROY REALTY CORP	0.02%	US49427F1084
WESTPAC BANKING CORP 070120 2.285 TD	0.02%	DU0TZ20107C0
KONINKLIJKE VOPAK NV	0.02%	NL0009432491
New Zealand Dollar Custodial Account – MITNZ Overseas Low V	0.02%	
JAPAN(GOVT OF) 0% T-BILL 08/01/2020 JPY	0.02%	SBKRQ3W3

US TREAS NTS DTD 02-28-2019 2.5% DUE 02-28-2021 REG	0.02% SBJKRNVS
SIAS SPA	0.02% IT0003201198
HOST HOTELS & RESORTS INC	0.02% US44107P1049
PAYCHEX INC	0.02% US7043261079
FIFTH THIRD BANCORP	0.02% US3167731005
VOYA FINANCIAL INC	0.02% US9290891004
CHUO MITSUI TRUST HOLDINGS INC	0.02% JP3892100003
CUBESMART COM	0.02% US2296631094
COSTCO WHOLESALE CORP	0.02% US22160K1051
EOG RESOURCES INC	0.02% US26875P1012
JAPAN(2 YR ISSUE) .1% 15/04/2020	0.02% SBD6H7H1
CONSTELLATION SOFTWARE COM	0.02% CA21037X1006
ABBOTT IRE FIN DAC 0% GTD SNR 27/09/20 EUR1000	0.02% SBG5JWJ6
BHP GROUP LIMITED ORDINARY FULLY PAID	0.02% AU000000BHP4
RELX PLC	0.02% GB00B2B0DG97
SINGAPORE(GOVT OF) 3.125% SNR 01/09/22 SGD1000	0.02% SB2485Q4
WOLTERS KLUWER	0.02% NL0000395903
POHANG IRON & STEEL COMPANY LIMITED	0.02% KR7005490008
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	0.02% SBPYD753
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2	0.02% SBZ56VW6
CENTERPOINT ENERGY INC	0.02% US15189T1079
US TREASURY N/B 2.375% 05-15-2029	0.02% SBK1WVFO
EBAY INC	0.02% US2786421030
CHINA MOBILE LTD	0.02% HK0941009539
DEXUS	0.02% AU000000DXS1
AVISTA CORP	0.02% US05379B1070
SYDNEY AIRPORT UNITS FULLY PAID STAPLED SECURITIES	0.02% AU000000SYD9
UNITE GROUP PLC	0.02% GB0006928617
EQUINIX INC COM	0.02% US29444U7000
New Zealand Dollar Custodial Account – MITNZ Listed Property	0.02%
UNITED STATES TREAS NTS DTD 07/31/2015 2% DUE 07-31-20	0.02% SBZ56VH1
GENTRACK GROUP LIMITED ORDINARY SHARES	0.02% NZGTE000259
UTD STATES TREAS 1.75% DUE 05-15-2022	0.02% SBZ56VB5
JAPAN RETAIL FUND REIT	0.02% JP3039710003
UTD STATES TREAS 1.75% DUE 06-30-2022	0.02% SBF1TTC5
UNITED STATES TREAS NTS DTD 08/15/2012 1.625% DUE 08-15	0.02% SB7YNMR4
PROSUS NV	0.02% NL0013654783
EPR PPTY SBI USD 0.01	0.02% US26884U1097
SPAIN(KINGDOM OF) 0.05% BDS 31/10/21 EUR1000	0.02% SBF7L8R3
British pound sterling	0.02%
BCE INC COM NPV	0.02% CA05534B7604
Japanese yen	0.02%
CLP HOLDINGS LIMITED HKD	0.02% HK0002007356
WESTPAC 201119 2.44 TD	0.02% DU0TZ19N20A3
SCHINDLER HOLDING-PART CERT	0.02% CH0024638196
MEXICO(UTD MEX ST) 8% GTD SNR 07/11/47 MXN100	0.02% SBDH3PR4
MARKEL CORPORATION	0.02% US5705351048
TARGET CORPORATION	0.02% US87612E1064
AMERICA MOVIL SA DE CV - SER L	0.02% MXP001691213
SEATTLE GENETICS INC	0.02% US8125781026
FORTIS INC	0.02% CA3495531079
WALMART INC	0.02% US9311421039
NATIONAL AUSTRALIA BANK LIMITED	0.02% AU000000NAB4
ROCHE HOLDING AG	0.02% CH0012032113
GECINA SA	0.02% FR0010040865
SWISSCOM AG - CHF17 REGISTERED SHARES	0.02% CH0008742519
ONEMAIN FINL ISSU SRS 18-1A CLS A 3.3% 03-14-202	0.02% C68267BAA8
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	0.02% SBK5W969
CRACKER BARREL OLD COUNTRY STORE INC	0.02% US22410J1060
MANHATTAN ASSOCIATES INC	0.02% US5627501092
CP ALL PCL NVDR	0.02% TH0737010R15
POLAND(REP OF) 3.25% SNR 25/07/25 PLN1000	0.02% SBN89SK5
ASSICURAZIONI GENERALI SPA	0.02% IT0000062072
NEW WORLD DEVELOPMENT COMPANY LTD	0.02% HK0017000149
ROYAL GOLD INC COM USD0.01	0.02% US7802871084
SMC CORP JPY50	0.02% JP3162600005
FNMA POOL #AC8765 5.5% 01-01-2040 BEO	0.02% C31417VW33
AUTOZONE INC	0.02% US0533321024
SUNTRUST BKS INC USD	0.02% US8679141031
MDU RESOURCES GROUP INC	0.02% US5526901096
SINGAPORE(GOVT OF) 1.75% BDS 01/04/22 SGD1000	0.02% SBF3GPP9
BRISTOL MYERS SQUIBB COMPANY	0.02% US1101221083
ROYAL BANK OF CANADA	0.02% CA7800871021
FX positions	0.02%
VOLPARA HEALTH TECHNOLOGIES LIMITED ORDINARY FULLY PA	0.02% NZVHTE000156

CITIGROUP INC 2.65% DUE 10-26-2020	0.02% SBZ0D939
Australian Dollar Custodial Account – MIF Global Unlisted Infr	0.02%
MALAYSIA (GOVT OF) 3.441% BDS 15/02/21 MYR1000	0.02% SBF132N9
NEWCREST MINING LIMITED	0.02% AU000000NCM7
HILTON WORLDWIDE H COM USD 0.01	0.02% US43300A2033
MERLIN PROPERTIES SOCIMI SA	0.02% ES0105025003
RELIANCE INDS SPONS GDR 144A	0.02% US7594701077
JD COM INC	0.02% US47215P1066
SPAIN(KINGDOM OF) 4.7% SNR 30/07/2041 EUR1000	0.02% SB4KCF56
MEXICO(UTD MEX ST) 7.75% GTD SNR 23/11/34 MXN	0.02% SBLT15S4
UNITED STATES TREAS NTS 2.75% DUE 11-15-2023 REG	0.02% SBZ56VX7
ROCHE HLDGS AG SPN ADR EACH REP	0.02% US7711951043
TELEFONICA 5.134% DUE 04-27-2020	0.02% SB5LPJZ6
NORWAY(KINGDOM OF) 2% BDS 26/04/28 NOK1000	0.02% SBG0WMQ7
SYSTEMX CORP	0.02% JP3351100007
BUREAU VERITAS SA	0.02% FR0006174348
Australian Dollar Custodial Account – Global Sovereign Bond Fu	0.02%
HDFC BANK SPON ADS EACH REP 3 ORD SHS TEMP	0.02% DU02781648D0
UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15	0.02% SB3V3W13
PVTPL AMERICAN CR ACCEP RECEIVABLES SER 18-1 CL C 3.55% (	0.02% C02529HAE0
UNILEVER PLC	0.02% G800B10RZP78
LOWE'S COS INC	0.02% US5486611073
HEWLETT PACKARD CO	0.02% US40434L1052
POPULAR INC COM USD6 POST REV SPLIT	0.02% PR7331747001
VICI PROPERTIES INC	0.02% US9256521090
MARKETAXESS HLDGS COM	0.02% US57060D1081
DUKE REALTY CORP	0.02% US2644115055
UNITED STATES TREAS NTS 1.875% DUE 02-28-2022 REG	0.02% SBF0SH96
WESTPAC BANKING CORP 231019 2.53 TD	0.02% DU0TZ19023C1
ALLY FINANCIAL INC	0.02% US02005N1000
TRADE DESK INC	0.02% US88339J1051
UNITED STATES TREAS NTS DTD 02/28/2014 2% DUE 02-28-202	0.02% SBK01CD9
ADVANTEST CORP	0.02% JP3122400009
FWD CNTRT TO BUY BTPS FWD 10-08-19 136.164414 MSNYUS3	0.02% S9JYUYZU
UNITED STATES TREAS NTS DTD 12/31/2015 1.75% DUE 12-31-	0.02% SBZ56TT9
PVTPL TRILLIUM CR CARD TR II FLTG SER 2018-1A CL A 02-27-20	0.02% C89621AAD1
EXELON CORPORATION	0.02% US30161N1019
&&UNITED STATES TREAS NTS 1.375% DUE 01-31-2021	0.02% SBDHLR86
ITOCHU CORP JPY	0.02% JP3143600009
UNITED STATES TREAS NTS DTD 03/31/2016 1.25% DUE 03-31-	0.02% SBD2MXC7
DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-	0.02% C25470DAS8
ITALY(REP OF) 3.45% SNR 01/03/48 EUR1000	0.02% SBJ7WJC6
SOFTBANK CORP	0.02% JP3732000009
WASTE MANAGEMENT INC COM USD0.01	0.02% US94106L1098
JAPAN POST HOLDINGS CO LTD	0.02% JP3752900005
APACHE CORP	0.02% US0374111054
MATSUMOTOKIYOSHI HOLDINGS CO NPV	0.02% JP3869010003
Outstanding Settlement Receipts - USD	0.02%
SOUTHERN GAS NETWORK PLC 2.5% 03/02/2025	0.02% SBVS32Y5
TELSTRA CORPORATION 3.125% DUE 04-07-2025 BEO	0.02% SBWSZ9C5
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 D	0.02% SBZ56W90
GPT GROUP	0.02% AU000000GPT8
ADOBE INC COM USD0.0001	0.02% US00724F1012
BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	0.02% SBYM5X34
JAPAN (GOVERNMENT OF) 2.0% 20/03/2042	0.02% SB71KVV7
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	0.02% SB88GFC2
WEC ENERGY GROUP INC	0.02% US92939U1060
EXXON MOBIL CORP 3.043% DUE 03-01-2026	0.02% SBYDD0F7
US TREAS BDS DTD 05-16-2011 4.375% DUE 05-15-2041 REG	0.02% SBYQLV12
SIEMENS 3.3% DUE 09-15-2046	0.02% C82620KAM5
BRUKERS CORPORATION	0.02% US1167941087
DP WORLD PLC 2.375% SNR MTN 25/09/26 EUR	0.02% SBF4NTN5
UNICREDIT SPA 2.125% SNR 24/10/2026 EUR	0.02% SBYNWW18
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-	0.02% SBZ56WH8
TARGET CORP 4% DUE 07-01-2042	0.02% SB9K8J87
HSBC HLDGS PLC 6.1% DUE 01-14-2042	0.02% SB6QZ5W7
INTESA SANPAOLO S 3.375% DUE 01-12-2023	0.02% C46115HBC0
COLOMBIA(REPUBLIC OF) 7.5% BD 26/08/2026	0.02% SB5V9HQ5
PROSPERITY BANCSHARES INC	0.02% US7436061052
CHECK POINT SOFTWARE TECH	0.02% IL0010824113
CN LT & PWR CO 4.3% DUE 04-15-2044	0.02% SBRLRV59
DEUTSCHE BOERSE AG	0.02% DE0005810055
PETROLEOS MEXICANO 6.84% GTD SNR 23/01/30 USD	0.02% SBJ7HNN0
CANADIAN APARTMENT PROPERTIES REITS	0.02% CA1349211054
SCHNEIDER ELECTRIC SE	0.02% FR0000121972



WELLTOWER INC 4% DUE 06-01-2025	0.02% SBYMSY74
JAPAN(GOVT OF) 0% T-BILL 15/10/2019 JPY	0.02% CJ2S39K5B8
INFRATIL LIMITED	0.02% NZIFTE0003S3
FNMA POOL #MA3521 FIXED 4.0% DUE 11-01-2048	0.02% SBGHKJ30
ICA GRUPPEN AB	0.02% SE0000652216
UNITED AIRLINES HOLDINGS INC	0.02% US9100471096
ORACLE CORP 6.5% DUE 04-15-2038	0.02% SB2QR213
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028	0.02% SBD59D36
MAPFRE SA 1.625% 19/05/2026	0.02% SBYTTW5
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	0.02% C17275RAD4
BOOZ ALLEN HAMILTON A CS USD	0.02% US0995021062
KIMCO RLTY CORP 3.3% DUE 02-01-2025	0.02% SBYXD1K0
APT PIPELINES LTD 4.25% DUE 07-15-2027	0.02% SBDZWA21
UNITED STATES TREAS 2.75% 02-15-2028	0.02% SBG0D0D3
HCP INC 3.25% DUE 07-15-2026	0.02% SBKDK9B0
UNION PAC CORP 3.375% DUE 02-01-2035	0.02% SBXVMD40
GNMA II JUMBOS 4% 30 YEARS SETTLES NOV	0.02% C21H0406B4
WYNDHAM DESTINATIONS INC	0.02% US98310W1080
GOLDMAN SACHS GROUP INC 2.75% DUE 09-15-2020	0.02% SBZOV1Z9
MORGAN STANLEY 5.5% DUE 07-24-2020	0.02% SBBPV6G2
UNITED STATES TREAS NTS DTD 09/30/2018 3.0% 09-30-2025	0.02% SBFMOVV0
BERKSHIRE HATHAWAY 4.5% DUE 02-11-2043	0.02% SB819DG8
UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025	0.02% SBFNQWY7
ASSIC GENERALI SPA 5.125% GTD SNR 16/09/24 EUR	0.02% SB4MX9J6
GENERAL MOTORS CO	0.02% US37045V1008
MORGAN STANLEY 4.431% 01-23-2030	0.02% C6174468G7
MCDONALD'S CORP	0.02% US5801351017
SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	0.02% CQ8809VAG4
VF CORPORATION	0.02% US9182041080
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	0.02% SBYTRVR3
TRAVELERS COS INC 4.05% DUE 03-07-2048	0.02% C89417EAN9
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	0.02% SBDFC7W2
EQUATE PETROCHEMIC 4.25% GTD SNR 03/11/26 USD	0.02% SBYNCF38
ABANO HEALTHCARE GROUP LTD	0.02% NZNP0001S8
SAMSUNG ELECTRONICS CO LTD-GDR 144A	0.02% US7960508882
UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	0.02% SBFOT9Y8
CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO	0.02% SBK96N10
US TREASURY N/B 2.875% DUE 11-30-2023 REG	0.02% SBGSLD29
CHIPOTLE MEXICAN GRILL INC - CLASS A	0.02% US1696561059
OMV AG	0.02% AT0000743059
FNMA POOL #MA3415 4% 07-01-2048 BEO	0.02% SBDTYMB8
DUKE ENERGY IND IN 3.75% 1MTG 15/05/46 USD'XXX	0.02% SBYP8N63
PUBLIC STORAGE	0.02% US74460D1090
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	0.02% SBKSXW52
FABEGE AB NPV POST SPLIT	0.02% SE0011166974
COLUMBIA SPORTSWEAR CO	0.02% US1985161066
UNITED STATES TREAS NTS DTD 822 2.625% DUE 03-31-2025 R	0.02% SBYZNT11
JAPAN(GOVT OF) 0.8% SNR 20/09/22 JPY50000	0.02% SB8F5685
UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG	0.02% SBJT0TY0
PVTPL ENI S P A NT X 4.75% DUE 09-12-2028	0.02% C26874RAE8
STATOIL ASA 2.65% DUE 01-15-2024	0.02% SBLSP508
UNITED STATES TREAS NTS DTD 01/31/2018 2.5% DUE 01-31-2	0.02% SBFMTY85
UNITED STATES TREAS NTS DTD 05/15/2014 2.5% DUE 05-15-2	0.02% SBM759P8
EURO INV BANK 1.125% SNR 15/09/36 EUR1000	0.02% SBD5JZL8
US TREASURY N/B DTD 2.875% DUE 09-30-2023 REG	0.02% SBGMJP56
M & T BANK CORPORATION	0.02% US55261F1049
UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	0.02% SBF53YJ5
USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG	0.02% SBFNQW92
SACI FALABELLA 3.75% 10-30-2027	0.02% CP82290AR1
CADENT FINANCE PLC 2.125% GTD SNR 22/09/28 GBP	0.02% SBD8C5V4
PVTPL EXPERIAN FIN PLC 4.25% DUE 02-01-2029	0.02% C30217AAB9
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	0.02% SBYPG9T2
FRANCE(GOVT OF) 4.5% 25/04/2041	0.02% SB613PS2
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30	0.02% SBD9MJD3
AVINOR AS 1.25% SNR EMTN 09/02/27 EUR	0.02% SBD83SN0
SKY LTD 1.5% 15/09/2021	0.02% SBQRXRJ1
METLIFE INC	0.02% US59156R1086
SAUDI ARABIAN OIL 3.5% SNR MTN 16/04/2029 USD	0.02% SBKOMP44
OREILLY AUTO NEW 3.6% GTD SNR 01/09/2027USD	0.02% SBF954Y2
UTD STATES TREAS 2.625% 02-28-2023	0.02% SBYZMJZ6
VIETNAM(SOC REP) 6.75% SNR 29/01/20 USD1000	0.02% SB3P0Z99
INDUSTRIAL AND INFRAREIT	0.02% JP3046500009
ENI SPA	0.02% IT0003132476
SPAIN(KINGDOM OF) 6% SNR 31/01/2029 EUR1000	0.02% SS420142
UNITED STATES TREAS NTS 0% TIPS .375% 04-15-2024	0.02% SBJN4R44

LYONDELLBASELL INDUSTRIES	0.02%	NL0009434992
UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-	0.02%	SBDG08X3
ROCHE HLDGS INC 7% DUE 03-01-2039	0.02%	CU75000ANG
UNITED STATES TREAS NTS WI TREASURY NOTE2% DUE 11-15-2	0.02%	SBYYRSN3
UNITED STATES TREAS NTS 2.25% 01-31-2024	0.02%	SBYQFT32
UNITED STATES TREAS NTS DTD 03/31/2018 2.5% DUE 03-31-2	0.02%	SBYZNTGO
UNI-PRESIDENT ENTERPRISES CORPORATION	0.02%	TW0001216000
UNITED STATES TREAS N/B T/NOTE 2.625% 12-15-2021 REG	0.02%	SBHSRJ71
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023	0.02%	SBFMTY74
JAPAN (20 YEAR ISSUE) 1.7% DUE 20/06/2033	0.02%	SBBNNTL6
UTD STATES TREAS 2.125% DUE 07-31-2024	0.02%	SBD36HF9
UNITED URBAN INVESTMENT CORP	0.02%	JP3045540006
UNITED STATES TREAS NTS DTD 05/31/2017 2.0% 05-31-2024	0.02%	SBDZZ3J0
CNOOC LTD	0.02%	HK0883013259
NYKREDIT AS .625% 17/01/2025	0.02%	SBKLC3X8
UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-20;	0.02%	SBYS2RD7
UNITED STATES TREAS NTS DTD 01/15/2019 2.5% DUE 01-15-2	0.02%	SBJ7M2Q1
UNITED STATES TREAS NTS 1.875% 06-30-2024	0.02%	SBF1TTF8
UNITED STATES TREAS NTS DTD 12/31/2015 2.125% DUE 12-31	0.02%	SBZ56VN7
MEDIATEK INC	0.02%	TW0002454006
SHOPIFY INC	0.02%	CA82509L1076
OMNICOM FIN HLDGS 0.8% GTD SNR 08/07/2027 EUR	0.02%	C68217VAA5
UNITED STATES OF AMER TREAS NOTES 2.0% 11-30-2022	0.02%	SBZ56VL5
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5%	0.02%	SBVVT273
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-20;	0.02%	SB9CDBG2
NETSCOUT SYSTEMS INC	0.02%	JP3893200000
UNITED STATES TREAS NTS 2 DUE 11-15-2021	0.02%	SBYQLWZ3
COMCAST CORP NEW 4.75% DUE 03-01-2044	0.02%	SBJZXTF4
UTD STATES TREAS 2.25% DUE 07-31-2021	0.02%	SBPFJZ4
MEXICO(UTD MEX ST) 10% GTD SNR 20/11/2036 MXN	0.02%	SB1GCCF5
UTD STATES TREAS 2.125% DUE 06-30-2021	0.02%	SBNGY448
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-	0.02%	SB8W8CY5
ISRAEL ELECTRIC 4.25% SNR SEC 14/08/28 USD	0.02%	SBFWRFM0
COMPAGNIE FINANCIERE RICHEMONT SA	0.02%	CH0210483332
UNITED STATES TREAS NTS DTD 04/30/2015 1.75% DUE 04-30-	0.02%	SBZ56V93
COMPASS GROUP ORD GBP0 1105	0.02%	GB00BD6K4575
METTLER TOLEDO INTL	0.02%	US5926881054
FHLMC GOLD Q45872 3.0% 01-01-2047	0.02%	C3132WKQ27
UNITED STATES TREAS NTS 1.875% 09-30-2022	0.02%	SBYN94Z4
CIE DE ST-GOBAIN 5.625% SNR MTN 15/11/24GBP	0.02%	SB1GHMJ4
NUTRIEN LTD 3.375% DUE 03-15-2025	0.02%	C67077MAL2
TOTAL CAPITAL INTL 3.75% GTD SNR 10/04/24 USD	0.02%	SBJ05TG6
UNITED STATES TREAS NTS DTD 03/31/2017 1.875% DUE 03-31	0.02%	SBD0N7Z3
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026	0.02%	SBY2ZXV0
UNITED STATES TREAS NTS 1.625% DUE 11-30-2020 REG	0.02%	SBZ56WN4
NORFOLK SOUTHERN CORP USD	0.02%	US6558441084
UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 R	0.02%	SBD2COG0
ALLIED PROPERTIES REAL ESTATE INVESTMENT TRUST	0.02%	CA0194561027
EUROGRID GMBH 1.5% GTD SNR 18/04/2028 EUR	0.02%	SBZ81233
UNITED STATES TREAS NTS DTD 04/30/2016 1.375% DUE 04-30	0.02%	SBZ56WQ7
UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31	0.02%	SBD2BWQ1
ANTHEM INC 3.65% 12-01-2027	0.02%	SBFXCMS9
UNITED STATES TREASURY 1.25% DUE 10-31-2021 REG	0.02%	SBDROD71
ING GROEP N V FIXED 3.95% DUE 03-29-2027	0.02%	SBDD99P2
AMERICOLD REALTY TRUST	0.02%	US03064D1081
EQUITY RESIDENTIAL	0.02%	US29476L1070
WELLS FARGO & CO FLTGT RT 3.196% DUE 06-17-2027	0.02%	SBJ84B25
SABIC CAPITAL II B 4% GTD SNR 10/10/2023USD	0.02%	SBGGFKN3
AIR LEASE CORP MED 3.75% DUE 06-01-2026	0.02%	SBK20386
AMCOR FINANCE (USA) INC. 3.625% 04-28-2026	0.02%	CU02411AC7
UTD STATES TREAS 1.125% DUE 09-30-2021	0.02%	SBYYB619
JAPAN(GOVT OF) 0.1% SNR 20/09/23 JPY50000	0.02%	SBG8CLJ5
FRAPORT AG	0.02%	DE0005773303
EMERSON ELECTRIC CO	0.02%	US2910111044
PVTPL STANDARD CHARTERED PLC NT 144A 3.2% DUE 04-17-;	0.02%	C853254AX8
UTD PARCEL SVC INC 6.2% DUE 01-15-2038	0.02%	SBG495L0
NEW ZEALAND LOCAL 4.5% SNR 15/04/2027 NZD1000	0.02%	SBWYF271
WPP FIN 2010 4.75 DUE 11-21-2021	0.02%	SBGLQT23
LLOYDS BANK PLC 7.5% SNR EMTN 15/04/24 GBP	0.02%	SB3V3ZW5
KIMBERLY CLARK CORP COM USD1.25	0.02%	US4943681035
PKO FIN AB 4.63% BDS 26 SEP 22 USD1000 REG S	0.02%	SB8KNMX1
FLUGHAFEN ZURICH AG	0.02%	CH0319416936
REP SVCS INC NT 5.25 DUE 11-15-2021	0.02%	SB502334
PNC BK N A PITT PA 3.25% DUE 06-01-2025	0.02%	SBYPC934
HUMANA INC	0.02%	US4448591028

LILLY (ELI) & CO USD	0.02%	US5324571083
PRINCIPAL FINANCIAL GROUP	0.02%	US74251V1026
NORWEGIAN GOVERNMENT BNDS 3.0% 14/03/2024	0.02%	SBKW88J5
FUT DEC 19 CBT 5Y T-NOTE	0.02%	C999599GH0
ATLAS COPCO AB SER B NPV POST SPLIT	0.02%	SE0011166628
AT&T INC 4.35% DUE 03-01-2029	0.02%	SBGKCWJ0
CADENCE DESIGN SYSTEMS INC COM STK USD0.01	0.02%	US1273871087
CR AGRICOLE S A 3.25% DUE 10-04-2024	0.02%	C22535WAD9
PACIFIC EDGE LTD NPV	0.02%	NZPEBE0002S1
ALNYLAM PHARMACEUTICALS INC	0.02%	US02043Q1076
COLOMBIA(REP OF) 7% GTD SNR 04/05/2022 COP	0.02%	SB7RQ430
WOLTERS KLUWER 1.5% SNR 22/03/27 EUR100000	0.02%	SBF1TFM7
CEDER FAIR LP	0.02%	US1501851067
JAZZ PHARMACEUTICALS ORDINARY SHARES	0.02%	IE00B4Q5ZN47
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	0.02%	SBGRW840
ONEOK PARTNERS L P 3.375% DUE 10-01-2022	0.02%	SB8QB821
BELGIUM(KINGDOM) 0% T-BILL 16/01/20 EUR0.01	0.02%	S7A8GEMU
FRANCE(GOVT OF) 0% T-BILL 16/10/2019 EUR1	0.02%	SBJVHJ38
FRANCE(GOVT OF) 0% T-BILL 09/10/2019 EUR1	0.02%	SBDS5GWV8
NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	0.02%	SBYHYDY9
CHEVRON CORP	0.02%	US1667641005
ENGIE AUG5	0.02%	FR0010208488
New Zealand Dollar Custodial Account – MITNZ Listed Infrastruc	0.02%	
JOHN DEERE CAP COR 2.8% SNR MTN 08/09/27USD'G	0.02%	C24422ETW9
SES 3.6 DUE 04-04-2023	0.02%	CL8175MAB6
RIO TINTO LIMITED	0.02%	AU000000RIO1
FRANCE(GOVT OF) 6% SNR 25/10/2025 EUR1'REGS	0.02%	S4403315
REPSOL SA	0.02%	ES0173516115
TOKYO TATEMONO CO LTD	0.02%	JP3582600007
EXXON MOBIL CORPORATION	0.02%	US30231G1022
ENTRA ASA	0.02%	NO0010716418
COFIROUTE 0.75% BDS 09/09/28 EUR10000	0.02%	SB09BNN8
HSBC HOLDINGS PLC 2.256%-FRN SNR 13/11/26 GBP	0.02%	SBF3FPL2
APPLIED MATERIALS US	0.02%	US0382221051
ESSITY AB 1.625% GTD SNR 30/03/27 EUR	0.02%	SBF336F7
JAPAN(GOVT OF) 0.1% SNR 20/03/24 JPY50000	0.02%	SBJHCFN9
3M CO	0.02%	US88579Y1010
FISERV INC 3.2% DUE 07-01-2026	0.02%	SBKF0BV2
ENTERPRISE PRODS 3.75% DUE 02-15-2025	0.02%	SBRFLN3
COOPERATIEVE 5.25% DUE 05-24-2041	0.02%	C21685WJC4
BK OF AMERICA CORP 3.228% SNR MTN 22/06/22 CAD	0.02%	SBZ183S6
HERMAN MILLER INC	0.02%	US6005441000
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES OCTOI	0.02%	SB7MG223
CANADIAN PACIFIC RAIL LTD	0.02%	CA13645T1003
CLOVERIE PLC ZURICH INS 1.75% 16/09/2024	0.02%	SBQRS677
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	0.02%	SBJ7G9G2
AMERICAN WATER WORKS CO INC	0.02%	US0304201033
RYANAIR LTD ADR EACH REPR 5 ORD EUR 0.01	0.02%	US7835132033
FNMA POOL #BF0219 3.5% 09-01-2057 BE0	0.02%	C3140FXG55
EMD FINANCE LLC 3.25% 19/03/2025	0.02%	S1A7HBGU
COLOMBIA(REP OF) 6% GTD SNR 28/04/2028 COP'B	0.02%	SB8CLGQ4
BERRY GLOBAL GROUP INC	0.02%	US08579W1036
SPARK INFRASTRUCTURE LTD	0.02%	AU000000SKI7
UNITED STATES TREAS NTS DTD 02-15-2011 3.625% 02-15-2021	0.02%	SBTC33W2
MAGNA INTERNATIONAL INC COM NPV	0.01%	CA5592224011
SEKISUI HOUSE REIT INC	0.01%	JP3047820000
COLOMBIA(REP OF) 6.25% GTD 26/11/2025 COP	0.01%	SBG064V8
MCKESSON CORP 3.125% SNR 17/02/2029 GBP	0.01%	SBYWC573
BPCE SA BNDS 2.875% 16/01/2024	0.01%	SB970Y03
BRISTOL MYERS FIXED 2.9% DUE 07-26-2024	0.01%	CU11009BA1
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	0.01%	SBJXS2M9
MGIC INVESTMENT CORP	0.01%	US5528481030
US TREAS NTS DTD 05-15-2019 2.125% DUE 05-15-2022 REG	0.01%	SBK1WFT8
CENTRAL JAPAN RAILWAY CO	0.01%	JP3566800003
LEGAL & GENERAL GROUP PLC	0.01%	GB0005603997
FRANCE ( GOVT OF ) 1.5% 25/05/2031	0.01%	SBYMFLX0
ASTRAZENECA PLC 6.45% DUE 09-15-2037	0.01%	SB7FFL50
JAPAN-34(30 YEAR ISSUE) 2.2% 20/03/41 JPY50000	0.01%	SB5V3ZNO
ILLUMINA INC	0.01%	US4523271090
AUSTRALIA PACIFIC AIRPORTS 3.125% 26/09/2023	0.01%	SBF23F17
HSBC HOLDINGS PLC	0.01%	GB0005405286
NIPPON PROLOGIS REIT INC	0.01%	JP3047550003
NOVO NORDISK A S	0.01%	DK0060534915
CATERPILLAR INC	0.01%	US1491231015
BQE FED CRED MUT 1.75% SNR EMTN 15/03/29EUR	0.01%	SBJLL9D0

UNUMPROVIDENT CORPORATION	0.01%	US91529Y1064
FISERV INC 3.5% DUE 07-01-2029	0.01%	C337738AU2
BANK OF CHINA LTD HK	0.01%	CNE100000125
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	0.01%	SB157195
PVTPL SOFI CONSUMER LOAN PROGRAM TRUST SER 18-1 CL A:	0.01%	C83405RAB3
FOOT LOCKER INC	0.01%	US3448491049
CITY DEVELOPMENTS SGD0.50	0.01%	SG1R89002252
BANK AMER CORP 3.705% BNDS 04-24-2028	0.01%	SBYWC0Y5
AMERICAN FINANCIAL GROUP INC	0.01%	US0259321042
UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15	0.01%	SBK9DLB7
EASTMAN CHEMICAL COM	0.01%	US2774321002
PVTPL MARLETTE FDG TR ASSET BACKED NT SER 18-1A CL B 3.:	0.01%	C57109TAB2
VOLVO AB - B	0.01%	SE0000115446
WESTPAC BANKING CORP 030120 2.27 TD	0.01%	DU0TZ20103E5
Income Due - JPY	0.01%	
BRILLIANCE CHINA AUTOMOTIVE HLDGS LTD	0.01%	BMG1368B1028
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	0.01%	SB3RFGR7
GTN LTD	0.01%	AU000000GTN3
XEROX HLDGS CORP COM USD1.00	0.01%	US98421M1062
XILINX INC	0.01%	US9839191015
HYUNDAI CAPITAL SERVICES 3.0% BNDS 03-06-2022	0.01%	SBF00KF9
JAPAN(GOVT OF) 1.5% BDS 20/03/2034 JPY50000	0.01%	SBKWPYL1
NEW ZEALAND(GOVT) IDX/LKO BDS 20/09/2030NZD	0.01%	S3A4NZLW
ROYAL DUTCH SHELL PLC - A SHARES	0.01%	GB00B03MLX29
SANTANDER CONSUMER USA HOLDINGS INC	0.01%	US80283M1018
VALERO ENERGY CORP	0.01%	US91913Y1001
BKW AG	0.01%	CH0130293662
WALGREENS BOOTS AL COM USD0.01	0.01%	US9314271084
ANGLO AMERICAN PLC (SA LINE)	0.01%	GB00B1XZS820
BNP PAR HME LN SFH 3.875% SNR 12/07/2021EUR	0.01%	SB3PVRK7
PETROCHINA CO LTD H	0.01%	CNE1000003W8
JBS SA	0.01%	BRJBSACNOR8
GERMAN POSTAL PENS 3.75% A/BKD 18/01/2021 EUR	0.01%	SB0CDYGO
HOYA CORPORATION JPY	0.01%	JP3837800006
NORTHERN GAS NET F 4.875% GTD SNR 30/06/27 GBP	0.01%	SB0P51W8
SPAIN(KINGDOM OF) 4.2% SNR 31/01/2037 EUR1000	0.01%	SB05L4R2
TYSON FOODS INC CLASS A	0.01%	US9024941034
JAPAN(GOVT OF) 0.1% SNR 20/09/28 JPY50000	0.01%	SBYVVNY4
CAP 1 FINL CORP 4.75% DUE 07-15-2021	0.01%	SB5MY5Y7
CHINA UNICOM HONG KONG LTD	0.01%	HK0000049939
VERIZON 5.5% DUE 03-16-2047	0.01%	SBYZNV86
ENDESA SA	0.01%	ES0130670112
ANHUI CONCH CEMENT CO LTD	0.01%	CNE1000001W2
PUSHPAY HOLDINGS LTD	0.01%	NZPAYE000359
SUMITOMO MITSUI FINANCIAL GROUP	0.01%	JP3890350006
RIO TINTO FIN USA 3.75% DUE 06-15-2025	0.01%	SBZ03KM5
US TREAS BDS 4.375 DUE 05-15-2040 REG	0.01%	SBZ56WC3
PVTPL TRUST F/1401 SR NT 5.25 DUE 12-15-2024	0.01%	C898324AA6
CS (GUERNSEY) 0.75% PFBFR 17/09/2021 EUR	0.01%	SBQT3V86
FRANCE(GOVT OF) 2.5% 25/05/2030	0.01%	SBM691B2
US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 1	0.01%	SBYQLV23
CYBERAGENT INC	0.01%	JP3311400000
GOLDMAN SACHS GRP 1.25% SNR NPF 01/05/25EUR	0.01%	SBDFVFC5
ADIDAS AG	0.01%	DE000A1EWWW0
ORKLA ASA	0.01%	NO0003733800
TENAGA NASIONAL BERHAD	0.01%	MYL534700009
KINDER MORGAN INC 1.5% DUE 03-16-2022	0.01%	SBWFR162
FORTESCUE METALS GROUP LTD	0.01%	AU000000FMG4
JAPAN LOGISTICS FUND INC	0.01%	JP3046230003
MOLSON COORS BREWING CO B	0.01%	US60871R2094
HOME DEPOT INC 5.875% DUE 12-16-2036	0.01%	SB8D60P5
SHELL INTL FIN B V 3.875% DUE 11-13-2028	0.01%	SBFXPTR6
COVENTRY BS 5.875% SNR 28/09/2022 GBP	0.01%	SB40T7D6
HCP INC	0.01%	US40414L1098
Outstanding Settlement Receipts - JPY	0.01%	
MEDIOBANCA BANCA DI ITL	0.01%	IT0000062957
FID NATL FIXED 1.5% DUE 05-21-2027	0.01%	SBJVJN87
FRANCE(GOVT OF) 1.75% SNR 25/05/2023 EUR1	0.01%	SB8HTNM8
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	0.01%	SBGRW851
CASTELLUM AB	0.01%	SE0000379190
GLAXOSMITHKLINE CA 0% GTD SNR 12/09/2020EUR	0.01%	SBF94386
VEOLIA ENVIRONMENT	0.01%	FR0000124141
BROWN BROWN INC	0.01%	US1152361010
SABRA HEALTHCARE REIT INC	0.01%	US78573L1061
NATIONWIDE BLDG FLTGT RT 4.363% DUE 08-01-2024	0.01%	C63861VAC1

HAWAIIAN ELECTRIC INDUSTRIES	0.01%	US4198701009
PVTPL FOX CORP GTD SR NT 144A 4.709% DUE01-25-2029/01-2	0.01%	SBHXD2D1
RELIANCE INDS 3.667% SNR 30/11/27 USD1000	0.01%	SBF2TXD3
KULICKE & SOFFA INDUSTRIES	0.01%	US5012421013
MAXIMUS INC COM NPV	0.01%	US5779331041
CDN NATL RAILWAYS 3.95% SNR 22/09/2045 CAD	0.01%	SBYNK5K9
FRANKLIN RESOURCES INC	0.01%	US3546131018
WELLS FARGO NA	0.01%	
DANSKE BANK A/S 0.875% SNR 22/05/2023 EUR	0.01%	S8A81KDU
UNITED STATES T-BOND 2.875% 05-15-2049	0.01%	SBK1Wfy3
FRANCE(GOVT OF) 8.5% GTD SNR 25/04/23 EUR1	0.01%	S4360078
SUNSTONE HOTEL INVESTORS INC REITS	0.01%	US8678921011
TELSTRA CORPORATION LIMITED	0.01%	AU000000TL52
CITI GROUP INC	0.01%	US1255818015
Income Due - USD	0.01%	
CELANESE CORP SERIES A	0.01%	US1508701034
RELIANCE STEEL & ALUMINUM CO	0.01%	US7595091023
FRANCE(GOVT OF) 4.25% SNR 25/10/2023 EUR1	0.01%	SB1XC366
FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES O	0.01%	SB82DRD4
HEWLETT PACKARD ENTERPRISE CO	0.01%	US42824C1099
TERNA SPA 1% SNR EMTN 10/04/2026 EUR	0.01%	SBJLNCQ0
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	0.01%	SBVFB5G5
JAPAN(GOVT OF) 0.1% BDS 20/03/20 JPY10000	0.01%	SBWCH7M3
AON CORP 3.75% DUE 05-02-2029	0.01%	SBK1WfQ5
DH EUROPE FIN SA FIXED 2.5% DUE 07-08-2025	0.01%	SBYVVC14
UK(GOVT OF) 4.25% GILT 07/12/55 GBP1000	0.01%	SB06YGN0
GEORGE WESTON LTD	0.01%	CA9611485090
PVTPL MARINER FIN ISSUANCE SER 17-BA CL A 2.92% 12-20-20	0.01%	C56846MAA9
TITULOS DE TBOND 7.75% 18/09/2030	0.01%	SBVFPYD7
ANHEUSER-BUSCH 4.375% DUE 04-15-2038	0.01%	SB027GD1
LEG IMMOBILIEN GMBH	0.01%	DE000LEG1110
ITALGAS SPA	0.01%	IT0005211237
NOVATEK PJSC	0.01%	US6698881090
NATL RURAL UTILS 3.4% DUE 02-07-2028	0.01%	C637432NP6
GERMANY(FEDERAL REPUBLIC) 2.5% BDS 15/08/2046 EUR	0.01%	SBK35KG7
BNP PARIBAS SA	0.01%	FR0000131104
FRANCE(GOVT OF) 5.75% SNR 25/10/2032 EUR1	0.01%	S7137989
TOKYO ELECTRIC POWER COMPANY HOLDINGS INCORPORATED	0.01%	JP3585800000
KLEPIERRE- EUR4	0.01%	FR0000121964
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040	0.01%	SBSTJZ5
INTER-AMERICAN FLTG RATE 16/09/2022	0.01%	SBKFGH07
ASPEN TECHNOLOGY INC	0.01%	US0453271035
BANK OF CN LTD HK 3.875% SNR MTN 30/06/25 USD	0.01%	S6A62ALU
AMBEV SA COM NPV	0.01%	BRABEVACNOR1
SIMON PPTY GROUP L 3.375% DUE 12-01-2027	0.01%	SBF4BJ95
FRANCE(GOVT OF) 3.25% SNR 25/10/2021 EUR1	0.01%	SB4XGWW8
PVTPL NATIONAL AUSTRALIA BK LTD 3.933% DUE 08-02-20	0.01%	C632525A50
COGNIZANT TECH SOLUTIONS A	0.01%	US1924461023
FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047	0.01%	C3128MJZFO
AMER INTL GRP 5% SNR MTN 26/04/2023 GBP	0.01%	SB13B222
AMERN EXPRESS CO 8.15% DUE 03-19-2038	0.01%	SB2QHS11
FRANCE(GOVT OF) 3% SNR 25/04/2022 EUR1'REGS	0.01%	SB79XGY4
BANK HAPOLIM LTD	0.01%	IL0006625771
PHILLIPS 66 COM USD0.01	0.01%	US7185461040
ADOBE SYS INC 3.25% DUE 02-01-2025	0.01%	SBVHFBD4
EATON CORP PLC COM USD 0.50	0.01%	IE00B8KQN827
ZILLOW GROUP INC COM USD0.0001 CLASS C	0.01%	US98954M2008
BSTN PPTYS LTD 3.4% DUE 06-21-2029	0.01%	SBK6WVQ2
MEDTRONIC INC 4.375% DUE 03-15-2035	0.01%	SBYMLDT8
KONINKLIJKE AHOLD DELHAIZE NV	0.01%	NL0011794037
AT&T INC 4.8% DUE 06-15-2044	0.01%	SBN8KPY1
FUT DEC 19 EUX EURO-BTP	0.01%	C999599GH0
SITEONE LANDSCAPE SUPPLY INC	0.01%	US82982L1035
VODAFONE GROUP PLC 4.375% 05-30-2028	0.01%	SBFMLP00
ORIX CORPORATION JPY50	0.01%	JP3200450009
WELLS FARGO & CO 4.15% DUE 01-24-2029	0.01%	SBJ60RD8
A2A SPA	0.01%	IT0001233417
REGIONS FINANCIAL CORP	0.01%	US7591EP1005
GREECE(REP OF) 0% T-BILL 04/10/2019 EUR	0.01%	SBJV9C24
DARDEN RESTAURANTS INC	0.01%	US2371941053
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	0.01%	SBKOWRZ9
US TREAS NTS DTD 02-15-2019 2.5% DUE 02-15-2022	0.01%	SBJ7G9D9
FRANCE(GOVT OF) 4.75% SNR 25/04/2035 EUR1	0.01%	SB00KQ67
WH GROUP LTD	0.01%	KYG960071028
HEALTHCARE REALTY TRUST INC	0.01%	US4219461047

HCA INC 5.25% DUE 04-15-2025	0.01% SBRK9CVO
STOCKLAND	0.01% AU0000005GPO
JAPAN-315 1.2% 20/06/21	0.01% SB5MF3X1
AVIVA PLC	0.01% GB0002162385
UNITED STATES TREAS NTS DTD /31/2019 2.125% DUE 05-31-	0.01% SBK0Y681
GOLDMAN SACHS GRP 1.625% SNR NPF 27/07/26 EUR	0.01% SBD82J45
REPUBLIC SERVICES INC	0.01% US7607591002
SIEMENS AG NPV EUR	0.01% DE0007236101
JAPAN(GOVT OF) 1.2% SNR 20/12/20 JPY50000	0.01% SB4QJNVO
KONINKLIJKE KPN NV	0.01% NL0000009082
UNITED STATES TREAS BDS 3.375 05-15-2044REG	0.01% SBYQLTW9
FNMA POOL #BF0202 4.5% 01-01-2051 BEO	0.01% C3140FXGL0
SPAIN(KINGDOM OF) 5.15% SNR 31/10/28 EUR1000	0.01% SBC9SCG8
SYNCHRONY FINANCIAL	0.01% US87165B1035
APPLE INC 2.513% SNR 19/08/24 CAD2000	0.01% C037833CY4
JAPAN GOVT CPI IDX/LKD 10/03/2028	0.01% SBG5NBY6
BRIT COLUMBIA(PROV) 0.875% SNR 08/10/2025EUR	0.01% SBZ9MQ03
TALANX AG	0.01% DE000TLX1005
REALTEK SEMICONDUCTOR CORP	0.01% TW0002379005
SAFESTORE HOLDINGS PLC	0.01% GB00B1N72094
BLACKSTONE 1.0% 05/10/2026	0.01% S2A6TPBU
BANCO SANTANDER 1% EMTN 17/01/25 EUR100000	0.01% S1A7RBLU
CNOOC FIN 2011 LTD 4.25 DUE 01-26-2021	0.01% CG2353WAA9
BANK AMER CORP 3.974% 02-07-2030	0.01% SBJ9NHM3
HIGHLAND GOLD MINING LIMITED	0.01% GB0032360173
TORONTO DOMINION DEP NT 3.226% 24/07/2024	0.01% C891145T79
ASBURY AUTOMOTIVE GROUP	0.01% US0434361046
UK(GOVT OF) 4.5% SNR 07/12/2042 GBP1000	0.01% SB1VWPJ5
UK(GOVT OF) 4.25% GILT 07/12/40 GBP1000	0.01% SB646050
TESLA INC	0.01% US88160R1014
HOME PRODUCT CENTER PCL NVDR	0.01% TH0661010R17
UK(GOVT OF) 4.75% GILT 07/03/20 GBP1000	0.01% SB058DQ5
RITCHIE BROS AUCTIONEERS INC	0.01% CA7677441056
KIMBERLY CLARK 6.625% DUE 08-01-2037	0.01% SBG48Y76
PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027	0.01% SBF0MBJ6
3M CO FIXED 2.875% 10-15-2027	0.01% SBD6NJF1
BUPA FINANCE PLC 3.375% 17/06/2021	0.01% SBNB6YV6
AROUNDTOWN SA	0.01% LU1673108939
FRANCE(GOVT OF) 5.5% SNR 25/04/29 EUR1'REGS	0.01% S5430011
UNITED STATES TREAS NTS T NOTE 2.125% 05-31-2026	0.01% SBK0Y6D6
PROLOGIS L P 2.25% 30/06/2029	0.01% C74340XBF7
KOMMUNALBANKEN AS 6.5% BDS DUE 12/04/2021	0.01% SB576ZM2
GNMA POOL #726326 SER 2039 4.5% DUE 09-15-2039 REG	0.01% C3620AC4K7
SYRAH RESOURCES LIMITED ORDINARY FULLY PAID	0.01% AU0000005YR9
JAPAN TBOND BDS .6% DUE 20/12/2023	0.01% SBH57WF3
THE JM SMUCKER COMPANY	0.01% US8326964058
FNMA POOL #BE5651 3% 02-01-2047 BEO	0.01% C3140FRH57
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG	0.01% SB62KRY9
NAPIER PORT HOLDINGS LTD	0.01% NZNPHE0005S2
JAPAN (GOVERNMENT OF) .1% 20/12/2028	0.01% SBHPH4T1
SWEDBANK MORTGAGE 1% SNR 15/06/2022 SEK100000	0.01% SBD6K7R0
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	0.01% SBF0T9Z9
UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-	0.01% SB7FRY6
WABTEC CORP	0.01% US9297401088
CHINA CONSTR BK AS 1.5% SNR MTN 11/02/2020 EUR	0.01% SBVG1CD0
DUN & BRADSTREET CORP DEL NEW SR FIRST LIEN NT 6.875% C	0.01% SBHNF89
MANULIFE FINL CORP 4.15% DUE 03-04-2026	0.01% SBYQ64Z2
CR SUISSE GUERNSEY MTN 1.75% 15/01/2021	0.01% SBJ0KJX8
CM-CIC HOME LOAN 4.125% SNR 16/01/2023 EUR	0.01% SB43X122
SANDS CHINA LIMITED	0.01% KYG7800X1079
WI TREASURY N/B 3.0% 11-15-2045	0.01% SBYQP1M5
ESSENTIAL PROPERTIES REALTY TRUST INC	0.01% US29670E1073
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	0.01% SBDJR2Q0
CITIGROUP INC MTN .5% 29/01/2022	0.01% CAW8524612
WI TREASURY SEC 3% DUE 05-15-2045 REG	0.01% SBXC4FZ0
ITT INC COM USD 1.00	0.01% US45073V1089
UK(GOVT OF) 4% GILT 22/1/2060 GBP0.01	0.01% SB54QLM7
KROGER CO COM USD1.00	0.01% US5010441013
SKAND ENSKILDA BKN 1.5% SNR MTN 25/02/2020 EUR	0.01% SB9JT602
ALBERMARLE CORP	0.01% US0126531013
FDX CORP COM USD0.10	0.01% US31428X1063
LANDWIRT RENTENBK 5.5% GTD SNR 29/03/2022 AUD	0.01% SB7LF8C0
ITALY(REP OF) 5.25% BTP 1/11/2029 EUR0.01	0.01% S5574373
CANADIAN TIRE CLASS 'A' CUM NON-VTG COM NPV	0.01% CA1366812024
JAPAN (5 YR ISSUE) .1% 20/06/2024	0.01% SBJR34N5

LPL FINANCIAL HOLDINGS INC	0.01%	US50212V1008
TCF FINANCIAL CORP COM	0.01%	US8723071036
ITALY(REP OF) 3.75% SNR 01/08/21 EUR1000	0.01%	S80XPJ59
DONALDSON COMPANY INC	0.01%	US2576511099
AUTOHOME INC	0.01%	US05278C1071
UNILEVER NV	0.01%	US9047847093
BOLIDEN AB	0.01%	SE0012455673
JPMORGAN CHASE & FLTG RT 4.203% DUE 07-23-2029	0.01%	C46647PAV8
FRANCE(GOVT OF) 2.75% BDS 25/10/27 EUR1000	0.01%	SB7PZQR7
UK(GOVT OF) 4.5% BDS 07/09/2034 GBP	0.01%	SB52WS15
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	0.01%	SBZ1BP67
FRANCE(GOVT OF) 3.5% SNR 25/04/26 EUR1'REGS	0.01%	SB3X0WD4
LARGAN PRECISION CO LTD	0.01%	TW0003008009
ORICA LIMITED	0.01%	AU000000OR11
UK(GOVT OF) 5% GILT SNR 03/2025 GBP0.01	0.01%	S3088069
JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	0.01%	SBD7F8X7
CIENA CORP	0.01%	US1717793095
LVMH MOET HENNESSY VUITTON SE	0.01%	FR0000121014
MONSTER BEV CORP COM	0.01%	US61174X1090
KOREA GAS CORP 3.875% DUE 02-12-2024	0.01%	C50066CAG4
SCHLUMBERGER INVT 3.65% DUE 12-01-2023	0.01%	SBH6XTB5
OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS	0.01%	S9A32GKU
SCHIBSTED ASA SER A	0.01%	NO0003028904
FRANCE(GOVT OF) 0.25% SNR 25/11/2026 EUR1	0.01%	SBD6VMZ6
INTER AMERN DEV BK 3.875% DUE 28/10/2041	0.01%	SB75J0X3
ORANGE 0.5% SNR EMTN 04/09/32 EUR	0.01%	SBKS3FK5
POWSZECHNA KASA OS PLN1	0.01%	PLPKO0000016
AGUAS ANDINAS S.A.	0.01%	CL0000000035
COVESTRO AG	0.01%	DE0006062144
SWISS RE AG	0.01%	CH0126881561
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	0.01%	SBF92XY6
JANUS HENDERSON GR ORD	0.01%	JE00BYPZJM29
MYRIAD GENETICS INC	0.01%	US62855J1043
CSCEC FIN CAYMAN 2.9% 05/07/2022	0.01%	S1A7DMFU
STERICYCLE INC	0.01%	US8589121081
RINGCENTRAL INC	0.01%	US76680R2067
DENNYS CORPORATION	0.01%	US24869P1049
JAPAN(GOVT OF) 2.1% SNR 20/03/29 JPY50000	0.01%	SB40R3K9
BP P.L.C	0.01%	GB0007980591
AMGEN INC 4% SNR 13/09/2029 GBP100000	0.01%	SB8MYVZ7
GRUPO BIMBO SAB DE 4.5 DUE 01-25-2022	0.01%	CP4949BAH7
Charter Hall Core Plus Office Fund	0.01%	
NEW ZEALAND LOCAL 3.5% BDS 14/04/2033 NZD1000	0.01%	SBF1XLD2
NOVOOCURE LTD	0.01%	JE00BYSS4X48
JAPAN(GOVT OF) 0.5% SNR 20/09/24 JPY50000	0.01%	SBQQ3RS1
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2	0.01%	SB75JF50
FIRST INDUSTRIAL REALTY TRUST	0.01%	US32054K1034
CITIGROUP INC 4.65% DUE 07-30-2045	0.01%	SBYTHPH1
UK(GOVT OF) 4% GILT GTD 07/03/22 GBP	0.01%	SB3KJDQ4
FRANCE(GOVT OF) 0% SNR 25/03/2024 EUR1'REGS	0.01%	SBFX8M8
AVIVA 0.625% SNR 27/10/2023 EUR	0.01%	SBDR0CP2
JETBLUE AIRWAYS CORP	0.01%	US4771431016
JAPAN(GOVT OF) 0.1% SNR 20/06/28 JPY50000	0.01%	SBFWVXG2
MEITUAN DIANPING	0.01%	KYG596691041
PVTPL CSC HLDGS LLC SR NT 5.75% 01-15-2030	0.01%	SBKFFH0Y9
JAPAN(GOVT OF) 0.1% SNR 20/03/29 JPY50000	0.01%	SBJQQ2X1
COMERICA INC USD5.00	0.01%	US2003401070
JAPAN(GOVT OF) 0.8% SNR 20/06/22 JPY50000	0.01%	SB86VRL2
LENDINGTREE INC	0.01%	US52603B1070
HENNES & MAURITZ	0.01%	SE0000106270
DISNEY WALT CO 3% DUE 07-30-2046	0.01%	SB8GTNC4
STRYKER CORP	0.01%	US8636671013
HUFVUDSTADEN AB-A SHS	0.01%	SE0000170375
GRUBHUB INC	0.01%	US4001101025
CRED SUISSE LONDON 1.5% GTD SNR 10/04/2026 EUR	0.01%	SBYXJWJ4
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	0.01%	SBYVRZ9
BAIDU INC -SPON ADR	0.01%	US0567521085
JUNIPER NETWORK INC	0.01%	US48203R1041
SKY NETWORK TELEVISION LTD	0.01%	NZSKTE0001S6
VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	0.01%	SBGDQ891
UNITED STATES TREAS NTS 2.875% 08-15-2028	0.01%	SBFLZQP9
HKT TRUST AND HKT SHARE STAPLED UNIT	0.01%	HK0000093390
CHURCH & DWIGHT CO	0.01%	US1713401024
FIDELITY NATL INFORMATION SERVICES .125%05-21-2021 BEO	0.01%	SBJXKSX8
KB FINANCIAL GROUP INC	0.01%	KR7105560007

TELEFONICA DE ESPA SPPT50	0.01%	ES0178430E18
JAPAN(GOVT OF) 2.4% SNR 20/09/38 JPY50000	0.01%	SB3F3YW4
UNITED STATES T NOTE 3.0% 10-31-2025	0.01%	SBGN70G5
ITALY(REP OF) 5% SNR 01/08/2034 EUR1000'9	0.01%	S7683619
CREDIT AGRICOLE HM 0.75% BDS 05/05/27 EUR10000	0.01%	SBD45XQ8
PULTE GROUP INC	0.01%	US7458671010
MANULIFE FINANCIAL CORP - TORONTO LISTING	0.01%	CA56501R1064
BUNKA SHUTTER CO LTD	0.01%	JP3831600006
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	0.01%	SBJ7G9F1
AMERADA HESS CORP 7.3% DUE 08-15-2031	0.01%	S2791205
BUONI POLIENALI 2.95% T BD 2.95% 01/09/2038	0.01%	SBFWK4S8
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	0.01%	SBJT02CO
PVTPPL SOFI CONSUMER LN PROGRAM 2018-3 TR SR 18-3 CL A2	0.01%	SBF2D3K2
UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 R	0.01%	SBZ56WTO
PETROLEOS 7.69% 23/01/2050	0.01%	SBJ7HNQ3
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	0.01%	SBCZQWC2
VOLKSWAGEN INTL 1.875% GTD SNR 30/03/27 EUR	0.01%	SBD0XRP3
BEIJING GAS SG CAP 2.75% 31/05/2022	0.01%	SOA7BFSU
EPIROC AB SER B NPV	0.01%	SE0011166941
POSTS ITALIANE SPA	0.01%	IT0003796171
LEONARDO SpA	0.01%	IT0003856405
MICRON TECH INC 4.185% DUE 02-15-2027	0.01%	C595112BP7
JAPAN(GOVT OF) 2.2% BDS 20/09/39 JPY100000	0.01%	SB4TQX85
UNITED STATES TREAS NTS DTD 06/30/2018 2.75% DUE 06-30-	0.01%	SBD9MJH7
ANGLO AMERICAN PLATINUM LIMITED	0.01%	ZAE000013181
UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025	0.01%	SBHN7686
AT&T INC FIXED 4.3% 02-15-2030	0.01%	SBG6F4D1
UNITED STATES OF AMER TBOND 2.625% 01-31-2026	0.01%	SBGC26F2
CENTERRA GOLD INC	0.01%	CA1520061021
CENTAMIN PLC	0.01%	JE00B5TT1872
MICROSOFT CORP 5.2% DUE 06-01-2039	0.01%	SB4LFKX4
JAPAN(GOVT OF) 2% BDS 20/09/41 JPY1000.	0.01%	SB59NZS7
LI NING CO LTD	0.01%	KYG5496K1242
THERMO FISHER 3% DUE 04-15-2023	0.01%	SBD073J1
FNMA POOL #BF0264 3.5% 05-01-2058 BEO	0.01%	SBHZTFR2
JEFFERIES FINL GRP COM USD0.0001	0.01%	US47233W1099
BEST BUY CO INC	0.01%	US0865161014
JAPAN(GOVT OF) 1.9% SNR 20/09/42 JPY50000	0.01%	SB8DNJ93
UNITED STATES TREASURY 2.25% 11-15-2027	0.01%	SBF92XX5
JAPAN(GOVT OF) 2% SNR 20/09/40 JPY50000'33	0.01%	SB64GKL6
FCA BANK S.P.A. IE FRN SNR EMTN 06/21 EUR1000	0.01%	SBFWVJJ7
INTERACTIVE BROKERS GRO-CL	0.01%	US45841N1072
SAFRAN SA	0.01%	FR0000073272
CIMB GROUP HOLDINGS BERHAD	0.01%	MYL10230O0000
ABIOMED INC	0.01%	US0036541003
UK(GOVT OF) 0.75% BDS 22/07/23 GBP1000	0.01%	SBFOH299
UNITED STATES TREAS NTS DTD 11/15/2015 2.25% DUE 11-15-	0.01%	SBZ56W56
FNMA POOL #MA2405 4% 09-01-2045 BEO	0.01%	C31418BU79
GAZ CAPITAL SA 3.125% SNR 17/11/2023 EUR	0.01%	S4A6WKFU
UNITED STATES TREAS 2.25% DUE 10-31-2024	0.01%	SBF2K3B4
UNITED STATES TREAS NTS DTD 11/15/2014 2.25% DUE 11-15-	0.01%	SBSJWZX0
UNITED STATES TREAS NTS 2.375% 12-31-2024	0.01%	SBFMVDZ1
VERIZON 4.5% DUE 08-10-2033	0.01%	SBF22PM5
UK(GOVT OF) 3.75% GILT 22/07/52 GBP	0.01%	SB6RNHS7
APA GROUP	0.01%	AU0000000APA1
FRANCE(GOVT OF) 1.75% SNR 25/11/2024 EUR1	0.01%	SBN796G8
QANTAS AIRWAYS LIMITED	0.01%	AU0000000QAN2
MARATHON PETROL COM	0.01%	US56585A1025
GEN ELEC CO 5.875% SNR MTN 14/01/38 USD	0.01%	SB8FPRC6
NETFLIX INC	0.01%	US64110L1061
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	0.01%	SBZ56WJ0
SPIRIT AEROSYSTEMS HOLDINGS INC - CLASS A	0.01%	US8485741099
UNITED STATES TREAS NTS 2.0% 04-30-2024	0.01%	SBDTMYH2
UTD STATES TREAS 2.125% DUE 09-30-2024	0.01%	SBYN9506
BCO DE SABADELL 0.875% SNR 22/07/2025 EUR	0.01%	SBKOP985
ATCO LTD	0.01%	CA0467894006
UK(GOVT OF) 4.25% SNR 07/03/36 GBP1000	0.01%	S3245239
58 COM INC	0.01%	US31680Q1040
SOCIETE GENERALE 0.875% SNR NPF 24/09/29EUR	0.01%	SBJSFMRO
CARNIVAL CORP 1.125% GTD SNR 06/11/19 EUR	0.01%	SBY7RHN3
PICC PROPERTY & CASUALTY COMPANY LIMITED	0.01%	CNE100000593
WINTERSHALL DEA 1.332% 25/09/2028	0.01%	SBKTHFV7
LAMB WESTON HOLDINGS INC	0.01%	US5132721045
MUENCHENER RUECKVER RG-REG	0.01%	DE0008430026
TLG IMMOBILIEN AG	0.01%	DE000A12B8Z4



ADVANCED INFO SERVICE PUBLIC COMPANY LIMITED NVDR	0.01%	TH0268010R11
NOVO NORDISK ADR	0.01%	US6701002056
KONINKLIJKE PHILIPS NV	0.01%	US5004723038
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	0.01%	SBFZLQN7
LEAR CORP	0.01%	US5218652049
DIASORIN SPA	0.01%	IT0003492391
NATIONAL HEALTHCARE CORP	0.01%	US6359061008
CHINA TELECOM -H SHARE	0.01%	CNE1000002V2
HUTCH WHAMP FIN UK 5.625% GTD SNR 24/11/26 GBP	0.01%	SB1HN6B1
FRANCE(GOVT OF) 2.25% SNR 25/10/2022 EUR1	0.01%	SB8KRH38
BCO DE SABADELL 1.125% SNR NPF 27/03/25 EUR	0.01%	SBJDQV48
FNMA POOL #MA2371 4% 08-01-2045 BEO	0.01%	C31418BT55
ITALY(REP OF) 5% SNR 01/08/2039 EUR1000	0.01%	SB28Q713
INGERSOLL RAND PLC	0.01%	IE00B6330302
AFLAC INC	0.01%	US0010551028
QUANTA COMPUTER INC	0.01%	TW0002382009
GENMAB AS	0.01%	DK0010272202
JAPAN(GOVT OF) 1.8% SNR 20/06/23 JPY50000	0.01%	S6682338
FRANCE(GOVT OF) 0.75% SNR 25/11/2028 EUR1	0.01%	SBF1DNG9
TATNEFT PJSC ADS	0.01%	US8766292051
Mexican peso	0.01%	
CREDIT AGRICOLE S A SR BK NTS BOOK ENTRY3.875 DUE 04-15-	0.01%	C22532MAM4
FRANCE(GOVT OF) 1% SNR 25/11/2025 EUR1'REGS	0.01%	SBZ2KOF7
UK(GOVT OF) 4.75% SNR 07/12/30 GBP1000	0.01%	SB24FF09
DEUTSCHE TELEKOM 0.5% SNR 05/07/2027 EUR1000	0.01%	SBJFZ701
FRANCE(GOVT OF) 4% STRIP PRNC 25/04/60 EUR1	0.01%	SB3N6265
WHIRLPOOL CORP USD	0.01%	US9633201069
VARIAN MEDICAL SYSTEMS INC	0.01%	US92220P1057
YANDEX N.V. COM	0.01%	NL0009805522
ANGLO AMERICAN PLC	0.01%	GB00B1XZS820
IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	0.01%	SB3L82J6
HKD BNP PARIBAS A/C	0.01%	
OP CORPORATE BANK 2.5% SNR 20/05/22 GBP100000	0.01%	SBXRTCV5
REGAL BELOIT CORPORATION	0.01%	US7587501039
RIGHTMOVE ORD GBP	0.01%	GB00BGDT3G23
FNMA REMIC TR SER 18-13 CLS MP 3.5% DUE 12-25-2057	0.01%	C3136B02D7
APPLE INC 2.05% DUE 09-11-2026	0.01%	C037833DN7
BELLWAY GBP0.125	0.01%	GB0000904986
SHIONOGI & CO LTD	0.01%	JP3347200002
VA ELEC & PWR CO 3.5% DUE 03-15-2027	0.01%	SBF2NLX1
NCR CORPORATION	0.01%	US62886E1082
HEIWA REAL ESTATE NPV	0.01%	JP3834800009
ANSYS INC	0.01%	US03662Q1058
DNB BANK ASA 4.25% 27 JAN 2020	0.01%	SB7NCH11
UK(GOVT OF) 4.25% GILT 07/06/32 GBP0.01	0.01%	S0489308
TEIJIN LTD JPY50	0.01%	JP3544000007
GERMANY(FED REP) 4% BDS 04/01/2037 EURO.01	0.01%	SB05Q875
SPAIN(KINGDOM OF) 5.75% SNR 30/07/32 EUR1000	0.01%	S7040582
ITALY(REP OF) 4.75% SNR 01/09/28 EUR1000	0.01%	SB9CDF52
CK INFRASTRUCTURE	0.01%	BMG2178K1009
WEICHAI POWER CO LTD	0.01%	CNE1000004L9
GEO GROUP INC	0.01%	US36162J1060
GERMANY(FED REP) 2% BDS 04/01/2022 EUR	0.01%	SB5VVFK1
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5%	0.01%	SBY22FS9
URENCO FINANCE NV EMTN 2.25% 05/08/2022	0.01%	SBYSFN94
LG ELECTRONICS INC	0.01%	KR7066570003
BRADY CORPORATION - CL A	0.01%	US1046741062
UK(GOVT OF) 1.5% SNR 22/07/2047 GBP1000	0.01%	SBDCHBW8
RIO TINTO PLC	0.01%	US7672041008
NATURGY ENERGY GROUP SA	0.01%	ES0116870314
CPUK FINANCE LTD 4.25% A/BKD 28/02/47 GBP'B3	0.01%	SBFOPPN7
L'OREAL	0.01%	FR0000120321
DELTA AIR LINES INC	0.01%	US2473617023
ITALY(REP OF) 1.45% SNR 15/11/24 EUR1000	0.01%	SBF2PPK2
SUMITOMO CORP JPY	0.01%	JP3404600003
CTRIIP COM INTERNATIONAL LTD	0.01%	US22943F1003
UNITED KINGDOM(GOVERNMENT OF) 3.5% GILT 22/07/68 GBP1	0.01%	SBBJNQY2
ORANGE NT STEP UP 03-01-2031 02-28-2031	0.01%	SB2PPTQ2
UNITEDHEALTH GROUP INC COM STK US0.01	0.01%	US91324P1021
ISUZU MOTORS JPY50	0.01%	JP3137200006
JAPAN(GOVT OF) BNDS 2.0% 20/03/2031	0.01%	SB52GWL5
GARMIN ORD	0.01%	CH0114405324
CDK GLOBAL HOLDINGS LLC	0.01%	US12508E1010
MARATHON PETE CORP 5.125% 05-22-2019	0.01%	SBK1XBD7
ZURICH FINANCIAL SERVICES	0.01%	CH0011075394

DTE ENERGY CO USD	0.01%	US2333311072
JAPAN-319 (10 YR BNDS 1.1% 20/12/2021	0.01%	SB7DX800
PUBLICIS GROUPE	0.01%	FR0000130577
CR SUISSE GROUP AG FLTG RT 2.593% DUE 09-11-2025	0.01%	SBJDSY12
JAPAN(GOVT OF) 1.7% SNR 20/12/32 JPY50000	0.01%	SB96L366
ROYAL BK SCOTLAND 6.4% DUE 10-21-2019	0.01%	SB8DLWK9
JAPAN(GOVT OF) 2.3% SNR 20/06/28 JPY50000	0.01%	SB3C9JW0
CSX CORP	0.01%	US1264081035
ITALY(REP OF) 2.05% SNR 01/08/27 EUR1000	0.01%	SBD1MF44
JAPAN(GOVT OF) 2.1% SNR 20/09/29 JPY50000	0.01%	SB4MR233
JAPAN(GOVT OF) 1.8% BDS 20/06/31 JPY1000	0.01%	SB401CD7
GERMANY(FED REP) 4.75% BDS 04/07/40 EURO.01	0.01%	SB3BXJ67
AXON ENTERPRISE I COM USD 0.00001	0.01%	US05464C1018
Outstanding Settlement Receipts - ZAR	0.01%	
NIKE INC 3.875% SNR 01/11/2045 USD	0.01%	SBYT5BW2
HOWARD HUGHES CORP	0.01%	US44267D1072
POLSKI KONCERN NAFTOWY	0.01%	PLPKN0000018
MANPOWER GROUP	0.01%	US56418H1005
SKYWORKS SOLUTIONS INC	0.01%	US83088M1027
UK(GOVT OF) 4.75% SNR 07/12/38 GBP1000	0.01%	SB00NY17
STANDARD BANK GROUP	0.01%	ZAE000109815
JAPAN(GOVT OF) 1.5% SNR 20/06/34 JPY50000	0.01%	SBNGK4V3
GERMANY(FED REP) 0% BDS 05/04/24 EURO.01'179	0.01%	SBHQTTQ8
JAPAN(GOVT OF) 1.6% SNR 20/06/32 JPY50000	0.01%	SB8HT2Z4
LENOVO GROUP LTD	0.01%	HK0992009065
CTS EVENTIM AG AND CO. KGAA	0.01%	DE0005470306
SPAIN(KINGDOM OF) 4.65% SNR 30/07/25 EUR1000	0.01%	SB3M35Z7
JAPAN(GOVT OF) 2.1% SNR 20/09/28 JPY50000	0.01%	SB3D8KL2
SIX FLAGS ENTERTAINMENT CORP	0.01%	US83001A1025
FNMA SER 2018-45 CL AB 3.0% 06-25-2048	0.01%	C3136B2EF5
WESTLAKE 3.5% DUE 01-16-2024	0.01%	SBG5L0M1
UK(GOVT OF) 3.5% GILT SNR 22/01/45 GBP	0.01%	SBN65R31
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	0.01%	SB2NJ7Z1
JAPAN(GOVT OF) 2.3% SNR 20/06/27 JPY50000	0.01%	SB1Z68T4
DECKERS OUTDOOR CORP	0.01%	US2435371073
SIMPLO TECHNOLOGY CO LTD	0.01%	TW0006121007
JAPAN(GOVT OF) 1.7% SNR 20/09/44 JPY50000	0.01%	SBQS8364
JAPAN(GOVT OF) 2.1% SNR 20/12/27 JPY50000	0.01%	SB2B35B7
JAPAN(GOVT OF) 1.5% SNR 20/03/33 JPY50000	0.01%	SB9612X6
KFC HOLDINGS JAPAN LTD	0.01%	JP3702200001
SUMITOMO MITSUI BANKING CORP 2.45% DUE 01-16-2020	0.01%	SBVB3082
JAPAN(GOVT OF) 1.4% SNR 20/09/34 JPY50000	0.01%	SBQWJ535
MPLX LP FLTG RT 09-09-2022 REG	0.01%	SBJDSXT3
NN GROUP NV	0.01%	NL0010773842
PLANET FITNESS INC	0.01%	US72703H1014
NATURGY FINANCE B. 1.5% GTD SNR 29/01/2028 EUR	0.01%	SBFFXYH3
BK TOKYO MITSUBISHI LTD UFJ.LTD 3.2 DUE 02-26-2023 BEO	0.01%	CJ0423YBFO
JAPAN(GOVT OF) 1.3% SNR 20/06/35 JPY50000	0.01%	SBZ0YHL6
ASTRAZENECA PLC SPONS ADR	0.01%	US0463531089
HYUNDAI MOTOR CO LTD	0.01%	KR7005380001
FRANCE(GOVT OF) 0.25% SNR 25/11/2020 EUR1	0.01%	SBYSPTC9
FRANCE(GOVT OF) 0% SNR 25/02/2021 EUR1'REGS	0.01%	SBD0YVP4
BUNDESREPUB. DEUTSCHLAN 2.5% BDS 04/07/2044 EUR	0.01%	SB7X7Y93
MOBILE TELESYSTEMS PJSC ADR	0.01%	US6074091090
ITALY(REP OF) 3.5% SNR 01/03/2030 EUR1000	0.01%	SBMNDJV3
JAPAN(GOVT OF) 2.1% BDS 20/12/26 JPY10000000	0.01%	SB1LBM35
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	0.01%	SBJLKT93
ENERGY TRANSFER FIXED 7.5% DUE 10-15-2020	0.01%	SBJXMVJ1
DAI ICHI LIFE HOLD NPV	0.01%	JP3476480003
JAPAN(GOVT OF) 1.2% SNR 20/09/35 JPY50000	0.01%	SBYRJVT3
JAPAN T-BOND 1.2 20/12/2034	0.01%	SBTL1DB6
JAPAN(GOVT OF) 2.2% SNR 20/06/26 JPY50000	0.01%	SB1CINN59
NATIONAL GRID ORD GBP0.12431289	0.01%	GB00BDR05C01
INTL PAPER CO COM US\$1	0.01%	US4601461035
NIPPON ACCOMMODATIONS FUND	0.01%	JP3046440008
SMITH & NEPHEW PLC	0.01%	GB0009223206
FASTENAL CO	0.01%	US3119001044
RAYTHEON COMPANY	0.01%	US7551115071
GREENE KING PLC	0.01%	GB00B0HZP136
TELEFONICA EUROPE 3.75% 31/12/2049	0.01%	S4A6SLQU
VALEO 1.625% SNR 18/03/2026 EUR	0.01%	SBYSXVV6
BP CAP MKTS P L C 3.994% DUE 09-26-2023	0.01%	SBDGTRQ6
JAPAN(GOVT OF) 2.3% SNR 20/03/26 JPY50000	0.01%	SB13Q2Y9
UNICREDIT SPA 2.0% 23/09/2029	0.01%	SBKTC608
WADDELL REED FINANCIAL-A	0.01%	US9300591008

SPAIN(KINGDOM OF) 5.9% BDS 30/07/26	EUR1000	0.01%	SB5SNSG7
LEGRAND SA		0.01%	FR0010307819
FRANCE(GOVT OF) 0.75% SNR 25/05/2028	EUR1	0.01%	SBFCMG88
UK(GOVT OF) 2.5% GILT SNR 22/07/2065		0.01%	SBYYMZ7
PNC FINL SVCS 3.9% DUE 04-29-2024		0.01%	SBLWX1X3
JAPAN(GOVT OF) 2.1% SNR 20/03/26	JPY50000	0.01%	SB11LK31
BONOS Y OBLIG DEL T BD 0.0% 31/01/2023		0.01%	SB9F7GF5
QINETIQ PLC		0.01%	GB00B0WMWD03
FIRST HAWAIIAN INC		0.01%	US32051X1081
CVS HEALTH CORP		0.01%	US1266501006
NORTHWESTERN CORPORATION		0.01%	US6680743050
ENEL FIN INTL N V FIXED 3.625% DUE	05-25-2027	0.01%	CN30707AC2
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS CAP SR NT 5.12		0.01%	SBKQND6
TFI INTERNATIONAL INC		0.01%	CA87241L1094
ITALY(REP OF) 9% SNR 01/11/2023	EUR'REGS'	0.01%	S4520496
PHYSICIANS REALTY TRUST		0.01%	US71943U1043
TELEFONICA EMISION 5.289% GTD SNR	09/12/22 GBP	0.01%	SB455ND8
FURUKAWA ELECTRIC NPV		0.01%	JP3827200001
BANCOLOMBIA SA - ADR		0.01%	US05968L1026
JAPANESE GOVT BOND 0.8% DUE 20/06/2023		0.01%	SBBFSCD2
JARDINE MATHESON HOLDINGS LIMITED		0.01%	BMG507361001
UK(GOVT OF) 4.25% SNR 07/12/46	GBP1000	0.01%	SB128DP4
UK(GOVT OF) 2.25% SNR 07/09/23	GBP1000	0.01%	SB7Z5365
BP CAPITAL MARKETS 0.831% GTD SNR	08/11/27 EUR	0.01%	SBK5BB15
ROPER TECHNOLOGIES INC		0.01%	US7766961061
BNP PARIBAS TRANCHE # TR 143 3.25	03-03-2023	0.01%	C05574LFY9
UK(GOVT OF) 4.25% SNR 07/12/49	GBP1000	0.01%	SB39R370
ITALY(REP OF) 4% SNR 01/02/37	EUR1000'18'	0.01%	SB0MDVB4
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-204'		0.01%	C459200KC4
SOJITZ CORPORATION		0.01%	JP3663900003
BUNDESREPUB.DEUTSCHLAND	1.75% 04/07/2022	0.01%	SB3YW1N2
BNP PARIBAS SA 1.125% SNR NPF 28/08/24	EUR	0.01%	SBJSRPK3
GERMANY(FED REP) 0.25% SNR 15/02/27	EURO.01	0.01%	SBYW2H66
STATE GRID EUROPE DEVELO	1.5% 26/01/2022	0.01%	SBVGSTR5
USANA HELATH SCIENCES INC		0.01%	US90328M1071
COOPERATIEVE RABOB 4.625% SUB 23/05/2029GBP		0.01%	CN7588VC95
FNMA POOL #BM1257 2.5% DUE 04-01-2037	REG	0.01%	C3140J5MF3
NORWAY(KINGDOM OF) 1.5% SNR 19/02/2026	NOK1000	0.01%	SBYQ7187
New Zealand Dollar Custodial Account – MITNZ Hedged Overse		0.01%	
JAPAN(GOVT OF) 1.9% SNR 20/06/25	JPY50000	0.01%	SB0BV7F5
SPAIN(KINGDOM OF) 3.8% SNR 30/04/2024	EUR1000	0.01%	SBJ7BSGO
JAPAN(GOVT OF) 2.5% SNR 20/09/37	JPY50000	0.01%	SB28PKL1
FRANCE(GOVT OF) 0.5% SNR 25/05/26	EUR1'REGS	0.01%	SBYPKW87
LITHIA MOTORS INC		0.01%	US5367971034
BANK OF IRELAND GR EUR1		0.01%	IE00BD1RP616
BANK CENTRAL ASIA PT		0.01%	ID1000109507
JAPAN-130 (20 YR T BOND 1.8% 20/09/2031		0.01%	SB5THST1
REED ELSEVIER CAP INC 3.125 DUE	10-15-2022	0.01%	SBYM9820
ITALY(REP OF) 5.5% BDS 01/11/22		0.01%	SB7M5HQ6
JAPAN(GOVT OF) 2.2% SNR 20/03/49	JPY50000	0.01%	SB4RKLQ3
ANHEUSER BUSCH INBEV WOR 5.55%	01-23-2049	0.01%	SBJS55R4
WINTERSHALL DEA 1.823% 25/09/2031		0.01%	SBKTHFW8
ALLEGION PLC		0.01%	IE00BFR3W74
SPAIN(KINGDOM OF) 5.85% SNR 31/01/22	EUR1000	0.01%	SB6W31Q1
WD 40 CO		0.01%	US9292361071
FISERV INC COM		0.01%	US3377381088
ITALY(REP OF) 4.75% SNR 01/08/23	EUR1000	0.01%	SB2QW2C9
VICTREX PLC		0.01%	GB0009292243
H & R BLOCK INCORPORATED		0.01%	US0936711052
NEW YORK COMMUNITY BANCORP INC		0.01%	US6494451031
GEN MTRS FINL CO 4.2% DUE 03-01-2021		0.01%	SB031B18
GNMAII POOL #MA4837 SER 2047 3.5% DUE	11-20-2047 REG	0.01%	SBKCSYF5
GOODYEAR TIRE & RUBB		0.01%	US3825501014
NIKE INC 3.375% DUE 11-01-2046		0.01%	SBD5FYV9
ILLINOIS TOOL WORKS		0.01%	US4523081093
GERMANY(FED REP) 5.63% BDS 04/01/28	EURO.01	0.01%	SS401589
PAYCOM SOFTWARE INC		0.01%	US70432V1026
SPAIN(KINGDOM OF) 2.75% SNR 31/10/24	EUR1000	0.01%	SBNBNZ14
TELADOC HEALTH INC		0.01%	US87918A1051
RCI BANQUE 0.75% SNR EMTN 10/04/23	EUR	0.01%	SBJVSJ19
UK(GOVT OF) 1.75% GILT SNR 09/22	GBP	0.01%	SB7L9SL1
IREN SPA		0.01%	IT0003027817
ITALY(REP OF) 5.75% SNR 01/02/33	EUR1000	0.01%	S7335318
BUONI POLIENALI DEL TES	3.75% 01/09/2024	0.01%	SBK6WN66
CONSOLIDATED EDISON INC COM USD0.10		0.01%	US2091151041

INTER-AMER DEV BK 3.125% SNR MTN 18/09/28 USD	0.01% SBGJYQ62
JAPAN 1.9% BDS 20/06/43 JPY100000	0.01% SBBGTHYO
THE HERSHEY COMPANY	0.01% US4278661081
BANCO DEL ESTADO DE CHILE MEDIUM TERM NT2.668% DUE 0	0.01% C05968AAD8
ITALY(REP OF) 5.5% SNR 01/09/2022 EUR1000	0.01% SB79S2V9
NAVIENT CORP	0.01% US63938C1080
LG HOUSEHOLD HEALTH CARE	0.01% KR7051900009
FIRSTENERGY CORP 7.375% DUE 11-15-2031	0.01% S2819486
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-	0.01% SBFY1RH9
GOLDMAN SACHS GROUP INC.	0.01% US38141G1040
SAGE GROUP GBPO.01051948	0.01% GB00B8C3BL03
MICRON TECH INC 4.663% DUE 02-15-2030	0.01% C595112BQ5
CAJA AHORROS BARCELONA 3.875% 17/02/2025	0.01% SB067264
IBIDEN CO LTD	0.01% JP3148800000
FRANCE TELECOM SA	0.01% FR0000133308
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	0.01% SBDFOC65
TENCENT HLDGS LTD 3.975% 04-11-2029	0.01% C88032XAN4
GN STORE NORD A/S	0.01% DK0010272632
HUBBELL INC COM USD0.001	0.01% US4435106079
BELGIUM(KINGDOM) 5.5% SNR 28/03/2028 EUR0.01	0.01% S5423594
FHLMC GOLD G08721 3 09-01-2046	0.01% SBZB2DW2
CREDICORP LIMITED	0.01% BMG2519Y1084
MEDTRONIC GLOBAL FIXED 1% DUE 07-02-2031	0.01% CAZ3212943
E.ON SE	0.01% DE000ENAG999
SPH REIT	0.01% SG2G02994595
UK(GOVT OF) 1.5% SNR 22/01/2021 GBP1000	0.01% SBY5F58
ITALY(REP OF) 5% SNR 01/09/2040 EUR1000	0.01% SB415B86
ATLANTICA YIELD PLC	0.01% GB00BLP5YB54
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	0.01% SBF53YK6
AT&T INC 4.5% DUE 03-09-2048	0.01% SBD3HCY6
ECHOSTAR CORP - A	0.01% US2787681061
INTERTEK GROUP INC	0.01% GB0031638363
U S BANCORP TRANCHE # TR 00175 3.7 01-30-2024	0.01% SBJFZZ52
DENMARK(KINGDOM) 4.5% SNR 15/11/2039 DKK0.01	0.01% SB3FNDZ0
NOBLE ENERGY INC 5.05% DUE 11-15-2044	0.01% SBSJ4K7
SPAIN(KINGDOM OF) 0.05% SNR 31/01/21 EUR1000	0.01% SBF3NP50
AVALONBAY CMNTYS INC FIXED 3.3% 06-01-2029 REG	0.01% SBFY9751
JAPAN(GOVT OF) 0.5% SNR 20/09/36 JPY50000	0.01% SBD2BNS0
PVTPL GOLDEN TREE LN OPPORTUNITIES 14-9A CLS XR2 FLTG R	0.01% C38123HAL8
GENUINE PARTS CO USD	0.01% US3724601055
ESSENT GROUP LTD	0.01% BMG3198U1027
FRANCE(GOVT OF) 2% SNR 25/05/2048 EUR1	0.01% SBYXX4T0
FHLMC GOLD Q62640 4.0 12-01-2048	0.01% C3132VN5A7
GERMANY(FED REP) 4.75% BDS 04/07/34 EUR0.01	0.01% S7540509
JAPAN(GOVT OF) 0.5% SNR 20/06/38 JPY50000	0.01% SBF2N6L4
UK(GOVT OF) 4.25% SNR 07/12/27 GBP1000	0.01% SB16NNR7
JAPAN(GOVT OF) 0.5% SNR 20/12/38 JPY50000	0.01% SBH3Z4R5
SLM CORP	0.01% US78442P1066
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	0.01% SBD59D47
DOW CHEM CO 3.5% DUE 10-01-2024	0.01% SBYVDTP3
AGGREKO ORD GBPO.048329113924	0.01% GB00BK1PTB77
JAPAN GOVT 20-YR #60 1.4% 20/12/2022	0.01% S6593139
ERP OPER LTD 3.25% DUE 08-01-2027	0.01% SBF07MP4
ITALY(REP OF) 7.25% SNR 01/11/26 EUR'REGS	0.01% S5193035
NATIONAL INSTRUMENTS CORPORATION	0.01% US6365181022
ITALY(REP OF) 2.5% BDS 01/12/24 EUR1000	0.01% SBQ13TN5
VALE SA	0.01% BRVALEACNORO
EURONET WORLDWIDE INC	0.01% US2987361092
SPAIN(KINGDOM OF) 1.4% BDS 30/07/2028 EUR1000	0.01% SBD35VZ4
TSINGTAO BREWERY COMPANY LIMITED	0.01% CNE1000004K1
SHUFERSAL LTD	0.01% IL0007770378
BELGIUM(KINGDOM) 5% SNR 28/03/35 EURO.01'GTD	0.01% SB013L37
PETROLEO BRASILEIRO PETROBRAS SA	0.01% BRPETRACNPR6
MONGOLIA (GOVT OF) 10.875% SNR 06/04/2021 USD	0.01% SBYZC150
ITALY(REP OF) 6.5% SNR 01/11/2027 EUR0.01	0.01% S5367829
TAUBMAN CENTERS INC	0.01% US8766641034
MURPHY USA INC	0.01% US6267551025
WIHLBORGS FAST AB NPV POST SPLIT	0.01% SE0011205194
FEDERAL HOME LN MTG CORP POOL #G08783 3%10-01-2047 B	0.01% C3128MJ2R0
PVTPL BPCE SA BPCE SA 3.25% 01-11-2028	0.01% C05578AAJ7
ENEL FIN INTL NV BNDS 3.625% 25/05/2027	0.01% S4A7BCHU
KOHL'S CORPORATION	0.01% US5002551043
AT&T INC FIXED .25% DUE 03-04-2026	0.01% SBGMGQ87
JAPAN T-BOND 0.5% 20/12/2024	0.01% SBSTK4C6
CIGNA CORP COM	0.01% US1255231003

JAPAN 0.8% BDS 20/09/2023 JPY50000 '330'	0.01% SBDD8L64
KT CORPORATION	0.01% US48268K1016
NOBLE ENERGY INC 3.85% DUE 01-15-2028	0.01% SBDONMS1
BCO DE SABADELL 5.625% LT2 06/05/2026 EUR	0.01% SBZBGNV3
SPAIN(KINGDOM OF) 1.3% SNR 31/10/2026 EUR1000	0.01% SBD9FJH8
IRSNZD156 IRS ANZ NZD 100521 RFXD 1.56 PFLT 3ZBSW	0.01% DUIRSNDZ1563
FUBON FINANCIAL HLDG	0.01% TW0002881000
AMC NETWORKS INC COM USD0.01 CL A	0.01% US00164V1035
PVTPL ALTICE FRANCE S A/TS/SFRFPSFRFP 5.5% 01-15-2028	0.01% C02156LAC5
CORNING INC	0.01% US2193501051
JAPAN (10 YR ISSUE) 0.4% DUE 20/03/2025	0.01% SBW9P8M7
JAPAN(GOVT OF) 0.3% SNR 20/12/25 JPY50000	0.01% SBZ6FG49
STEVEN MADDEN LTD	0.01% US5562691080
SCENTRE GROUP TR 1/2 FIXED 3.5% DUE 02-12-2025	0.01% CQ8351LAB9
YORKSHIRE B/S FRN GTD SNR SEC 11/2023 GBP	0.01% SBG481V9
GERMANY(FED REP) 0.5% SNR 15/02/2028 EUR0.01	0.01% SBFWJL06
BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	0.01% SBHNZLH4
INSIGHT ENTERPRISES INC	0.01% US45765U1034
JAPAN(GOVT OF) 0.8% SNR 20/12/22 JPY50000	0.01% SB8JBPk4
TIS INC	0.01% JP3104890003
FCA BANK S.P.A. IE 0.625% GTD SNR 24/11/22 EUR	0.01% SBK6QRY4
UNION PAC CORP 4.3% 03-01-2049	0.01% SBGLC062
MITSUI CHEMICALS INC	0.01% JP3888300005
FHLMC GOLD G67702 4 01-01-2047	0.01% C3132XCRX5
JAPAN(GOVT OF) 0.9% SNR 20/06/22 JPY50000	0.01% SB89TMC9
ITALY(REP OF) 5% BDS 01/03/25 EUR1000	0.01% SB66W7L1
GERMANY(FED REP) 0.5% BDS 15/08/2027 EUR0.01	0.01% SBF425L2
JAPAN(GOVT OF) 1% SNR 20/03/2022 JPY50000	0.01% SB6VJX86
JAPAN(GOVT OF) 0.1% SNR 20/09/26 JPY50000	0.01% SBZB1X55
BANCO SANTANDER 5.25%-FRN PERP EUR200000	0.01% SBF8PC72
JAPAN(GOVT OF) 1% SNR 20/12/2021 JPY50000	0.01% SB72WSJ7
METRO PERFORMANCE NPV	0.01% NZMPGEO00155
JAPAN(GOVT OF) 1.1% SNR 20/06/21 JPY50000	0.01% SB4PGPC7
JAPAN(GOVT OF) 1% BDS 20/9/21 JPY1000	0.01% SB60CMB2
JAPAN(GOVT OF) 2.2% BDS 21/09/20 JPY'47'	0.01% S6344489
AURIZON HOLDINGS LIMITED	0.01% AU000000AZ11
FRANCE(GOVT OF) 3.75% SNR 25/04/2021 EUR1	0.01% SB08HF85
JAPAN(GOVT OF) 1.3% SNR 20/03/21 JPY50000	0.01% SB50VFS0
GERMANY(FED REP) 0.5% BDS 15/02/2026 EUR0.01	0.01% SBDG5558
ROCKWELL AUTOMATION INC	0.01% US7739031091
CERNER CORP COM USD0.01	0.01% US1567821046
REPUBLIC OF TURKEY 7.625% 26/04/2029	0.01% SBGLHP62
KIA MOTORS CORP	0.01% KR7000270009
EDP FINANCE BV 1.875% SNR 29/09/2023 EUR	0.01% SBYMV421
CK ASSET HOLDINGS HK	0.01% KYG2177B1014
GREGGS PLC	0.01% GB00B63QSB39
AGCO CORP	0.01% US0010841023
ALTICE EUROPE NV EUR 001 COMMON SHARES A	0.01% NL0011333752
JAPAN .1% 20/03/2023	0.01% SBF1DN8
KERING	0.01% FR0000121485
GREECE(REP OF) 3.75% BDS 30/01/28 EUR1	0.01% SBD2CBG7
CITIGROUP INC FIXED 3.98% 03-20-2030	0.01% C172967ME8
UNITED KINGDOM(GOVERNMENT OF) 1.5% SNR GILT 22/C	0.01% SBYZW3G5
JAPAN(GOVT OF) 0.1% SNR 20/06/22 JPY50000	0.01% SBFOMZN8
BUNDESREPUB. DEUTSCHLAND TBOND .5% 15/02/2025	0.01% SBVDZM91
BAIDU INC FORMERLY 3% DUE 06-30-2020	0.01% C056752AF5
JAPAN(GOVT OF) 2.1% SNR 20/12/30 JPY50000	0.01% SB533QV3
JAPAN(GOVT OF) 0.1% SNR 20/06/21 JPY50000	0.01% SBYVFNN5
BUONI POLIENNALI DEL TBOND TE 1.65% 01/03/2032	0.01% SBWFGFB2
JAPAN (20 YR .1% 01/02/2021	0.01% SBJK0J53
NEW ORIENTAL EDUCATIO-SP ADR	0.01% US6475811070
UNION CHIMIQUE UCB SA	0.01% BE0003739530
JAPAN T-NOTE 0.1% 01/11/2020	0.01% SBGXQKV7
FRANCE(GOVT OF) 0.5% SNR 25/05/25 EUR1'REGS	0.01% SBVVT6R1
US BANK NATIONAL ASSN CINCINNATI DUE 04-26-2021 BEO	0.01% SBD71716
JUST EAT PLC	0.01% GB00BKX5CN86
FIRSTRAND LTD	0.01% ZAE000066304
GENTEX CORPORATION	0.01% US3719011096
CAP 1 FINL CORP 3.9% DUE 01-29-2024	0.01% SBJK0NY7
PVTPL CREDIT ACCEP AUTO SER 18-1A CL A 3.01% DUE 02-16-2021	0.01% C22534BAA2
BUONI POLIENNALI DEL TES 2.15% 15/12/2021	0.01% SBNBRD7
DBS GROUP HOLDINGS LTD	0.01% SG1L01001701
HYUNDAI MOBIS	0.01% KR7012330007
JAPAN(GOVT OF) 2.2% SNR 20/06/29 JPY50000	0.01% SB619NG4
PVTPL FOX CORP 5.576% 01-25-2049	0.01% SBHXD2F3

CVS HEALTH CORP 6.125% DUE 09-15-2039	0.01% SB989X32
JAPAN(GOVT OF) 2.1% BDS 20/03/30 JPY100000	0.01% SB682X55
AEGON NV ADR	0.01% US0079241032
EXPEDITORS INTL WASH INC	0.01% US3021301094
FNMA POOL #MA1012 2.5% 03-01-2022 BEO	0.01% C31418ADS4
FRANCE(GOVT OF) 4% SNR 25/04/2055 EUR1	0.01% SB06BX63
ARTIS REAL ESTATE INVESTMENT	0.01% CA04315L1058
EVOLUTION MINING LIMITED	0.01% AU000000EVEN4
AMERICAN EAGLE OUTFITTERS INC	0.01% US02553E1064
PVTPL NEXTERA ENERGY OPER PARTNERS LP 144A 4.25% 07-15	0.01% SBJ7HPT0
JYSKE REALKREDIT 1% CVD BDS 01/04/21 DKK0.01	0.01% SBYX4921
RADIAN GROUP INC	0.01% US7502361014
US TREAS SEC 4.5 DUE 08-15-2039 REG	0.01% SBYQLV34
F5 NETWORKS INC	0.01% US3156161024
JAPAN 1.7% BDS 20/09/32 JPY50000	0.01% SB8943D2
NOVARTIS ADR SPONSORED	0.01% US66987V1098
ITALY(REP OF) 1.35% SNR 15/04/22 EUR1000	0.01% SBVG7H11
PETROLEOS MEXICANO 8.25% GTD SNR 02/06/22 GBP	0.01% SB4XBPV3
PVTPL VOYA CLO 2016-3 LTD/VOYA CLO 2016-3 LL SR SECD N	0.01% C92915HAJ2
JAPAN(GOVT OF) 2.3% SNR 20/03/39 JPY50000	0.01% SB3VV701
BELGIUM(KINGDOM) 4.25% SNR 28/03/41 EURO.01	0.01% SB60W847
CHAILEASE HOLDING CO LTD	0.01% KYG202881093
PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023	0.01% SBF5K601
PARK HOTELS & RESORTS INC	0.01% US7005171050
INDUSTRIAL AND COMMERCIAL BANK OF CHINA	0.01% CNE1000003G1
ITALY(REP OF) 0.95% SNR 15/03/23 EUR1000	0.01% SBYSYNS0
ALLSTATE CORP 4.5% DUE 06-15-2043	0.01% SBBG7530
MARATHON PETE CORP 4.75% DUE 09-15-2044	0.01% SBQCQCJ4
EVEREST RE GROUP LTD	0.01% BMG3223R1088
ITALY(REP OF) 0.65% SNR 15/10/23 EUR1000	0.01% SBYV25Y1
SPAIN(KINGDOM OF) 0.35% BDS 30/07/23 EUR1000	0.01% SBFY2QX1
HSBC HLDGS PLC SR NT FLTG RATE 05-18-2024	0.01% SBDCLS5W8
FNMA POOL #BE7213 4% 04-01-2047 BEO	0.01% C3140FTAP6
SPAIN(KINGDOM OF) 0.75% BDS 30/07/2021 EUR1	0.01% SBDGSF70
TESCO 6.125% SNR 24/02/2022 GBP	0.01% SB55SBY4
AVALONBAY CMNTYS 3.35% DUE 05-15-2027	0.01% SBF19282
New Zealand Dollar Custodial Account – MITNZ Select Alternati	0.01%
CNA FINL CORP 7.25% DUE 11-15-2023	0.01% S2525493
WI TREASURY N/B 3.125% 08-15-2044	0.01% SBPYD753
BANK NEGARA INDONESIA PT	0.01% ID1000096605
WESTPAC BKG CORP 5% SNR 21/10/2019 GBP50000	0.01% SB512968
SYNCHRONY FINL FIXED 4.375% 03-19-2024	0.01% SBJQ1Y74
BELGIUM(KINGDOM) 4.5% SNR 28/03/2026 EURO.01	0.01% SB4PMNY3
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	0.01% SBGDD0F5
TOKYU REIT INC	0.01% JP3044510000
DISCOVER BANK 4.65% 09-13-2028	0.01% C25466AAP6
DXC TECHNOLOGY COMPANY	0.01% US23355L1061
BELGIUM(KINGDOM) 4.25% BDS 28/09/2022 EUR200	0.01% SB77GQB2
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	0.01% SBSJWZQ3
AUSTRALIA(CMNWLTH) 4.75% BDS 21/04/27	0.01% SB75M0X2
HK ELECTRIC INVESTMENTS LTD	0.01% HK0000179108
BANK RAKYAT INDONESIA	0.01% ID1000118201
GERMANY(FED REP) 1.5% BDS 04/09/2022 EURO.01	0.01% SB7JD46
BANK AMER CORP FIXED 3.97% 03-05-2029	0.01% C06051GHG7
QATAR(STATE OF) 4% SNR 14/03/2029 USD200000	0.01% SBJVGBQ2
JAPAN(GOVT OF) 2.1% SNR 20/12/29 JPY50000	0.01% SB58CCL7
SPAIN(KINGDOM OF) 1.95% SNR 30/04/26 EUR1000	0.01% SBDGN605
DICK'S SPORTING GOODS INC	0.01% US2533931026
COMPAGNIE DE SAINT-GOBAIN	0.01% FR0000125007
SECRETARIA TESOURO 6% GTD SNR 15/08/2050BRL'B	0.01% SB4VFNQ6
JAPAN(GOVT OF) 0.6% SNR 20/06/24 JPY50000	0.01% SBN70HS7
FORD MTR CR CO LLC 4.687% 06-09-2025	0.01% SBFZHS95
SINOPHARM GROUP CO-H	0.01% CNE100000FN7
PVTPL CREDIT ACCEP AUTO SER 18-3A CL A 3.55% 08-15-2027	0.01% C22534DAA8
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE	0.01% SB4MOHR1
DOLLAR GENERAL	0.01% US2566771059
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029	0.01% SBJ88GM2
EUR BNP PARIBAS A/C	0.01%
ITALY(REP OF) 2.5% SNR 15/11/2025 EUR1000	0.01% SBGK25X5
SPAIN(KINGDOM OF) 4.9% SNR 30/07/2040 EUR1000	0.01% SB1YXPP1
FEDERATED INVESTORS INC - CLASS B	0.01% US3142111034
NAVER CORP	0.01% KR7035420009
SPAIN(KINGDOM OF) 1.45% SNR 31/10/27 EUR1000	0.01% SBJ1DYM0
ATLANTIA SPA	0.01% IT0003506190
AMPHENOL CORP-CL A	0.01% US0320951017

JB HI-FI LIMITED	0.01%	AU000000JBH7
CHEGG INC	0.01%	US1630921096
HITACHI LTD	0.01%	US4335785071
HARTFORD FINANCIAL SERVICES GROUP INC	0.01%	US4165151048
MORGAN STANLEY 3% SNR MTN 07/02/2024 CAD	0.01%	C6174468D4
BEACH ENERGY LTD	0.01%	AU000000BPT9
ROYAL BK OF CANADA 1.875%-FRN GTD 05/02/20 USD	0.01%	SBVV2368
WI TREASURY SEC 2.875% DUE 08-15-2045 REG	0.01%	SBYSJ1Z8
ITALY(REP OF) 6% SNR 01/05/2031 EUR1000	0.01%	S5933305
APPLE HOSPITALITY REIT INC	0.01%	US03784Y2000
JAPAN 1% BDS 20/12/2035 JPY50000 '155'	0.01%	SBYS7ZFO
FRANCE(GOVT OF) 1.75% SNR 25/06/2039 EUR1	0.01%	SBDFVNO
GERMANY(FED REP) 1.5% BDS 15/05/2024 EUR0.01	0.01%	SBMTRVB3
ATHENE HOLDING LTD	0.01%	BMG0684D1074
UNIBAIL-RODAMCO SE 1% SNR EMTN 27/02/2027 EUR	0.01%	SBJKQ1K7
APPLE INC NT FLTG RATE DUE 05-11-2022 REG	0.01%	SBDVJSL3
TELEFONICA EMISION 1.957% GTD SNR 01/07/39 EUR	0.01%	SBKF07J2
AARON RENTS INC - CLASS A	0.01%	US0025353006
ASM INTERNATIONAL NV	0.01%	NL0000334118
OZ MINERALS LIMITED	0.01%	AU000000OZL8
AUSTRALIA(COMWLTH OF) 4.5% BDS 21/04/2033 AUI	0.01%	SBGMON77
FRANCE(GOVT OF) 4% SNR 25/10/2038 EUR1'REGS	0.01%	SB1DZ989
BANK PEKAO SA	0.01%	PLPEKAO00016
BERKSHIRE HATHAWAY INC - CLASS B	0.01%	US0846707026
LANDSTAR SYSTEM INC	0.01%	US5150981018
NETEASE INC ADR	0.01%	US64110W1027
NETHERLANDS (KINGDOM OF) 3.75% SNR BDS 15/01/2	0.01%	SB4NCHT8
PERSOL HOLDINGS CO NPV	0.01%	JP3547670004
JAPAN (30YR) .8% 20/03/2048	0.01%	SBFYD571
FREDDIE MAC STACR SER 19-HRP1 CL M3 FLTG 144A 02-25-204'	0.01%	SBJMJ847
KUNLUN ENERGY COMPANY LIMITED	0.01%	BMG5320C1082
RAYONIER INC	0.01%	US7549071030
HAYS PLC	0.01%	GB0004161021
NORTHERN STAR RESOURCES LTD	0.01%	AU000000NST8
UK TSY 2.75% 07/09/2024	0.01%	SBHBFH45
GNMA POOL #708057 SER 2039 5% DUE 09-15-2039 REG	0.01%	C36297CTN9
ABERTIS INFRAESTR 1.625% SNR 15/07/2029 EUR	0.01%	SBK611R0
JABIL INC	0.01%	US4663131039
WANT WANT CHINA HOLDINGS LTD	0.01%	KYG9431R1039
ITALY(REP OF) 4.5% SNR 01/03/2026 EUR1000	0.01%	SB4143G5
TOPPAN PRINTING CO LTD	0.01%	JP3629000005
KEYCORP 2.55% 10-01-2029 BEO	0.01%	SBJ9TC26
GERMANY(FED REP) 0.25% BDS 15/08/28 EUR0.01	0.01%	SBDROQK5
UK(GOVT OF) 1.625% GILT 10/28 GBP1000	0.01%	SBFXOZL7
GENTHERM INC	0.01%	US37253A1034
EXTENDED STAY AMERICA INC	0.01%	US30224P2002
STRAUSS GROUP LTD	0.01%	IL0007460160
New Zealand Dollar Custodial Account – MITNZ Natural Resourc	0.01%	
BPCE 0.625% GTD SNR 26/09/24 EUR	0.01%	SBJN5HW5
PVTPL REGIONAL MGMT ISSUANCE SER 18-1 CL A 3.83% 07-15-'	0.01%	C75907PAA8
CANADA(GOVT OF) 2.25% BDS 01/06/2029 CAD	0.01%	SBYQLD27
CATHAY GENERAL BANCORP	0.01%	US1491501045
UK(GOVT OF) 2% GILT SNR 07/09/2025 GBP	0.01%	SBTHH2R7
WHIRLPOOL FINANCE 1.25% GTD SNR 02/11/26EUR	0.01%	SBYVQ424
AUSTRALIA(CMNWLTH) 5.75% SNR 15/05/21 AUD1000	0.01%	SB24GV04
ARCHER-DANIELS 1.0% 12/09/2025	0.01%	SBGLRQK3
PVTPL NRZ EXCESS SPREAD COLLATERALIZED NOTES SER 18-PLS	0.01%	C40423XAB8
WESTERN UNION CO	0.01%	US9598021098
SEAGATE TECHNOLOGY	0.01%	IE00B58JVZ52
JAPAN(GOVT OF) 0.7% SNR 20/03/37 JPY50000	0.01%	SBF30PK6
GAZ CAPITAL SA 5.15% SNR 11/02/26 USD1000	0.01%	SBJJP600
SAUDI ARABIAN OIL 4.25% SNR MTN 16/04/39USD	0.01%	SBKOMNW8
FHLMC GOLD G60765 3 11-01-2046	0.01%	C31335A268
ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028	0.01%	SBK6ZH22
JAPAN POST BANK CO LTD	0.01%	JP3946750001
RHEINMETALL AG	0.01%	DE0007030009
TP ICAP PLC 5.25% SNR EMTN 26/01/24 GBP	0.01%	SBYX8815
NIPRO CORP	0.01%	JP3673600007
ABERTIS INFRAESTR 0.625% SNR 15/07/2025 EUR	0.01%	SBK611Q9
LITE ON TECHNOLOGY CORP	0.01%	TW0002301009
AUSTRALIAN GOVERNMENT 5.5% 21/04/2023	0.01%	SB3WCKZ9
SCENTRE MGMT LTD 3.875% 16/07/2026	0.01%	SBP41S32
JAPAN(GOVT OF) 0.6% SNR 20/06/37 JPY50000	0.01%	SBF5GM01
EUROPEAN INVT BK VAR 17/02/2020	0.01%	SBJTF0F20
DH EUROPE FINANCE FIXED .45% DUE 03-18-2028	0.01%	SBJXC9C0

GNMA POOL #782565 5 DUE	02-15-2039 BEO	0.01% C36241KZ68
VEREIT INC		0.01% US92339V1008
New Zealand Dollar Custodial Account – MITNZ Overseas Small		0.01%
HEINEKEN NV 1.0% 04/05/2026		0.01% SBJNQ513
BIG YELLOW GROUP PLC		0.01% GB0002869419
DOMTAR CORP		0.01% US2575592033
BUNDESREPUB DEUTSCHLAND 3.25% 04/07/2042		0.01% SB4Y6DJ1
CADENT FINANCE PLC 1.125% GTD SNR	22/09/21 GBP	0.01% SBD87Z53
WMGUI3 Collateral Account		0.01%
SPAR GROUP LIMITED (THE)		0.01% ZAE000058517
MAIL.RU GROUP GDR		0.01% US5603172082
US TREAS BDS USD1000	5.25DUE 02-15-2029 REG	0.01% S2388704
KEYENCE CORP		0.01% JP3236200006
BERKELEY GROUP PLC UNITS		0.01% GB00B02L3W35
GNMA POOL #AE7510 SER 2043 3 DUE	06-15-2043 REG	0.01% C36181BKX7
FEDERAL REP OF ETHIOPIA	6.625% 11/12/24	0.01% SBTCT34Z2
JAPAN (20 YR TBOND .5% 20/03/2038		0.01% SBYVQFV0
SPOTIFY TECHNOLOGY COM		0.01% LU1778762911
LAS VEGAS SANDS 3.2% DUE 08-08-2024		0.01% SBKPHQ63
CATERPILLAR FINANCIAL SE 3.25% DUE	12-01-2024	0.01% C14912L6G1
ON SEMICONDUCTOR CORPORATION		0.01% US6821891057
E.ON SE 0.35% SNR 28/02/30 EUR1000		0.01% SBKTN1R3
VODAFONE GROUP PLC 4.25% DUE	09-17-2050 REG	0.01% C92857WBU3
HITACHI CAPITAL CORP		0.01% JP3786600001
SUMITOMO MITSUI BANKING BRUSSELS	BND5 2.75% 24/07,	0.01% SBCF5RX5
SCENTRE GROUP		0.01% AU000000SCG8
PETROLEOS 6.49% 23/01/2027		0.01% S8A92N6U
THOMSON REUTERS CORP		0.01% CA8849037095
MERITAGE HOMES CORPORATION		0.01% US59001A1025
SINGAPORE GOVERNMENT 2.75% 01/03/2046		0.01% SBD CFY67
PVTPL ONCOR ELEC DELIVERY CO 3.1% DUE 09-15-2049		0.01% SBK7CR07
FRANCE(GOVT OF) 1.25% SNR 25/05/2036	EUR1	0.01% SBD0SIG3
TELEFONICA(EUROPE) 4.375%-FRN GTD SUB	PERP EUR	0.01% SBH3T3N6
JACK IN THE BOX INC		0.01% US4663671091
JAPAN(GOVT OF) 0.5% SNR 20/09/46	JPY50000	0.01% SBD8CPW5
COVENTRY BLDG SOCIETY 2.5% 18/11/2020		0.01% SBGDWSC2
ORITANI FINANCIAL CORP		0.01% US68633D1037
SAUDI INTL BD 4.375% 4.375% 16/04/2029		0.01% SBHN6649
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/27	AUD1000	0.01% SBZ56472
GERMANY(FED REP) 0% NTS 08/10/21	EUR0.01'174	0.01% SBD82J56
FACTSET RESEARCH SYSTEMS INC		0.01% US3030751057
PVTPL NRZ EXCESS SPREAD SR-18-PLS2 CL-4 3.265% 02-25-2023		0.01% C40423XAF9
CHINA MENGNIU DAIRY CO		0.01% KYG210961051
CYBERARK SOFTWARE LTD		0.01% IL0011334468
GENESIS ENERGY LTD		0.01% NZGNEE000157
GERMANY(FED REP) 6.25% BDS 4/1/2030	EUR0.01 SER '00'	0.01% S5880508
Swiss franc		0.01%
APACHE CORP 4.375% DUE 10-15-2028		0.01% SBYZLW65
PVTPL BEAN CREEK CLO LTD/BEAN CREEK CLO LLC	SER 15-1A CI	0.01% C07378WAQ1
NETHERLANDS KING 4% SNR 15/01/2037	EUR1'REGS	0.01% SB07NKK1
BRUNSWICK CORP USD		0.01% US1170431092
UBS AG 4.75%-FRN SUB 12/02/26 EUR		0.01% SBJT3KF7
JAPAN (30 YR TBOND .5% 20/03/2049		0.01% SBH4G422
IDEMITSU KOSAN CO LTD		0.01% JP3142500002
HELLA GMBH & CO.KG 1% SNR 17/05/2024	EUR1000	0.01% SBZ654K0
UBS GROUP AG 7.125% 31/12/2049		0.01% SBVXZ4P1
New Zealand Dollar Custodial Account – MITNZ Emerging Marke		0.01%
STADSHYPOTEK AB 1.5% BDS 01/03/2024 SEK		0.01% SBFM7Z31
YUM CHINA HOLDINGS INC		0.01% US98850P1093
JPMORGAN CHASE & 3.2% DUE 01-25-2023		0.01% SB95L798
TURKIYE IS BANKASI-C		0.01% TRAI5CTR91N2
AIR FRANCE KLM SA		0.01% FR0000031122
UK(GOVT OF) 8% GILT 07/06/2021	GBP0.01	0.01% S0999799
IDEX CORP		0.01% US45167R1041
UK(GOVT OF) 1% BDS GILT 22/4/24	GBP1000	0.01% SBFWFPL3
GNMAII POOL #MA0624 3	12-20-2042 REG	0.01% SB8QBKF7
NEDBANK GROUP LTD		0.01% ZAE000004875
K S HOLDINGS CORP		0.01% JP3277150003
GENTING BERHAD		0.01% MYL318200002
HONDA MOTOR CO LTD		0.01% JP3854600008
PROLOGIS LP FIXED 2.25% DUE 06-30-2029		0.01% SBF2P632
APACHE CORP 3.25 DUE	04-15-2022 REG	0.01% SB73KYD6
JAPAN TBOND 1.2% 20/03/2035		0.01% SBVZCMC3
HON HAI PRECISION INDUSTRY		0.01% TW0002317005
SOLARWINDS CORP		0.01% US83417Q1058



WASHINGTON FEDERAL INC	0.01%	US9388241096
FEDERAL HOME LN MTG CORP POOL #G07737 6%09-01-2038 B	0.01%	C3128M94W9
KOC HOLDING AS	0.01%	TRAKCHOL91Q8
CITIGROUP INC 5.5% DUE 09-13-2025	0.01%	SBDT7Y00
RADIANT OPTO-ELECTRONICS COR	0.01%	TW0006176001
CBS CORP NEW FIXED 3.7% DUE 06-01-2028	0.01%	SBJ12BT3
BARCLAYS PLC 2%-FRN LT2 MTN 07/02/28 EUR	0.01%	SBFOLK55
SUNCOR ENERGY INC	0.01%	CA8672241079
TECK RESOURCES LIMITED CLASS B	0.01%	CA8787422044
REPUBLIC OF GHANA 7.875% SNR 07/08/2023 USD	0.01%	SBCLBH37
UK(GOVT OF) 4.25% GILT GTD 07/09/39 GBP	0.01%	SB3KJDS6
PRESTIGE CONSUMER HEALTHCARE INC	0.01%	US74112D1019
COCA-COLA HBC FIN 1% GTD SNR 14/05/2027 EUR	0.01%	SBK78850
MOROCCO(GOVT OF) 4.25% BDS 11/12/2022 USD	0.01%	SB81VVP9
ASSA ABLOY AB	0.01%	SE0007100581
Australian Dollar Custodial Account – MMF Global Unlisted Infr	0.01%	
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	0.01%	SBK1PN26
JAPAN(GOVT OF) 0.2% SNR 20/06/36 JPY50000	0.01%	SBD6RRV5
BANCO SANTANDER FRN SNR 01/23 AUD200000'15'	0.01%	SBF42590
T ROWE PRICE GROUP	0.01%	US74144T1088
EQUINIX INC 2.875% SNR 01/02/26 EUR1000	0.01%	SBDORZ3
BANK OF MONTREAL 2.1%-FRN GTD 15/06/2022USD	0.01%	SBK747J2
AUSTRALIA(CMNWLTH) 2.25% SNR 21/05/28 AUD1000	0.01%	SBYM4B52
FEDERAL HOME LN MTG CORP POOL #C91841 3.5% 07-01-203	0.01%	SBYSRW37
AMERN TOWER CORP 3.8% DUE 08-15-2029	0.01%	SBJMJB14
HONG KONG CHINA GA	0.01%	HK0003000038
EQUINOR ASA	0.01%	NO0010096985
EASTMAN CHEM CO 1.5% DUE 05-26-2023	0.01%	SBZ01YW7
CARDINAL HEALTH INC	0.01%	US14149Y1082
HANKYU HANSHIN REIT INC	0.01%	JP3046320002
TOTVS SA	0.01%	BRTOTSACNOR8
GETLINK SE EUR 0.40	0.01%	FR0010533075
MOTOR OIL HELLAS CORINTH REFINERIES SA	0.01%	GRS426003000
CCO HLDGS LLC / 5.75% DUE 01-15-2024	0.01%	C1248EPBE2
CARNIVAL CORP USD	0.01%	PA1436583006
SMURFIT KAPPA GROUP PLC	0.01%	IE00B1RR8406
WEYERHAEUSER CO USD	0.01%	US9621661043
BANK LEUMI LE-ISRAEL	0.01%	IL0006046119
UK(GOVT OF) 1.25% BDS 22/07/27 GBP1000	0.01%	SBDHRNPO
CENTURYLINK INC BDS 5.625% 01/04/20 USD1000	0.01%	SB9MT126
IRESS LIMITED	0.01%	AU000000IRE2
MERITZ SECURITIES CO LTD	0.01%	KR7008560005
SAUL CENTERS INC	0.01%	US8043951016
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	0.01%	SB1FTHZ2
ITALY(REP OF) 5% SNR 01/03/2022 EUR1000	0.01%	SB4T85T6
ITALY(REP OF) 2.2% SNR 01/06/2027 EUR1000	0.01%	SBYMTYV1
BE SEMICONDUCTOR EURO	0.01%	NL0012866412
FORD MTR CR CO LLC 4.134% DUE 08-04-2025	0.01%	SBY25MH8
SPRINGLEAF FIN 7.125% DUE 03-15-2026	0.01%	SBDTMS47
BANCO BILBAO 3% DUE 10-20-2020	0.01%	SBYZDWN8
DISNEY WALT CO NEW NT 7 DUE 03-01-2032 BEO	0.01%	SBG48TN7
DIOS FASTIGHETER AB	0.01%	SE0001634262
GERMANY(FED REP) 1.75% BDS 15/02/24 EUR0.01	0.01%	SBJK4W42
GOLDMAN SACHS GROUP INC 2.0% 27/07/2023	0.01%	SBYT3MB2
PVTP ROCKIES EXPRESS PIPELINE LLC NT 144A 5.625 DUE 04-1	0.01%	SB4QRCP1
WESTERN ALLIANCE BANCORPORATION	0.01%	US9576381092
DANSKE BANK A/S 0.5%-FRN SNR 27/08/2025 EUR	0.01%	SBKS3NJ0
T-MOBILE USA INC 6 03-01-2023	0.01%	SBQQMCK5
EQUINIX INC 2.875% 01/10/2025	0.01%	S2A7HJVU
LS CORP	0.01%	KR7006260004
SNAP ON INC	0.01%	US8330341012
UNICREDIT SPA 1.25%-FRN SNR 25/06/25 EUR	0.01%	SBJQXGT6
SNAM SPA 1% SNR EMTN 12/09/2034 EUR	0.01%	SBKS5W8Q2
POWER ASSETS HOLDINGS LIMITED	0.01%	HK0006000050
DENMARK(KINGDOM) 3% SNR 15/11/2021 DKK0.01	0.01%	SB42L6M2
GERMANY(FED REP) 2% BDS 2.0% 15/08/2023	0.01%	SBDV0151
SHINHAN FINANCIAL GROUP	0.01%	KR7055550008
CHRISTIAN DIOR SE	0.01%	FR0000130403
INTERNATIONAL BANCSHARES CORP	0.01%	US4590441030
VERISIGN INC	0.01%	US92343E1029
GNMA SER 2014-91 CL CB 2.25% 01-16-2040	0.01%	C38379CRT5
ARCONIC INC	0.01%	US03965L1008
DRAX GROUP PLC	0.01%	GB00B1VNSX38
MAXIM INTEGRATED PRODUCTS COM USD 0.01	0.01%	US57772K1016
PVTP TRIVIUM PACKAGING FIN B V SR SECD NT 144A 5.5% DUE	0.01%	C89686QAA4

AXA	0.01%	FR0000120628
Outstanding Settlement Receipts - AUD	0.01%	
JPMORGAN CHASE & CO 0.625% SNR NPF 25/01/24 EUR	0.01%	SBZ9NKW6
SPAIN(KINGDOM OF) 1.6% SNR 30/04/2025 EUR1000	0.01%	SBVGC318
WESTLAKE 4% DUE 10-16-2023	0.01%	C96042GAL6
NETHERLANDS KING 7.5% BDS 15/1/2023 EUR SER '1'	0.01%	S4283380
ROSS STORES INC	0.01%	US7782961038
CMO CMLTI 2006-AR7 MTG PASSTHRU CTF CL 2-A2A VAR DUE	0.01%	C172987AW9
AUSTRALIA(COMMONWEALTH OF) 2.75% T-BOND21/10/19	0.01%	SBCPWY6
NGL ENERGY PARTNERS LP	0.01%	US62913M1071
ASR NEDERLAND NV	0.01%	NL0011872643
NETHERLANDS KING 0.75% BDS 15/07/2027 EUR1	0.01%	SBDFLC57
ROYAL DUTCH SHELL PLC-A SHS	0.01%	G800B03MLX29
GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	0.01%	SBJ7BTL2
JAPAN 1.5% T-BOND 20/03/2045	0.01%	SBVW2F49
BELGIUM(KINGDOM) 0.8% BDS 22/06/28 EUR'REGS'	0.01%	SBFFY5T5
JAPAN(GOVT OF) 2% SNR 20/03/52 JPY50000'5'	0.01%	SB89BJ91
EIKA BOLIGKREDITT 3.25% EMTN 03/12/2019 NOK	0.01%	SB96ZMT4
DOWNER EDI LIMITED	0.01%	AU000000DOW2
ORACLE CORPORATION JAPAN	0.01%	JP3689500001
BELGIUM(KINGDOM) 4.25% SNR 28/09/21 EUR0.01	0.01%	SB4MOKT4
GERMANY(FEDERAL REPUBLIC) 4.25% BDS 04/07/2039 I	0.01%	SB1P8H15
BUONI POLIENNALI DEL TES 4.75% 01/09/2021	0.01%	SB3NJCL9
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	0.01%	C38141GWZ3
MORI TRUST SOGO REIT INC	0.01%	JP3046170001
GRUPO AEROPORTUARIO DEL CENTRO NORT	0.01%	MX010M000018
BELGIUM(KINGDOM) 0.8% BDS 22/06/2027 EUR0.01	0.01%	SBDRW151
ASTM SPA	0.01%	IT0000084027
ASIA CEMENT CORPORATION	0.01%	TW0001102002
PVTPL SPRINT NEXTEL CORP FORMERLY SPRINTCORP GTD NT 7	0.01%	SB74C2G0
GETINGE AB-B	0.01%	SE0000202624
MOLSON COORS 3% DUE 07-15-2026	0.01%	SBYT4Q68
HYUDAI GLOVIS CO LTD	0.01%	KR7086280005
RECORDATI SPA - NEW	0.01%	IT0003828271
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/05/2023 EI	0.01%	SB9ZKDD1
SYNOPSIS INC	0.01%	US8716071076
AT&T INC FLTGT RT 3.31163% DUE 06-12-2024	0.01%	SBYW4N23
GERMANY(FEDERAL REPUBLIC) 1.5% BDS 15/02/2023 EI	0.01%	SB9DK452
DISNEY WALT CO 2.75% DUE 09-01-2049	0.01%	SBJJTB4
QUALITY HOUSES PCL	0.01%	TH0256A10Z12
AUSTRALIA(CMNWLTH) 2.25% SNR 21/11/22 AUD1000	0.01%	SBF15KQ4
SELP FINANCE SARL 1.25% GTD SNR 25/10/23EUR	0.01%	SB3WZ17
PVTPL FANNIE MAE SER 19-R02 CLS 1M2 FLTGT RT 09-25-2031	0.01%	C20753KAB8
PVTPL APRES STATIC CLO 1 LTD/APRES STATIC SER 19-1A CL /	0.01%	C03835JAC7
BIO RAD LABORATORIES INC CLASS A	0.01%	US0905722072
NEWS CORP	0.01%	US65249B1098
COMWLTH BK TRANCHE # 2.125% 22/07/2020	0.01%	C20271BAF2
JAPAN(GOVT OF) 1.4% SNR 20/09/45 JPY50000	0.01%	SBZOG4L1
SANKEN ELECTRIC CO LTD	0.01%	JP3329600005
DOMINICAN REPUBLIC 7.5% 06/05/2021	0.01%	SB87QFK1
APOLLO INVESTMENT CORP	0.01%	US03761U5020
BUONI POLIENNALI DEL TES 3.75% 01/05/2021	0.01%	SBFNYK36
GERMANY(FED REP) 3.25% BDS 04/07/2021 EUR	0.01%	SB63GF45
OWENS-ILLINOIS INC	0.01%	US6907684038
PVTPL BLUEMOUNTAIN CLOSR SR 12-2A CL B-R2 FLTGT 11-20-20	0.01%	C09626GRAY1
AYT CED CAJAS GLOB 3.75% CVD BDS 14/12/22 EUR	0.01%	SB0TLCY1
T GAIA CORPORATION NPV	0.01%	JP3893700009
SHIN-ETSU CHEM CO Y50	0.01%	JP3371200001
DETOUR GOLD CORP	0.01%	CA2506691088
ROYAL UNIBREW AS	0.01%	DK0060634707
DEUTSCHE ANNINGTON FINANCE B.V 1.5% DUE 31/03/25	0.01%	SBWK22J2
ITALY(REP OF) 1.45% BDS 15/05/25 EUR1000	0.01%	SBJRDD05
FOX CORP COM USD0.01 CL A	0.01%	US35137L1052
GALP ENERGIA SGPS SA-B SHRS	0.01%	PTGALOAM0009
Singapore dollar	0.01%	
ATLAS COPCO AB	0.01%	SE0011166610
HITACHI Y50	0.01%	JP3788600009
JPMORGAN CHASE & FLTGT RT 3.46075% DUE 10-29-2020	0.01%	SBYV13D3
COMCAST CORP NEW 2.35% DUE 01-15-2027	0.01%	SBDFLO86
JAPAN(GOVT OF) 1.8% SNR 20/12/32 JPY50000	0.01%	SB87LSB8
BUNZL FINANCE PLC 2.25% GTD SNR 11/06/25GBP	0.01%	SBYV3P66
ITALY(REP OF) 2.3% BDS 15/10/2021 EUR1000	0.01%	SBF7LYZ3
MYLAN NV EURO.01	0.01%	NL0011031208
CHINA PACIFIC INSURANCE GR H	0.01%	CNE1000009Q7
BUONI POLIENNALI TES 3.75% 01/03/2021	0.01%	SB63Q9G5

ANGLIAN WATER SVCS 1.625% GTD 10/08/2025GBP	0.01%	SBF08MW4
MSCI INC	0.01%	US55354G1004
SOCIETE GENERALE 5.2% DUE 04-15-2021	0.01%	C83368TAA6
BORGWARNER INC	0.01%	US0997241064
ENCORE WIRE CORP	0.01%	US2925621052
JAPAN(GOVT OF) 0.8% SNR 20/09/20 JPY50000	0.01%	SB4Y8DQ4
ARROW ELECTRONICS INC	0.01%	US0427351004
ORANGE 1.875% SNR 12/09/2030 EUR	0.01%	SBG00D13
NETHERLANDS GOVT NETH GOVT 0.25% DUE 15/07/2025	0.01%	SBWH59B5
BYD ELECTRONIC INTERNATIONAL CO LTD	0.01%	HK0285041858
EATON VANCE CORP	0.01%	US2782651036
JAPAN(GOVT OF) 1.8% SNR 20/03/32 JPY50000	0.01%	SB78K2Z9
NEMETSCHKE AG	0.01%	DE0006452907
JAPAN TBOND BDS 1.6% DUE 20/12/2033	0.01%	SBHBFX70
FREDDIE MAC STACR TR MULTICLASS SER 18-HQA2 CL M1 10-2!	0.01%	SBGKFBP8
GNMAII POOL #MA2679 SER 2045 4% DUE 03-20-2045 REG	0.01%	C36179Q6Q9
JAPAN(GOVT OF) 1.9% SNR 20/09/30 JPY50000	0.01%	SB3VKGZ6
INPEX CORPORATION	0.01%	JP3294460005
JAPAN(GOVT OF) 1.7% BDS 20/12/31 JPY50000	0.01%	SB7FQHN3
UBS GROUP FUNDING (SWITZERLAND) AG 1.5% 30/11/2024	0.01%	SBYX7L50
INDITEX EURO.03 POST SUBD	0.01%	ES0148396007
WINNEBAGO INDUSTRIES INC	0.01%	US9746371007
CLOROX CO DEL	0.01%	US1890541097
UNITE USAF II PLC BNDS 3.374% 30/06/2023	0.01%	SBGBTNH5
NORWAY(KINGDOM OF) 1.75% GTD SNR 06/09/29 NOK	0.01%	SBJLZXQ3
AIR WATER INC	0.01%	JP3160670000
S AND P GLOBAL INC COM USD1	0.01%	US78409V1044
GERMANY(FED REP) 0% SNR 13/10/23 EUR0.01'178	0.01%	SBFZS843
WEST PHARMACEUTICAL SERVICES	0.01%	US9553061055
SCOTT MIRACLE-GRO CL A	0.01%	US8101861065
SPAIN(KINGDOM OF) 0.45% SNR 31/10/22 EUR1000	0.01%	SBZ4D3G6
DORMA KABA HOLDING AG	0.01%	CH0011795959
PILGRIMS PRIDE CORP	0.01%	US72147K1088
AFFILIATED MANAGERS GROUP	0.01%	US0082521081
ECOLAB INC 2.7% DUE 11-01-2026	0.01%	SBD9NGC4
JAPAN 1.6% BDS 20/03/2032 JPY50000	0.01%	SB7N1Z03
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	0.01%	SB78K6L3
GROUP 1 AUTOMOTIVE INC	0.01%	US3989051095
JAPAN(GOVT OF) 0.9% SNR 20/03/57 JPY50000	0.01%	SBF37927
VISHAY INTERTECHNOLOGY INC	0.01%	US9282981086
TRACTOR SUPPLY COMPANY	0.01%	US8923561067
COSMOS PHARMACEUTICAL CORP	0.01%	JP3298400007
GRAFTECH INTERNATIONAL LTD	0.01%	US3843135084
MONDI PLC	0.01%	GB00B1CRLC47
GERMANY(FED REP) 0% NTS 08/04/22 EUR0.01'175	0.01%	SBDRJ356
JAPAN(GOVT OF) 1.6% SNR 20/06/30 JPY50000	0.01%	SB622N17
SAMSUNG SDS CO LTD	0.01%	KR7018260000
WATTS WATER TECHNOLOGIES INC	0.01%	US9427491025
DWS GROUP GMBH AND CO KGAA	0.01%	DE000DWS1007
GERMANY(FED REP) 0% BDS 12/03/2021 EUR0.01	0.01%	SBJ1GYNO
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	0.01%	SBFCZWY5
THERMO FISHER SCIENTIFIC INC .125% 03-01-2025	0.01%	SBJLBK82
BUONI POLIENALI DEL TES 2.7% 01/03/2047	0.01%	SBZCTDC2
JEOL LTD	0.01%	JP3735000006
TURKIYE GARANTI BANKASI	0.01%	TRAGARAN91N1
IBERDROLA FINANZAS 1.25% GTD SNR 13/09/27 EUR	0.01%	SBF99WL7
NAAC REPERFORMING 2004-R1 REMIC PASSTRUCTF CL 144A /	0.01%	SBVDPRF2
HONEYS CO LTD	0.01%	JP3770080004
BOARDWALK REAL ESTATE INVESTMENT TRUST	0.01%	CA0966311064
UK(GOVT OF) 3.75% GILT 09/21 GBP1000	0.01%	SB4RMG97
ERICSSON LM - B SHS	0.01%	SE0000108656
FNMA POOL #BF0237 4% 06-01-2041 BEO	0.01%	C3140FXHPO
PENSKE AUTO GROUP INC	0.01%	US70959W1036
HUF BNP PARIBAS A/C	0.01%	
SPAIN(KINGDOM OF) BDS 5.15% 31/10/2044	0.01%	SBFNYDZ9
ULTA BEAUTY INC COM	0.01%	US90384S3031
CREDIT AGRICOLE LONDON 5.5% 17/12/2021	0.01%	SB446926
US FOODS HOLDING CORP	0.01%	US9120081099
GERMANY(FED REP) 1% BDS 15/08/2025 EUR0.01	0.01%	SBYSG557
APACHE CORP 2.625% DUE 01-15-2023	0.01%	SB99HWJ7
JAPAN(GOVT OF) 0.8% SNR 20/03/58 JPY50000	0.01%	SBDF1064
BPCE 1.375% SNR NPF 23/03/26 EUR	0.01%	SBGOT2B3
CARDINAL HLTH INC 3.41% DUE 06-15-2027	0.01%	SBZ4DM92
SPAIN(KINGDOM OF) 1.95% SNR 30/07/30 EUR1000	0.01%	SBW1YVV9
IPH LIMITED ORDINARY FULLY PAID	0.01%	AU0000001PH9

AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.125% DUE 07-	0.01% SBF2XNZ7
RCI BANQUE 0.75% SNR EMTN 26/09/22 EUR	0.01% SBDZV097
AIRBUS GROUP NV	0.01% US0092791005
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	0.01% SBYVN663
SPAIN(KINGDOM OF) 2.9% SNR 31/10/2046 EUR1000	0.01% SBYZ0LZ4
CATHAY FINANCIAL HOLDING CO	0.01% TW0002882008
ACEA SPA	0.01% IT0001207098
ITALY(REP OF) 4.5% BDS 01/05/2023 EUR1000	0.01% SB8887Z5
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M2 03-25-	0.01% C35564LAH0
3M CO 4.0% 09-14-2048	0.01% SBDZ2YC1
FHLMC GOLD G67709 3.5% DUE 03-01-2048	0.01% SBDX566
DESIGNER BRANDS IN COM NPV CL A	0.01% US2505651081
FUT DEC 19 EURX EUR-BUND	0.01% C999599GH0
FNMA FLTG SER 18-C06 CL 2M2 03-25-2031	0.01% SBFWSCQ6
ATRIUM LJUNGBERG AB	0.01% SE0000191827
PVTPL CONNECTICUT AVE SECS SR 19-R03 CL 1M2 FLTG 09-25-	0.01% SBHL14C0
New Zealand Dollar Custodial Account - MITNZ Commodities Pc	0.01%
ABBVIE INC 2.85% DUE 05-14-2023	0.01% SBYP8MT9
PVTPL ARBOR RLTY COML REAL ESTATE NTS 2019-FL1 SR SECD	0.01% C03879YAC1
FREDDIE MAC STACR TR 2019-HQA3 FLTG 09-25-2049	0.01% SBKDZ1Z3
FLEETCOR TECHNOLOGIES INC	0.01% US3390411052
MPLX LP 4.25% DUE 12-01-2027	0.01% CU5521WAP0
CVS HEALTH CORP 5.125% DUE 07-20-2045	0.01% SBYPF45
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/29 AUD1000	0.01% SBFYTYN8
DAIWA HOUSE INDUSTRY JPY	0.01% JP3505000004
CANADIAN UTILITIES LTD A	0.01% CA1367178326
PLAYTECH ORD NPV	0.01% IM00B7S9G985
ROYAL BK SCOT GRP ORD GBP1 POST CONS	0.01% GB00B777214
BBVA(BILB-VIZ-ARG) 1.125% SNR NPF 28/02/24 EUR	0.01% SBJ7Q0N6
REAL MATTAERS INC	0.01% CA75601Y1007
MITCHELLS & BUT FIN 6.013% A/BKD 15/12/2030 GBP	0.01% S3377927
CH ROBINSON WORLDWIDE INC	0.01% US12541W2098
SUNNY OPTICAL TECHNOLOGY GROUP	0.01% KYG8586D1097
STANDARD CHARTERED	0.01% GB0004082847
HMS HOLDINGS CORPORATION	0.01% US40425J1016
FRONTDOOR INC	0.01% US35905A1097
PVTPL BARINGS CLO LTD 2016-I/BARINGS CLO201 SER 16-1A CL	0.01% C06759MAA9
DEUTSCHE TELEKOM I 2% GTD SNR 01/12/29 EUR1000	0.01% CN27915B5C
BARCO NV	0.01% BE0003790079
MITSUBISHI UFJ FINANCIAL	0.01% JP3902900004
REGIS RESOURCES LTD	0.01% AU000000RRL8
JAPAN(GOVT OF) 0.8% SNR 20/03/46 JPY50000	0.01% SBYZ0CS4
BANKUNITED INC	0.01% US06652K1034
JAPAN(GOVT OF) 0.8% SNR 20/09/47 JPY50000	0.01% SBD5ZML5
JAPAN(GOVT OF) 0.8% SNR 20/03/47 JPY50000	0.01% SBYXD3Z9
MOTABILITY OPERATIONS GR 1.625% 09/06/2023	0.01% SBYZRYC3
TOYO TANSO CO LTD	0.01% JP3616000000
CONTINENTAL AG 0% SNR 12/09/2023 EUR1000	0.01% SBK5N5C0
TIME WARNER CABLE 6.55% DUE 05-01-2037	0.01% SBBN8G20
HARLEY DAVIDSON INC	0.01% US4128221086
TYSON FOODS INC 4% DUE 03-01-2026	0.01% SBGKD0J9
CVS HEALTH CORP 4.875% DUE 07-20-2035	0.01% SBYPFCH8
MET LIFE GLOB FUNDING I .875% 20/01/2022	0.01% SBVDPK9
RH COM USD0.0001	0.01% US74967X1037
JAPAN(GOVT OF) TBOND 1.7% DUE 20/12/2043	0.01% SBH7CTV1
SPB 1 BOLIGKREDDIT 1.5% MTN 16/06/2021 NOK	0.01% SBW1YQ73
FEDERAL HOME LN MTG SER 18-HRP1 CL M2 FLTG 04-25-2043	0.01% SBD21LJ7
BEST BUY CO INC 4.45% DUE 10-01-2028	0.01% SBFZFBR8
DIC CORPORATION	0.00% JP3493400000
ITALY(REP OF) 2.25% SNR 01/09/36 EUR1000	0.00% SBD2YGS0
KEYCORP	0.00% US4932671088
COMCAST CORP NEW 4% DUE 03-01-2048	0.00% SBFY1YN4
ASSURED GUARANTY LTD	0.00% BMG0585R1060
AMKOR TECHNOLOGY INC	0.00% US0316521006
LLOYDS BANKING GROUP PLC	0.00% GB0008706128
FEDERAL HOME LN MTG CORP# Q34563 3.0% 07-01-2045	0.00% C3132QR890
ANTA SPORTS PRODUCTS LTD	0.00% KYG040111059
METCASH LIMITED	0.00% AU000000MTS0
CREDIT ACCEPTANCE CORP	0.00% US2253101016
PPHE HOTEL GROUP LTD	0.00% GG00B1Z5FH87
TOKIO MARINE HOLDINGS	0.00% JP3910660004
BRL BNP PARIBAS A/C	0.00%
COCA COLA FEMSA SAB DE CV	0.00% US1912411089
ALTAGAS CANADA INC	0.00% CA02137A1093
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% C	0.00% C202712BL8

NOKIAN RENKAAT OYJ	0.00%	FI0009005318
TOKYO ELECTRON LTD JPY	0.00%	JP3571400005
CASEY'S GENERAL STORES INC	0.00%	US1475281036
FHLMC MULTICLASS 144A FLTG RT SER 19-HAQ2 CL M1 04-2	0.00%	C35564MAA3
PVTPL CMO CN AVE SECS TR 2018-R07 NT CL 1M2 144A VAR RT	0.00%	SBGYBNP6
NOW INC COM USD0.01	0.00%	US67011P1003
NETHERLANDS KING 0.75% SNR 15/07/2028 EUR1	0.00%	SBFMOLR6
AMERN INTL GROUP 4.75% DUE 04-01-2048	0.00%	SBFXCMM3
LEE & MAN PAPER MANUFACTURING	0.00%	KYG5427W1309
ALTICE FRANCE S.A 3.375% GTD 15/01/2028 EUR	0.00%	SBKMGXK6
REPSOL INTL FINANC 0.25% GTD SNR 02/08/27 EUR	0.00%	SBK77QR2
AUTODESK INC	0.00%	US0527691069
KESKO OYJ-B SHS	0.00%	FI0009000202
CHINA EVERBRIGHT BANK CO LTD	0.00%	CNE100000SL4
AMERICAN AIRLINES COM USD1	0.00%	US02376R1023
\$ GEN CORP NEW 4.15% DUE 11-01-2025	0.00%	SBYBNF50
BK MANDIRI IDR500	0.00%	ID1000095003
BANCA IFIS SPA	0.00%	IT0003188064
WELLS FARGO & CO 4.48% DUE 01-16-2024	0.00%	SBL25Y29
GNMAII POOL #MA3106 4.0% DUE 09-20-2045 REG	0.00%	C36179RNX3
UNITED OVERSEAS BANK	0.00%	SG1M31001969
NOBLE ENERGY INC 6% DUE 03-01-2041	0.00%	SB3WSZ22
HELLENIC TELECOMMUNICATIONS	0.00%	GRS260333000
SIMCORP DKK1	0.00%	DK0060495240
UK(GOVT OF) 6% GILT 07/12/2028 GBP0.01	0.00%	S0240419
FHLMC MULTICLASS SR 18-HRP2 CL M2 FLTG 144A 02-25-2047	0.00%	SBDF5BR3
PVTPL FREDDIE MAC STACR TR SER 2018-DNA3 NT CL M-2 VAR	0.00%	SBGPKVG9
MICRON TECHNOLOGY INC USD	0.00%	US5951121038
BELGIUM(KINGDOM) 3.75% 22/6/2045 EUR	0.00%	SBDT2DG4
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049	0.00%	C637432NT8
CITIBANK COLAT	0.00%	
HACI OMER SABANCI HOLDINGS AS	0.00%	TRASAHOL91Q5
PROLOGIS EURO FIN FIXED .625% DUE 09-10-2031	0.00%	SBK8XCZ9
DOLPHIN ENERGY LTD 5.5% SNR SEC 15/12/2021 USD	0.00%	SB5M4PK9
UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	0.00%	SBSTJVX3
ALLSTATE CORP 3.28% DUE 12-15-2026	0.00%	SBYNXM29
MORGAN STANLEY BNDS 3.7% 23/10/2024	0.00%	SBRSG3G5
CANADA(GOVT OF) 0.75% SNR 01/03/2021 CAD	0.00%	SBY2R3D7
CANADA(GOVT OF) 0.75% DEB 01/09/2021 CAD	0.00%	SBY2F6H6
SANMINA CORP COM USD 0.0	0.00%	US8010561020
NETHERLANDS KING 2.25% SNR 15/07/2022 EUR1	0.00%	SB6XKZ69
FEDERAL HOME LN MTG CORP POOL #Q2-8456 4% 09-01-2044	0.00%	C3132M9BZ6
OOREDOO INT FIN 3.75% GTD SNR 22/06/26 USD	0.00%	SBD0PZ77
AMERICA MOVIL SAB DE CV 3.125 DUE 07-16-2022 REG	0.00%	SB8GJW66
ROYAL BK SCOTLND GRP PLC 7.5% 31/12/2049	0.00%	SBYRQVV6
WESTN GAS PARTNERS 4.5% 03-01-2028	0.00%	SBFXHLH6
THERMO FISHER SCIENTIFIC 2% DUE 04-15-2025	0.00%	SBSF62G8
LOEWS CORP	0.00%	US5404241086
WESTROCK CO COM USD 0.01	0.00%	US96145D1054
MOL HUNGARIAN OIL	0.00%	HU0000153937
TENCENT HLDGS LTD 3.8% DUE 02-11-2025	0.00%	C88032XAD6
SPAIN(KINGDOM OF) 1.4% SNR 30/04/2028 EUR1000	0.00%	SBF5F9L8
BOVIS HOMES GROUP PLC	0.00%	GB0001859296
NEXT PLC GBP0.10	0.00%	GB0032089863
HSBC BANK 5.375%-FRN SUB 04/11/30 GBP	0.00%	SB03HC45
UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-20	0.00%	S2545907
SIMMONS FIRST NATIONAL	0.00%	US8287302009
KOTOBUKI SPIRITS CO LTD	0.00%	JP3299600001
ABBVIE INC 3.6% 05-14-2025	0.00%	SBXDZFX0
PVTPL GOLDENTREE LN OPPORTUNITIES SR 16-12A CL XR VAR R	0.00%	C38137MAF4
AVEVA GROUP PLC	0.00%	GB00BBG9VN75
DEUTSCHE LUFTHANSA AG	0.00%	DE0008232125
INGHAMS GROUP LIMITED	0.00%	AU000000ING6
ADVA OPTICAL NETWORKING SE	0.00%	DE0005103006
RATCHABURI ELECTRIC GENERATING HOLDING PCL NVDR	0.00%	TH0637010R17
COOPER TIRE & RUBBER COMPANY	0.00%	US2168311072
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	0.00%	SBHKDL04
SCHIBSTED ASA	0.00%	NO0010736879
BARLOWORLD LTD	0.00%	ZAEO00026639
CDN NATL RY CO 3.2% DUE 08-02-2046	0.00%	C136375CK6
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	0.00%	C902613AA6
ORANGE 8.5% NTS 01/03/31 USD1000'4	0.00%	S7310155
CNO FINANCIAL GROUP INC	0.00%	US12621E1038
STARWOOD PROPERTY TRUST INC	0.00%	US85571B1052
JOHN B SANFILIPPO AND SON INC	0.00%	US8004221078

SIAM COMMERCIAL BANK PCL	0.00%	TH0015010R16
PARKER HANNIFIN CORP	0.00%	US7010941042
AYALA CORPORATION	0.00%	PHY0486V1154
UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	0.00%	SBYQLV45
INVESTEC 6.75%-FRN PERP GBP1000'REGS	0.00%	SBF4VWG3
GNMA POOL #AD4590 3 DUE 05-15-2043	0.00%	C36180GC32
TC PIPELINES LP	0.00%	US87233Q1085
INTERTRUST GROUP HOLDING SA	0.00%	NL0010937058
MULTIPLAN EMPREEND COM NPV	0.00%	BRMULTACNORS
SUNAC CHINA HLDGS	0.00%	KYG8569A1067
INCHCAPE PLC NEW	0.00%	GB00B61TVQ02
JAPAN(GOVT OF) 0.4% SNR 20/06/49 JPY50000	0.00%	SBK6K1Y4
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6263 3.5% 03-	0.00%	SB96TC18
SWEDISH GOVERNMENT 3.5% BDS 01 JUN 2022	0.00%	SBBLS9R0
JAPAN(GOVT OF) 0.7% SNR 20/12/48 JPY50000	0.00%	SBJB9V05
AUTO TRADER GROUP PLC	0.00%	GB00BVVFW23
FLUGHAFEN WIEN AG NPV EX SPLIT	0.00%	AT00000VIE62
PVPTL CMO CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-2	0.00%	SBJJP6T9
SYKES ENTERPRISE INC	0.00%	US8712371033
EQUATORIAL ENERGIA SA	0.00%	BREQTLACNORO
MULTICHOICE GROUP LTD	0.00%	ZAE000265971
BSTN PPTYS LTD 2.75% DUE 10-01-2026	0.00%	SBYXYJW1
AUSTEVOLL SEAFOOD	0.00%	NO0010073489
OPAP SA	0.00%	GRS419003009
CSW INDUSTRIALS INC	0.00%	US1264021064
TE CONNECTIVITY LTD	0.00%	CH0102993182
JAPAN(GOVT OF) 2.2% SNR 20/03/50 JPY50000	0.00%	SB3R7SY4
SANKYU INC	0.00%	JP3326000001
SHANGHAI PHARMACEUTICALS HOLDING CO LTD	0.00%	CNE1000012B3
PVTPL OZLM LTD SER 14-7RA CL A1R FLTG 144A 07-17-2029	0.00%	C67108WBE8
FEDERAL HOME LN MTG CORP GOLD POOL #G06817 5.5 DUE	0.00%	C3128M84A9
ALABAMA PWR CO 3.45% DUE 10-01-2049	0.00%	SBYDFQ8
CEZ AS	0.00%	CZ0005112300
DOOSAN INFRACORE CO	0.00%	KR7042670000
CPFL ENERGIA SA	0.00%	BRCPFACNORO
JAPAN-310 (10 YR ISSUE) 1.0% 20/09/2020	0.00%	SB64TMM0
NETHERLANDS KING 0% BDS 15/01/2024 EUR1	0.00%	SBZ1DX03
PVTPL CSMC TR SR 2017- MOON CL E VAR RT 07-10-2034	0.00%	C12651XAL8
BANCO DE CREDITO FIXED 2.25% DUE 10-25-2019	0.00%	CP09646AH6
SAMSUNG ENGINEERING CO LTD	0.00%	KR7028050003
GEDEON RICHTER PLC HUF100	0.00%	HU0000123096
BEST WORLD INTL NPV	0.00%	SG1DG3000004
NORITAKE CO LTD	0.00%	JP3763000001
OUTFRONT MEDIA INC COM NPV	0.00%	US69007J1060
TIMKEN CO	0.00%	US8873891043
CHICONY ELECTRONICS CO LTD	0.00%	TW0002385002
TECH DATA CORPORATION	0.00%	US8782371061
PVTPL TACO BELL FDG LLC 2018-1 SR SECD NT CL A-2-I 144A 4.5	0.00%	SBKBJLN5
EXELON CORP 5.1% DUE 06-15-2045	0.00%	SBYVF9K4
ANSELL LIMITED	0.00%	AU000000ANN9
DASSAULT SYSTEMES SA	0.00%	FR0000130650
MALAYAN BANKING BHD	0.00%	MYL11550O000
SHIMAO PROPERTY HOLDINGS LTD	0.00%	KYG810431042
CITIGROUP INC 4.45% DUE 09-29-2027	0.00%	SBY7RB31
CGI INC	0.00%	CA12532H1047
GENESIS ENERGY LP	0.00%	US3719271047
OVERSEA-CHINESE BANKING CORP	0.00%	SG1504926220
JYSKE BANK - REG	0.00%	DK0010307958
CNOOC FINANCE 2013 LTD CORP 2.875% 09-30-2029	0.00%	C12625GAF1
ROGERS CORP	0.00%	US7751331015
HOCHSCHILD MINING PLC	0.00%	GB00B1FW5029
UNITEDHEALTH GROUP 2.875% DUE 08-15-2029	0.00%	SBHKDKX0
NETHERLANDS GOVERNMENT 2.75% 15/01/2047	0.00%	SBJ2W85
ADVANSIX INC	0.00%	US00773T1016
DR AUTO 4.09% DUE 06-15-2026	0.00%	SBJMXQ2
DISCOVER BK NEW 4.25% DUE 03-13-2026	0.00%	SBKR3FY0
TAIWAN COOPERATIVE FINANCIAL HOLDINGS CO LTD	0.00%	TW0005880009
EMIRATE OF ABU DHA 3.125% SNR MTN 30/09/49 USD	0.00%	SBKPGWX9
FLIR SYSTEMS INC	0.00%	US3024451011
AUSTRALIA(CMNWLTH) 2.5% SNR 21/05/2030 AUD100	0.00%	SBZ1HM31
WISTRON CORP	0.00%	TW0003231007
DAIMLER AG	0.00%	DE0007100000
SANTANDER DR AUTO 3.65% DUE 04-15-2025	0.00%	SBKRS7W7
TIME WARNER ENTMT 8.375% DUE 07-15-2033	0.00%	S2727266
RAYMOND JAMES FINANCIAL INC	0.00%	US7547301090

ALLSTATE CORP 6.125% DUE 12-15-2032	0.00% SB02L527
PVTPL TRYON PARK CLO LTD SR 13-1A CL A1SR FLTG 04-15-2025	0.00% C89852TAM0
NMG FINCO PLC 5% SNR SEC 01/08/2022 GBP	0.00% SBYVZM50
PHOSAGRO PJSC GDR	0.00% US71922G2093
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01	0.00% SBK5HXM8
STRYKER CORP 0% NTS 26/11/2027 EUR100000	0.00% C863667AT8
DUKE ENERGY CORP 2.65% DUE 09-01-2026	0.00% SBDGM1J6
CANADIAN GOVT 2.0% 01/09/2023	0.00% SBF4JVV5
TOWA PHARMACEUTICAL CO LTD	0.00% JP3623150004
WPX ENERGY INC 5.25% DUE 10-15-2027	0.00% SBKVCV0
SILTRONIC AG	0.00% DE000WAF3001
BIG LOTS INC	0.00% US0893021032
GENTING MALAYSIA BHD	0.00% MYL471500008
SPAREBANK 1 1.75% DUE 11-15-2019	0.00% C84650WAE6
1ST SOURCE CORPORATION	0.00% US3369011032
FRANCE(GOVT OF) 0% T-BILL 06/11/2019 EUR1	0.00% SBJFFKY6
HASBRO INC	0.00% US4180561072
CMO CFCRE 2016-C7 MTG PASS THRU CTF CL A-3 3.838500022	0.00% C12532BAD9
EMCOR GROUP INC	0.00% US29084Q1004
CRITEO SA	0.00% US2267181046
WILLIS T AMER INC 3.875% DUE 09-15-2049	0.00% SBKLM5W2
EDF 6.95% SNR 26/01/39 USD1000	0.00% SB3LBFQ3
NIPPON TELEVISION HOLDINGS INC	0.00% JP3732200005
PVTPL CMO CONNECTICUT AVE SECS TR FLTG RT SER 19-R02 CL	0.00% SBJBSZC2
ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029	0.00% SBK802B3
CANADA(GOVT OF) 1.75% BDS 01/03/23 CAD1 H49	0.00% SBYW6843
JAPAN(GOVT OF) 0.9% SNR 20/09/48 JPY50000	0.00% SBF4KX45
ALLSCRIPTS HEALTHCARE SOLUT	0.00% US01988P1084
PVTPL CIFC FUNDING LTD SER 17-3A CL A1 FRN07-20-2030	0.00% C12548JAC6
MAGELLAN FINANCIAL GROUP LIMITED	0.00% AU000000MFG4
LEOPALACE21 CORP	0.00% JP3167500002
SMITHS GROUP PLC	0.00% GB00B1WY2338
FEDERAL HOME LN MTG CORP SER 17-DNA2 CLS B2 VAR RT 10-	0.00% C3137G0PS2
YAMAHA MOTOR CO	0.00% JP3942800008
SARACEN MINERAL HOLDINGS LIMITED	0.00% AU000000SAR9
ACHMEA BV MTN 2.5% 19/11/2020	0.00% SBGHQHC3
WOODWARD INC	0.00% US9807451037
TERADATA CORP	0.00% US88076W1036
DOVER CORPORATION COM USD1.00	0.00% US2600031080
MICROSOFT CORP 3.95% DUE 08-08-2056	0.00% C594918BU7
QBE INSURANCE GROUP LTD	0.00% AU000000QBE9
FRANCE(GOVT OF) 1.5% GTD SNR 25/05/50 EUR1	0.00% SBJP0WP6
SBA COMMUNICATIONS COM	0.00% US78410G1040
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	0.00% SBYWYZG8
JAPAN(GOVT OF) 1.7% SNR 20/03/54 JPY50000	0.00% SBN33VW5
JAPAN(GOVT OF) 2.3% SNR 20/03/40 JPY50000	0.00% SB645J83
COM7 PCL	0.00% TH6678010R15
ZIONS BANCORPORATION	0.00% US9897011071
ULTRAPAR PARTICIPACOM NPV	0.00% BRUGPAACNOR8
SILVERBACK FIN DAC 3.1261% 25/02/2037 EUR	0.00% SBYPCQ22
GUNGHO ONLINE ENTENPV	0.00% JP3235900002
SPS COMMERCE INC COM USD0.001	0.00% US78463M1071
ENGIE BRASIL ENERGIA SA	0.00% BREGIEACNOR9
SANTANDER UK PLC 1.125% GTD SNR 14/01/22EUR	0.00% SBV91MZ9
CANADIAN PACIFIC RAILWAY LTD	0.00% CA13645T1003
REPUBLIC OF PERU 5.7% DUE 08-12-2024 REG	0.00% SBSHZ2Y1
NOMURA RESEARCH INSTITUTE LTD	0.00% JP3762800005
BANK OF NANJING CO L	0.00% CNE100000627
FANNIE MAE CONN AVE SECS SER 2017-C01 CL1M-1 DUE 07-25	0.00% SBYXM710
RELIANCE HOLDINGS USA 4.5 DUE 10-19-2020	0.00% CU75888AA2
CSG SYSTEMS INTERNATIONAL INC	0.00% US1263491094
SM PRIME HOLDINGS INC	0.00% PHY8076N1120
FRANKLIN STREET PROPERTIES C	0.00% US35471R1068
BANK OF AMERICA CORP 4.271% 07-23-2029	0.00% SBFM3F84
NATL AUSTRALIA BK 1.375% SNR MTN 30/08/28 EUR	0.00% SBG43XG3
WISETECH GLOBAL LIMITED ORDINARY FULLY PAID DEFERRED S	0.00% AU000000WTC3
CANADA(GOVT OF) 1% DEB 01/06/2027 CAD	0.00% C135087F82
WESTERN AREAS LIMITED	0.00% AU000000WSA9
CEMEX FINANCE LLC 6.0% 01/04/2024	0.00% S0A54X1W
TOKYO DOME CORP	0.00% JP3587600002
ORIX JREIT INC	0.00% JP3040880001
F.C.C. CO LTD	0.00% JP3166900005
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 R	0.00% SBSTJVV1
WESTERN GAS PARTNERS LP 4.75% 08-15-2028	0.00% SBFKXC4
ALLIED IRISH BANKS 4.125%-FRN LT2 26/11/25 EUR	0.00% SBYTQCN3

MACQUARIE MEX REAL ESTATE	0.00%	MXCFFIU0002
UBS GROUP AG	0.00%	CH0244767585
COCA-COLA FEMSA S.UNITS	0.00%	MX01K0000002
HOTEL SHILLA	0.00%	KR7008770000
CITIGROUP INC 5.15% 21/05/2026	0.00%	SB84QXJ9
INFOSYS LTD	0.00%	US4567881085
ABM INDUSTRIES INC	0.00%	US0009571003
DEUTZ AG	0.00%	DE0006305006
PLN BNP PARIBAS A/C	0.00%	
CK POWER PCL NVDR	0.00%	TH4536010R17
ERP OPER LTD 2.85% DUE 11-01-2026	0.00%	SBYVQW64
VMWARE INC-CLASS A	0.00%	US9285634021
ACER INC	0.00%	TW0002353000
KEPPEL INFRASTRUCTURE TRUST	0.00%	SG1U48933923
VERIZON COMMUNICATIONS 1.5% 09-19-2039	0.00%	SBK70MH3
JAPAN .7% 20/06/2048 JPY	0.00%	SBFYWVP2
OREILLY AUTO NEW COM	0.00%	US67103H1077
ASSOCIATED BRITISH FOODS PLC	0.00%	GB0006731235
NATIONAL EXPRESS GROUP PLC	0.00%	GB0006215205
KKR REAL ESTATE FINANCE TRUST INC	0.00%	US48251K1007
ING GROEP NV EURO	0.00%	NL0011821202
CORECIVIC INC COM USD0.01	0.00%	US21871N1019
JAPAN(GOVT OF) 0.4% SNR 20/03/36 JPY50000	0.00%	SBZ6V603
RELX CAP INC 4.0% 03-18-2029	0.00%	SBJY77L9
WEIS MARKETS INC	0.00%	US9488491047
ACCIONA SA	0.00%	ES0125220311
HISCOX 2% SNR 14/12/2022 GBP100000	0.00%	SBF20X44
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES OCTOI	0.00%	C01F0204A4
FHLMC SER 18-HRP2 CL M3 FLTG 02-25-2047 REG	0.00%	SBJQZVB9
UK(GOVT OF) 1.75% SNR 22/07/57 GBP0.01	0.00%	SBD0XH20
FEDERAL HOME LN MTG CORP POOL #C91831 3%06-01-2035 BI	0.00%	C3128P8A84
RIETER HOLDING AG	0.00%	CH0003671440
LEROY SEAFOOD GROUP ASA	0.00%	NO0003096208
FREDDIE MAC STACR TR SRS 19-DNA1 CL M2 01-25-2	0.00%	SBJFM67
COMM MORTGAGE TRUST SER 2013-CR7 CL A4 3.213 03-10-20	0.00%	SBD6CWQ0
GRANGES AB	0.00%	SE0006288015
GE CAPITAL EUROPEA 5.375% GTD NTS 23/01/20 EUR	0.00%	SB4L1FQ0
EQT MIDSTREAM PARTNERS L P 6.5%UE 07-15-2048	0.00%	SBFXB41
INFORMA PLC 1.5% GTD SNR 05/07/2023 EUR	0.00%	SBFYDTB3
MOLSON COORS 5 DUE 05-01-2042	0.00%	SBG49491
SALLY BEAUTY CO INC	0.00%	US79546E1047
ANGLOGOLD ASHANTI LTD	0.00%	ZAE000043485
BARCLAYS PLC	0.00%	GB0031348658
TAISHIN FINANCIAL HOLDINGS CO LTD	0.00%	TW0002887007
GENERAL ELEC CO 4.125% DUE 10-09-2042	0.00%	SB7T4807
LINCOLN ELECTRIC HOLDINGS INC	0.00%	US5339001068
JAPAN(GOVT OF) 1.7% BNDS 20/06/2044	0.00%	SBN894W9
ZOOMILON HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	0.00%	CNE000001527
MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	0.00%	SBRJZY3
PVPTL CONNECTICUT AVE SECS TR 2019-R01 NT CL 2M-1 07-25	0.00%	SBJHZT36
PVPTL AVERY PT VI CLO LTD SER 15-6A CL A-R FLTG RATE 08-05-	0.00%	C05363LAU7
CHF BNP PARIBAS A/C	0.00%	
CHINA RESOURCES BE NPV	0.00%	HK0291001490
BIC	0.00%	FR0000120966
TELEKOM AUSTRIA AG	0.00%	AT0000720008
AT&T INC 5.45% DUE 03-01-2047	0.00%	SBDCL4K9
PORSCHE AUTOMOBIL HOLDING SE	0.00%	DE000PAH0038
P T ASTRA INTL IDRS	0.00%	ID1000122807
PVTPL VENTURE XXIV CLO LTD FLTG RT SER 16-24A CL AR 10-2C	0.00%	C92330WBA4
EL PASO PIPELN 4.3% DUE 05-01-2024	0.00%	SBM6NV69
PICK N PAY STORES LTD	0.00%	ZAE000005443
WEST FRASER TIMBER CO	0.00%	CA9528451052
HOME DEPOT INC 3.9% DUE 06-15-2047	0.00%	SBDGLXQ4
BURBERRY GROUP PLC	0.00%	GB0031743007
MICROSOFT CORP 2% SNR 08/08/2023 USD2000	0.00%	SBD0CBP0
GOLDMAN SACHS 3.691% DUE 06-05-2028	0.00%	SBF6Q761
IOCHPE MAXION SA	0.00%	BRMYPKACNOR7
EXELON CORP 4.45% DUE 04-15-2046	0.00%	SBD073T1
S EASTN PWR 4.75% 30 SEP 2021	0.00%	SB5TZ709
CHINA RAILWAY GROUP	0.00%	CNE100000722
TINGYI CAYMAN ISLAND HOLDING CO	0.00%	KYG887851030
VECTOR LIMITED	0.00%	NZVCTE000157
FNMA POOL #CA3408 3.0% 04-01-2034	0.00%	SBKDRM56
SPAIN(KINGDOM OF) 5.5% NTS 30/04/21 EUR1000	0.00%	SB3T9JJ0
WERNER ENTERPRISES	0.00%	US9507551086



AXIS CAPITAL HOLDING	0.00%	BMG0692U1099
GASLOG PARTNERS LP	0.00%	MHY2687W1084
OSISKO GOLD ROYALTIES LTD	0.00%	CA68827L1013
LLOYDS BANKING GP 6.375%-FRN PERP EUR200000	0.00%	SBKXGQW8
HCA INC 5.5% DUE 06-15-2047	0.00%	SBF2XWB6
MATERION CORP	0.00%	US5766901012
VODACOM GROUP PTY LTD	0.00%	ZAE000132577
ENCOMPASS HLTH CRP COM USD	0.00%	US29261A1007
ABBOTT LABS 4.9% DUE 11-30-2046	0.00%	SBYQHX58
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	0.00%	SBJ55555
SAMSUNG FINE CHEMICALS CO	0.00%	KR7004000006
TOYOTA TSUSHO CORP	0.00%	JP3635000007
WATERSTONE FINANCIAL INC	0.00%	US94188P1012
FL PWR & LT CO 3.15% DUE 10-01-2049	0.00%	SBKTC8V3
UNITED KINGDOM(GOVERNMENT OF) 1.75% 07/09/2037	0.00%	SBZB26Y5
GENWORTH MI CANADA INC	0.00%	CA37252B1022
DENMARK(KINGDOM) 1.75% SNR 15/11/25 DKK0.01	0.00%	SBMTRT97
ZIJIN MINING GROUP CO LTD	0.00%	CNE100000502
NYFOSA AB NPV	0.00%	SE0011426428
OSI SYSTEMS INC	0.00%	US6710441055
HEINEKEN NV	0.00%	NL0000009165
LAS VEGAS SANDS 3.9% DUE 08-08-2029	0.00%	SBKPHQ07
PAYLOCITY HOLDING CORP	0.00%	US70438V1061
VIACOM INC-CLASS B	0.00%	US92553P2011
KIMBERLY CLARK DE MEXICO A	0.00%	MXP606941179
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	0.00%	SBJMSRY7
PROVIDENT FINANCIAL SERVICES	0.00%	US74386T1051
Outstanding Settlement Receipts - NZD	0.00%	
AMERICREDIT 3.62% DUE 03-18-2025	0.00%	C03066GAG4
NATL AUSTRALIA BK 2.7% SNR MTN 04/08/2020 AUD	0.00%	SBF54HD3
NETHERLANDS KING 3.25% SNR 15/07/2021 EUR1	0.00%	SB683R67
SPAIN(KINGDOM OF) 2.7% SNR 31/10/2048 EUR1000	0.00%	SBFX1703
CROSS HARBOUR HOLDINGS LTD	0.00%	HK0032009356
CANADA(GOVT OF) 5% DEB 01/06/2037 CAD1000	0.00%	C135087XW9
SUMITOMO ELECTRIC	0.00%	JP3407400005
FIRSTENERGY CORP 4.85% 07-15-2047	0.00%	SBDC3P80
AMBEV SA ADR EACH REPR ORD SPONS	0.00%	US02319V1035
PVTPL MAGNETITE SER 15-12A CL X FLTG 10-15-2031	0.00%	C55953HAQ6
CLINUVEL PHARMACEUTICALS LTD	0.00%	AU000000CUV3
SINOPAC HOLDINGS	0.00%	TW0002890001
SANY HEAVY INDUSTRY CO LTD	0.00%	CNE000001F70
OMNICOM GROUP	0.00%	US6819191064
WISOL CO LTD	0.00%	KR7122990005
HSBC BANK PLC	0.00%	XS1820092960
CI FINANCIAL CORP C	0.00%	CA1254911003
WAREHOUSE DE PAUW SCA	0.00%	BE0003763779
ADEVINTA ASA SER B NOK 0.2	0.00%	NO0010843998
AUSTRALIAN GOVERNMENT 3.25% 21/04/25	0.00%	SBBOQZ21
COMWLTH BK 2.3% DUE 03-12-2020	0.00%	SBVW1MD4
BANCO BICAYA ARGENTARIA SA	0.00%	ES0113211835
CHINA VANKE CO RES	0.00%	CNE100001SR9
MSC INDUSTRIAL DIRECT CO INC	0.00%	US5535301064
FNMA POOL #AY7071 2.5% 04-01-2045 BEO	0.00%	C3138YL2D2
CBS CORP NEW FIXED 4.2% DUE 06-01-2029	0.00%	SBJKCM68
BELGIUM(KINGDOM) 0.5% NTS 22/10/2024 EURO.01	0.00%	SBDFLF70
GENERAL ELEC CO 1.5% 17/05/2029	0.00%	C369604BT9
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV ADR	0.00%	US4005011022
FNMA POOL #BJ4610 3.5% 02-01-2048 BEO	0.00%	C3140H6DQ9
INFINEON 3.625% 31/12/2049	0.00%	SBKY6XT3
WABASH NATIONAL CORP	0.00%	US9295661071
FOMENTO ECON MEXIC 1.75% SNR 20/03/2023 EUR	0.00%	SBYY9475
VITROLIFE AB NPV	0.00%	SE0011205202
PVTPL CMO THE BANCORP COML MTG TR SER 2019-CRE6 TR CL	0.00%	C05973BAA5
NETHERLANDS KING 2.5% SNR 15/01/33 EUR1'REGS	0.00%	SB753TD5
BEIJING ENTERPRISES HOLDINGS LIMITED	0.00%	HK0392044647
JAPAN(GOVT OF) 2.2% SNR 20/03/51 JPY50000	0.00%	SB401R76
CANADA(GOVT OF) 1.75% BDS 01/05/2021 CAD	0.00%	SBGVI510
REP OF GUATEMALA 5.7500.% 06/06/2022	0.00%	SB8FL111
AIR LEASE CORP MED 2.25% DUE 01-15-2023	0.00%	SBK7CQV1
OPPENHEIMER HOLDINGS INC	0.00%	US6837971042
EG GLOBAL FIN PLC 4.375% BDS 07/02/25 EUR1000	0.00%	SBJLDSV6
IHH HEALTHCARE BHD	0.00%	MYL522500007
FORD MTR CR CO LLC NT FLTG RATE DUE 08-03-2022 REG	0.00%	SBF2N1Y2
BBT CORPORATION	0.00%	US0549371070
SUMITOMO RUBBER INDUSTRIES	0.00%	JP3404200002

VOLTRONIC POWER TECHNOLOGY CORP	0.00%	TW0006409006
TRUSTMARK CORP	0.00%	US8984021027
CITIGROUP INC 3.887% 01-10-2028	0.00%	SBDDXTT8
MAGAZINE LUIZA SA COM NPV	0.00%	BRMGLUACNOR2
ZAR BNP PARIBAS A/C	0.00%	
BANK AMER CORP 3.95% DUE 04-21-2025	0.00%	SBWX8CH5
BANK OF JIANGAU CO LTD	0.00%	CNE100002G76
JAGUAR LD ROVER 4.25% DUE 11-15-2019	0.00%	C47010BAD6
ZOETIS INC	0.00%	US98978V1035
SKY PERFECT JSAT HOLDINGS	0.00%	JP3396350005
ABC-MART INC	0.00%	JP3152740001
CHINA GENERAL PLASTICS CORP	0.00%	TW0001305001
ZUKEN INC	0.00%	JP3412000006
mitsui & CO LTD JPY	0.00%	JP3893600001
SIMPSON MANUFACTURING CO INC	0.00%	US8290731053
PVTPL ALTICE FINCO S A USD SR NT 8.125 DUE 01-15-2024	0.00%	C02154EAB5
NMI HOLDINGS INC	0.00%	US6292093050
MOLSON COORS 4.2% DUE 07-15-2046	0.00%	SBY4Q46
JAPAN(GOVT OF) 0.4% SNR 20/03/56 JPY50000	0.00%	SBD4DBH9
BRIGHTHOUSE FINANCIAL INC	0.00%	US10922N1037
FUJIKURA LIMITED	0.00%	JP3811000003
STADSHYPOTEK AB 2.5% DUE 04-05-2022	0.00%	C85235YAF0
mitsubishi electric	0.00%	JP3902400005
OOREDOO INT FIN 4.75% GTD SNR 16/02/21 USD	0.00%	SB4KHKM2
DELTA ELECTRONICS INC	0.00%	TW0002308004
FIAT CHRYSLER AUTO 4.5% SNR 15/04/20 USD200000	0.00%	SBYV7ZT1
KEIHANSHIN BUILDING CO LTD	0.00%	JP3279000008
CRANEWARE PLC	0.00%	GB00B2425G68
DEN DANSKE BANK AS DKK	0.00%	DK0010274414
TATE & LYLE PLC GBP	0.00%	GB0008754136
PAN PACIFIC INTL H NPV	0.00%	JP3639650005
WEICHOW MOUTAI CO LTD	0.00%	CNE000018R8
PVTPL CAESARS PALACE LAS VEGAS TR SER 2017-VICI CL E FLTG	0.00%	SBZ7MRT1
PVTPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B 3.64	0.00%	SBGLHTF9
SOCIETE GENERALE SA	0.00%	FR0000130809
WEG SA	0.00%	BRWEGEACNORO
DELUXE CORP	0.00%	US2480191012
CSPC PHARMACEUTICAL GROUP	0.00%	HK1093012172
PVTPL CIFC FDG 2015-V LTD/CIFC FDG SER 15-5A CL A1R FLTG	0.00%	C12547UAL2
NISSHINBO HOLDINGS INC	0.00%	JP3678000005
TELKOM SA LTD	0.00%	ZAE000044897
TELEFONICA EMISION 1.447% GTD SNR 22/01/27 EUR	0.00%	SBDDYBK6
MICRON TECH INC 4.64% DUE 02-06-2024	0.00%	SBJH7G20
RELX FINANCE BV 1.375% GTD SNR 12/05/26 EUR	0.00%	SBYZHP64
AMERN EXPRESS CO 4.05% DUE 12-03-2042	0.00%	SB968SP1
IBERIABANK CORP	0.00%	US4508281080
FISERV INC 2.75% DUE 07-01-2024	0.00%	C337738A57
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 B	0.00%	SBDB5GH3
LAUREATE ED INC 8.25% DUE 05-01-2025	0.00%	SBZ1KY89
HESS CORP 6% DUE 01-15-2040	0.00%	SB55GWZ6
TIFFANY & CO	0.00%	US8865471085
CARDTRONICS PLC ORD USD0.01 CL A	0.00%	GB00BYT18414
MITSUI HIGH TEC INC	0.00%	JP3892400007
MOCHIDA PHARMACEUTICAL CO	0.00%	JP3922800002
TRANS COSMOS INC	0.00%	JP3635700002
FNMA POOL #AW3146 4% 06-01-2044 BEO	0.00%	C3138XSP84
FLY LEASING LTD	0.00%	US34407D1090
CHINA MEDICAL SYS HOLDINGS	0.00%	KYG211081248
ISRAEL DISCOUNT BANK	0.00%	IL0006912120
INVESCO LIMITED	0.00%	BMG491BT1088
ALTICE FRANCE S.A 2.5% GTD 15/01/2025 EUR	0.00%	SBJS9M49
BELGIUM KINGDOM 1.9% 22/06/2038	0.00%	SBYNFF9
ITALY(REP OF) 3.25% SNR 01/09/46 EUR1000	0.00%	SBVFD721
UNILEVER INDONESIA TBK PT	0.00%	ID1000095706
DNB BOLIGKREDDIT A 2.5% SNR 28/03/22 USD1000'6	0.00%	SBDFZRR6
CLAL INSURANCE ENTERPRISE HOLDINGS LIMITED	0.00%	IL0002240146
BERTELSMANN SE&CO 1.25% GTD SNR 29/09/25EUR	0.00%	SBDFGYG3
FALCK RENEWABLES SPA	0.00%	IT0003198790
PVTPL BROADCOM INC CORP 4.25% 04-15-2026	0.00%	SBJ8CLK7
WOOLWORTHS GROUP LIMITED ORDINARY FULLY PAID	0.00%	AU000000WOW2
ASUSTEK COMPUTER INC	0.00%	TW0002357001
UNION PAC CORP 3.55% DUE 08-15-2039	0.00%	SBKPHQ85
FANNIE MAE CONN AVE SECS SER 18-C05 CL 1M2 FRN 01-25-20	0.00%	SBFYDK3
CIRSA FINANCE INTL 4.75% GTD 22/05/2025 EUR	0.00%	SBK65643
ACHMEA BANK N.V. 2.75% SNR MTN 18/02/21 EUR	0.00%	SBJVDN23

ALLETE INC	0.00%	US0185223007
PVTPL MADISON PK FDG XVII LTD	0.00%	C55818YBA8
PVTPL PALMER SQUARE CLO 2015-1	0.00%	C69689ABA7
PVTPL CMO CSMC SER 2019-ICE4 CL E FLTG 144A 05-15-2036	0.00%	SBK599F9
SER 2019-CHC CL B FLTG 144A	0.00%	C162665AG8
SBA TOWER TR SECD TOWER REV SEC 144A 2.836% DUE 01-15-	0.00%	SBJYPQ61
FREDDIE MAC STACR SER 19-HQA3 CLS M2 VAR RT 09-25-2049	0.00%	SBKV6BM5
WESTPAC BKG CORP 2.125% SNR 02/05/2025 GBP	0.00%	SBD363N9
CHEIL WORLDWIDE INC	0.00%	KR7030000004
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD CL D FLTG 09-15-2037	0.00%	C39809LAG9
GEORGIA(REPUB. OF) 6.875% SNR 12/04/2021USD	0.00%	SB6753L1
HONDURAS (REP OF) 8.75% SNR 16/12/2020 USD	0.00%	SBH7KDS0
PVTPL FREDDIE MAC STACR SER 19-FTR2 CL M1 FLTG 11-25-204	0.00%	SBKSNZ0
UBIQUTI INC COM USD0.001	0.00%	US90353W1036
CMO GS MTG SECS TR 2015-GC30 CL A-4 3.382% DUE 05-10-20	0.00%	SBYT5F86
VERIZON COMMUN 1.875% SNR 26/10/29 EUR1000	0.00%	SBF329L1
PEUGEOT SA	0.00%	FR0000121501
S&T MOTIV CO LTD	0.00%	KR7064960008
POLY REAL ESTATE GROUP CO LTD	0.00%	CNE000001ND1
FNMA POOL #AV0022 4% 11-01-2043 BEO	0.00%	C3138XBAY0
BRINKER INTERNATIONAL INC	0.00%	US1096411004
NVENT ELECTRIC PLC COM USD0.01	0.00%	IE00BDVJJQ56
CANADA(GOVT OF) 4% SNR 01/06/2041 CAD	0.00%	SB39VLH8
FOX FACTORY HOLDING CORP	0.00%	US35138V1026
FOXCONN TECHNOLOGY CO LTD	0.00%	TW0002354008
SOLVAY SA BELGIAN BEF	0.00%	BE0003470755
ROYAL BK CDA 1.968% 02/03/2022	0.00%	C780086KD5
ONEMAIN DIRECT 2.82% DUE 07-15-2024	0.00%	C68267CAC2
CAD BNP PARIBAS A/C	0.00%	
CR AGRICOLE 2.625% 29/01/2048	0.00%	SBF11YR1
FNMA POOL BN510 POOL #BN0510 4% DUE 10-01-2048 REG	0.00%	C3140JGR80
EXEDY CORP	0.00%	JP3161160001
LA DORIA SPA	0.00%	IT0001055521
ENN ENERGY HOLDINGS LTD	0.00%	KYG3066L1014
CHINA COMMUNICATIONS SERVI	0.00%	CNE1000002G3
ERSTE GROUP BANK AG	0.00%	AT0000652011
DMCI HOLDINGS INC	0.00%	PHY2088F1004
EVERTEC INC	0.00%	PR30040P1032
INDOFOOD CBP SUKSEIDR100	0.00%	ID1000116700
IBERDSOLA SA	0.00%	US4507371015
S IMMO AG	0.00%	AT0000652250
MITSUBISHI UFJ FIN 0.68% SNR NPF 26/01/23 EUR	0.00%	SBD49WR4
IMPALA PLATINUM HOLDINGS LIMITED	0.00%	ZAE000083648
SP POWER ASSETS 3.25% 24/11/2025	0.00%	SBYSZB78
FNMA POOL #AB2037 4.5% 01-01-2031 BEO	0.00%	C31416XHP8
CLOSE BROTHERS FIN 2.75% GTD SNR 19/10/26 GBP	0.00%	SBYM7924
TOHO HOLDINGS CO LTD	0.00%	JP3602600003
UNICREDIT SPA 6.625%-FRN PERP EUR200000	0.00%	SBYQMS2
UNITED THERAPEUTICS CORP	0.00%	US91307C1027
ELECTRICITE DE FRANCE	0.00%	FR0010242511
UNITED STATES TREAS NTS DTD 823 2.375% DUE 04-15-2021 R	0.00%	SBFMVH82
RYDER SYSTEM INC 2.25% DUE 09-01-2021	0.00%	SBD566Z7
WELLS FARGO COML 3.617% DUE 09-15-2057	0.00%	C94989VAD1
SIGMA ALIMENTOS SA 4.125% 02/05/2026	0.00%	SBDHC4L8
NANOSONICS LTD	0.00%	AU0000000NAN9
NIGERIA(FED OF) 6.75% NTS 28/01/21 USD'REGS	0.00%	SB655P28
UNITED MIZRAHI BANK LIMITED	0.00%	IL0006954379
UNIVERSAL INSURANCE HOLDINGS INC	0.00%	US91359V1070
MORGAN ADVANCED MATERIALS PLC	0.00%	GB0006027295
MR PRICE GROUP ZAR0.025	0.00%	ZAE000200457
MICRO FOCUS INTL ORD GBP	0.00%	GB00BJ1F4N75
SHANGHAI JINFENG INVESTMENT CO LTD	0.00%	CNE000000388
VT HOLDINGS CO LTD	0.00%	JP3854700006
EL SALVADOR(REP OF) 7.375% SNR 01/12/19 USD1000	0.00%	CP01012AQ9
NETHERLANDS KING 5.5% SNR 15/01/2028 EUR1	0.00%	S5428566
TRINSEO SA	0.00%	LU1057788488
MXN BNP PARIBAS A/C	0.00%	
SYNCHRONY FINL 3.95% DUE 12-01-2027	0.00%	SBD2BV19
FASTIGHETS AB BALDER B SHRS	0.00%	SE0000455057
PVTPL VENTURE CDO LTD SR 14-17A CL ARR FLTG 04-15-2027	0.00%	SBFM76C7
GNMA POOL #MA4962 3.5% 01-20-2048 BEO	0.00%	SBKC5241
VODAFONE GROUP 0.1% MTN 28/11/2030 EUR	0.00%	S6A8P27U
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	0.00%	SBJXBLLO
SINOPEC SHANGHAI PETROCHEMICAL CO LTD	0.00%	CNE1000004C8
BNP PARIBAS SYDNEY 3.75% SNR 21/05/20 AUD1000	0.00%	SBY2YZ13

PATRICK INDS INC COM NPV	0.00%	US7033431039
DEUTSCHE TELEKOM 1.375% 05/07/2034	0.00%	SBKLTSS9
FENG TAY ENTERPRISE CO LTD	0.00%	TW0009910000
VODAFONE GROUP 0.9% MTN 28/11/2026 EUR	0.00%	S5A8P27U
CENTRAL GLASS CO LTD	0.00%	JP3425000001
BLACKLINE INC	0.00%	US09239B1098
CMO UBS-BARCLAYS COML MTG TR 2012-C3 CL A-4 3.091% DUI	0.00%	SB7RNML5
CANADA(GOVT OF) 2.25% DEB 01/06/2025 CAD	0.00%	C135087D50
VERIZON COMMUNICATIONS .875% 03-19-2032	0.00%	SBK70MJ5
AT&T INC 4.75% DUE 05-15-2046	0.00%	SBX2H2X6
JOHNSON & JOHNSON 5.95% DUE 08-15-2037	0.00%	SBG48XN5
FINNAIR OYJ	0.00%	FI0009003230
AUSTRIA(REP OF) 4.15% SNR 15/03/37 EUR1000	0.00%	SB2PDS03
NIHON KOHDEN CORPORATION	0.00%	JP3706800004
NEWMONT GOLDCORP CORP	0.00%	US6516391066
SHINKIN CENTRAL BANK	0.00%	JP3429200003
NVR INC	0.00%	US62944T1051
ECUADOR(REP OF) 8.875% SNR 23/10/2027 USD	0.00%	SBF2KHY5
FNMA POOL #MA0659 4.5% 02-01-2031 BEO	0.00%	C31417YVW5
DAIBIRU CORP	0.00%	JP3497200000
VIPSHOP HLDGS LTD SPON ADR EA REPR 2 ORD SHS	0.00%	US92763W1036
QUEST DIAGNOSTICS 3.45% DUE 06-01-2026	0.00%	SBYQ6DV1
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	0.00%	SBYNNWX26
CANADA(GOVT OF) 2.75% BDS 01/06/22 CAD1000	0.00%	SB4888C1
BANCO SANTANDER CENTRAL HISP	0.00%	ES0113900J37
PROLOGIS PROPERTY MEXICO SA DE CV	0.00%	MXCFF1170008
FUT DEC 19 10 YR T-NOTES	0.00%	C999599GH0
AUSTRALIA(CMNWLTH) 2.75% SNR 21/11/28 AUD1000	0.00%	SBYXQH78
FNMA POOL #BA0898 3.5% 02-01-2046 BEO	0.00%	C3140E47L5
SERVICEMASTER GLOBAL HOLDINGS INC	0.00%	US81761R1095
CARSALES COM LTD	0.00%	AU000000CAR3
AMBU A/S SER'B'DKK0.5	0.00%	DK0060946788
CMO J P MORGAN ALTERNATIVE LN TR SER 05-S1 CL 1A4 6.0% 1	0.00%	C46627MAD9
KENEDIX RETAIL REIT CORP	0.00%	JP3047900000
AVNET INC	0.00%	US0538071038
APPLE INC FIXED 2.95% 09-11-2049	0.00%	C037833DQ0
MID REIT INC	0.00%	JP3046450007
PVTPL PROGRESS RESIDENTIAL 2019-SFR4 TR CL B 2.937% 11-15	0.00%	C74331AAC6
PVTPL STWD 2019-FL1 LTD SR 19-FL1 CL B FLTG 07-15-2038	0.00%	C78485WAE9
CMO COMM 2013-LC6 MTG TR COML PASSTHRU CL A-4 2.941%	0.00%	SB9CPRG4
TENCENT HLDGS LTD 3.595% 01-19-2028	0.00%	SBYVW1J8
ETHAN ALLEN INTERIORS INC	0.00%	US2976021046
HENLEY CLO 1 0% SNR SEC 15/07/2032 EUR	0.00%	S7A8RBRU
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 1	0.00%	SBG5NBM1
PT INDOFOOD SUKSES MAKMUR TBK	0.00%	ID1000057003
PVTPL GS MTG SECS CORP TR 2019-SOHO COML MTG CTF CL E F	0.00%	C36257XAN1
HSBC HOLDINGS PLC (HK REGD) USD 0.50	0.00%	GB0005405286
CAPRI HOLDINGS LTD COM NPV	0.00%	VGG1890L1076
PVTPL GOLDENTREE LN OPPORTUNITIES X LTD / GOLD SR 15-10	0.00%	C38137PAN0
GRAHAM HOLDINGS CO COM	0.00%	US3846371041
WELLINGTON DRIVE TECHNOLOGIES LIMITED	0.00%	NZWDETE0002S1
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	0.00%	US0256762065
HESS CORP 5.6% DUE 02-15-2041	0.00%	SB4TV238
OKI ELECTRIC INDUSTRY CO LTD	0.00%	JP3194000000
CEWE COLOR HOLDING AG NPV	0.00%	DE0005403901
ARCH COAL INC	0.00%	US0393804077
QUDIAN INC	0.00%	US7477981069
RANGE RES CORP 5.0% 03-15-2023	0.00%	SBF3TMD5
ELECOM CO	0.00%	JP3168200008
ROYAL CARIBBEAN CRUISES LTD	0.00%	LR0008862868
AGRICULTURAL BANK OF CHINA	0.00%	CNE100000Q43
DREAM OFFICE REAL TRUST UNITS SER A	0.00%	CA26153P1045
GOVERNMENT OF CDA BD 1.5% 01/06/2026	0.00%	C135087E67
APPLE INC 2.85% DUE 02-23-2023	0.00%	SBYN2GL3
EXETER AUTOMOBILE RECEIVABLES SER 18-1A CL C 3.03% 01-	0.00%	C301656AE4
GRACO INC	0.00%	US3841091040
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	0.00%	SBYW5431
TOREX GOLD RES INC COM NPV POST REV SPLT	0.00%	CA8910546032
GERMANY(FED REP) 5.5% BDS 04/01/2031 EUR0.01	0.00%	S4644910
CMO COMM MTG TR SER 2013-CCRE6 CL A-4 3.101% DUE 03-1	0.00%	SB9CTSH0
STONERIDGE INC	0.00%	US86183P1021
HANKOOK TIRE AND TECHNOLOGY CO LTD	0.00%	KR7161390000
BALCKROCK CAPITAL INVESTMENT CORP	0.00%	US0925331086
AVIVA 3.875%-FRN SUB 03/07/44 EUR	0.00%	SBNN83X5
FNMA POOL #CA3584 3% DUE 05-01-2034 REG	0.00%	SBKDQKV5

RHB BANK BHD MYR1.00	0.00%	MYL106600009
CROSSAMERICA PARTNERS LP	0.00%	US22758A1051
GLOBE UNION INDUSTRIAL CORP	0.00%	TW0009934000
SCHNEIDER ELECTRIC 2.95% SNR 27/09/22 USD2000	0.00%	SB8CMZM6
FEDERAL HOME LN MTG CORP POOL #C91843 3%09-01-2035 BI	0.00%	C3128P8BL4
FNMA POOL #MA0667 4% 03-01-2031 BEO	0.00%	C31417YW52
AIR PROD & CHEMS INC COM USD	0.00%	US0091581068
KRONOS WORLDWIDE INC	0.00%	US50105F1057
AUSTRALIA(COMMONWEALTH OF) 3.75% BDS 21/04/20	0.00%	SBR2XZ66
JPMORGAN CHASE &CO 1.638%-FRN GTD 18/05/28 EUR	0.00%	SBZ4F9B9
AMERIPRISE FINL 5.3% DUE 03-15-2020	0.00%	SB66NYK2
PRO MEDICUS LTD	0.00%	AU000000PME8
BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000	0.00%	SOA76WYU
U S BANCORP MEDIUM 2.375% DUE 07-22-2026	0.00%	SBD6P612
CHINA MINSHENG BANKING CORP LTD	0.00%	CNE0000015Y0
UNITED GROUP B.V. 4.875% 01/07/2024	0.00%	SBK5TDW4
CELESIO AG	0.00%	DE000CLS1001
OSAKA GAS CO LTD JPY	0.00%	JP3180400008
METHODE ELECTRONICS INC	0.00%	US5915202007
MORINAGA AND CO LTD	0.00%	JP3926400007
SNAM SPA 1.25% SNR EMTN 28/08/25 EUR	0.00%	SBJ5CP75
HANA FINANCIAL GROUP	0.00%	KR7086790003
SPAIN(KINGDOM OF) 3.45% SNR 30/07/66 EUR1000	0.00%	SBY2K819
KIMCO REALTY CORP	0.00%	US49446R1095
VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	0.00%	SBD9PM11
BELGIUM(KINGDOM) 1% BDS 22/06/31 EURO.01	0.00%	SBVG7BQ4
CORVEL CORPORATION	0.00%	US2210061097
CLP BNP PARIBAS	0.00%	
BAXTER INTL INC COM US\$1	0.00%	US0718131099
MICHELIN B (CGDE)-B	0.00%	FR0000121261
SPAIN(KINGDOM OF) 1.45% BDS 30/04/29 EUR1000	0.00%	SBG5Q6H3
CATCHMARK TIMBER TRUST INC	0.00%	US14912Y2028
GS MTG SECS SER 14-GC18 CL A4 4.074% DUE 01-10-2047	0.00%	SBYV55G2
PVTPL CMO CITIGROUP COML MTG TR 2019-PRM COML MTG P.	0.00%	C29429JAE0
GUNMA BANK JPY50	0.00%	JP3276400003
OMRON CORP Y50	0.00%	JP3197800000
ANTERO RES CORP 5.625% DUE 06-01-2023	0.00%	SBY20MQ2
REXON INDUSTRIAL CORP LTD	0.00%	TW0001515005
FEDERAL HOME LN MTG SER 18-HRP1 CL B1 FLTG 04-25-2043	0.00%	SBJK3540
KUMHO PETRO CHEMICAL CO LTD	0.00%	KR7011780004
UBS COML MTG TR 3.426% DUE 08-15-2050	0.00%	C90276GAS1
OCCIDENTAL PETE FIXED 2.7% DUE 08-15-2022	0.00%	SBKKGQL0
TELEKOMUNIKASI IND SER B IDR50	0.00%	ID1000129000
PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC GTDSR 3.5% DUE 0	0.00%	C47010BAE4
BELGIUM(KINGDOM) 2.25% SNR 22/06/23 EURO.01	0.00%	SB98Y028
INGREDION INC COM USD 0.01	0.00%	US4571871023
PETRONAS GAS BERHAD	0.00%	MYL60330O004
GO-AHEAD GROUP PLC	0.00%	GB0003753778
AUSTRALIAN GOVERNMENT 1.75% 21/11/2020	0.00%	SBVYTSG1
FORTRESS REIT LIM1 A SHS NPV	0.00%	ZAE000248498
KAKIYASU HONTEN CO LTD	0.00%	JP3206500005
KNOT OFFSHORE PARTNERS LP	0.00%	MHY481251012
SPIGEN KOREA CO LTD	0.00%	KR7192440006
SIMON PPTY GROUP L FIXED 2.45% 09-13-2029	0.00%	SBKMGXW8
CMO UBS-BARCLAYS COML MTG TR 2013-C5 CL A-4 3.1847%	0.00%	SB9GQG39
POSCO INTERNATIONAL CORP	0.00%	KR7047050000
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	0.00%	SBD0CMD3
CHINA MINSHENG BAN H CNY1	0.00%	CNE100000HF9
CSAIL 2015-C4 COML 3.8079% DUE 11-15-2048	0.00%	SBYWHWS8
J P MORGAN MTG TR SER 07-S1 CL 2-A-11 6.0 03-25-2037	0.00%	SBFM81Q9
VERBUND AG	0.00%	AT0000746409
KERUR HOLDINGS LTD	0.00%	IL0006210111
LONKING HOLDINGS LTD	0.00%	KYG5636C1078
FHLMC MULTICLASS SER 4024 CL KP 2 03-15-2042	0.00%	C3137ANKY0
CMO UBS-BARCLAYS COML MTG TR SER 2012-C4 CL A-5 2.8502%	0.00%	SB8BQ552
NOS SGPS SA	0.00%	PTZON0AM0006
TF ADMINISTRADORA INDUSTRIAL S	0.00%	MXCFTE0B0005
Malaysian ringgit	0.00%	
HERMES INTERNATIONAL	0.00%	FR0000052292
MAXIS BHD	0.00%	MYL60120O008
CELLTRION INC	0.00%	KR7068270008
LANCASTER COLONY CORP	0.00%	US5138471033
GREEN CROSS CORPORTION	0.00%	KR7006280002
PVTPL ALIMENTATION COUCHE-TARD INC SR NT2.7% DUE 07-21	0.00%	C01626PAJ5
INTERNATIONAL CONTAINER TERMINAL SERVICES INCOPORATE	0.00%	PHY411571011

BANCO DE CHILE	0.00%	CLP0939W1081
PVTPL CMO STRUCTURED AST SECS CORP MTG LN TR SER CL 2-	0.00%	C863911AC7
NATIXIS	0.00%	FR0000120685
GLOBAL PMTS INC 2.65% DUE 02-15-2025	0.00%	SBJXV2Y0
PVTPL GREYSTONE CRE NTS 2019-FL2 LTD SR 19-FL2 CL E FLTG C	0.00%	C39809LAJ3
PVTPL CIFC FDG 2014-II-R LTD SER-14-2RA CL-A1 FLTG 04-24-20	0.00%	SBG386W6
REGIS CORP	0.00%	US7589321071
PVTPL ALLEGRO CLO SER 14-1RA CL A1 FLTG 10-21-2028	0.00%	C01751EAC2
NIE FINANCE PLC 2.5% GTD SNR 27/10/2025 GBP	0.00%	SBG49C53
ALFA SAB DE CV	0.00%	MXP000511016
PREMIER INVESTMENT CO	0.00%	JP3041770003
PHARMING GROUP NV	0.00%	NL0010391025
OJI HOLDINGS CORP	0.00%	JP3174410005
NATURAL RESOURCE PARTNERS LP	0.00%	US63900P6088
PVTPL CMO PALISADES CTR TR 2016-PLSD CTFCL B 144A 3.3565	0.00%	C69640GAGO
CSR LIMITED	0.00%	AU000000CSRS5
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	0.00%	SBK70MM8
SOCIETE GENERALE 6.75% 07/04/2049	0.00%	SBL3F0T7
MACYS INC	0.00%	US55616P1049
BUZZI UNICEM SPA	0.00%	IT0001369427
Outstanding Settlement Receipts - THB	0.00%	
SIEGFRIED HOLDING LTD	0.00%	CH0014284498
XINYI GLASS HOLDINGS CO LTD	0.00%	KYG9828G1082
CNY BNP PARIBAS A\C	0.00%	
BGF RETAIL CO LTD KRW1000	0.00%	KR7282330000
ATOS SE	0.00%	FR0000051732
TEVA 2.8% DUE 07-21-2023	0.00%	SBD3GP22
GLOBAL PMTS INC 4.15% DUE 08-15-2049	0.00%	SBJXV303
FANNIE MAE CONN AVE SECS SER 18-C01 CL 1M1 FLTG 07-25	0.00%	SBJVR7S9
COUNTRY GARDEN SVC USD0.0001	0.00%	KYG2453A1085
DISCOVERY HOLDINGS LTD	0.00%	ZAE000022331
CMO COMM 2015-DC1 MTG TR COML MTG SER 15-DC1 CL A5 :	0.00%	SBYTWQB7
NAVISTAR INTERNATIONAL CORPORATION	0.00%	US63934E1082
C AND C GROUP PLC	0.00%	IE00B010DT83
FNMA POOL #MA2163 3.5% 02-01-2045 BEO	0.00%	C31418BMM5
PVTPL CMO CONNECTICUT AVE SECS TR FLTG RT SER 19-R03 CL	0.00%	SBK6RCJ7
HAIER ELECTRONICS GROUP CO LTD	0.00%	BMG423131256
BELGIUM(KINGDOM) 1.6% SNR 22/06/2047 EUR0.01	0.00%	SBYQ64Q3
ESSA BANCORP INC	0.00%	US29667D1046
EDION CORP	0.00%	JP3164470001
TONGDA GROUP HOLDINGS LTD	0.00%	KYG8917X1218
BANK OF PHILIPPINE ISLANDS PHP10	0.00%	PHY096751694
COMPANHIA BRASILEIRA DE DISTRIBUICAO	0.00%	BRPCARACNPRO
SWEDEN(KINGDOM OF) 1% SNR 12/11/2026 SEK5000	0.00%	SBZ2J6S9
HOSIDEN CORP	0.00%	JP3845800006
INTESA SANPAOLO 6.25%-FRN PERP EUR200000	0.00%	SBZ05P93
OPEN TEXT CORP	0.00%	CA6837151068
GEBERIT AG-REG	0.00%	CH0030170408
UNICREDIT SPA	0.00%	IT0005239360
ABBOTT LABS	0.00%	US0028241000
CREDIT SUISSE GROUP CHF3.00	0.00%	CH0012138530
CHESAPEAKE ENERGY CORP 7.0% 10-01-2024	0.00%	SBGNBN80
PVTPL CIFC FDG SER 13-3RA CL C FLTG 04-24-2031	0.00%	SBFMHKD6
WHARF REAL ESTATE HKD	0.00%	KYG9593A1040
BELGIUM(KINGDOM) 4% NTS 28/03/2032	0.00%	SB7MSP61
PVTPL BLUEMOUNTAIN FUJI US CLO II LTD/BLUEMO SER-17-2A	0.00%	C09629EAJ0
SWEDEN(KINGDOM OF) 1.5% SNR 13/11/2023 SEK5000	0.00%	SB7XXQ54
1 800 FLOWERS COM INC	0.00%	US68243Q1067
RBC BEARINGS INC	0.00%	US75524B1044
ADEVINTA ASA SER B NOK0.2	0.00%	NO0010844038
DOLLARAMA INC	0.00%	CA25675T1075
PVTPL ALM XVI LTD SR 15-16A CL AA-R2 FLTG RT 07-15-2027 BE	0.00%	C00162LCN5
ARGENTINA(REPUBLIC) 6.875% 22/04/2021	0.00%	C040114GW4
GORMAN RUPP CO	0.00%	US3830821043
FISERV INC 4.4% DUE 07-01-2049	0.00%	SBGBN0F4
AMIGO LUXENBOURG SA BND5 7.625% DUE 15/01/2	0.00%	S6A72R5U
NETHERLANDS KING 0% SNR 15/01/2022 EUR1'144A	0.00%	SBDC7YB8
AUSTRALIAN GOVERNMENT 4.25% 21/04/2026	0.00%	SBLMP0N2
ANALOG DEVICES INCORPORATED COM USD 0.167	0.00%	US0326541051
ADCB FIN (KY) LTD 4% GTD SNR MTN 29/03/23 USD	0.00%	SBFWK8C0
CHINA CONSTRUCTION ENGINEERING CORP LTD	0.00%	CNE100000F46
QUADIENT SAS	0.00%	FR0000120560
TORII PHARMACEUTICAL CO LTD	0.00%	JP3635800000
MAPLETREE INDUSTRIAL TRUST	0.00%	SG2C32962814
CINCINNATI FINANCIAL CORP	0.00%	US1720621010

GERMANY(FEDERAL REPUBLIC) 0.0% TNOTE 11/12/2020	0.00% SBGNSKX6
SK ELECTRONICS CO LTD	0.00% JP3162640001
UK(GOVT OF) 1.625% SNR 22/10/71 GBP1000	0.00% SBFMCN65
SENIOR PLC	0.00% GB0007958233
MEREDITH CORP	0.00% US5894331017
AUSTRALIA(CMNWLTH) 3.25% SNR 21/04/29 AUD1000	0.00% SB8NFF91
GBP BNP PARIBAS A/C	0.00%
FRANCE(GOVT OF) 0% OAT 25/05/2020 EUR1	0.00% SBVYVGQ3
DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026	0.00% SBJTL686
OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024	0.00% SBKKGQD2
ACCENTURE PLC	0.00% IE00B4BNMY34
DEUTSCHE TELEKOM INT FIN VAR 17/01/2020	0.00% SBD8PYY9
CBS CORP-CLASS B	0.00% US1248572026
FAR EAST HORIZON LTD	0.00% HK0000077468
PVTPL OCP CLO LTD SER 14-5A 144A FRN 04-26-2031	0.00% C67102SAS3
MONARCH CASINO RESORT INC	0.00% US6090271072
REALOGY HOLDINGS CORP	0.00% US75605Y1064
FHLMC GOLD C09063 4 08-01-2044	0.00% C31292SB82
WFRBS COML MTG TR 3.607% DUE 11-15-2047	0.00% C92939KAE8
CNH INDUSTRIAL NV COM EUR 0.01	0.00% NL0010545661
ELKEM ASA	0.00% NO0010816093
CARREFOUR SA	0.00% FR0000120172
BANK OF CHINA LTD	0.00% CNE000001N05
COMPUTERSHARE LTD	0.00% AU000000CPU5
FORMOSA CHEMICALS & FIBRE CORPORATION	0.00% TW0001326007
BANK OF COMMUNITIONS CO LTD	0.00% CNE1000000S2
UNION PAC CORP 4.5% 09-10-2048	0.00% SBYZGKF5
TUPRAS TURKIYE PETROL RAFINE	0.00% TRATUPRS91E8
BRASKEM SA	0.00% BRBRKMACNPA4
SYNCHRONOSS TECHNOLOGIES INC	0.00% US87157B1035
MISC BHD	0.00% MYL38160O005
HANWHA CHEMICAL CORP	0.00% KR7009830001
TEKFEN HOLDING AS	0.00% TRET KHO00012
FNMA POOL #BD7522 3.5% 09-01-2046 BEO	0.00% C3140FFLC3
PVTPL CMO GS MTG SECS CORP TR 2017-500K COML CTF CL E F	0.00% C36253XAN5
BANK OF IRELAND GR 3.125%-FRN LT2 19/09/27 GBP	0.00% SBDR5NL0
KINGFISHER PLC GBPO.1571	0.00% GB0033195214
PVTPL CMO CGDBB COMM MTG TRUST SER 2017-BIOC CL	0.00% C125282AN3
PVTPL MARATHON CRE SR 18-FL1 CL A VAR RT 06-15-2028	0.00% C565780AA1
EL EN SPA EURO 13 POST SUBD	0.00% IT0005188336
DR AUTO 2.7% DUE 02-16-2027	0.00% C26209AAG6
EMBOTELLADORA ANDINA SA	0.00% CLP369751034
BANK AMER CORP 3.194% 07-23-2030	0.00% SBKLNVY8
Outstanding Settlement Receipts - EUR	0.00%
BARRICK GOLD CORP COM NPV	0.00% CA0679011084
CMO MORGAN STANLEY CAP I TR 2016-UBS12 COM CL A-3 3.3:	0.00% C61691EAZ8
CATTOLICA DI ASSICURAZIONI S.C.R.L	0.00% IT0000784154
MONCLER SPA	0.00% IT0004965148
mitsui soko co ltd npv	0.00% JP3891200002
SCHNITZER STEEL INDUSTRIES INC	0.00% US8068821060
CROWN AMERS LLC CAP CORP I 4.5 DUE 01-15-2023 REG	0.00% SBGY5X14
ONTEX GROUP NV	0.00% BE0974276082
SKIPTON BS FRN GTD SNR 05/23 GBP100000	0.00% SBYVWV332
PVTPL OZLM XII LTD/OZLM XII LLC SER-15-12A CL-A1R FLTG 04-:	0.00% C67109WAJ7
LEADCORP INC	0.00% KR7012700001
WESTPAC BKG CORP 2.1% 25/02/2021	0.00% SBYXZVQ2
ANHEUSER BUSCH INBEV WORLDWIDE INC 4.15% 01-23-2025	0.00% SB188GL1
LABRADOR IRON ORE ROYALTY CORP	0.00% CA5054401073
PVTPL DRYDEN 60 CLO LTD/DRYDEN 60 CLO LLC SER 18-60A CL	0.00% C26251NAA8
CHINA TRADITIONAL CHINESE MEDICINE CO LTD	0.00% HK0000056256
CYRELA BRAZIL REAL COM NPV	0.00% BRCYREACNOR7
ADTRAN INC	0.00% US00738A1060
ADVANTECH CO LTD	0.00% TW0002395001
IMI ORD GBPO.2857	0.00% GB00BGLP8L22
HARUYAMA HOLDINGS INC	0.00% JP3773600006
VONOVIA FINANCE 0.125% GTD SNR 06/04/23 EUR	0.00% SBK719T7
Polish zloty	0.00%
TGS NOPEC GEOPHYSICAL COMPANY	0.00% NO0003078800
BEST BUY CO INC 5.5% SNR 15/03/2021 USD1000	0.00% SB64P4V1
TAKEDA 4.4% DUE 11-26-2023	0.00% C874060AR7
PUBLIC POWER CORP	0.00% GRS434003000
DEUTSCHE TELEKOM I 1.375% GTD SNR 30/01/27 EUR	0.00% SBDDVKK0
BRITISH TELECOM 5.75% SNR 07/12/28 GBP1000	0.00% S0678087
Income Due - AUD	0.00%
BROWN FORMAN CORP	0.00% US1156372096

INFINEON 2.875% 31/12/2049	0.00% SBKY6XV5
CMO COMM 2014-CCRE21 MTG TR MTG PASS THRU CTF CL A-	0.00% SBYTWQ73
VOLKSWAGEN GROUP 4% DUE 11-12-2021	0.00% C928668AP7
CMO BX COML MTG TR 2018-IND SR 2018-IND CL G FLTG 11-15-	0.00% C056059AS7
SYSTEMA CORP NPV	0.00% JP3351050004
SCHOLASTIC CORP	0.00% US8070661058
RYDER SYS INC USD	0.00% US7835491082
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MLI	0.00% S9A32LBU
COUNTRY GARDEN HLDGS CO LTD	0.00% KYG245241032
ULTRAPAR PARTICIPASPO ADR EACH REP ONE COM	0.00% US90400P1012
PVTPL CHENIERE ENERGY PARTNERS4.5% DUE 10-01-2029	0.00% SBK7CRD0
ELEKTA AB-B SHS	0.00% SE0000163628
FNMA POOL #BH5388 3.5% 09-01-2047 BEO	0.00% C3140GT7A2
INVESTORS REAL EST COM SHS OF BENFCL INTEREST	0.00% US4617305093
PVTPL FANNIE MAE FLTG RT SER 19-R02 CL 1B1 08-25-2031	0.00% SBK LZQ27
HYUNDAI ENGINEERING & CONSTRUCTION	0.00% KR7000720003
CALL FXO GSILGB2X 17/12/2019 GBP/JPY 132.2 European OPW	0.00% S9JY4QBU
JIANGXI COPPER COMPANY LTD	0.00% CNE1000003K3
mitsubishi corp y50	0.00% JP3898400001
THERMO FISHER SCIENTIFIC INC .5% 03-01-2028	0.00% SBKRT2J2
DAICEL CORPORATION	0.00% JP3485800001
GEORGIA PWR CO 4.75% DUE 09-01-2040	0.00% SB5YFYT2
CHINA NATIONAL BUILDING MA-H	0.00% CNE1000002N9
LINDAB INTERNATIONAL AB	0.00% SE0001852419
JAPAN(GOVT OF) 1.9% SNR 20/03/53 JPY50000	0.00% SB9ZKDC0
JPMORGAN CHASE & 3.797% DUE 07-23-2024	0.00% SBFMYVQ7
FNMA POOL #AQ3400 3% DUE 05-01-2027 BEO	0.00% C3138LTX60
PERSIMMON PLC	0.00% GB0006825383
PEGASUS HAVA TASIMACILIGI AS	0.00% TREPEGS00016
COMPUGROUP MEDICAL SE	0.00% DE0005437305
PVTPL LCM LTD PARTNERSHIP SR 20A CL AR FLTG 10-20-2027	0.00% C50188WAE8
DAIWA SECURITIES GROUP INC.	0.00% JP3502200003
PVTPL DRIVEN BRANDS FDG LLC 2019-1 CL A-2 0.0% 04-20-204	0.00% C26208LAD0
CORONADO GLOBAL RESOURCES INC	0.00% AU0000026122
CALIX INC COM	0.00% US13100M5094
CONNIS INC	0.00% US2082421072
Canadian dollar	0.00%
CHINA EVERBRIGHT LTD	0.00% HK0165000859
MITSUI E S HOLDINGS CO LTD	0.00% JP3891600003
M6 METROPOLE TELEVISION	0.00% FR0000053225
STATE OF QATAR 3.375% 14/03/2024	0.00% SBJVGBR3
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO L	0.00% CNE100000X85
DELL TECHNOLOGIES INC	0.00% US24703L2025
EL FONDO MIVIVIEND 3.5% BDS 31/01/23 USD150000	0.00% S7A59QOU
HESS CORP 5.8% DUE 04-01-2047	0.00% SBD7XTT4
CDN GOVT BD .5% 01/03/2022	0.00% SBYWYKB8
CVS HEALTH CORP 3.7% DUE 03-09-2023	0.00% SBF4JKNO
MORGAN STANLEY BK 3.766% DUE 11-15-2046	0.00% C61763BAT1
AMERN EXPRESS CO 3.4% 02-27-2023	0.00% SBFXCMK1
EGYPT(ARAB REP OF 6.125% SNR MTN 31/01/22 USD	0.00% SBD31H10
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-	0.00% SBXS5DV8
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL M1 03-25-	0.00% SBJMFS90
KOREA ZINC CO LTD	0.00% KR7010130003
CANADA(GOVT OF) 2.75% SNR 01/12/48 CAD1000	0.00% SBY8L4R7
LINK FIN(CAYMAN) 9 2.875% GTD SNR 21/07/26 USD	0.00% SBD039C4
ALPARGATAS SA	0.00% BRALPAACNPR7
INTER PARFUMS INC	0.00% US4583341098
PRESIDENT CHAIN STORE CORP	0.00% TW0002912003
BB&T CORP MEDIUM TERM NTS 3.05% 06-20-2022	0.00% SBJSJGG2
LIFE STORAGE INC COM	0.00% US53223X1072
EAST WEST BANCORP INC	0.00% US27579R1041
MORGAN STANLEY 3.125% DUE 01-23-2023	0.00% SBZ1CRQ4
PVTPL DB MASTER FIN LLC SR SECD NT CL A-2-I 3.787% 05-20-	0.00% SBJ1F4Z9
BANCO SANTANDER BRASIL SA	0.00% BRSANBCDAM13
WHELLOCK & CO LTD	0.00% HK0020000177
BELGIUM(KINGDOM) 1.7% BDS 22/06/2050 EURO.01	0.00% SBJ4LD68
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM CIT	0.00% S9AYQXCU
BANK AMER CORP FLTG RT 2.881% DUE 04-24-2023	0.00% SBYWC108
DENMARK(KINGDOM) 0.5% SNR 15/11/2027 DKK0.01	0.00% SBDG6ZK7
FORWARD AIR CORPORATION	0.00% US3498531017
CITIGROUP INC 2.7% DUE 10-27-2022	0.00% SBYWGS19
AIMIA INC COM NPV	0.00% CA00900Q1037
UNITED STATES TREAS NTS 2.25% DUE 04-15-2022	0.00% SBJRF884
YUEXIU PROPERTY	0.00% HK0123000694
TOSOH CORPORATION	0.00% JP3595200001



MODINE MANUFACTURING CO	0.00%	US6078281002
EREGLI DEMIR VE CELIK FABRIKALARI TAS	0.00%	TRAEREGL91G3
CMO SER 12-CR4 CL A3 2.853% DUE 10-15-2045 REG	0.00%	SB8XYH51
GOLDMAN SACHS FLTG RT 2.876% DUE 10-31-2022	0.00%	C38148YAC2
PACKAGING CORP OF 2.45% SNR 15/12/20 USD2000	0.00%	SBF2QP72
PVTPL WENDYS FDG LLC 2019-1 SR SECD NT CL A-2-I 144A 3.78	0.00%	C95058XAG3
YOUNGONE CORP	0.00%	KR7111770004
EXPORT-IMPORT BK FRN 05/07/2022	0.00%	S1A7CM3U
KCP CO LTD	0.00%	KR7060250008
CITY NATL CORP 5.25% DUE 09-15-2020	0.00%	SB682355
PVTPL CMO COMM 2015-3BP MTG TR MTG PASS THRU CTF CL F	0.00%	C12592TAN5
REP OF SRI LANKA TBOND 5.875% 25/07/2022	0.00%	SB744FZ6
PJSC MAGNIT	0.00%	US55953Q2021
NESTLE MALAYSIA BERHAD	0.00%	MYL470700005
HOKKAIDO GAS CO LTD	0.00%	JP3847000001
FREDDIE MAC STACR SER 19-HQA3 CLS B1 VAR RT 09-25-2049	0.00%	SBKV6BL4
BRF BRASIL FOODS SA	0.00%	BRBRFSACNOR8
RYDER SYS INC FIXED 2.5% 09-01-2024	0.00%	SBJBMCR8
JAGUAR LD ROVER 2.2% 15/01/2024	0.00%	SBD85978
Income Due - GBP	0.00%	
CHINA RESOURCES PHARMACEUTICAL GROUP LTD	0.00%	HK0000311099
PVTPL BDS LTD FLTG RT SER 19-FLV4 CL AS 08-15-2036 BEO	0.00%	C05492KAC3
BEIJING ENTERPRISES WATER GROUP LTD	0.00%	BMG0957L1090
FHLMC MULTICLASS 144A FLTG RT SER 19-DNA3 CL M2 07-25-2	0.00%	SBKOWVP7
PVTPL PALMER SQUARE CLO 2015-1 LTD/PALMER SQ SR SE	0.00%	C69689AAW0
NEW CHINA LIFE INSURANCE CO LTD	0.00%	CNE100001922
PVTPL STARWOOD COMMERCIAL MRTG TR FLTG RT SER 19-FL1	0.00%	C78485WAC3
AMERICREDIT 2.58% DUE 09-18-2025	0.00%	C03066NAG9
SINGAPORE TELECOMMUNICATIONS	0.00%	SG1T75931496
AVALARA INC	0.00%	US05338G1067
CMO PVPTL BBCMS SER 2018-TALL CL A FLTG 144A DUE 03-15-	0.00%	SBFYCQJ7
DERICHEBOURG SA	0.00%	FR0000053381
BUILDERS FIRSTSOURCE INC	0.00%	US12008R1077
AMERICA MOVIL SAB DE CV-ADR SERIES L	0.00%	US02364W1053
IR JAPAN HOLDINGS LTD	0.00%	JP3100640006
WELLS FARGO COML 2.918% DUE 10-15-2045	0.00%	SB43V397
BUPA FINANCE 6.125%-FRN GTD SUB PERP GBP	0.00%	SB04YFW4
PVTPL ICG US CLO 2017-1 LTD/ICG US CLO 2017- SR SECD NT CL	0.00%	C449259AB6
FIFTH 3RD BANCORP 2.875% DUE 07-27-2020	0.00%	SBYY9M59
TSY CORP VICTORIA 4.25% SNR MTN 20/12/32AUD	0.00%	SBBG9VF9
INTERSHOP HOLDING AG	0.00%	CH0273774791
DELEK LOGISTICS PA COM UNIT REPSTG LTD PARTNER	0.00%	US24664T1034
ZEALAND PHARMA A S	0.00%	DK0060257814
MIZUHO BANK LTD 2.4% 03-26-2020	0.00%	SBWFY259
MIZUHO BANK LTD RT 2.4% DUE 26/03/2020	0.00%	SBWFY259
J P MORGAN CHASE FLTG RT 3.7557% DUE 01-05-2031	0.00%	C46590WAN8
KISSEI PHARMACEUTICAL CO LTD	0.00%	JP3240600001
GRUPA LOTOS SA	0.00%	PLLOTOS00025
TOSEI REIT INVESTMENT CORP	0.00%	JP3047830009
RANDON SA IMPLEMENTOS E PARTICIPACOES	0.00%	BRRAPTACNPR4
E ON SE	0.00%	US2687801033
AGRICULTURAL BANK OF CHINA LTD	0.00%	CNE100000RJO
LOCALIZA RENT A CAR	0.00%	BRRENTACNOR4
INNOGY FINANCE BV 1.5% GTD SNR 31/07/2029 EUR	0.00%	S7A7RW3U
SENEGAL(REP OF) 8.75% SNR 13/05/2021 USD	0.00%	SB4P7CDO
SANWA HOLDINGS CORPORATION	0.00%	JP3344400001
TAIWAN MOBILE CO LTD	0.00%	TW0003045001
BONOS Y OBLIG DEL ESTADO 4.8% BDS 31/01/24 EUR1	0.00%	SB3D2NS2
MAKALOT INDUSTRIAL	0.00%	TW0001477008
XIAMEN C AND D INC	0.00%	CNE00000WL7
Colombian peso	0.00%	
REGIONAL SAB DE CVCOM SER A MXN 3 333333	0.00%	MX01R0000006
FHLMC MULTICLASS SR 18-HRP2 CL B2 FLTG 144A 02-25-2047	0.00%	C35564ACC3
LME NICKEL 1911 FUT	0.00%	DU00MNI19115
HCA INC 5.875% DUE 02-01-2029	0.00%	SBFMY0T3
CZK BNP PARIBAS A/C	0.00%	
FIRST INTERNATIONAL BANK OF ISRAEL LTD	0.00%	IL0005930388
SAMSUNG FIRE MARINE INSURANCE	0.00%	KR7000810002
CMO SSER 15-DNA3 CL B DUE 04-25-2028 BEO	0.00%	C3137G0GZ6
BOLSAS Y MERCADOS ESPANOLES	0.00%	ES0115056139
BELIMO HOLDING AG	0.00%	CH0001503199
EMPLOYERS HOLDINGS INC	0.00%	US2922181043
MAXVALU TOKAI CO LTD	0.00%	JP3930400001
MPLX LP SR NT FLTG DUE 09-09-2021/09-10-2020 REC	0.00%	SBJDSY90
BUMRUNGRAD INTERNATIONAL HOSPITAL PCL	0.00%	TH0168010R13

COLOMBIA(REP OF) 11% GTD SNR 24/07/20 COP'B'	0.00%	SB1YLGW9
3SBIO INC	0.00%	KYG8875G1029
KERRY PROPERTIES LTD	0.00%	BMG524401079
CHINA SHENHUA ENERGY COMPANY LIMITED	0.00%	CNE1000002R0
WR BERKELEY CORP	0.00%	US0844231029
CMO COMM SER 2014-CR18 CL A-5 3.828 DUE 07-15-2047	0.00%	C12632QAX1
CSAIL 2016-C7 COML 3.502% DUE 11-15-2049	0.00%	SBD6MR2
TOKYO SEIMITSU CO LTD ORDINARY SHARES	0.00%	JP3580200008
AUSTRALIA GOVERNMENT BOND 3.25% BDS 21/06/203	0.00%	SBYNK2P3
YANGZIJANG SHIPBUILDING NPV	0.00%	SG1U76934819
ORANGE BELGIUM NPV	0.00%	BE0003735496
TTEC HLDGS INC COM	0.00%	US89854H1023
AT&T INC 4.35% DUE 06-15-2045	0.00%	SBBNC4H4
SHAANXI COAL INDUSTRY CO LTD	0.00%	CNE100001T64
LEM HOLDING SA	0.00%	CH0022427626
MORGAN STANLEY 3.526% DUE 12-15-2047	0.00%	SBYV55J5
DOCTOR REDDY'S LAB - ADR	0.00%	US2561352038
PETRONAS DAGANGAN BHD	0.00%	MYL568100001
MICHAELS COMPANIES INC	0.00%	US59408Q1067
COMPAGNIE DES ALPES SA	0.00%	FR0000053324
PT INDONESIA ASA 5.23% SNR 15/11/2021 USD	0.00%	SBFMVGV8
SIGNET JEWELERS LTD	0.00%	BMG812761002
BDO UNIBANK INC	0.00%	PHY077751022
WELLS FARGO COML 3.29% DUE 05-15-2048	0.00%	C94989JAY2
TURKIYE GARANTI BANKASI -ADR	0.00%	US9001487019
CITYCON OYJ NPV	0.00%	FI4000369947
COLLINS FOODS LIMITED	0.00%	AU000000CKF7
CMO SEQUOIA MTG TR 2007-1 MTG PASS THRU CTF CL 2-A1 DL	0.00%	SB15VQV4
CCO HLDGS LLC / 4.75% DUE 03-01-2030	0.00%	SBK6WV51
NORTHN STS PWR CO 2.9% DUE 03-01-2050	0.00%	SBKLM5Y4
TRANSALTA CORP	0.00%	CA89346D1078
IRB BRASIL RESSEGUCOM NPV TEMP	0.00%	DU0BYZ6D56D1
HONG LEONG BANK BHD	0.00%	MYL581900007
GS YUASA CORP	0.00%	JP3385820000
BELGIUM(KINGDOM) 1.25% SNR 22/04/33 EURO.01	0.00%	SBDT7F52
NIB HOLDINGS LTD	0.00%	AU000000NHFO
COMCAST CORP NEW NT FLTG RATE DUE 10-01-2020 REG	0.00%	SBGV63F4
FAIR ISAAC CORPORATION	0.00%	US3032501047
PETROCHINA CO LTD	0.00%	US71646E1001
CANADA(GOVT OF) 5.75% SNR 01/06/33 CAD1000	0.00%	S2703147
COREPOINT LODGING COM USD	0.00%	US21872L1044
STAR ASIA INVESTMENT CORP	0.00%	JP3048200004
ANGANG STEEL CO LTD	0.00%	CNE1000001V4
PVTPL WINGSTOP FDG LLC 2018-1 SR SECD NTCL A-2 4.97% 12-(	0.00%	C974153AA6
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	0.00%	SB88HLQ8
TIANNENG POWER ORD	0.00%	KYG8655K1094
DASAN NETWORKS INC	0.00%	KR7039560008
EGYPT(ARAB REP OF) 5.75% SNR 29/04/2020 USD	0.00%	SB3PDHF8
DISCOVERY INC COM USD 0.01 SER A	0.00%	US25470F1049
COOPER STANDARD HOLDINGS INC	0.00%	US21676P1030
ESSITY AB SER B NPV	0.00%	SE0009922164
FUT DEC 19 EURX E-SCHATZ	0.00%	C999599GH0
UNITED STATES TREAS BDS 6.125 BDS 08-15-2029 USD1000	0.00%	S2480150
FEDERAL HOME LN MTG CORP POOL #G61808 3%07-01-2047 B	0.00%	SBHKF285
ROYAL BK OF CANADA 0.125% SNR 23/07/2024EUR	0.00%	SBK9WD07
SHIZUOKA BANK LTD JPY	0.00%	JP3351200005
BOC HONG KONG (HOLDINGS) LIMITED	0.00%	HK2388011192
IHS NETH HOLDCO BV 7.125% 18/03/2025	0.00%	S1A92YBU
FHLMC GOLD Q41008 3.5 06-01-2046	0.00%	C3132WEDN9
WULIANGYE YIBIN CO LTD	0.00%	CNE000000VQ8
AVIO SPA	0.00%	IT0005119810
PVTPL CORE INDL TR SER 2015-CALW CLS G 3.85% 02-10-2034	0.00%	C21870LASS
MIGDAL INSURANCE AND FINANCIAL HOLDINGS LTD	0.00%	IL0010811656
MITSUBISHI UFJ FINL GROUP INC 2.623% DUE07-18-2022	0.00%	SBKFN1N5
CRED AGRICOLE SA 6.5% 23/12/2049	0.00%	SBLP8B7
BANC OF AMERICA MERRILL LYNCH LG LO SERIES 2015-200P (	0.00%	SBXRTT47
AMOREPACIFIC CORP	0.00%	KR7090430000
ONEOK INC NEW 2.75% DUE 09-01-2024	0.00%	SBKFN9L1
FORD MTR CR CO LLC FIXED 3.35% DUE 11-01-2022	0.00%	SBK4TK35
GENESCO INC	0.00%	US3715321028
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL E 06-	0.00%	C162665AN3
PVTPL BDS 2019-FL3 LTD/BDS 2019-FL3 LLC SER 19-FL3 CLS D V/	0.00%	C05492EAJ2
WEINGARTEN REALTY INVESTORS	0.00%	US9487411038
JELD WEN HOLDING INC	0.00%	US47580P1030
TERANGA GOLD CORP COM	0.00%	CA8807972044

PVTPL LOANCORE 2018-CRE1 ISSUER LTD SR 18-CRE1 CL A FLTG	0.00%	C53946MAA5
SINOPEC ENGINEERING GROUP CO LTD	0.00%	CNE100001NV2
WALT DISNEY COMPANY (THE) 4.75% 09-15-2044	0.00%	CU25497BH7
YAS CO LTD	0.00%	KR7255440000
PVTPL CMO BXMT 2017-FL1 LTD/BXMT 2017-FL1 LLC SR SEC	0.00%	C05607KAA9
SINDO RICOH CO LTD	0.00%	KR7029530003
TELEKOM MALAYSIA BERHAD	0.00%	MYL486300006
PROXIMUS	0.00%	BE0003810273
GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV - ADR	0.00%	US4005061019
JAPAN (GOVERNMENT OF) 1.4% DUE 20-03-2055 REG	0.00%	SBX1D7G3
CHOICE HOTELS INTERNATIONAL INC	0.00%	US1699051066
KAZAKHSTAN(REP OF) 1.55% SNR MTN 09/11/23 EUR	0.00%	SBD0RMD0
PVTPL GS MORTGAGE SECURITIES TRUST SER 2017-500K CL G FI	0.00%	C36253XAS4
TWD BNP PARIBAS A/C	0.00%	
SANKYO TATEYAMA INC	0.00%	JP3326800004
VIACOM INC NEW 4.375% DUE 03-15-2043	0.00%	SBCHWWF1
ARES COMMERCIAL REAL ESTATE CORP	0.00%	US04013V1089
GERMANY(FED REP) 1.25% BDS 15/08/48 EURO.01	0.00%	SBF51GY8
TRANSCONTINENTAL - A	0.00%	CA8935781044
SERCOMM CORP	0.00%	TW0005388003
USS CO LTD	0.00%	JP3944130008
CHINA YANGTZE POWER CO LTD	0.00%	CNE000001G87
FIDELITY NATL INFO SERVICES 2.6% DUE 05-21-2025 BEO	0.00%	SBJVJNC1
COLOPLAST DKK 1 B	0.00%	DK0060448595
BUKIT ASAM TBK IDR100 SER B	0.00%	ID1000094006
WEST JAPAN RAILWAY NPV	0.00%	JP3659000008
JTEKT CORPORATION	0.00%	JP3292200007
ALAMOS GOLD INC	0.00%	CA0115321089
REPUBLIC OF PERU 5.7% DUE 08-12-2024 R EG (UNITIZED)	0.00%	SBSHZ2Y1
HERBALIFE NUTRITION LTD	0.00%	KYG4412G1010
SPAIN(KINGDOM OF) 4.85% SNR 31/10/20 EUR1000	0.00%	SB3XW1F5
BANCO DE SABADELL 1.75% 10/05/2024	0.00%	SBJGV6M3
FEDERAL HOME LN MTG CORP POOL #C91867 3%04-01-2036 BI	0.00%	C3128P8CC3
GRAND PACIFIC PETRO	0.00%	TW0001312007
IRS927600 IRS CBA NZD 260921RFXD 0.927500 PFLT3ZBSW	0.00%	DUIRS9276003
HIGHWOODS PROPERTIES INC	0.00%	US4312841087
E-MART CO LTD	0.00%	KR7139480008
ENERGY ABSOLUTE PCL NVDR	0.00%	TH3545010R19
HCA INC 5.625% DUE 09-01-2028	0.00%	SBYZLW98
UNI PRESIDENT CHINA HOLDINGS LTD	0.00%	KYG9222R1065
FNMA POOL #BJ4594 3.5% 02-01-2048 BEO	0.00%	C3140H6C80
CMO COMM 2013-CCRE8 MTG TR COML MTG PASSTHRU CTF	0.00%	C12625KAD7
CANADA(GOVT OF) 3.5% BD 01/12/2045 CAD	0.00%	C135087ZS6
NIPPON KAYAKU CO LTD	0.00%	JP3694400007
BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	0.00%	SBYQCMF6
DUSKIN CO LTD	0.00%	JP3505900005
METRO AG	0.00%	DE000BF00019
CMO WFRBS COML MTG TR 2012-C10 WFRBS MTGTR 2012-C10	0.00%	SB92V3Y8
CHINA AOYUAN GROUP	0.00%	KYG2119Z1090
WOLTERS KLUWER NV	0.00%	US9778742059
YUANTA FINANCIAL HOLDINGS CO	0.00%	TW0002885001
FRONTERA ENERGY CORP	0.00%	CA35905B1076
CARS COM INC	0.00%	US14575E1055
COVENTRY BS 1.875% SNR 24/10/2023 GBP	0.00%	SBF4WC00
HELEN OF TROY LTD	0.00%	BMG4388N1065
MORGAN STANLEY 0.637%-FRN SNR 26/07/24 EUR	0.00%	SBJK57G2
ITV PLC - ORD SHS	0.00%	GB0033986497
ITALY(REP OF) 2.8% SNR 01/03/2067 EUR1000	0.00%	SBD3VHH6
FANNIE MAE SER 2017-C07 CL1M1 FLTG DUE 05-25-2030	0.00%	SBFN3K44
NETHERLANDS KING 0.25% SNR 15/07/2029 EUR1	0.00%	SBJVFZ0
FORTINET INC	0.00%	US34959E1091
GNMA POOL #MA4585 3% 07-20-2047 BEO	0.00%	C36179TCW3
HAITONG SECURITIES	0.00%	CNE1000019K9
MISTRAS GROUP INC	0.00%	US60649T1079
IDEXX LABORATORIES INC	0.00%	US45168D1046
AMERICAN SOFTWARE INC	0.00%	US0296831094
BANCO DO BRASIL SA	0.00%	BRBBASACNOR3
LB SEMICOLON CO LTD	0.00%	KR7061970000
F J NEXT CO LTD	0.00%	JP3166930002
RAMI LEVI	0.00%	IL0011042491
RTL GROUP SA	0.00%	LU0061462528
LG INNOTEK CO LTD	0.00%	KR7011070000
VODAFONE GROUP PLC 7% DUE 04-04-2079	0.00%	SBJWZHR1
PROSIEBENSAT1 MEDI SE	0.00%	DE000PSM7770
HENLEY CLO 1 0% SUB 15/07/2032 EUR100000	0.00%	55A8BRBU

AEGON NV	0.00%	NL0000303709
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	0.00%	SBDZ78X5
ADTALEM GLOBAL EDUCATION INC	0.00%	US00737L1035
PLDT INC ADR EACH REP 1 ORD SHS	0.00%	US69344D4088
KUMBA IRON ORE LTD	0.00%	ZAE000085346
MEET GROUP INC	0.00%	US58513U1016
YY INC	0.00%	US98426T1060
NHK SPRING CO LTD	0.00%	JP3742600004
Australian Dollar Custodial Account – MMF Australian Direct Prc	0.00%	
FNMA POOL #872759 6.5% DUE 06-01-2036 REG	0.00%	C31409JTQ3
GLOBERIDE INC	0.00%	JP3503800009
BELGIUM(KINGDOM) 0.2% SNR 22/10/2023 EURO.01	0.00%	SBD5YBJ3
CHINA CITIC BANK CORP LTD	0.00%	CNE1000000R4
J & J SNACK FOODS CORP	0.00%	US4660321096
BARCLAYS PLC 0.625%-FRN 14/11/2023 EUR	0.00%	SBF3FKQ8
PVTPL ASB BK LTD SR MEDIUM TERM NTS BOOK 3.75% 06-14-21	0.00%	C00216LAA1
CHARTER 4.464% DUE 07-23-2022	0.00%	SBDFF420
AVIVA 3.375%-FRN LT2 04/12/45 EUR	0.00%	SBYPCQ77
PVTPL MAGNETITE SER 14-8A CL AR2 FLTG 04-15-2031	0.00%	C55952YAP2
FNMA DUE SER-18-C06 CL-2B1 FLTG 03-25-2031 REG	0.00%	C30711X5V2
SUMMIT PROPERTIES LTD 2.0% 31/01/2025	0.00%	SBFMKLR9
CADENCE BANCORP	0.00%	US12739A1007
WESTLAKE CHEMICAL PARTNERS LP	0.00%	US9604171036
TELEFONICA EMISION 1.788% GTD SNR 12/03/29 EUR	0.00%	SBJMM14
CIGNA CORP NEW CORP 3.75% 07-15-2023	0.00%	SBKPHRZ9
UBE INDUSTRIES LTD JPY	0.00%	JP3158800007
VENTAS REALTY LP 3.5% DUE 02-01-2025	0.00%	SBV9CMB8
ENAV SPA	0.00%	IT0005176406
TKC CORP	0.00%	JP3539400006
EVN AG NPV	0.00%	AT0000741053
TELEFONICA EMISION 1.715% GTD SNR 12/01/28 EUR	0.00%	SBD9GWC5
AERCAP IRELAND CAP 4.5% DUE 05-15-2021	0.00%	SBYJFN9
CONAGRA BRANDS INC 3.8% 10-22-2021	0.00%	SBF2SNJ6
INWIDO AB	0.00%	SE0006220018
VALOR HOLDINGS CO LTD	0.00%	JP3778400006
PVTPL BRISTOL MYERS SQUIBB CO 2.9% 07-26-2024	0.00%	SBK62TN5
CR SUISSE GROUP 3.8% DUE 09-15-2022	0.00%	SBYVXP44
FHLMC MULTICLASS FR CMO 26/03/2029 USD'B' 9.52428 03-	0.00%	C3137GOLF4
PVTPL ANGLO AMERN CAP PLC SR 4.125% DUE 04-15-202	0.00%	C034863AM2
PVTPL UBS GROUP FUNDING (SWITZERLAND) 3.491% 05-23-202	0.00%	C90352JAA1
CIA TRANSM ENERGIAPRF NPV PREFERENCE SHARE	0.00%	BRTRPLACNPR1
BELGIUM(KINGDOM) 0.9% SNR 22/06/2029 EURO.01	0.00%	SBHXH5N4
THE BUCKLE INC	0.00%	US1184401065
STANDARD FOODS CORP	0.00%	TW0001227007
T MOBILE USA INC 6% GTD SNR 15/04/2024 USD	0.00%	C87264AAQ8
PERSEUS MINING LTD	0.00%	AU000000PRU3
SUNTRUST BK ATL 05-17-2019 FIXED 2.8% 05-17-2022	0.00%	SBJKL17
PVTPL BAYER US FIN LLC 144A 3.0% 10-08-2021	0.00%	SBRGCMF7
NETCARE LTD	0.00%	ZAE000011953
ACTAVIS FDG SCS 3.45% DUE 03-15-2022	0.00%	SBWDBNC6
PVTPL PENSKE TRUCK LEASING CO L P / PTL 3.375% 02-01-2022	0.00%	SBV51KH8
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD	0.00%	CNE00001P37
SUNCORP METWAY LTD 2.8% DUE 05-04-2022	0.00%	C8672EMAG9
ARJO AB SER B NPV	0.00%	SE0010468116
HENGAN INTERNATIONAL GROUP COMPANY LIMITED	0.00%	KYG4402L1510
GEN MOTORS FINL CO 3.2% DUE 07-06-2021	0.00%	SBY7RCV6
GLOBALWAFERS CO LTD	0.00%	TW0006488000
SUMITOMO MITSUI 2.442% DUE 10-19-2021	0.00%	SBYM5163
VALEO 1.5% SNR EMTN 18/06/25 EUR	0.00%	SBF2G680
KALBE FARMA IDR 10	0.00%	ID1000125107
SOUTH AFRICA REP NT 5.5% DUE 03-09-2020 REG	0.00%	SB8F2T87
MIZUHO FINL GROUP FLTG RT 2.721% DUE 07-16-2023	0.00%	C60687YAV1
TAISEI CORP	0.00%	JP3443600006
FHLMC GOLD J17644 3.5 01-01-2027	0.00%	C3128PXP59
QL RESOURCES BHD	0.00%	MYL70840O006
HOUSING DEVEL FIN 8.22% CURR/LKD 28/03/22 INR	0.00%	SBJXG030
DOMINION ENERGY INC JR SUB NT SER A-1 STEP UP 08-15-202	0.00%	SBKKJVN6
NEXTERA ENERGY CAP STEP CPN 2.403% DUE 09-01-2021	0.00%	SBJVHXQ9
EBARA FOODS INDUSTRY INC	0.00%	JP3165930003
HANMI PHARM CO LTD	0.00%	KR7128940004
JINSUNG TEC	0.00%	KR7036890002
PVTPL MAGNETITE CLO LTD SR 12-7A CL A1R2 FLTG 01-15-2028	0.00%	C55951PBA4
PVTPL GRAND AVE CRE 2SER 19-FL1 CL AS FLTG 144A 06-15-202	0.00%	C38521VAC5
ROYAL MAIL PLC	0.00%	G800BDVZY77
X 5 RETAIL GROUP NV-REGS GDR	0.00%	US98387E2054

PVPTL ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-F	0.00%	C03879YAE7
CMO PVPTL BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-2	0.00%	C05548WAC1
TELEFONICA EMISION 1.069% GTD SNR 05/02/24 EUR	0.00%	SBHWF830
I/Ocantor Commercial Real Estate Lending Ser 2019-CF1	0.00%	C12529MAG3
SLEEP NUMBER CORP COM USD0.01	0.00%	US83125X1037
OENON HOLDINGS INC	0.00%	JP3307400006
SYNCHRONY FINL 4.5% DUE 07-23-2025	0.00%	SBYTRV54
PVPTL GREYSTONE COML REAL ESTATE NTS SR 18-HC1 CLA VAR	0.00%	C39809FAA5
GOLD 100 OZ 1912 FUT	0.00%	DU000GC19125
DOWDUPONT INC 4.205% DUE 11-15-2023	0.00%	SBGWKQM3
INTERCONEXION ELECTRICA SA ESP	0.00%	COE15PA00026
EPIROC AB SER A NPV	0.00%	SE0011166933
FNMA POOL #BJ1693 3.5% 12-01-2047 BEO	0.00%	C3140H2382
WIZZ AIR HOLDINGS PLC	0.00%	JE00BN574F90
SEINO HOLDINGS CO LTD	0.00%	JP3415400005
INES CORP	0.00%	JP3105000008
WESTN GAS PARTNERS 5.3% 03-01-2048	0.00%	C958254AJ3
KELLER GROUP PLC	0.00%	GB0004866223
FNMA POOL #AU5848 3.5% 09-01-2043 BEO	0.00%	C3138X5QA8
SECURE INCOME REIT PLC	0.00%	GB00BLMQ9L68
WHITING PETE CORP FIXED 6.625% DUE 01-15-2026	0.00%	SBG4QJ77
IMPERIAL LOGISTICS ZAR0.04	0.00%	ZAE000067211
EUTELSAT COMMUNICATIONS	0.00%	FR0010221234
KANSAI ELECTRIC POWER JPY	0.00%	JP3228600007
STANDARD CHART PLC 0.9%-FRN SNR 02/07/2027 EUR	0.00%	SBKRV9Z5
MICROSTRATEGY INC	0.00%	US5949724083
FNMA POOL #BC8677 4% 05-01-2046 BEO	0.00%	C3140F4UB0
JASA MARGA PERSERO TBK PT	0.00%	ID1000108103
CHINA TAIPING INSURANCE HOLDINGS CO LTD	0.00%	HK0000055878
EMIRATE OF ABU 3.125% 3.125% 30/09/2049	0.00%	SBKPGWX9
RAIFFEISEN INTL BANK HOLDING	0.00%	AT0000606306
PARADE TECHNOLOGIES LTD	0.00%	KYG6892A1085
IMPERIAL OIL LTD	0.00%	CA4530384086
AEON HOKKAIDO CORP	0.00%	JP3860270002
EVERGY INC 2.45% DUE 09-15-2024	0.00%	SBK6V1F8
SIME DARBY BERHAD	0.00%	MYL419700009
SUMITOMO METAL MINING CO LTD	0.00%	JP3402600005
HYUNDAI MIPO DOCKYARD	0.00%	KR7010620003
HAVERTY FURNITURE COMPANIES	0.00%	US4195961010
DAI NIPPON PRINTING CO LTD	0.00%	JP3493800001
SWEDEN(KINGDOM OF) 3.5% SNR 30/03/2039 SEK5000	0.00%	SB3LGV26
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047	0.00%	SBDSG7J6
DORIC NIMROD AIR TWO LTD	0.00%	GG00B3262522
GULF KEYSTONE PETROLEUM LTD	0.00%	BMG4209G2077
DAEWOO SECURITIES CO LTD	0.00%	KR7006800007
VERIZON FIXED 4.016% DUE 12-03-2029	0.00%	SBJ84802
KAKAO CORP	0.00%	KR7035720002
PRIMA INDUSTRIE SPA	0.00%	IT0003124663
UTD AIRLS HLDGS 4.25% DUE 10-01-2022	0.00%	SBZ309N7
YUM BRANDS INC SR NT 3.875 DUE 11-01-2023	0.00%	SBLNMS53
NONG SHIM CO LTD	0.00%	KR7004370003
UNITED STATES TREAS NTS DTD 10/31/2015 1.375% DUE 10-31	0.00%	SBZ56TS8
SM INVESTMENTS CORPORATION	0.00%	PHY806761029
SEEGENE INC	0.00%	KR7096530001
WELLS FARGO COML 3.664% DUE 09-15-2048	0.00%	C94989NBE6
BANNER CORPORATION	0.00%	US06652V2088
COLBUN SA	0.00%	CLP3615W1037
UNITED STATES TREAS NTS FIXED 1.375% DUE 09-30-2020	0.00%	SBZ56TR7
MERITAGE HOMES 7% DUE 04-01-2022	0.00%	SB89TV88
Income Due - HKD	0.00%	
NETLINK NBN TRUST	0.00%	SG1DH9000006
WELLS FARGO COML 3.56% DUE 01-15-2059	0.00%	C94989YAZ6
TOKYO GAS CO LTD	0.00%	JP3573000001
CACI INTERNATIONAL INC - CLASS A	0.00%	US1271903049
WOORI FINANCIAL GR KRW5000	0.00%	KR7316140003
FNMA POOL #MA2279 4% 05-01-2045 BEO	0.00%	C31418BQ90
FREDDIE MAC STACR SER 17-DNA3 CL M1 FLTG 03-25-2030	0.00%	SBYWYRT5
DNO INTERNATIONAL ASA	0.00%	NO0003921009
KCTECH CO LTD	0.00%	KR7281820001
CHINA PACIFIC INSURANCE GROUP CO LTD	0.00%	CNE1000008M8
TURKCELL ILETISIM HIZMET AS	0.00%	TRATCELL91M1
LOGICOR FINANCING 1.625% GTD SNR 15/07/27 EUR	0.00%	SBK91D71
IGG INC	0.00%	KYG6771K1022
QUALICORP SA COM NPV	0.00%	BRQUALACNOR6
DISCOVERY 6.35% DUE 06-01-2040	0.00%	C25470DAD1

EVERI HOLDINGS INC	0.00%	US30034T1034
UNIMICRON TECHNOLOGY CORP	0.00%	TW0003037008
BECTON DICKINSON EUR .632% 06-04-2023	0.00%	SBJR4FH9
OTTER TAIL CORP	0.00%	US6896481032
SINOTRANS LTD-H	0.00%	CNE1000004F1
ENERGISA SA	0.00%	BRENGICDAM16
BANGKOK BANK PUBLIC CO NON VGTG DEP RECEIPT	0.00%	TH0001010R16
UNIVERSAL LOGISITCS HOLDINGS INC	0.00%	US91388P1057
FHLMC MULTICLASS FREDDIE MAC SER 17-HRP1CL M2 FLTG RT	0.00%	SBF3D3B2
CARTERS INC	0.00%	US1462291097
CLARINDA PARK CLO 144A FLTG 15/11/2029	0.00%	S1A8NDUU
FREDDIE MAC GOLD POOL FG Q44647 3.0%12-01-2046	0.00%	C3132WJEV9
PVTP L TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 1	0.00%	SBRTMFH7
EXPERIAN GROUP LTD	0.00%	GB00B19NLV48
SINGAPORE EXCHANGE LTD SGD0.01	0.00%	SG1J26887955
AGFA GEVAERT NV	0.00%	BE0003755692
FIRST CITIZENS BCSHS - CL A	0.00%	US31946M1036
YOUGOV PLC	0.00%	GB00B1VQ6H25
BAIC MOTOR CORP LTD	0.00%	CNE100001TJ4
MINERVA SA	0.00%	BRBEEFACNOR6
COREENERGY INFRASTRUCTURE TRUST INC	0.00%	US21870U5020
SABINE PASS LIQUEFACTION 6.25% 03-15-2022 REG	0.00%	SBSPPYG9
SUMITOMO MITSUI FINL GROUP INC 2.448% DUE 09-27-2024	0.00%	SBJRDJZ2
SMITH(DS) 0.875% SNR 12/09/2026 EUR	0.00%	SBK4W818
ALEXANDRIA REAL 4% DUE 01-15-2024	0.00%	C015271AM1
JIANGSU HENGRUI MEDICINE CO LTD	0.00%	CNE0000014W7
DOLLAR TREE INC 4% DUE 05-15-2025	0.00%	SBFY82X2
BLACKROCK INC	0.00%	US09247X1019
PVTP L CONNECTICUT AVE SECS TR FLTG RT SER 19-R03 CL 1B1 C	0.00%	SBK6RCN1
HYPRP INVESTMENTS NPV	0.00%	ZAE000190724
FRASER AND NEAVE HOLDINGS BHD	0.00%	MYL368900006
EMBOTELLADORAS ARCA SA - NOMINATIVE SHARES	0.00%	MX01AC100006
SINO BIOPHARMACEUTICAL HKD0.025	0.00%	KYG8167W1380
OASIS MIDSTREAM PARTNERS LP	0.00%	US67420T2069
ELISA CORPORATION OYJ-A S	0.00%	FI0009007884
GNMA POOL 5.5 09-15-2035 BEO	0.00%	C3622A2BQ4
THE MARCUS CORP	0.00%	US5663301068
FHLMC MULTICLASS 144A FLTG RT SER 19-HQA2 CL B1 04-2	0.00%	C35564MBD6
TURKCELL ILETISIM HIZMETLERI AS	0.00%	US9001112047
ALLIANT ENERGY FIN 3.75% DUE 06-15-2023	0.00%	SBDGMQZ7
PERUSAHAAN GAS NEGARA PT	0.00%	ID1000111602
GAP INC COM STK USD0.05	0.00%	US3647601083
PVTP L ANZ NEW ZEALAND INTL LTD FIXED 3.4% 03-19-2024 RE	0.00%	C00182EBK4
BARCLAYS PLC 4.61% 02-15-2023	0.00%	SBGPMCS4
HSBC HOLDINGS PLC 3.803% 03-11-2025	0.00%	SBJR20Y5
MUFG UNION BANK NA 3.15% 04-01-2022	0.00%	SBJQ1Y63
BANCO 3.25% DUE 10-04-2026	0.00%	C05968DAC4
FOSUN INTERNATIONAL	0.00%	HK0656038673
TESCO CORP TREAS 2.5% GTD SNR 02/05/2025GBP	0.00%	SBJK4CV9
CABOT OIL AND GAS CORP	0.00%	US1270971039
SAGAX AB	0.00%	SE0009161052
PAREX RESOURCES INC	0.00%	CA69946Q1046
PVTP L COMMScope FIN LLC 5.5% DUE 03-01-2024 BEO	0.00%	SBJLN9Z8
PVTP L MACQUARIE GROUP LTD 144A 3.189% DUE 11-28-2023	0.00%	SBF2RBR7
PVTP L PROGRESS RESIDENTIAL 2019-SFR2 TR SER 2019-SFR2 3.7	0.00%	C74333NAG7
PPL CORPORATION	0.00%	US69351T1060
ENNIS INC	0.00%	US2933891028
CITIC LIMITED NPV	0.00%	HK0267001375
SKF AB - B	0.00%	SE0000108227
GMR HYDERABAD INTL 4.25% SNR SEC 27/10/27 USD	0.00%	SBD39435
KWG GROUP HOLDINGS LTD	0.00%	KYG532241042
PVTP L VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024	0.00%	SBJQTHM4
CMO JPMORGAN CHASE & CO SER 2012-LC9 CL A5 2.84% DUE 1	0.00%	SB8GJFN4
MGM RESORTS INTL 6.625% DUE 12-15-2021	0.00%	SB94ZL44
INFOR US INC FKA LAWSON SOFTWARE INC TERM LOAN DUE 1	0.00%	C45672LAE5
REIT 1 LTD	0.00%	IL0010989205
OCCIDENTAL PETE FIXED 2.6% DUE 08-13-2021	0.00%	SBXJ8JB7
CHARTER COMMUNICATIONS OPERATING, LLC (AKA CCO SAFA	0.00%	C16117LBS7
AGC INC	0.00%	JP3112000009
GAZTRANSPORT ET TECHNIGAZ SA	0.00%	FR0011726835
PVTP L BLUEMOUNTAIN CLO 2015-2 LTD SER-15-2A CL-A1R VAR	0.00%	C09628BAL2
ROBERT HALF INTL INC	0.00%	US7703231032
PVTP L MREC 2019-CRE3 LLC CL A VAR RT 12-22-2035	0.00%	C50209TAA8
CVS HEALTH CORP 3% DUE 08-15-2026	0.00%	SBK5R458
PVTP L OCTAGON INVNT PARTNERS IV LTD SR 15-1A CL AR FLTG 1	0.00%	SBYZQP72

FNMA CONN AVE SECS SER 2016-C07 144A CL 2B 05-25-2029	0.00%	C30711XEJ9
PVTPL CMO GS MTG SECS CORP SER 2017-500K CL F FLTG RT 07	0.00%	C36253XAQ8
WMG ACQUISITION CORP. TRANCHE F TERM DUE11-01-2023 BI	0.00%	C92929LAT5
PVTPL LOANCORE 2019-CRE2 ISSUER LTD NT CL A-S VAR RT DU	0.00%	C53946JAC8
AXALTA COATING SYSTEMS DUTCH HLDG B B.V.INCREMENTAL 1	0.00%	C90347BAH1
PVTPL TRTX 2018-FL2 ISSUER LTD/TRTX 2018-FL2 SR SECD NT	0.00%	C87275QAA5
PVTPL SYMPHONY CLO LTD FLTG RT SER 16-17X CL AR 04-15-20	0.00%	CG8650YAG9
PVTPL EXANTAS CAPITAL CORP SER 2019-RS07 CL AS FLTG 04-1!	0.00%	C30069LAC2
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	0.00%	CNE100003G67
Outstanding Settlement Receipts - KRW	0.00%	
AMERICAN AIRLINES INC TLB 12-14-2023	0.00%	C02376CBA2
BEACH POINT MARRIOTT OWNERSHIP RESORTS, INC. TERM LOA	0.00%	C57163KAG3
CIT BK NATL ASSN FLTG RT 2.969% DUE 09-27-2025	0.00%	SBKS6G45
SABRE GLBL INC. (FKA SABRE INC.) 2018 OTHER TERM B LOAN	0.00%	C78571YBB5
US FOODS, INC. TERM LOAN B DUE 06-15-2023 BEO	0.00%	C90351HAB4
LIVE NATION ENTERTAINMENT, INC. TERM LN B SR SECD 1ST LIE	0.00%	C53803HAL4
BROADCOM CORP COM USD1.00	0.00%	US11135F1012
CREDIT AGRICOLE SA	0.00%	FR0000045072
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-202.	0.00%	C76173FAU1
TOCALO CO LTD	0.00%	JP3552290003
MGM GROWTH PPTYS LLC DUE 03-21-2025 BEO	0.00%	C55303KAC7
KFC HOLDING CO (AKA YUM! BRANDS) 2018 TERM B LOAN 04-	0.00%	C72584DAE4
SBA SENIOR FINANCE II LLC TERM LOAN B DUE DUE 04-04-2025	0.00%	C78404XAH8
PVTPL CMO CHC COML MTG TR FLTG RT SER 2019-CHC CL F 06-	0.00%	C162665AQ6
EMPRESA DE ENERGIA DE BOGOTA SA ESP	0.00%	COE01PA00026
BEACON ROOFING SUPPLY INC TERM LOAN 01-02-2025 BEO	0.00%	C07368RAD3
CHIBA BANK LTD JPY	0.00%	JP3511800009
JYSKE BANK A/S 0.625%-FRN SNR 20/06/24 EUR	0.00%	SBJM0D5
CHUBU STEEL PLATE CO LTD	0.00%	JP3524600008
STD INDS INC DEL 5.5% DUE 02-15-2023	0.00%	SBYXXV5
CDW LLC / CDW FIN 5.5% DUE 12-01-2024	0.00%	SBST7858
FILA KOREA LTD KRW5000	0.00%	KR7081660003
OBAYASHI CORPORATION	0.00%	JP3190000004
COMFORTDELGRO CORP LTD	0.00%	SG1N31909426
BUMI SERPONG DAMAI TBK PT	0.00%	ID1000110802
SPARTANNASH CO	0.00%	US8472151005
WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029	0.00%	SBKLM5H7
CIFI HOLDINGS GROUP LTD	0.00%	KYG2140A1076
BARNES AND NOBLE EDUCATION INC	0.00%	US067777U1016
MTN GROUP LTD	0.00%	ZAE000042164
JPMORGAN CHASE & FLTG RT 2.301% DUE 10-15-2025	0.00%	C46647PBF2
ASHTREAD GROUP PLC	0.00%	G80000536739
HCA INC 5.875 DUE 05-01-2023	0.00%	SB6RQPK7
CASSA DEPO. PREST. 2.125% SNR 21/03/2026EUR	0.00%	SBJVK15
LENNAR CORP 4.5% DUE 04-30-2024	0.00%	SBYWCOQ7
1011778 B.C UNLTD LIAB CO (NEW RED FINANCE INC.) (AKA I	0.00%	CC6901LAE7
MORGAN STANLEY CAP 3.52999997139% DUE 06-15-2050	0.00%	C61691JAV6
EMC CORP(MASS) 2.65% SNR 01/06/2020 USD	0.00%	C268648AQ5
GRUPO AEROPORTUARIO DEL PACIFICO SA DE CV	0.00%	MX01GA000004
TPK HOLDING CO LTD	0.00%	KYG898431096
ZIX CORP	0.00%	US98974P1003
SBA COMMUNICATIONS FIXED 4% DUE 10-01-2022	0.00%	SBF7LZJ4
MOROZOFF LIMITED NPV	0.00%	JP3927600001
PVTPL OZLM XII LTD/OZLM XII LLC SR 15-12A CL C-R FLTG 144	0.00%	C67109WAQ1
BELGIUM(KINGDOM) 2.15% SNR 22/06/66 EUR0.01	0.00%	SBDSYBH1
Danish krone	0.00%	
FOSHAN HAITIAN FLAVOURING AND FOOD CO LTD	0.00%	CNE1000015L2
PVTPL NISSAN MTR ACCEP CORP NT CL F 3.15% 03-15-2021	0.00%	SBD26NW9
MITSUBISHI GAS CHEMICAL CO	0.00%	JP3896800004
REYNOLDS GROUP 5.75 DUE 10-15-2020	0.00%	SB92ZDK6
DAVITA INC 5.125% DUE 07-15-2024	0.00%	SBQLD204
TRANSALTA RENEWABLES INC	0.00%	CA8934631091
GRUPO AVAL ACCIONES Y VALORES SA	0.00%	COT29PA00058
HYUNDAI WIA CORP	0.00%	KR7011210002
ISTAR INC 5.25% 09-15-2022	0.00%	SBF97NL8
CHINA ORIENTAL GROUP CO LTD	0.00%	BMG2108V1019
NEXTERA ENERGY CAP 3.25% DUE 04-01-2026	0.00%	SBJWZM57
PVTPL SIRIUS XM RADIO INC SR NT 144A 3.875% DUE 08-01-2!	0.00%	SBDC3R28
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	0.00%	SBKRV265
BBVA(BILB-VIZ-ARG) 6%-FR PERP EUR200000'8'REGS	0.00%	SBJVP2L1
CCO HLDGS LLC / 4% DUE 03-01-2023	0.00%	SBF15KB9
FIRST NORTHWEST BANCORP	0.00%	US3358341077
SHENZHEN OVERSEAS CHINESE TOWN CO LTD	0.00%	CNE0000005S0
CYRUSONE LP/FIXED 5% DUE 03-15-2024	0.00%	SBFWM729
CAPITAL PRODUCT PARTNERS LP	0.00%	MHY110822068

SYNCHRONY FINL 5.15% DUE 03-19-2029	0.00%	SBJQ1YC9
PVTPL REYNOLDS GROUP ISSUER INC/REYNOLDS 144A 5.125 DL	0.00%	SBYMC9W6
GOODYEAR TIRE & 5.125% DUE 11-15-2023	0.00%	C382550BEO
CIA PARANAENSE ENER-SP ADR P	0.00%	US20441B4077
FIAT CHRYSLER AUTOMOBILES NV	0.00%	NL0010877643
BANKIA S.A. 6.375%-FRN PERP EUR200000	0.00%	SBDVPTK7
KANGWON LAND INC	0.00%	KR7035250000
MET LIFE GLOBAL TRANCHE # 07/09/2020	0.00%	C59217HBT3
FUJIFILM HOLDINGS CORP	0.00%	US35958N1072
HILTON DOMESTIC FIXED 4.25% DUE 09-01-2024	0.00%	SBZ60235
KCC CORPORATION	0.00%	KR7002380004
HEALTHSOUTH CORP 5.125% DUE 03-15-2023	0.00%	SBWBVVG8
BANK OF BEIJING CO LTD	0.00%	CNE100000734
IRON MOUNTAIN INC DEL 5.75 DUE 08-15-2024	0.00%	SBFNOK34
BOSIDENG INTERNATIONAL HOLDING	0.00%	KYG126521064
SEIKAGAKU CORP	0.00%	JP3414000004
OCEANFIRST FINANCIAL CORP	0.00%	US6752341080
WESTSHORE TERM INV COM NPV	0.00%	CA96145A2002
ICAHN ENTERPRISES 6.25% DUE 02-01-2022	0.00%	SBZ121Y0
HACHIJUNI BANK LTD / THE	0.00%	JP3769000005
CANADA(GOVT OF) 2.75% SNR 01/12/64 CAD1000	0.00%	C135087C93
Income Due - TWD	0.00%	
INTERNATIONAL PERSONAL FINANCE PLC	0.00%	GB00B1YKG049
CITIGROUP COML MTG 3.575% DUE 05-10-2047	0.00%	C17322MAV8
STEP CO LTD	0.00%	JP3399700008
FNMA POOL #MA2918 2.5% 01-01-2047 BEO	0.00%	C31418CG40
BANK TABUNGAN PENSUNAN NASIONAL SYARIAH PT	0.00%	ID1000142805
ICD CO LTD	0.00%	KR7040910002
AMERICAN NATIONAL INSURANCE	0.00%	US0285911055
CIBUS NORDIC REAL ESTATE AB PUBL	0.00%	SE0010832204
PT INDONESIA ASA 5.71% SNR 15/11/2023 USD	0.00%	SBGPMBV0
CONOCOPHILLIPS	0.00%	US20825C1045
FAURECIA SA	0.00%	FR0000121147
RESOLUTE FST PRODS COM	0.00%	US76117W1099
KBC GROEP NV 4.25%-FRN PERP EUR200000	0.00%	SBZ2YS66
VERIZON FIXED 3.376% DUE 02-15-2025	0.00%	SBD8108
LG CORP	0.00%	KR7003550001
CALL FXO DEUTGB2L 17/12/2019 GBP/JPY 132 European OPW8	0.00%	S9J3BZU
FLAGSTAR BANCORP INC	0.00%	US3379307057
PLDT INC PHP5	0.00%	PHY7072Q1032
JXTG HOLDINGS INC	0.00%	JP3386450005
PVTPL CMO NAAC REPERFORMING LN REMIC TR 2004-R1 CL 14-	0.00%	SBFM83R4
HUANENG POWER INTL	0.00%	CNE100000624
PROVIDENT FINANCIAL HOLDINGS INC	0.00%	US7438681014
LOGICOR FINANCING 0.75% GTD SNR 15/07/24EUR	0.00%	S6A8TDVU
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	0.00%	SBFWQ3V2
TANGER FACTORY OUTLET CENTER	0.00%	US8754651060
RENGO CO LTD	0.00%	JP3981400009
HCA INC 5% DUE 03-15-2024	0.00%	SBJZD8Y6
AKELIUS RESIDENTIAL PROPERTY PUBL AB	0.00%	SE0005936713
LIFESTYLE INTERNATIONAL HOLDINGS LTD	0.00%	KYG548561284
SOUTH AFRICA REP NT 5.875% DUE 05-30-2022 REG	0.00%	C836205AL8
WORLDLINE 0.25% GTD SNR 18/09/24 EUR	0.00%	SBJ7WJB5
AWA BANK LTD	0.00%	JP3126800006
MIRAMAR HOTEL INVESTMENT CO LTD	0.00%	HK0071000456
GRUPO AEROPORTUARIO DEL SURESTE SAB	0.00%	MXP001661018
REGENCY ENERGY 5% DUE 10-01-2022	0.00%	SBPC1VJ1
PETRONAS CHEMICALS GROUP BHD	0.00%	MYL51830O008
CHINA CITIC BANK	0.00%	CNE1000001Q4
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA2 CL B1 03-2	0.00%	C35564LBD8
FUJISHOJI CO LTD	0.00%	JP3814600007
AKBANK T.A.S.	0.00%	TRAAKBNK91N6
COSMAX INC	0.00%	KR7192820009
BELARUS (REP OF) 6.875% SNR 28/02/2023 USD	0.00%	SBYV5691
REGENCY ENERGY 4.5 DUE 11-01-2023	0.00%	SBHB23D7
FNMA POOL #BD0946 4% 06-01-2046 BEO	0.00%	C3140F8BQ9
ORANGE 0% SNR EMTN 04/09/2026 EUR	0.00%	SBKT6BB6
BEIERSDORF AG	0.00%	DE0005200000
TREND MICRO INCORPORATED	0.00%	JP3637300009
KBC GROEP NV 0.5%-FRN GTD 03/12/2029 EUR	0.00%	SBK5V353
OCI COMPANY LTD	0.00%	KR7010060002
GILDAN ACTIVEWARE INC	0.00%	CA3759161035
UNITED COMMUNITY BANKS/GA	0.00%	US90984P3038
SCIPLAY CL A ORD	0.00%	US8090871091
BRE BANK SA	0.00%	PLBRE0000012



MARCOPOLO SA	0.00%	BRPOMOACNPR7
SYNCHRONY FINL 4.25 DUE 08-15-2024	0.00%	SBQ15ZK0
PVTPL METROPOLITAN EDISON CO 4.3% DUE 01-15-2029 E	0.00%	SBGWLJ53
LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG	0.00%	C53944YA2
BSTN PPTYs LTD 3.85% DUE 02-01-2023	0.00%	S8G1875
FNMA POOL #BD9328 3.5% DUE 10-01-2046 BEO	0.00%	C3140FHLJ4
BNP PARIBAS 6.625%-FRN PERP USD200000	0.00%	SBJOM6G6
MITSUBISHI CHEMICAL HOLDINGS CORPORATION	0.00%	JP3897700005
FJORDKRAFT HOLDING ASA	0.00%	N00010815673
HOLLYFRONTIER CORP COM	0.00%	US4361061082
CHINA RAILWAYS CONSTRUCTION CORPORATION	0.00%	CNE100000981
PVTPL SENSATA TECHNOLOGIES INC 4.375% DUE 02-15-2030	0.00%	C81728UAA2
ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025	0.00%	SBHHPFB0
FHLMC GOLD Q44452 3 11-01-2046	0.00%	C3132WH5N1
VECTRUS INC	0.00%	US92242T1016
APPLE INC 1.7% DUE 09-11-2022	0.00%	SBJDSXV5
DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	0.00%	SBD96MQ9
DAIICHIKOSHO CO LTD	0.00%	JP3475200006
PVTPL AVOLON HLDGS FDG LTD 3.95% 07-01-2024	0.00%	C05401AAF8
DEUTSCHE BANK AG (REG)	0.00%	DE0005140008
FISERV INC FIXED 1.125% DUE 07-01-2027	0.00%	SBJ5FZY1
FUTURES MARGIN-NZD	0.00%	
AMBANK HOLDING BHD	0.00%	MYL10150O006
SHRIRAM TRANSPORT FINANCE CO LTD 5.95% 24/10/2022	0.00%	SBK8V565
MONGOLIA (GOVT OF) 5.625% SNR 01/05/2023USD	0.00%	SBF52PG6
COCA COLA AMATIL LIMITED	0.00%	AU000000CCL2
CLEANAWAY WASTE MANAGEMENT LIMITED	0.00%	AU000000CWY3
IHO VERWALTUNGS GMBH 144 PAY IN KIND 05-15-2027 BEO	0.00%	C44963BAE8
PVTPL ALTICE S A BD 7.75 DUE 05-15-2022	0.00%	C02154VAA9
SHUI ON LAND LTD	0.00%	KYG811511131
AVOLON HLDGS FDG 3.625% DUE 05-01-2022	0.00%	C05401AAE1
CHINA AIRLINES LTD	0.00%	TW0002610003
FEDERAL HOME LN MTG CORP POOL #G08803 3%03-01-2048 B	0.00%	C3128MJ3M0
FOMENTO ECONOMICO MEXICANO SAB DE CV	0.00%	MXP320321310
BANK OF IRELAND GR E	0.00%	IE00BD1RP616
SELLA CAPITAL REAL ESTATE LTD	0.00%	IL0011096448
MEDIASET ESPANA COMUNICACION SA	0.00%	ES0152503035
CIGNA CORP NEW CORP 3.4% 09-17-2021	0.00%	SBKPHRX7
REPUBLIC OF ECUADOR 10.5% 24/03/2020	0.00%	CP8055QDQ2
KOLON INDUSTRIES INC	0.00%	KR7120110002
JOYFULL CO LTD	0.00%	JP3392900001
HSBC HLDGS PLC 3.262% 03-13-2023	0.00%	SBF243G1
BANCO SANTANDER S 2.706% DUE 06-27-2024	0.00%	SBJQ2JN8
SHANGHAI PUDONG DEVELOPMENT BANK CO LTD	0.00%	CNE0000011B7
LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023	0.00%	SBF92VX1
EQM MIDSTREAM 4.75% DUE 07-15-2023	0.00%	SBFYK668
LG UPLUS CORP	0.00%	KR7032640005
BELFIUS BANK SA/NV 3.625%-FR T1 PERP EUR200000	0.00%	SBD95X41
LPP SA	0.00%	PLLPP0000011
FORD MTR CR CO LLC 3.336% DUE 03-18-2021	0.00%	SBDC5N26
SUN ART RETAIL GROUP	0.00%	HK0000083920
OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08	0.00%	SBKKGQK9
PVTPL CMO PFP 2019-5 LTD/PFP 2019-5 LLC SER 2019-5 CLS AS	0.00%	C69346TAC8
LDC EURO.80	0.00%	FR0013204336
CMO COMM 2012-CCRES MTG TR MTG PASSTHRU CTF CL A-3 2	0.00%	SB945SQ5
BANK OF SHANGHAI CO LTD	0.00%	CNE100002FM5
CMO BANC AMER FDG SER 2007 CL TA-4 FLTG RT 04-25-2037	0.00%	C059515AF3
HANA TOUR SERVICE INC	0.00%	KR7039130000
FNMA POOL #AO8187 3% DUE 06-01-2027 BEO	0.00%	C3138MOCZ1
HUNTSMAN CORPORATION	0.00%	US4470111075
TAPESTRY INC COM USD0.01	0.00%	US8760301072
ACUSHNET HOLDINGS CORP	0.00%	US0050981085
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	0.00%	SBFW31L9
CURTISS-WRIGHT CORP	0.00%	US2315611010
MEGACABLE HOLDINGS-CPO	0.00%	MX01ME090003
SUMMIT INDUSTRIAL INCOME REIT	0.00%	CA8661201167
PLATINUM ASSET MANAGEMENT LTD	0.00%	AU000000PTM6
TIM PARTICIPACOES SA	0.00%	BRTIMPACNOR1
METALLURGICAL CORPORATION OF CHINA LTD	0.00%	CNE100000FF3
PTT EXPLOR AND PROD PCL NVDR	0.00%	TH0355010R16
EVERTZ TECHNOLOGIES LTD	0.00%	CA30041N1078
CHINA RES CEMENT HKD	0.00%	KYG2113L1068
SER EDUCACIONAL SA	0.00%	BRSEERACNOR5
AREZZO INDUSTRIA E COMERCIO SA	0.00%	BRARZZACNOR3
TSUBAKIMOTO CHAIN CO	0.00%	JP3535400000

MORI HILLS REAL ESTATE INVESTMENT CORPORATION	0.00%	JP3046470005
RENEWABLES INFRASTRUCTURE GROUP LTD	0.00%	GG00BBHX2H91
FEDERAL HOME LN MTG CORP POOL #Q58329 4%09-01-2048 B	0.00%	SBJVGCX6
MAXVALU NISHINIHO CO LTD	0.00%	JP3864900000
DANIELI & C DI RISP EUR1	0.00%	IT0000076486
NORWAY(KINGDOM OF) 2% SNR 24/05/2023 NOK1000	0.00%	SB8J4D98
WOODSIDE PETROLEUM LTD	0.00%	AU000000WPL2
ACCTON TECHNOLOGY CORPORATION	0.00%	TW0002345006
KNOLL INC	0.00%	US4989042001
NS UNITED KAIUN KAISHA LTD	0.00%	JP3385000009
SINOTRUK HONGKONG LIMITED	0.00%	HK3808041546
CENTRICA PLC	0.00%	GB00B033F229
MONEYSUPERMARKET.COM	0.00%	GB00B1ZBKY84
S1 CORPORATION	0.00%	KR7012750006
APTITUDE SOFTWARE ORD	0.00%	GB00BJV2F804
GOLD FIELDS LTD	0.00%	ZAE000018123
CHINA COAL ENERGY COMPANY	0.00%	CNE100000528
JOLIBEE FOODS CORPORATION	0.00%	PHY4466S1007
CJ CGV CO LTD	0.00%	KR7079160008
UTD PARCEL SERV 6.2% SNR 15/01/2038 USD2000	0.00%	SB2NP6Q3
PAKUWON JATI TBK PT	0.00%	ID1000122500
NIKON CORPORATION JPY	0.00%	JP3657400002
TAKAOKA TOKO CO LTD	0.00%	JP3591600006
TAKIHYO CO LTD	0.00%	JP3462100003
OLD MUTUAL LTD NPV	0.00%	ZAE000255360
SOFTWARE AG	0.00%	DE000A2GS401
CATCHER TECHNOLOGY CO LTD	0.00%	TW0002474004
NAFCO CO LTD	0.00%	JP3651160008
Income Due - EUR	0.00%	
ANGIODYNAMICS INC	0.00%	US03475V1017
PVTPL FHLMC MULTICLASS FLTG RT SER 19-DNA1 CL M1 01-2	0.00%	SBJOCLT4
SCENTRE MANAGEMENT 1.45% GTD SNR 28/03/29 EUR	0.00%	SBJVP200
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	0.00%	CNE0000001D4
MORNINGSTAR INC	0.00%	US6177001095
Australian Dollar Custodial Account – MIF Global Unlisted Infr	0.00%	
KIWOOM SECURITIES CO LTD	0.00%	KR7039490008
FERREXPO PLC	0.00%	GB00B1XH2C03
PRESS KOGYO CO	0.00%	JP3833600004
BLACKROCK TCP CAPITAL CORP	0.00%	US09259E1082
HURXLEY CORP	0.00%	JP3765100007
YAIZU SUISANKAGAKU INDUSTRY CO LTD	0.00%	JP3930100007
UNITED INTERNATIONAL ENTERPRISES LTD	0.00%	BSP951333138
COMCAST CORP NEW 3.9% DUE 03-01-2038	0.00%	SBFY1N04
PSG GROUP LTD	0.00%	ZAE000013017
NETHERLANDS KING 0.5% SNR 15/01/2040 EUR1	0.00%	SBFY1K14
FORD OTOMOTIV SANAYI AS	0.00%	TRAOTOSN91H6
FNMA POOL #257025 6.5% 12-01-2027 BEO	0.00%	C31371NPJ8
WALT DISNEY COMPANY (THE) 5.4% 10-01-2043	0.00%	SBK70T94
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.875% DUE 05-0:	0.00%	SBDRJWJ3
ARCOS DORADOS HOLD	0.00%	VGG0457F1071
LTC PROPERTIES INC	0.00%	US5021751020
OPTUS FINANCE PTY 1% GTD SNR 20/06/2029 EUR	0.00%	SBJQ3RM6
NEWMARK GROUP INC	0.00%	US65158N1028
VISTRA OPERATIONS CO LLC (FKA TEX OPERATIONS CO LLC)	0.00%	C87239PAD6
JARDINE CYCLE & CARR	0.00%	SG1B51001017
WESTPORTS HOLDINGS BHD	0.00%	MYL5246O0003
BBMG CORPORATION - H	0.00%	CNE100000F20
FIRST INTERSTATE BANCSYSTEM INC	0.00%	US32055Y2019
LOTTE CHEMICAL CORPORATION	0.00%	KR7011170008
BROTHER INDUSTRIES LTD	0.00%	JP3830000000
METALL ZUG AG	0.00%	CH0039821084
GENEREA SAB DE CV	0.00%	MX01GE0E0004
RLJ LODGING TRUST ORD	0.00%	US74965L1017
VODAFONE GROUP STP-FRN SUB 03/01/2079 EUR	0.00%	SBGKNT67
KENEDIX OFFICE INVESTMENT CORP	0.00%	JP3046270009
SUMITOMO DAINIPPON PHARMA CO LTD	0.00%	JP3495000006
LANNETT COMPANY INC	0.00%	US5160121019
SWISS LIFE HOLDING AG	0.00%	CH0014852781
SHANXI LUAN ENVIRONMENTAL ENERGY DEV CO LTD	0.00%	CNE000001NT7
UK(GOVT OF) 1.75% GILT 22/01/49 GBP0.01	0.00%	SBFWFPF7
BIDVEST GROUP LIMITED	0.00%	ZAE000017321
DONGBU INSURANCE CO LTD	0.00%	KR7005830005
MIGROS TICARET AS	0.00%	TREMGTI00012
UNITED MICROELECTRONICS CORP	0.00%	TW0002303005
BARRATT DEVELOPMENTS PLC	0.00%	GB0000811801

GENERAL ELEC CO 4.5% DUE 03-11-2044	0.00%	SBKRVHN7
CAREER EDUCATION C COM	0.00%	US1416651099
CHOUHIMARU CO LTD	0.00%	JP3527550002
NIPPON PARKING DEVELOPMENT CO LTD	0.00%	JP3728000005
HANG LUNG GROUP LTD	0.00%	HK0010000088
MEDTRONIC GLOBAL HLDGS .25% MTN 07-02-2025	0.00%	SBJGS8P1
GAZPROM NEFT PJSC	0.00%	US36829G1076
CATO CORP CLASS A COM	0.00%	US1492051065
KAINOS GROUP PLC	0.00%	GB00BZ0D6727
WALT DISNEY COMPANY (THE) 4.75% 11-15-2046	0.00%	SBJR6CL8
FHLMC GOLD Q45094 3 12-01-2046	0.00%	C3132WJUJ3
DH EUROPE FIN II S .2% DUE 03-18-2026	0.00%	SBKLM5X3
STAR GAS PARTNERS LP	0.00%	US85512C1053
FUJI MEDIA HOLDINGS INC	0.00%	JP3819400007
CHR HANSEN HOLDING A S	0.00%	DK0060227585
VERIZON FLTG RT 3.1185% DUE 03-16-2022	0.00%	SBY2NVB9
BRITISH TELECOM 0.5% GTD SNR 12/09/2025 EUR	0.00%	SBK4W830
ZHONGSHENG GROUP H	0.00%	KYG9894K1085
METRO PACIFIC INVE PHP1	0.00%	PHY603051020
AMERICA FIRST MULTIFAMILY INVESTORS LP	0.00%	US02364V1070
SUMITOMO HEAVY INDUSTRIES LTD	0.00%	JP3405400007
S CAROLINA ELEC & 4.6% DUE 06-15-2043	0.00%	SBBHV6D7
CMO RALI SER 2006 QS14 TR MTG PASSTHRU CTF CL A-1 6.5% I	0.00%	SBYYSJ5
SWEDEN(KINGDOM OF) 0.75% BDS 12/11/29 SEK5000	0.00%	SBZ15F51
ASIA CEMENT CHINA HK	0.00%	KYG0539C1069
DIAMOND OFFSHORE DRILLING	0.00%	US25271C1027
DAIOHS CORP	0.00%	JP3480520000
ALUMINUM CORPORATION OF CHINA LTD	0.00%	CNE100001T8
ZHEN DING TECHNOLOGY HOLDING LTD	0.00%	KYG989221000
AUSTRALIAN GOVERNMENT 2.75% 21/04/24	0.00%	SB7GZXC0
LIU CHONG HING INVESTMENT	0.00%	HK0194000995
ITURAN LOCATION AND CONTROL	0.00%	IL0010818685
SILVER LAKE RESOURCES LTD	0.00%	AU0000005LR6
FRONTKENT CORPORATION NPV	0.00%	MYQ012800007
ITOCHU ADVANCE LOG REIT	0.00%	JP3048770006
SPIRAX SARCO ENG ORD	0.00%	GB00BWFQGN14
TAYLOR WIMPEY PLC GBP	0.00%	GB0008782301
ITOCHU-SHOKUHIN CO LTD	0.00%	JP3143700007
GENERAL MTRS FINL CO INC 3.55% 07-08-2022 REG	0.00%	SBHZQX02
GNMAII POOL #MA6091 4.0% DUE 08-20-2049 REG	0.00%	C36179UXU1
VICTORY CAPITAL HOLDINGS INC	0.00%	US92645B1035
ZHONGMIN BAIHUI RETAIL GROUP LTD	0.00%	SG2C76966531
WEST HOLDINGS CORP	0.00%	JP3154750008
PVTPL AVIATION CAP GROUP 2.875% 01-20-2022	0.00%	SBYWFZ38
SPRINT SPECTRUM CO 3.36% DUE 09-20-2021	0.00%	SBDROD93
SANGSANGIN CO LTD	0.00%	KR7038540001
BANCO DE CREDITO 2.7% DUE 01-11-2025	0.00%	C05971V2A2
PVTPL CMO AREIT 2018-CRE2 TR 2ND PRTY SECD CL A-S FLTG 1	0.00%	C04002QAC6
Norwegian krone	0.00%	
PEGATRON CORP	0.00%	TW0004938006
EUGENE TECHNOLOGY CO LTD	0.00%	KR7084370006
ARGONAUT GOLD INC	0.00%	CA04016A1012
KIMURA UNITY CO LTD	0.00%	JP3242500001
AEFFE SPA	0.00%	IT0001384590
MCGRATH RENTCORP	0.00%	US5805891091
FNMA POOL #AB8566 2.5% 03-01-2023 BEO	0.00%	C31417FQU5
SANKI ENGINEERING CO LTD	0.00%	JP3325600009
TRANSPORTADOR GAS SUR SP ADR	0.00%	US8938702045
CHUBU ELECTRIC POWER CO INC	0.00%	JP3526600006
TOFAS TURK OTOMOBIL FABRIKASI AS	0.00%	TRATOASO91H3
XTEP INTERNATION HOLDINGS	0.00%	KYG982771092
COCOS JAPAN CO LTD	0.00%	JP3297350005
IREIT GLOBAL	0.00%	SG1AB8000006
I/O CMO BANK 2017-BNK9 COML MTG PASS THRU CTF CL X-A	0.00%	C06540RAF1
FNMA POOL #MA2258 3.5% 05-01-2045 BEO	0.00%	C31418BQL3
CENTURYLINK INC 5.625% DUE 04-01-2020	0.00%	SBBVHR16
ELDORADO GOLD CORP COM	0.00%	CA2849025093
MASTERCRAFT BOAT HOLDINGS INC	0.00%	US57637H1032
HUSKY ENERGY INC	0.00%	CA4480551031
Outstanding Settlement Receipts - GBP	0.00%	
YAMAZAWA CO LTD	0.00%	JP3935800007
FNMA POOL #MA1023 4% 02-01-2027 BEO	0.00%	C31418AD54
FNMA POOL #AB5890 3% DUE 08-01-2027 BEO	0.00%	C31417CRL1
RMB HOLDINGS LTD	0.00%	ZAE000024501
WTB FINANCIAL CORP	0.00%	US9293342096

SOLAR CAPITAL LTD	0.00%	US83413U1007
DACIAN GOLD LTD	0.00%	AU000000DCN6
FUT DEC 19 OSE 10Y JGB	0.00%	C999599GH0
MAZDA MOTOR CORP Y50	0.00%	JP3868400007
COMCAST CORP 4.5 BDS DUE 01-15-2043 REG	0.00%	SB97R909
SUNLIGHT REAL ESTATE INVEST	0.00%	HK0435036626
EMERA INC	0.00%	CA2908761018
E L FINANCIAL CORPORATION LIMITED	0.00%	CA2685751075
Income Due - MYR	0.00%	
KEIO CORP	0.00%	JP3277800003
WAL MART DE MEXICO	0.00%	MX01WA000038
FREDDIE MAC GOLD POOL FG Q44646 3.0% 12-01-2046	0.00%	C3132WJEU1
NITTO FUJI FLOUR MILLING CO LTD	0.00%	JP3683200004
VERIZON 5.012% DUE 08-21-2054	0.00%	SBVYRK47
PING AN INSURANCE GROUP CO OF CHINA LTD	0.00%	CNE000001R84
TORO CO	0.00%	US8910921084
LIBERTY OILFIELD SERVICES INC	0.00%	US53115L1044
Income Due - CNY	0.00%	
GLOBAL PAYMENTS INC	0.00%	US37940X1028
Income Due - KRW	0.00%	
GNMA POOL #754352 SER 2042 4.5% DUE 05-15-2042 BEO	0.00%	C36230NZR9
NZD100521 IRS ANZ NZD 130921 RFXD 1.005 PFLT 3ZBSW	0.00%	DUNZD1005215
SPECTRUM BRANDS HO COM USD	0.00%	DU0BDRYFB1D2
TAIWAN FU HSING INDUSTRIAL CO LTD	0.00%	TW0009924001
THAI UNION GROUP THBO.25 NVDR	0.00%	TH0450010R15
CMO WELLS FARGO MTG BACKED SECS 2005-AR1CL IA1 VAR RT	0.00%	SB1D192
LME ZINC 1911 FUT	0.00%	DU00MZN19119
WAKITA CO LTD	0.00%	JP3992000004
CANADIAN SOLAR INFRASTRUCTURE FUND INC	0.00%	JP3048590008
NISSIN KOGYO CO LTD	0.00%	JP3675300002
LIVE CATTLE 2004 FUT	0.00%	DU000LC20040
KLABIN SA UNITS	0.00%	BRKLBNCNAM18
WPP FIN 2010 3.75% DUE 09-19-2024	0.00%	SBGLQT34
SEK BNP PARIBAS A/C	0.00%	
FNMA POOL #MA0878 4% DUE 10-01-2031 REG	0.00%	SB8H5G72
YANZHOU COAL MINING	0.00%	CNE1000004Q8
IYO BANK LTD	0.00%	JP3149600003
TOKAI RIKAI CO LTD	0.00%	JP3566600007
NAGASE BROTHERS INC	0.00%	JP3647600000
PVTPL PARK AEROSPACE HLDGS 5.25% 08-15-2022	0.00%	C70014LAA8
TOKYO BROADCASTING SYSTEM	0.00%	JP3588600001
ORANGE SA 4% 31/12/2049	0.00%	SBR17TC3
ENERFLEX LTD	0.00%	CA29269R1055
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL TOULOUSE 3	0.00%	FR0000045544
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	0.00%	SBF7MH35
GNMA POOL #709861 5.5% 11-15-2039 BEO	0.00%	C36297ETS4
FNMA POOL #310048 6.5% 02-01-2038 BEO	0.00%	C31374CL53
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM US	0.00%	S9A32GTU
REP OF INDONESIA 2.625% 14/06/2023	0.00%	S6A6MKYU
GW PHARMACEUTICALS PLC	0.00%	US36197T1034
OLVI OYJ	0.00%	FI0009900401
GNMA POOL #MA3378 4.5% 01-20-2046 BEO	0.00%	C36179RXF1
FIBI HOLDINGS LTD	0.00%	IL0007630119
CARTER BANK AND TRUST	0.00%	US1461021081
OBERBANK AG	0.00%	AT0000625108
DUKE ENERGY 3.75% DUE 06-01-2045	0.00%	SBYV3C76
IHO VERWALTUNGS 3.625% PIK 15/05/2025 EUR	0.00%	SBKF1B26
PARIS MIKI HOLDINGS INC	0.00%	JP3882600004
DOR ALON ENERGY IN ISRAEL 1988 LTD	0.00%	IL0010932023
CAISSE REGIONALE DE CREDIT AGRICOL MUTUEL DE NORD DE F	0.00%	FR0000185514
TAIWAN PCB TECHVEST CO LTD	0.00%	TW0008213000
FID NATL FIXED .75% DUE 05-21-2023	0.00%	SBJVJNJ8
Income Due - BRL	0.00%	
KYOCERA CORP	0.00%	US5015562037
JUMBO INTERACTIVE LIMITED	0.00%	AU000000JINO
MAXVALU KYUSHU CO LTD	0.00%	JP3864830009
CONTINENTAL AG	0.00%	US2107712000
SOYBEAN 2005 FUT	0.00%	DU00SOB20055
CALLON PETROLEUM CO	0.00%	US13123X1028
AOKI SUPER CO LTD NPV	0.00%	JP3105700003
TOYTA BOSHOKU CORPORATION	0.00%	JP3635400009
CONYGAR INVESTMENT CO PLC	0.00%	GB0033698720
UNIPRES CORPORATION	0.00%	JP3952550006
KYOKUTO KAIHATSU KOYGO CO LTD	0.00%	JP3256900006
NISHIO RENT ALL CO LTD	0.00%	JP3657500009

DOREL INDUSTRIES INC - CLASS B	0.00%	CA25822C2058
SMART SAND INC	0.00%	US83191H1077
LINAMAR CORP	0.00%	CA53278L1076
I/O CMO CSAIL 2016-C5 COML MTG TR COML MTG PASSTHRU (	0.00%	SBD6CLB8
DUKE ENERGY 4.15% DUE 12-01-2044	0.00%	SBSPCBB4
MARUBENI CORPORATION	0.00%	JP3877600001
S B FOODS INC	0.00%	JP3163600004
BIRCHCLIFF ENERGY LTD	0.00%	CA0906971035
FUKUDA DENSHI CO LTD	0.00%	JP3806000000
BRASKEM SA ADR	0.00%	US1055321053
ADEKA CORPORATION	0.00%	JP3114800000
PVTPL MIDWEST CONNECTOR CAP CO LLC 3.625% 04-01-202	0.00%	SBHRT3B0
TOPRE CORPORATION	0.00%	JP3598200008
OCEAN WILSONS HOLDINGS LTD	0.00%	BMG6699D1074
SRI LANKA(REPUBLIC 6.25% SNR 04/10/2020 USD	0.00%	SB4N6CW8
SIGA TECHNOLOGIES INC	0.00%	US8269171067
TEVA PHARM FINANCE 3.25% SNR 15/04/22 EUR1000	0.00%	SBFYFOR2
YOUNGPOONG CORP	0.00%	KR7000670000
HONG KONG FERRY HOLDINGS CO LTD	0.00%	HK0050000345
BONGRAIN	0.00%	FR0000120107
FNMA POOL #AW7132 4% 10-01-2044 BEO	0.00%	C3138XW454
SHOWA DENKO KK JPY50	0.00%	JP3368000000
SPAREBANKEN MORE	0.00%	NO0006390004
INNOVIVA INC	0.00%	US45781M1018
I/O CMO CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C2 (	0.00%	SBZ03J95
DAIREI CO LTD	0.00%	JP3500150002
CENTERPOINT ENERGY INC CORP 2.5% 09-01-2024	0.00%	SBKPT379
LCH_IRS LCH_GOLDUS USD P 3M LIBOR/R 2.35% 01/08/2023 SL	0.00%	S9J6QEMU
FUT PUT DEC 19 U.S. T-BONDS 1590	0.00%	C9999990A8
I/O WFRBS COML MTG TR FLTGT RT 1.253534 DUE 05-15-2047	0.00%	C92890FAW6
FUT DEC 19 SFE 10Y T-BOND	0.00%	C999599GH0
CALL FXO GSILGB2X 19/12/2019 GBP/JPY 132.5 European OPW	0.00%	S9JY5JDU
FHLMC MULTICLASS SR 06-114 CL AF FLTGT 144A 02-25-2047	0.00%	C35564AAA9
EMERALD EXPOSITIONS EVENTS INC	0.00%	US29103B1008
Income Due - CAD	0.00%	
AMINO TECHNOLOGIES PLC	0.00%	GB00B0135N63
Australian Dollar Custodial Account – MIF Natural Resources	0.00%	
PRECISION DRILLING COM NPV	0.00%	CA74022D3085
KEY COFFEE INC	0.00%	JP3236300004
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039	0.00%	SBKKGQ5
LAZARD LTD - CL A	0.00%	BMG540501027
KAWASUMI LABORATORIES INC	0.00%	JP3225800006
HOSOKAWA MICRON CORP	0.00%	JP3846000002
VIACOM INC NEW 5.25% DUE 04-01-2044	0.00%	C92553PAW2
READING INTERNATIONAL INC	0.00%	US7554081015
ALLREAL HOLDING AG-REG	0.00%	CH0008837566
JMS CO LTD	0.00%	JP3386050003
FS BANCORP INC	0.00%	US30263Y1047
KANAMOTO CO LTD	0.00%	JP3215200001
GNMA POOL #AD5926 SER 2043 3% DUE 05-15-2043 REG	0.00%	C36180HSP4
LME Futures USD	0.00%	
DAH SING FINANCIAL	0.00%	HK0440001847
ASCOM HOLDING AG AG	0.00%	CH0011339204
SEIKO EPSON CORPORATION	0.00%	JP3414750004
TOYO SEIKAN GROUP HOLDINGS LTD	0.00%	JP3613400005
BIJOU BRIGITTE MODISCHE ACCESSOIRES AG	0.00%	DE0005229504
NOK BNP PARIBAS A/C	0.00%	
PDL BIOPHARMA INC	0.00%	US69329Y1047
SISTEMA JSFC REG-S GDR	0.00%	US48122U2042
HSBC COLLATERAL	0.00%	
NOBLE CORP PLC COM USD0.01	0.00%	GB00BFG3KF26
NATL WSTN LIFE INS COM USD 0 01 CL A	0.00%	US6385171029
TOURMALINE OIL CP COM	0.00%	CA89156V1067
WELLPOINT INC 5.1% DUE 01-15-2044	0.00%	SBCSCZ9
OCCIDENTAL PETE CORP 3.2% 08-15-2026	0.00%	SBKKGQF4
SANKYO SEIKO CO LTD	0.00%	JP3328000009
HUSKY ENERGY INC 3.95 DUE 04-15-2022 REG	0.00%	C448055AJ2
Hong Kong dollar	0.00%	
1ST DEFIANCE FIN COM	0.00%	US32006W1062
ORSERO SPA	0.00%	IT0005138703
South African rand	0.00%	
HAGOROMO FOODS CORP	0.00%	JP3767600004
DORIC NIMROD AIR THREE LTD	0.00%	GG00B92LHN58
Outstanding Settlement Receipts - NOK	0.00%	
SOCIETE FONCIERE LYONNAISE SA	0.00%	FR0000033409

OTOYA HOLDINGS CO LTD	0.00%	JP3188300002
PSP SWISS PROPERTY AG	0.00%	CH0018294154
DAKTRONICS INC	0.00%	US2342641097
COMMVAULT SYSTEMS INC	0.00%	US2041661024
S CAROLINA ELEC & S.45% DUE 02-01-2041	0.00%	SB4359G8
NACCO INDUSTRIES-A	0.00%	US6295791031
PROPETRO HOLDING CORP	0.00%	US74347M1080
BONAVISTA ENERGY	0.00%	CA09784Y1088
MEDIAGRIF INTERACTIVE TECHNOLOGIES INC	0.00%	CA58445U1049
OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049	0.00%	SBKKGQH6
I/O CMO COMM 2014-CCRE14 MTG TR MTG PASSTHRU CTF CL :	0.00%	SBZ03J84
NEW MEDIA INVESTMENT GROUP INC	0.00%	US64704V1061
AF GRUPPEN ASA	0.00%	NO0003078107
New Zealand dollar	0.00%	
WYNNSTAY GROUP PLC	0.00%	GB0034212331
ARAYA INDUSTRIAL CO LTD	0.00%	JP3125600001
JPY BNP PARIBAS A/C	0.00%	
CBT SOYABEAN 2003 FU	0.00%	DU000BO20038
HOKKAIDO COCA COLA BOTTLING CO LTD	0.00%	JP3847800004
Australian Dollar Custodial Account – MIF Direct Property	0.00%	
HONG LEONG FINANCE LTD	0.00%	SG1M04001939
Outstanding Settlement Receipts - ILS	0.00%	
CENTRAL AUTOMOTIVE PRODUCTS LTD	0.00%	JP3515400004
GAS RBOB 1911 FUT	0.00%	DU000R819116
OKINAWA CELLULAR TELEPHONE CO	0.00%	JP3194650002
CUMBERLAND PHARMACEUTICALS INC	0.00%	US2307701092
WING ON CO INTERNATIONAL LTD	0.00%	BMG970561087
EMIS GROUP PLC	0.00%	GB00B61D1Y04
HEIAN CEREMONY SERVICE CO LTD	0.00%	JP3834050001
FNMA POOL #MA0668 4.5% 03-01-2031 BEO	0.00%	C31417YW60
MELBOURNE ENTERPRISES LTD	0.00%	HK0158000825
TOHOKU ELECTRIC POWER JPY	0.00%	JP3605400005
HIMARAYA CO LTD	0.00%	JP3793500004
BANKFINANCIAL CORP	0.00%	US06643P1049
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DE PARIS ET I	0.00%	FR0000045528
WING TAI PROPERTIES LTD	0.00%	BMG9716V1000
BIOFERMIN PHARMACEUTICAL CO LTD	0.00%	JP3799800002
MEITO SANGYO CO LTD	0.00%	JP3920200007
ST BARBARA LTD	0.00%	AU0000005BM8
Outstanding Settlement Receipts - CAD	0.00%	
HIGHLIGHT COMMUNICATIONS AG	0.00%	CH0006539198
K12 INC	0.00%	US48273U1025
TS TECH CO LTD	0.00%	JP3539230007
PAZ OIL CO LTD	0.00%	IL0011000077
EC WORLD REIT	0.00%	SG1DA7000003
PVTPL MIDWEST CONNECTOR CAP CO LLC SR NT3.9% 04-01-202	0.00%	SBHNBYJ5
GAME CARD JOYCO HOLDINGS INC	0.00%	JP3282270002
TORIGOE CO LTD	0.00%	JP3636200002
I/O CMO COMM 2013-CCRE7 MTG TR MTG PASS THRU CTF CL X	0.00%	SBD6CWR1
CBL & ASSOCIATES PROPERTIES INC	0.00%	US1248301004
HYPOTHEKARBANK LENZBURG AG	0.00%	CH0001341608
LEAN HOGS 1912 FUT	0.00%	DU000LH19124
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU LANGUEC	0.00%	FR0010461053
ANTERO RESOURCES CORP	0.00%	US03674X1063
SUMMIT PROPERTIES LIMITED	0.00%	GG00B14FZW09
PETROPAVLOVSK PLC	0.00%	GB0031544546
Australian Dollar Custodial Account – MIF Global Unlisted Infr	0.00%	
AEON CREDIT SERVICES (ASIA) COMPANY LIMITED	0.00%	HK0900002681
FUT DEC 19 US 2YR T-NOTE	0.00%	C999599GH0
HON KWOK LAND INVESTMENT COMPANY LIMITED	0.00%	HK0160011786
I/O CMO JPMBB COML MTG SECS TR '2014-C23 XA'FRN 09-15-2	0.00%	SBZ03JJ5
MSA SAFETY INC	0.00%	US5534981064
FUT DEC 19 EURX EUR-BOBL	0.00%	C999599GH0
MIZUNO CORP	0.00%	JP3905200006
MERIDIAN BIOSCIENCE INC	0.00%	US5895841014
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL LOIRE HAUTE	0.00%	FR0000045239
ATSUGI CO LTD	0.00%	JP3120200005
EAST JAPAN RAILWAY JPY	0.00%	JP3783600004
Turkish lira	0.00%	
LCH_IRS LCH_GOLDUS USD P 3M LIBOR/R 1.7% 01/08/2023 SLX	0.00%	S9JXKZEU
PVTPL COX COMMUNICATIONS INC NEW 4.6% DUE 08-15-2047	0.00%	SBFOMBK7
GNMA POOL #AD1383 SER 2043 3% DUE 04-15-2043 REG	0.00%	C36180CRC5
LOW SU GASOIL2001 F	0.00%	DU00LGO20018
CENTRAL SECURITY PATROLS CO LTD	0.00%	JP3425400003
NATURAL GAS 1912 FUT	0.00%	DU000NG19122

BNY USD COLLATERAL	0.00%
BP MIDSTREAM PARTNERS LP	0.00% US0556EL1098
SHEPHERD NEAME LTD	0.00% GB00BMQX2R72
PALIBURG HOLDINGS LTD	0.00% BMG687662301
PLAZZA IMMOBILIEN AG	0.00% CH0284142913
CALL SWAPTION USD BNPAFRPP 3MLIBOR/6M 1.6575% Europ	0.00% S9JXR95U
NOKIA OYJ	0.00% FI0009000681
I/O CMO MORGAN STANLEY CAP I TR 2011-C3 CL X-A 144A 07-1	0.00% C61760RAA0
FUT DEC 19 SFE 3Y T-BOND	0.00% C999599GH0
NYM WTICRUDE 2001 FU	0.00% DU000CL20016
SCHLOSS WACHENHEIM AG	0.00% DE0007229007
CRCAM DE NORMANDIE SEINE CCI GDR	0.00% FR0000044364
CREALOGIX HOLDING AG	0.00% CH0011115703
OCEANAGOLD CORP	0.00% CA6752221037
EBIQUITY PLC	0.00% GB0004126057
MAMMY MART CORP	0.00% JP3870200007
Czech koruna	0.00%
SILICON WORKS CO LTD	0.00% KR7108320003
GNMA POOL #693518 SER 2038 5.5% DUE 07-15-2038 BEO	0.00% C36296KPB2
MIKO NV	0.00% BE0003731453
THB BNP PARIBAS A/C	0.00%
Outstanding Settlement Payments - GBP	0.00%
I/O GS MTG SECS MTG PASS THRU TR 2013-GC13 CL X-A VARRT	0.00% SBZ03JD9
Brazilian real	0.00%
ILS BNP PARIBAS A/C	0.00%
Swedish krona	0.00%
OUG HOLDINGS INC	0.00% JP3180000006
FUT PUT DEC 19 T-NOTE OPTION 1285	0.00% C9999990A8
DAMARTEX SA	0.00% FR0000185423
FLEURY MICHON SA	0.00% FR0000074759
OBSIDIAN ENERGY LT COM NPV	0.00% CA6744822033
TOKYU RECREATION CO LTD	0.00% JP3569800000
GNMA POOL #644862 5.5% 06-15-2035 BEO	0.00% C36292CMK7
MARTINREA INTERNATIONAL INC	0.00% CA5734591046
YAMAE HISANO CO LTD	0.00% JP3934400007
FUT PUT NOV 19 EURX EUR-BUND 172.00	0.00% C999599GH0
SHOE ZONE PLC	0.00% GB00BLTVCF91
CSC SUGAR 2007 FU	0.00% DU0005B20070
FNMA POOL #968064 5% 02-01-2022 BEO	0.00% C31414J5Z2
QUILTER PLC ORD GBPO	0.00% GB00BDCXV269
LOW SU GASOIL1910 F	0.00% DU00LGO19101
KRW BNP PARIBAS A/C	0.00%
NZD082132 OIS WBC NZD 130220 RFXD 0.82 PFLT NZOCR	0.00% DUNZD0821323
SHINKI BUS CO LTD	0.00% JP3372000004
NIPPON BS BROADCASTING CORP	0.00% JP3746000003
FEDERAL NATL MTG ASSN GTD MTG POOL #A16588 4% DUE (	0.00% C3138ALKA4
FUT PUT NOV 19 EURX EUR-BUND 17000	0.00% C999599GH0
SAMSE SA	0.00% FR0000060071
LEAN HOGS 2004 FUT	0.00% DU000LH20049
SGD BNP PARIBAS A/C	0.00%
MAMMOTH ENERGY SERVICES INC	0.00% US56155L1089
TRY BNP PARIBAS A/C	0.00%
ROLLS ROYCE HLDGS ORD GBP 0.001 C	0.00% GB00B669WX96
CLEVELAND CLIFFS COM USD	0.00% US1858991011
Outstanding Settlement Payments - TWD	0.00%
ESC MNLEHMAN BRTHRS HLDGRR 5.250 D011207M020612	0.00% SBYV3451
HEATING OIL 1911 FUT	0.00% DU000HO19110
GNMA POOL #634399 5.5% 10-15-2034 BEO	0.00% C36291PX43
AEON STORES HK CO HKD0.20	0.00% HK0000084183
LCH_IRS LCH_GOLDUS USD P 3M LIBOR/R 1.72% 01/08/2023 SL	0.00% S9J9QZNU
INDUSTRIAL LOGISTI COM SHS OF BEN INT USD0.01	0.00% US4562371066
BASELLANDSCHAFTLICHE KANTONALBANK	0.00% CH0001473559
LEAN HOGS 2002 FUT	0.00% DU000LH20023
CBT SOYABEAN 2001 FU	0.00% DU000BO20012
SHANGHAI INDUSTRIA HKD TEMP	0.00% DU06433882D8
LASSONDE INDUSTRIES INC	0.00% CA5179071017
CBT BEAN MEAL 2003 F	0.00% DU00SOY20032
I/O CMO COMM 2012-CCRE4 MTG TR MTG PASS THRU CTF CL X	0.00% SBZ03J62
DKK BNP PARIBAS A/C	0.00%
SING INVESTMENTS FINANCE LTD	0.00% SG1S02002305
BNP USD COLL ACCT	0.00%
Income Due - SGD	0.00%
BRADY PLC	0.00% GB00B0188P35
GAM Absolute Return Bond Defensive Fund	0.00%
SOYBEAN 2003 FUT	0.00% DU00SOB20030

CBT WHEAT 2007 FUT	0.00%	DU000WH20079
Income Due - ZAR	0.00%	
Hungarian forint	0.00%	
SOYBEAN 2001 FUT	0.00%	DU00SOB20014
Outstanding Settlement Receipts - HKD	0.00%	
Income Due - SEK	0.00%	
WYNYARD GROUP LTD TEMP	0.00%	DU00WYNNZDZ1
New Israeli shekel	0.00%	
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP	0.00%	S9A32HHU
COFFEE C 2005 FUT	0.00%	DU000KC20059
GAS RBOB 2001 FUT	0.00%	DU000RB20015
ICE_CD_X GOLDUS33 20/06/2024 SELL ITRAXX EUROPE CROSSO	0.00%	S9JYLUL
JQW PLC ORD NPV	0.00%	JE00BGZHC53
Income Due - COP	0.00%	
LOW SU GASOIL 1911 F	0.00%	DU00LGO19119
PHP BNP PARIBAS A/C	0.00%	
CBT SOYABEAN 1912 FU	0.00%	DU000BO19121
WARRIOR MET COAL INC	0.00%	US93627C1018
REDUCED INPUT TAX CREDIT (RITC) FE	0.00%	S5A1XRPW
OTC CASH COLLATERAL RECEIVABLE FROM NATAXIS	0.00%	S9DY7WNU
TAKEON	0.00%	
CVS HEALTH CORP 4.1% DUE 03-25-2025	0.00%	SBF4JKP2
HG COPPER 270320 F	0.00%	DU000HG20031
MYR BNP PARIBAS A/C	0.00%	
Outstanding Settlement Payments - CLP	0.00%	
HEATING OIL 2001 FUT	0.00%	DU000HO20019
CBT BEAN MEAL 2001 F	0.00%	DU00SOY20016
FUT DEC 19 LIF LONG GILT	0.00%	C999599GH0
SOYBEAN 1911 FUT	0.00%	DU00SOB19115
LIVE CATTLE 1912 FUT	0.00%	DU000LC19125
LIVE CATTLE 2002 FUT	0.00%	DU000LC20024
FUT DEC 19 EURO DOLLARS	0.00%	C999599GH0
HEATING OIL 2003 FUT	0.00%	DU000HO20035
KC WHEAT 1912 FUT	0.00%	DU00WHT19121
GOLDMAN SACHS COLLAT	0.00%	
LCH_IRS LCH_GOLDUS CAD P 3M CDOR/R 1.58% 30/08/2022 SL	0.00%	S9JYCBSU
CBT WHEAT 1912 FUT	0.00%	DU000WH19121
NZDDBR365 IRS BNZ NZD 030921 PFLT 3ZBSW RFXD 0.925	0.00%	DUNZDDBR3656
LCH_IRS GOLDUS33 30/08/2022 CAD P 3MCDOR / R 1.558% SLI	0.00%	S9JYWBXU
LCH_IRS GOLDUS33 30/08/2022 CAD P 3MCDOR / R 1.554% SLI	0.00%	S9JYWBGU
KC WHEAT 2003 FUT	0.00%	DU00WHT20038
COFFEE C 2003 FUT	0.00%	DU000KC20034
COTTON NO 2 1912 FUT	0.00%	DU000CT19128
COPPER 1912 FUT	0.00%	DU000HG19124
COFFEE C 1912 FUT	0.00%	DU000KC19127
ICE BRENT CRD 2012 F	0.00%	DU00LCO20124
CSC SUGAR 2003 FU	0.00%	DU000SB20039
CBT BEAN MEAL 1912 F	0.00%	DU00SOY19125
LCH_IRS LCH_GOLDUS USD P 2.1%/R 3M LIBOR 01/08/2031 SLI4	0.00%	S9J9QZHU
CSC SUGAR 2005 FU	0.00%	DU000SB20054
PUT FXO GSILGB2X 19/12/2019 GBP/JPY 123.5 European OPW8	0.00%	S9JY476U
CALL SWAPTION USD BNPAFRPP 3MLIBOR/6M 1.78% European	0.00%	S9JXS16U
CBT WHEAT 2003 FUT	0.00%	DU000WH20038
GAS RBOB 1912 FUT	0.00%	DU000RB19124
HEATING OIL 1912 FUT	0.00%	DU000HO19128
LOW SU GASOIL 1912 F	0.00%	DU00LGO19127
JPM COLLATERAL ACC	0.00%	
COTTON NO 2 2003 FUT	0.00%	DU000CT20035
PUT FXO DEUTGB2L 17/12/2019 GBP/JPY 122.8 European OPW:	0.00%	S9JY3DRU
NYM WTICRUDE 1911 FU	0.00%	DU000CL19117
NATURAL GAS 2001 FUT	0.00%	DU000NG20013
NYM WTICRUDE 2006 FU	0.00%	DU000CL20065
FUT DEC 19 CBT ULT TNOTE	0.00%	C999599GH0
SILVER CMX 1912U FUT	0.00%	DU000SI19127
FUT PUT NOV 19 EURX EUR-BUND 17200	0.00%	C999599GH0
LCH_IRS LCH_GOLDUS USD P 2.05%/R 3M LIBOR 01/08/2031 SL	0.00%	S9JXKZDU
ICE BRENT CRD 2001 F	0.00%	DU00LCO20017
NATURAL GAS 1911 FUT	0.00%	DU000NG19114
CBT CORN 1912 FUT	0.00%	DU000ZC19125
PUT FXO GSILGB2X 17/12/2019 GBP/JPY 123 European OPW8P:	0.00%	S9JY4RBU
CCP DUE FROM GOLDMAN SACHS	0.00%	S9B3PJ3U
NYM WTICRUDE 1912 FU	0.00%	DU000CL19125
ICE BRENT CRD 1912 F	0.00%	DU00LCO19126
CBT CORN 2003 FUT	0.00%	DU000ZC20032
N CURRENCY 1912 FUT	0.00%	DU00NEC19123



LCH_IRS LCH_GOLDUS USD P 2.66%/R 3M LIBOR 01/08/2031 SL	0.00%	S9J6QDWU
CDS / STS ICE_GOLDUS PURC PROTECTION ON CDX NAHYS32V2	0.00%	S9JXQM9U
FUT DEC 19 EUR FOAT	0.00%	C999599GH0
FUT DEC 19 ME 10Y CDN BND	0.00%	C999599GH0
OTC DER CASH COL PAYABLE TO SOCIETE GENERALE NEW YO	0.00%	S9B84RLL
ICE_CDS GOLDUS33 20/12/2024 BUY GLENCORE FINANCE EURC	0.00%	S9JYSPJU
Outstanding Settlement Payments - NZD	0.00%	
RBS COLLATERAL AC	0.00%	
IRS949500 IRS CBA NZD 260924 RFLT 3ZBSW PFXD 0.9495	0.00%	DUIRS9495009
LME ALUM HG 1911 FUT	0.00%	DU00MAL19116
ICE_CD_X GOLDUS33 06/20/2024 BUY CDX.NA.HY.32 SP9FDCSR	0.00%	S9J71X8U
SGX NIFTY50 1910 FUT	0.00%	DU00SGX19107
OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS	0.00%	S9A32GKL
NYL MSCI EMER 1912 F	0.00%	DU00MES19121
NATURAL GAS 2003 FUT	0.00%	DU000NG20039
Outstanding Settlement Payments - MXN	0.00%	
Outstanding Settlement Payments - EUR	0.00%	
Outstanding Settlement Payments - CAD	0.00%	
FUT DEC 19 EURO BUXL BND	0.00%	C999599GH0
Australian Dollar Custodial Account – MMF Global Credit Fund	0.00%	
JP MORGAN COLAT	0.00%	
Australian Dollar Custodial Account – MMF Global Sovereign Bo	0.00%	
UBS COLLATERAL A/C	0.00%	
S&P 500 EMINI 1912 F	0.00%	DU00SPM19127
Outstanding Settlement Payments - SGD	0.00%	
Outstanding Settlement Payments - JPY	-0.01%	
FUT DEC 19 U.S. T-BONDS	-0.01%	C999599GH0
WBC135NZD SHORT IRS WBC NZD 200929 RFLT 3ZBSW PFXD 1.	-0.01%	DUWBC135NZD9
NZD135020 OIS BNZ NZD 130220 RFLT NZIONA PFXD 1.35	-0.01%	DU0NZD135209
IRNZD1975 IRS BNZ NZD 050629 RFLT 3ZBSW PFXD 1.975	-0.01%	DUIRNDZ19758
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-0.01%	S9A32GTL
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CREDIT AGRIC	-0.01%	S9E2J56L
Outstanding Settlement Payments - CHF	-0.01%	
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfoli	-0.01%	
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STATE STREET	-0.01%	S9AX2Y2L
IRSJAN214 IRS WBC NZD 300124 RFLT 3ZBSW PFXD 2.1475	-0.01%	DUIRSJAN2143
NT Passive FX overlay 139% (Listed Property Portfolio)	-0.01%	
ANZ COLLATERAL	-0.01%	
FUT DEC 19 CBT UL T-BONDS	-0.01%	C999599GH0
ICE_CD_X GOLDUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 !	-0.01%	S9JYTWGU
Outstanding Settlement Payments - HKD	-0.01%	
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES OCTOI	-0.01%	SB4L3500
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES NOVEI	-0.02%	C01F0406B8
NT Passive FX overlay 139% (Natural Resources Portfolio)	-0.02%	
Outstanding Settlement Payments - USD	-0.02%	
SSgA Passive FX overlay 139% (Hedged Overseas Shares Portfoli	-0.03%	
FRAHAM182 IRS WBC NZD 090424 RFLT 3ZBSW PFXD 1.82	-0.03%	DUFRAHAM1828
NT Passive FX overlay 100% (Absolute Return Bond)	-0.04%	
FWD CNTRT TO SELL BTPS 10-08-19 4.75 134.8695 MSNYUS33 !	-0.05%	S9JYUXKL
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	-0.06%	SB8NGDP6
NT Passive FX overlay 139% (Unlisted Property Portfolio B)	-0.06%	
NT Passive FX overlay 100% (Global Credit Portfolio)	-0.07%	
NT Passive FX overlay 100% (Overseas Sovereign Bonds Portfoli	-0.09%	
NT Passive FX overlay 139% (Unlisted Infrastructure Portfolio)	-0.10%	
United States dollar	-0.62%	