

# Full Portfolio Holdings

|                           |                          |
|---------------------------|--------------------------|
| Offer name                | Westpac KiwiSaver Scheme |
| Fund name                 | Default Fund             |
| Period disclosure applies | 30/09/17                 |

|              |          |
|--------------|----------|
| Offer number | OFRI0587 |
| Fund number  | FND340   |

| Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|---|----------------------|---------------|
| NZGB 5.5% 15/04/2023  | 1.76                 | NZGOVDT423C0  | Meridian Energy Limited                                       | 0.27                 | NZMELE0002S7  | Standard Chartered Plc 2.4% 08-sep-2019                       | 0.18                 | XS1107562594  |
| NZGB 6% 15/05/2021  | 1.72                 | NZGOVDO521C2  | FCGNZ 5.52% 25/02/2020  | 0.26                 | NZFCGDT265C9  | Z Energy Ltd  | 0.18                 | NZZELE0001S1  |
| Westpac 32 day Notice Deposit                                 | 1.65                 |               | BZLNZ 4.426% 18/06/2020                                       | 0.26                 | NZBNZDT380C4  | Government Of Japan 2.1% 20-dec-2027                          | 0.18                 | JP12009917C3  |
| NZGB 4.50% 15/04/2027   | 1.22                 | NZGOVDT427C1  | CENNZ 4.8 05/24/2018  | 0.26                 | NZCEND0518L6  | ASBBNK Enhanced +18bps 05/12/2017                             | 0.18                 | NZAVFDH339F2  |
| BNZ 90 Day Rolling Deposit Account                            | 1.20                 |               | ANZ Call Account  | 0.26                 |               | NZ Government Inflation Index Bond 2% 20/09/2025              | 0.18                 | NZIIBDT002C2  |
| Kiwi Property Group Ltd                                       | 0.84                 | NZKPGEO001S9  | Government Of Ireland 4.5% 18-apr-2020                        | 0.25                 | IE0034074488  | ASBBNK Enhanced +18bps 30/01/2018                             | 0.18                 | NZAVFIO30F6   |
| ASBBNK 4.476 12/20/2017                                       | 0.78                 | NZABBDT025C8  | NZGB 2.5% 20/09/2035  | 0.25                 | NZIIBDT004C8  | RABOBK 3.641 04/09/18   | 0.18                 | NZRABDT015C1  |
| BNZ 32 Day Rolling Deposit Account                            | 0.76                 |               | ASBBNK Enhanced +18bps 13/11/2017                             | 0.25                 | NZAVFDH317F8  | AUCKCN 6.65 02/18/19  | 0.18                 | NZACCDT107C2  |
| NZLGFA 5.5 15/04/23   | 0.72                 | NZLGFDT005C8  | Stride Property Ltd and Stride Invest Mgmt Ltd                | 0.25                 | NZSPGEO001S2  | Government Of The United States Of America 1.875% 31-mar-2022 | 0.18                 | US912828W895  |
| Fisher & Paykel Healthcare Ltd                                | 0.67                 | NZFAPE0001S2  | ASBBNK Enhanced +18bps 26/02/2018                             | 0.25                 | NZAVFDI057F9  | Investore Property Limited                                    | 0.18                 | NZIPLE0001S3  |
| ASBBNK NFX3FRA + 100 08/03/2019                               | 0.62                 | NZABBDT035C7  | ASB - Cash at Call  | 0.25                 |               | Canadian Government 0.75% 01SEP20                             | 0.17                 | CA135087E596  |
| NZGB 3% 15/04/2020  | 0.60                 | NZGOVDT420C6  | Kiwibank FRN +65bps 13/11/2017                                | 0.25                 | NZKIWDI117L1  | RENTEN 5.375% 24/04/2024                                      | 0.17                 | NZLRBDT009C1  |
| NZLGFA 4.5% 15/04/2027  | 0.59                 | NZLGFDT007C4  | ANZNX 6.25 03/13/19   | 0.24                 | NZANBDT010C6  | TPFNZ 6.95 06/10/20   | 0.17                 | NZ519D0620N1  |
| NZGB 5% 15/03/2019  | 0.55                 | NZGOVDT319C0  | NZLGFA 2.75% 15/04/2025                                       | 0.24                 | NZLGFDT008C2  | MTFNZ 0% 15/09/2025   | 0.17                 | NZSTMTFAT015  |
| Government Of Japan 0.1% 20-dec-2019                          | 0.55                 | JP1051221EC4  | Government of Japan 1.10% 20-Sep-2021                         | 0.24                 | JP1103717B99  | WSTP Term Deposit 3.19% 22/12/2016 22/12/2017                 | 0.16                 |               |
| Auckland International Airport Ltd                            | 0.53                 | NZAIAE0002S6  | ANZNX 6.85 02/16/18   | 0.23                 | NZANBDG018C4  | ANZNX Term Deposit 2.95% 29/12/2016 28/12/2017                | 0.16                 |               |
| NZ Government Inflation Index Bond 3% 20/09/2030              | 0.53                 | NZIIBDT003C0  | ASBBNK Enhanced +18bps 07/11/2017                             | 0.23                 | NZAVFDH311F1  | Government Of Austria 3.5% 15-sep-2021                        | 0.16                 | AT0000A001X2  |
| 10Y Canada Govt Bond (MOD) Dec 17                             | 0.52                 |               | TMNZ 0% 28/11/2017  | 0.23                 | NZTMNDI007R3  | Centuria Metropolitan REIT                                    | 0.16                 | AU0000000CMA4 |
| NZGB 2.75% 15/04/2025   | 0.49                 | NZGOVDT425C5  | CBAAU 5.125% 01/08/2019                                       | 0.22                 | XS1091765757  | WSTP Term Deposit 3.11% 13/06/2017 12/06/2018                 | 0.16                 |               |
| Precinct Properties NZ Ltd                                    | 0.46                 | NZAPTEO001S3  | NZLGFA 6 12/15/17   | 0.22                 | NZLGFDT002C5  | NZLGFA 5% 15/03/2019  | 0.16                 | NZLGFDT003C3  |
| Government Of Japan 0.3% 20-dec-2024                          | 0.46                 | JP1103371F10  | Government Of The United States Of America 0.625% 30-jun-2018 | 0.22                 | US912828R937  | ANZNX Term Deposit 2.71% 20/09/2017 19/06/2018                | 0.16                 |               |
| Goodman Property Trust  | 0.45                 | NZCPTOE001S9  | Government Of South Africa 10.5% 21-dec-2027                  | 0.22                 | ZAG000016320  | ASBBNK Enhanced +18bps 06/11/2017                             | 0.16                 | NZAVFDH310F3  |
| NZLGFA 6.00% 05/15/2021                                       | 0.44                 | NZLGFDT004C1  | ANZNX FRN +100bps 03/22/19                                    | 0.21                 | NZANBDT015C5  | ASBBNK Enhanced +18bps 17/11/2017                             | 0.16                 | NZAVFDH321F0  |
| BZLNZ 4.68 03/28/18   | 0.42                 | NZBNZDT366C3  | Metlifecare Ltd   | 0.21                 | NZMETE0001S2  | BZLNZ 0% 01/12/2017   | 0.16                 | NZBZFDH335F5  |
| Spark New Zealand Ltd   | 0.42                 | NZTELE0001S4  | Government Of Mexico 8.5% 31-may-2029                         | 0.21                 | MX0MGO0000H9  | ASBBNK Enhanced +18bps 11/12/2017                             | 0.16                 | NZAVFDH345F9  |
| Government Of The United States Of America 1.375% 31-aug-2020 | 0.41                 | US912828L328  | ANZNX NFX3FRA + 98 18/11/2019                                 | 0.21                 | NZANBDG028C3  | POTNZ 0% 18/12/2017   | 0.16                 | NZPOTDH352L9  |
| Contact Energy Ltd  | 0.41                 | NZCENE0001S6  | BLNZ 6.1 12/20/18   | 0.21                 | NZBNZDT344C0  | NZLGFA 0% 14/03/2018  | 0.16                 | NZLGBDT037C5  |
| Fletcher Building Ltd   | 0.41                 | NZFBUE0001S0  | WATERC 0% 30/10/2017  | 0.20                 | NZB16DH303L2  | Government Of Japan 0.3% 20-sep-2018                          | 0.16                 | JP1051141D95  |
| NZGB 3.5% 14/04/2033  | 0.37                 | NZGOVDT433C9  | ASBBNK Enhanced +18bps 21/11/2017                             | 0.20                 | NZAVFDH325F1  | Sky City Entertainment Group                                  | 0.16                 | NZSKCE0001S2  |
| NZLGFA 3.00% 15/04/2020                                       | 0.37                 | NZLGFDT006C6  | Government Of The United States Of America 5.5% 15-aug-2028   | 0.20                 | US912810FE39  | ANZNX 4.48% 11/05/2020  | 0.16                 | NZANBDG027C5  |
| Spark Finance Ltd 5.25 25/10/2019                             | 0.37                 | NZTCNDT003C9  | ASBBNK Enhanced +18bps 07/12/2017                             | 0.20                 | NZAVFDH341F8  | DCTL 0% 15/11/2019  | 0.15                 | NZDCTDT118C7  |
| Argosy Property Trust   | 0.36                 | NZARGE0010S7  | FCGNZ 0% 12/12/2017   | 0.20                 | NZFCGDT390C5  | ATHFIN 6 01/04/19   | 0.15                 | NZAT2D0001N6  |
| ANZNX NFX3FRA + 95 08/03/2020                                 | 0.35                 | NZANBDT020C5  | Government Of Mexico 7.5% 03-jun-2027                         | 0.20                 | MX0MGO0000D8  | ASBBNK 4.245% 05/26/2021                                      | 0.15                 | NZABBDT034C0  |
| ASBBNK 5.06 07/18/2018  | 0.35                 | NZABBDT026C6  | Deutsche Bank Aktiengesellschaft 1.0% 18-mar-2019             | 0.20                 | DE000DL19SQ4  | KFW 3.75 29/05/2020   | 0.15                 | NZKFZDT001C5  |
| 10Y T-Note (CBT) Dec 17                                       | 0.35                 |               | IFC 3.625% 20/05/2020   | 0.20                 | NZIFCDT007C3  | TPNZ 4.65% 06/09/2019   | 0.15                 | NZTRPDD020L4  |
| FCGNZ 0 24/10/2017  | 0.35                 | NZFCGDT286C5  | Government Of Japan 1.7% 20-mar-2018                          | 0.20                 | JP1102921853  | L-Bank Foerderbk 3.875 29/05/2019                             | 0.15                 | NZLBKDT001C5  |
| ANZNX 5.43 27/02/2019   | 0.34                 | NZANBDG024C2  | AUCKCN 4.017% 24/09/2020                                      | 0.20                 | NZAKCDT366C4  | WSTP 3.795% 28/04/2021  | 0.15                 | NZWNZD0421L6  |
| NZGB 2.75% 15/04/2037   | 0.34                 | NZGOVDT437C0  | KIWI Term Deposit 3% 07/08/2017 03/05/2018                    | 0.19                 |               | IBRD 3.5% 22/01/2021  | 0.15                 | NZIBDDT010C0  |
| BZLNZ % 14/09/2020  | 0.34                 | NZBNZDT390C3  | Xero Ltd  | 0.19                 | NZXROE0001S2  | Vista Group International                                     | 0.15                 | NZVGLE0001S5  |
| BZLNZ Term Deposit 1.83% 07/09/2017 09/10/2017                | 0.34                 |               | Government Of Japan 0.1% 20-mar-2020                          | 0.19                 | JP1051231F37  | ANZNX 4.00% 22/03/2021  | 0.15                 | NZANBDT016C3  |
| AIANZ 5.47 10/17/17   | 0.34                 | NZAIADT110L3  | Government Of The United States Of America 0.625% 15-jan-2026 | 0.19                 | US912828N712  | ASB FRN +110bps 02/08/2018                                    | 0.15                 | NZABBDT027C4  |
| A2 Milk Company Ltd   | 0.34                 | NZATME0002S8  | FCGNZ 0% 17/10/2017   | 0.19                 | NZFCGDT386C3  | WSTP 3.775% 07/06/2022  | 0.15                 | NZWNZD0622L9  |
| KIWI 0% 13/05/2019  | 0.33                 | NZKIWD0519L9  | Toyota Finance NZ 4.405% 21/11/2018                           | 0.19                 | NZTFSDT498C3  | ASBBNK 4.20% 24/02/2022                                       | 0.15                 | NZABBDG003C0  |
| AIANZ NFX3FRA + 75 11/04/2020                                 | 0.33                 | NZAIADO420L7  | Government Of Japan 0.1% 20-jun-2020                          | 0.19                 | JP1051241F68  | Restaurant Brands NZ Ltd                                      | 0.15                 | NZRBDE0001S1  |
| ASBBNK NFX3FRA +55bps 01/11/2017                              | 0.32                 | NZABBDT039C9  | AUCKCN 5.806% 25/03/2024                                      | 0.19                 | NZAKCDT324C3  | Mainfreight Ltd   | 0.15                 | NZMFTE0001S9  |
| Government Of The United States Of America 0.875% 15-jun-2019 | 0.32                 | US912828R853  | KIWI NFX3FRA + 115 06/12/2019                                 | 0.19                 | NZKIWDI219L5  | DCTL 3.79% 16/10/2024   | 0.15                 | NZDCTDT135C1  |
| ANZNX 6.08 09/20/18   | 0.31                 | NZANBDG021C8  | MTFNZ 0% 15/09/2024   | 0.19                 | NZTMTMFAT013  | FCGNZ 0% 05/12/2017   | 0.15                 | NZFCGDT389C7  |
| WATERC 5.685 10/26/18   | 0.30                 | NZB16DI018L1  | BZLNZ 0 03/28/18  | 0.19                 | NZBNZDT365C5  | Scales Corporation Limited                                    | 0.14                 | NZSCLE0002S8  |
| ASBBNK NFX3FRA + 95 27/02/2020                                | 0.29                 | NZABBDT040C7  | FCGNZ 4.6% 24/10/2017   | 0.19                 | NZFCGDT285C7  | Government Of Poland 1.5% 25-apr-2020                         | 0.14                 | PL0000108510  |
| BZLNZ 5.570% 25/06/2019                                       | 0.29                 | NZBNZDT353C1  | IBRD 4.625 10/06/2021   | 0.18                 | NZIBDDT008C4  | Government Of Germany 0.25% 16-oct-2020                       | 0.14                 | DE000114729   |
| Government Of Japan 0.2% 20-jun-2019                          | 0.28                 | JP1051181E61  | DCTL 4.88% 25/11/2021   | 0.18                 | NZDCTDT076C7  | Government Of Singapore 2.25% 01-jun-2021                     | 0.14                 | SG7Y76964295  |
| ASBBNK Enhanced +18bps 22/12/2017                             | 0.27                 | NZAVFDH356F6  |   |                      |               |   |                      |               |
| ASBBNK NFX3FRA + 50 06/03/2018                                | 0.27                 | NZABBDT033C2  |   |                      |               |   |                      |               |



| Asset name  | % of fund net assets | Security code | Asset name                                      | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|---|----------------------|---------------|
| Government Of Australia 3.25% 21-oct-2018                     | 0.14                 | AU3TB0000176  | WSTP Term Deposit 3.15% 09/01/2017 08/01/2018   | 0.12                 |               | KIWI Term Deposit 2.96% 30/11/2016 29/11/2017                 | 0.11                 |               |
| Government Of The United States Of America 0.125% 15-apr-2021 | 0.14                 | US912828Q608  | ANZLNZ Term Deposit 2.92% 23/12/2016 07/12/2017 | 0.12                 |               | BZLNZ Term Deposit 2.94% 29/11/2016 28/11/2017                | 0.11                 |               |
| TOYOTA 2.54% 11/05/2020                                       | 0.14                 | XS1391166821  | ANZLNZ Term Deposit 2.89% 21/12/2016 11/12/2017 | 0.12                 |               | BZLNZ Term Deposit 2.97% 05/12/2016 04/12/2017                | 0.11                 |               |
| Government Of United Kingdom 2.0% 07-sep-2025                 | 0.14                 | GBO0BTHH2R79  | KIWI Term Deposit 3.05% 06/01/2017 05/01/2018   | 0.12                 |               | GE 4.25 01/17/18  | 0.11                 | XS0876185876  |
| WSTP Term Deposit 3.11% 14/12/2016 29/11/2017                 | 0.14                 |               | WSTP Term Deposit 3.14% 17/01/2017 16/01/2018   | 0.12                 |               | ANZLNZ Term Deposit 2.89% 05/12/2016 04/12/2017               | 0.11                 |               |
| KIWI Term Deposit 3.15% 13/01/2017 12/01/2018                 | 0.14                 |               | BZLNZ Term Deposit 3% 10/01/2017 09/01/2018     | 0.12                 |               | ANZLNZ Term Deposit 2.89% 06/12/2016 05/12/2017               | 0.11                 |               |
| BZLNZ 5.773 01/19/18  | 0.14                 | NZBCBDT345C8  | BZLNZ Term Deposit 2.91% 06/01/2017 13/10/2017  | 0.12                 |               | WSTP Term Deposit 3.2% 06/01/2017 05/01/2018                  | 0.11                 |               |
| Government Of Japan 1.1% 20-mar-2021                          | 0.14                 | JP1103141B54  | KIWI Term Deposit 3.07% 20/01/2017 16/11/2017   | 0.12                 |               | ANZLNZ Term Deposit 2.9% 06/01/2017 05/01/2018                | 0.10                 |               |
| WSTP Term Deposit 3.09% 16/03/2017 15/03/2018                 | 0.14                 |               | WSTP Term Deposit 3.15% 27/01/2017 26/01/2018   | 0.12                 |               | Government Of The United States Of America 2.375% 15-aug-2024 | 0.10                 | US912828D564  |
| KBN 5.125% 14/05/2021   | 0.14                 | NZKBNDT008C8  | POTNZ 4.792% 29/01/2021                         | 0.12                 | NZPOTD012L7   | ANZLNZ Term Deposit 2.81% 19/01/2017 17/10/2017               | 0.10                 |               |
| Government Of The United States Of America 0.625% 15-jan-2024 | 0.14                 | US912828B253  | WSTP Term Deposit 3.08% 03/02/2017 03/11/2017   | 0.12                 |               | KIWI Term Deposit 3% 15/02/2017 16/11/2017                    | 0.10                 |               |
| WSTP Term Deposit 3% 21/07/2017 18/04/2018                    | 0.14                 |               | ANZLNZ Term Deposit 2.81% 12/01/2017 11/06/2018 | 0.12                 |               | KIWI Term Deposit 3% 16/02/2017 24/11/2017                    | 0.10                 |               |
| ANZLNZ Term Deposit 2.7% 13/09/2017 11/06/2018                | 0.14                 |               | ANZLNZ Term Deposit 2.8% 16/01/2017 16/10/2017  | 0.12                 |               | ANZLNZ Term Deposit 2.8% 31/01/2017 30/10/2017                | 0.10                 |               |
| AUCKCN 0% 18/10/2017  | 0.14                 | NZAKCDT439C9  | KIWI Term Deposit 3.11% 14/02/2017 09/02/2018   | 0.12                 |               | KIWI Term Deposit 3.07% 22/02/2017 20/11/2017                 | 0.10                 |               |
| RABOBK 4.592 10/06/2020                                       | 0.14                 | NZRABDT014C4  | WSTP Term Deposit 3.08% 28/04/2017 27/04/2018   | 0.12                 |               | ANZLNZ Term Deposit 2.8% 01/02/2017 31/10/2017                | 0.10                 |               |
| Government Of Japan 1.7% 20-jun-2033                          | 0.13                 | JP1201451D66  | Government Of Japan 1.2% 20-mar-2035            | 0.12                 | JP1201521F37  | KIWI Term Deposit 3.07% 23/02/2017 30/11/2017                 | 0.10                 |               |
| Government Of Australia 5.25% 15-mar-2019                     | 0.13                 | AU300TB01224  | NZLGFA 3.50% 14/04/2033                         | 0.12                 | NZLGFD009C0   | KIWI Term Deposit 3.07% 24/02/2017 01/12/2017                 | 0.10                 |               |
| RENTEN 4% 30/01/2020  | 0.13                 | NZLRBDT010C9  | KIWI Term Deposit 3% 03/05/2017 02/10/2017      | 0.12                 |               | ANZLNZ Term Deposit 2.8% 03/02/2017 01/11/2017                | 0.10                 |               |
| AUCKCN 4.728 10/02/2019                                       | 0.13                 | NZAKCDT346C6  | KIWI Term Deposit 3.01% 15/05/2017 12/02/2018   | 0.12                 |               | ANZLNZ Term Deposit 2.8% 03/02/2017 09/11/2017                | 0.10                 |               |
| Nordic Investment Bank 4.125 19/03/2020                       | 0.13                 | NZNIBDT007C4  | KIWI Term Deposit 2.94% 21/06/2017 19/10/2017   | 0.11                 |               | KIWI Term Deposit 3.1% 28/02/2017 27/02/2018                  | 0.10                 |               |
| RENTEN 4.75% 12/03/2019                                       | 0.13                 | NZLRBDT008C3  | KIWI Term Deposit 2.92% 24/07/2017 26/10/2017   | 0.11                 |               | WSTP Term Deposit 3.11% 06/03/2017 05/03/2018                 | 0.10                 |               |
| Ryman Healthcare Ltd  | 0.13                 | NZRYME0001S4  | ANZLNZ Term Deposit 2.42% 10/07/2017 09/10/2017 | 0.11                 |               | WSTP Term Deposit 3.1% 09/03/2017 08/03/2018                  | 0.10                 |               |
| BZLNZ 4.102% 15/06/2023                                       | 0.13                 | NZBNZDT387C9  | ANZLNZ Term Deposit 2.41% 17/07/2017 19/10/2017 | 0.11                 |               | WSTP Term Deposit 3.05% 08/03/2017 05/12/2017                 | 0.10                 |               |
| Ford Credit Canada Co. 3.14% 14-jun-2019                      | 0.12                 | CA34527ABQ28  | WSTP Term Deposit 3% 04/08/2017 02/05/2018      | 0.11                 |               | WSTP Term Deposit 3.1% 13/03/2017 12/03/2018                  | 0.10                 |               |
| Air New Zealand Ltd   | 0.12                 | NZAIRE0001S2  | WSTP Term Deposit 2.99% 09/08/2017 07/05/2018   | 0.11                 |               | WSTP Term Deposit 3.08% 30/03/2017 29/03/2018                 | 0.10                 |               |
| Ford Credit Canada Co. 3.7% 02-aug-2018                       | 0.12                 | CA34527ABD15  | KIWI Term Deposit 2.95% 21/08/2017 19/01/2018   | 0.11                 |               | WSTP Term Deposit 3.04% 26/04/2017 23/01/2018                 | 0.10                 |               |
| Fmc Finance VIII Sa 5.25% 31-jul-2019                         | 0.12                 | XS0723509104  | WSTP Term Deposit 2.99% 12/09/2017 12/06/2018   | 0.11                 |               | WSTP Term Deposit 3.07% 05/05/2017 04/05/2018                 | 0.10                 |               |
| Transurban Finance Co. Pty Ltd. 3.368% 06-mar-2019            | 0.12                 | CA89400PAD56  | KIWI Term Deposit 2.85% 29/09/2017 27/06/2018   | 0.11                 |               | Government Of Belgium 3.75% 28-sep-2020                       | 0.10                 | BE0000318270  |
| Molson Coors International Lp 2.25% 18-sep-2018               | 0.12                 | CAU60901AC66  | ANZLNZ 0% 03/10/2017                            | 0.11                 | NZANFDH276F6  | WSTP Term Deposit 3.01% 17/05/2017 13/02/2018                 | 0.10                 |               |
| BMW 4.375% 08/12/2017   | 0.12                 | DE000A1ZTAT3  | TAUDIS 0% 17/10/2017                            | 0.11                 | NZTDCDH290L9  | WSTP Term Deposit 3% 02/06/2017 01/03/2018                    | 0.10                 |               |
| Loblaw Companies Limited 3.748% 12-mar-2019                   | 0.12                 | CA539481AH40  | RFSNZ 0% 20/10/2017                             | 0.11                 | NZ538DH293L2  | Chorus Ltd  | 0.10                 | NZCNUE0001S2  |
| Pacific Edge Ltd  | 0.12                 | NZPEBE0002S1  | RFSNZ 0% 20/10/2017                             | 0.11                 | NZ538DH295L7  | KIWI Term Deposit 2.95% 06/06/2017 05/10/2017                 | 0.10                 |               |
| 10Y Japan Govt Bond (OSE) Dec 17                              | 0.12                 |               | ASBBNK Enhanced +18bps 03/11/2017               | 0.11                 | NZAVFDH307F9  | WSTP Term Deposit 3.08% 10/07/2017 09/07/2018                 | 0.10                 |               |
| US 10Y futures  | 0.12                 |               | ASBBNK Enhanced +18bps 20/11/2017               | 0.11                 | NZAVFDH324F4  | WSTP Term Deposit 3.08% 14/07/2017 13/07/2018                 | 0.10                 |               |
| TPNZ 5.14 11/30/18  | 0.12                 | NZ519D118L9   | AIANZ 0% 29/11/2017                             | 0.11                 | NZAIADH333L5  | KIWI Term Deposit 2.95% 11/07/2017 12/10/2017                 | 0.10                 |               |
| TPNZ 4.3% 30/06/2022  | 0.12                 | NZTRPD0030L3  | SPKNZ 0% 30/11/2017                             | 0.11                 | NZSPFDH334L9  | ANZLNZ Term Deposit 2.42% 14/07/2017 18/10/2017               | 0.10                 |               |
| Summerset Group Holdings Ltd                                  | 0.12                 | NZSUME0001S0  | FCGNZ 0% 20/12/2017                             | 0.11                 | NZFCGDT391C3  | WSTP Term Deposit 2.99% 17/08/2017 15/05/2018                 | 0.10                 |               |
| Government Of Japan 2.2% 20-sep-2028                          | 0.12                 | JP12010618A8  | ASBBNK Enhanced +18bps 27/12/2017               | 0.11                 | NZAVFDH361F6  | ANZLNZ Term Deposit 2.71% 14/09/2017 13/06/2018               | 0.10                 |               |
| AUCKCN 6.05% 29/03/2022                                       | 0.12                 | NZAKCDT248C4  | Government Of Australia 4.5% 15-apr-2020        | 0.11                 | AU3TB0000036  | WSTP Term Deposit 2.99% 18/09/2017 18/06/2018                 | 0.10                 |               |
| RABOBK 04/20/18   | 0.12                 | NZRABDT006C0  | EDC 4.875% 24/01/2019                           | 0.11                 | NZEDCDT005C3  | ANZLNZ Term Deposit 2.6% 18/09/2017 19/03/2018                | 0.10                 |               |
| WSTP Term Deposit 3.12% 09/12/2016 08/12/2017                 | 0.12                 |               | FCGNZ 4.33% 20/10/2021                          | 0.11                 | NZFCGDT003C9  | AUCKCN 3.388% 27/07/2026                                      | 0.10                 | NZAKCDT410C0  |
| WSTP Term Deposit 3.16% 16/12/2016 15/12/2017                 | 0.12                 |               | WSTP 5.61 12/07/19                              | 0.11                 | NZWNZD0719L3  | KIWI Term Deposit 2.53% 25/09/2017 21/12/2017                 | 0.10                 |               |
| WSTP Term Deposit 3.11% 12/12/2016 17/11/2017                 | 0.12                 |               | KBN 5% 28/03/2019                               | 0.11                 | NZKBNDT004C7  | HBLNZ 0% 03/10/2017   | 0.10                 | NZHZFDH276F5  |
| WSTP Term Deposit 3.18% 19/12/2016 19/12/2017                 | 0.12                 |               | Government Of United Kingdom 2.0% 22-jul-2020   | 0.11                 | GBO0BN65R198  | CENNZ 0% 17/10/2017   | 0.10                 | NZCENDH291L2  |
| WSTP Term Deposit 3.11% 13/12/2016 13/12/2017                 | 0.12                 |               | IBRD 3.375% 25/01/22                            | 0.11                 | NZIBDDT011C8  | TPNZ 0% 10/11/2017  | 0.10                 | NZTRPDH314L6  |
| WSTP Term Deposit 3.2% 30/12/2016 29/12/2017                  | 0.12                 |               | KFW 3.375% 02/15/2021                           | 0.11                 | NZKFZDT002C3  | ANZLNZ 0% 16/11/2017  | 0.10                 | NZANFDH320F2  |
| BZLNZ Term Deposit 2.99% 14/12/2016 14/12/2017                | 0.12                 |               | KBN 4% 20/08/2025                               | 0.11                 | NZKBNDT009C6  | WATERC 0% 20/11/2017  | 0.10                 | NZB16DH324L8  |
| BZLNZ Term Deposit 3.02% 20/12/2016 18/12/2017                | 0.12                 |               | ASBBNK 4.4225% 25/02/2020                       | 0.11                 | NZABBDT032C4  | BZLNZ 0% 23/11/2017   | 0.10                 | NZBZFDH327F2  |
| KIWI Term Deposit 2.95% 15/12/2016 14/12/2017                 | 0.12                 |               | Government Of The Netherlands 3.25% 15-jul-2021 | 0.11                 | NL0009712470  |   |                      |               |
| ANZLNZ Term Deposit 2.87% 07/12/2016 13/10/2017               | 0.12                 |               | WSTP 5.545 20/09/2018                           | 0.11                 | NZWNZD0918L1  |   |                      |               |
| ANZLNZ Term Deposit 2.87% 12/12/2016 28/11/2017               | 0.12                 |               | IADB 3.5% 26/07/2024                            | 0.11                 | NZIDBDT004C3  |   |                      |               |
| ANZLNZ Term Deposit 2.88% 14/12/2016 22/11/2017               | 0.12                 |               | Government Of Germany 0.0% 14-sep-2018          | 0.11                 | DE0001104651  |   |                      |               |
| ANZLNZ Term Deposit 2.9% 16/12/2016 01/12/2017                | 0.12                 |               | KIWI Term Deposit 2.96% 29/11/2016 27/11/2017   | 0.11                 |               |   |                      |               |

| Asset name  | % of fund net assets | Security code | Asset name                                    | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|--|----------------------|---------------|
| BZLNZ 0% 12/12/2017                                 | 0.10                 | NZBZFDH346F2  | BFWD SPG 1.450% OCT1                          | 0.09                 |               | Government Of Norway 2.0% 24-may-2023                                    | 0.07                 | NO0010646813  |
| ASBBNK Enhanced +18bps 12/12/2017                   | 0.10                 | NZAVFDH346F7  | SPKNZ 4.5% 25/03/2022                         | 0.09                 | NZSPFD0322L1  | Government Of Norway 3.75% 25-may-2021                                   | 0.07                 | NO0010572878  |
| BZLNZ 0% 18/12/2017                                 | 0.10                 | NZBZFDH352F0  | Government Of Malaysia 3.8% 17-aug-2023       | 0.09                 | MYBML1600014  | European Investment Bank 6.5% 07-aug-2019                                | 0.07                 | AU3CB0122448  |
| FCGNZ 5.90% 25/02/2022                              | 0.10                 | NZFCGDT266C7  | CBAAU 7% 04/05/2021                           | 0.09                 | XSO621112324  | European Company For The Financing Of Railroad Rolling 6.25% 28-dec-2018 | 0.07                 | AU300EF20045  |
| Government Of Malaysia 3.62% 30-nov-2021            | 0.10                 | MYBMJ1600042  | Sanford Ltd                                   | 0.09                 | NZSANE0001S0  | European Investment Bank 6.0% 06-aug-2020                                | 0.07                 | AU3CB0155620  |
| AIANZ 5.52% 28/05/2021                              | 0.10                 | NZAIADT130L1  | AUCKCN 4.41 12/18/18                          | 0.09                 | NZAKCDT279C9  | RABOBK NFIX3FRA + 75 04/09/2018  | 0.07                 | NZRABDT016C9  |
| Rabobank Nederland +76bps 08/10/37                  | 0.10                 | NZRBOD0001S0  | Government Of Canada 1.25% 01-feb-2018        | 0.08                 | CA135087E265  | Government Of Japan 1.3% 20-mar-2020                                     | 0.07                 | JP1103071A59  |
| General Motors Financial Co., Inc. 3.1% 15-jan-2019 | 0.10                 | US37045XB10   | NAB 6.78 05/08/2021                           | 0.08                 | XSO653938752  | Government Of Singapore 3.125% 01-sep-2022                               | 0.07                 | SG7J28931946  |
| TOYOTA 3.64% 05/06/2018                             | 0.10                 | XSO922177448  | RABOBK 6.10 19/03/19                          | 0.08                 | NZRABDT011C0  | Goldman Sachs Group, Inc. 3.85% 26-jan-2027                              | 0.07                 | US38141GWB66  |
| Vital Healthcare Property Trust                     | 0.10                 | NZCHPE0001S4  | KIWI Term Deposit 3.3% 22/02/2017 23/08/2018  | 0.08                 |               | Government Of Poland 2.75% 25-aug-2023                                   | 0.07                 | PLO000105359  |
| TOYOTA 3.37% 27/08/2019                             | 0.10                 | XSI100378725  | BFWD UST 0.000% OCT1                          | 0.08                 |               | Government Of South Africa 6.75% 31-mar-2021                             | 0.07                 | ZAG000030396  |
| Government Of Malaysia 3.759% 15-mar-2019           | 0.10                 | MYBMH1500055  | WSTP Term Deposit 3.08% 05/04/2017 15/03/2018 | 0.08                 |               | FCGNZ 0% 03/10/2017  | 0.07                 | NZFCGDT384C8  |
| Mercury NZ Limited                                  | 0.10                 | NZMRPE0001S2  | BZLNZ 3.856% 27/07/2022                       | 0.08                 | NZBNZDT389C5  | POTNZ 0% 09/10/2017  | 0.07                 | NZPOTDH283L6  |
| FPIT 2017-B A 0% 10/15/25                           | 0.10                 | NZFPID1001R8  | KIWI Term Deposit 3.01% 04/05/2017 10/11/2017 | 0.08                 |               | DCTL 0% 16/10/2017   | 0.07                 | NZDCTDT130C2  |
| Apple Inc.  | 0.10                 | US0378331005  | Government Of Canada 1.75% 01-sep-2019        | 0.08                 | CA135087C855  | TAUDIS 0% 07/11/2017   | 0.07                 | NZTDCDH31L3   |
| Government Of Japan 0.2% 20-jun-2036                | 0.10                 | JP1201571G68  | Star Entertainment Group Ltd                  | 0.08                 | AU000000SGR6  | CENNZ 0% 08/11/2017  | 0.07                 | NZCENDH312L6  |
| NPT Ltd   | 0.10                 | NZNAPE0007S3  | Cooperatieve Rabobank U.a. 4.625% 05-apr-2019 | 0.08                 | XSO909787565  | ANZ 4.80% 27/09/2018   | 0.07                 | XSO973201014  |
| Property for Industry Ltd                           | 0.10                 | NZPFIE0001S5  | KIWI Term Deposit 3.15% 08/02/2017 07/02/2018 | 0.08                 |               | HBLNZ 0% 07/12/2017  | 0.07                 | NZHZFDH341F7  |
| JPN 10Y Bond (OSE) Dec17                            | 0.10                 |               | Microsoft Corporation                         | 0.08                 | US5949181045  | Government Of Saudi Arabia 2.875% 04-mar-2023                            | 0.07                 | XS1694216687  |
| Bingo Industries Limited                            | 0.10                 | AU000000BIN7  | Abn Amro Bank N.v. 5.25% 23-jul-2019          | 0.08                 | XSO953132999  | Government Of France 0.0% 25-may-2021                                    | 0.07                 | FRO013157096  |
| ASBBNK 5.98% 07/02/2019                             | 0.10                 | NZACBDT002C6  | Government Of Norway 3.0% 14-mar-2024         | 0.08                 | NO0010705536  | Government Of United Kingdom 4.25% 07-jun-2032                           | 0.07                 | GB0004893086  |
| WSTP Term Deposit 3.14% 11/11/2016 10/11/2017       | 0.09                 |               | NEDFIN 4.75% 16/10/2019                       | 0.08                 | XSI121265117  | BNTNB 6.00% 15MAY45  | 0.07                 |               |
| AIANZ 4.73 12/13/19                                 | 0.09                 | NZAIADT20L2   | KPGNZ 4.00% 07/09/2023                        | 0.08                 | NZKPGD0020L6  | Kathmandu Holdings Ltd   | 0.07                 | NZKMDE0001S3  |
| BZLNZ Term Deposit 2.73% 06/10/2017                 | 0.09                 |               | BFWD UST 2.500% OCT1                          | 0.08                 |               | Sky Network Television Ltd   | 0.07                 | NZSKTE0001S6  |
| KIWI Term Deposit 2.75% 25/10/2016 20/10/2017       | 0.09                 |               | CENNZ 0% 27/10/2017                           | 0.08                 | NZCENDH300L1  | LBANK 4.00% 15/04/2027   | 0.07                 | NZLBKDT003C1  |
| BZLNZ Term Deposit 2.68% 25/10/2016 24/10/2017      | 0.09                 |               | DCTL NFIX3FRA + 65 15/02/2024                 | 0.08                 | NZDCTDT122C9  | CSL Limited  | 0.06                 | AU000000CSL8  |
| BZLNZ Term Deposit 2.95% 30/11/2016 30/11/2017      | 0.09                 |               | TAUDIS 0% 14/12/2017                          | 0.08                 | NZTDCDH348L5  | TOYOTA 4.16% 19/12/2018  | 0.06                 | XSI004770258  |
| BZLNZ Term Deposit 3.04% 30/12/2016 29/12/2017      | 0.09                 |               | Government Of Germany 0.0% 07-oct-2022        | 0.08                 | DE0001141760  | ANZ 2.25% 01/02/2019   | 0.06                 | US00182FAY25  |
| KIWI Term Deposit 3.05% 11/01/2017 10/01/2018       | 0.09                 |               | Government Of Italy 4.5% 01-may-2023          | 0.08                 | IT0004898034  | Canadian Government 2.75% 01JUN22  | 0.06                 | CA135087ZU15  |
| KIWI Term Deposit 3.05% 12/01/2017 11/01/2018       | 0.09                 |               | PIFAU 6.31 12/20/18                           | 0.08                 | NZPWCDT006C5  | RABOBK 3.93% 30/10/2018  | 0.06                 | XSO985602548  |
| ASBBNK 5.255% 19/12/2017                            | 0.09                 | NZACBDT001C8  | NAB 4.25% 25/02/2020                          | 0.08                 | XSI191027827  | Janus Henderson Group-CDI  | 0.06                 | AU000000JHG6  |
| ANZNZ Term Deposit 2.89% 10/01/2017 09/01/2018      | 0.09                 |               | Propertylink                                  | 0.08                 | AU000000PLG5  | Government Of France 0.5% 25-nov-2019                                    | 0.06                 | FRO011993179  |
| ANZNZ Term Deposit 2.8% 13/01/2017 11/10/2017       | 0.09                 |               | IBRD 3.75 10/02/2020                          | 0.08                 | NZIBDDT093C2  | Government Of Canada 2.25% 01-jun-2025                                   | 0.06                 | CA135087D507  |
| WSTP Term Deposit 3.11% 20/02/2017 16/02/2018       | 0.09                 |               | ANZNZ 4.03% 25/09/2020                        | 0.08                 | NZANBDT014C8  | Genesis Energy Ltd   | 0.06                 | NZGNEE0001S7  |
| Government Of Brazil 6.0% 15-aug-2020               | 0.09                 | BRSTNCTNB3A0  | Government Of France 0.0% 25-may-2022         | 0.08                 | FRO013219177  | CENNZ 4.63% 15/11/2022   | 0.06                 | NZCEND0040L1  |
| KIWI 4.6475% 29/05/2020                             | 0.09                 | NZKIWD0520L7  | Government Of Italy 2.05% 01-aug-2027         | 0.08                 | IT0005274805  | Royal Bank Of Scotland Group Plc 1.625% 25-jun-2019                      | 0.06                 | XSI1080952960 |
| WSTP Term Deposit 3.04% 10/03/2017 06/12/2017       | 0.09                 |               | NAB 5.625% 22/11/2019                         | 0.08                 | XSO995738308  | CBAAU 5.25% 15/10/2018   | 0.06                 | XSO979363156  |
| WSTP Term Deposit 3.06% 18/07/2017 17/07/2018       | 0.09                 |               | WSTP Term Deposit 3.11% 20/02/2017 21/02/2018 | 0.08                 |               | JPMorgan Chase & Co.   | 0.06                 | US46625H1005  |
| WSTP Term Deposit 3% 28/07/2017 26/04/2018          | 0.09                 |               | TOYOTA NFIX3FRA + 105 26/10/2022              | 0.07                 | NZTFSDT641C8  | Roche Holding Ltd Genusssch.   | 0.06                 | CH0012032048  |
| MCYNZ 0% 02/10/2017                                 | 0.09                 | NZMZYDT161C9  | ZELNZ 4.01% 01/11/2021                        | 0.07                 | NZZELD0040L6  | Macquarie Group Ltd  | 0.06                 | AU000000MQGI  |
| MERINZ 0% 30/10/2017                                | 0.09                 | NZMELDT028C3  | RABOBK 2.71% 24/12/2019                       | 0.07                 | XSI153376451  | Reckitt Benckiser Group plc  | 0.06                 | GB00824CGK77  |
| Government Of Japan 1.8% 20-sep-2031                | 0.09                 | JP1201301B94  | Government Of Japan 0.9% 20-jun-2022          | 0.07                 | JP1103231C62  | Oil Search Ltd   | 0.06                 | PG0008579883  |
| AUCKCN 0% 07/12/2017                                | 0.09                 | NZAKCDT441C5  | ANZNZ 3.75% 01/09/2022                        | 0.07                 | NZANBDT021C3  | Government Of Spain 6.0% 31-jan-2029                                     | 0.06                 | ES0000011868  |
| MCYNZ 0% 13/12/2017                                 | 0.09                 | NZMZYDT163C5  | BNTNF 10.0% 01JAN25                           | 0.07                 |               | CCB 4.317% 18/06/2018  | 0.06                 | NZCCBDT001C6  |
| TOYOTA 0% 15/12/2017                                | 0.09                 | NZTFSDT675C6  | Government Of Colombia 10.0% 24-jul-2024      | 0.07                 | COL17CT02385  | Amazon.com, Inc.   | 0.06                 | US0231351067  |
| TPNZ 0% 18/12/2017                                  | 0.09                 | NZTRPDH352L6  | KIWI 4.0325% 22/09/2022                       | 0.07                 | NZKIWD0922L5  | TOYOTA 3.72% 05/06/2018  | 0.06                 | XSO922174858  |
| CENNZ 0% 19/12/2017                                 | 0.09                 | NZCENDH353L0  | Government Of Colombia 7.0% 04-may-2022       | 0.07                 | COL17CT02864  | Samsung Electronics Co., Ltd.  | 0.06                 | KR7005930003  |
| Government Of Singapore 3.0% 01-sep-2024            | 0.09                 | SG7S30941627  | BNTNF 10.0% 01JAN23                           | 0.07                 |               | Freightways Ltd  | 0.06                 | NZFREE0001S0  |
| TOYOTA 3.41% 03/12/2018                             | 0.09                 | XSI238914144  | Government Of Colombia 11.0% 24-jul-2020      | 0.07                 | COL17CT02302  | Bayer AG   | 0.06                 | DE000BAY0017  |
| ANZ 1.75% 29/03/2018                                | 0.09                 | US00182FAW68  | CBAAU 3.75% 30/04/2019                        | 0.07                 | XSI057732189  | GMTNZ 4.54% 31/05/2024   | 0.06                 | NZGMBDT004C4  |
| Euro-Bund Future Dec17                              | 0.09                 |               | IFC 3.75% 09/08/2027                          | 0.07                 | NZIFCDT009C9  | Government Of The United States Of America 0.75% 31-jan-2018             | 0.06                 | US912828P204  |
| HSBC +90bps 10/12/2018                              | 0.09                 | NZHKBDT006C0  | Government Of Japan 0.0% 16-oct-2017          | 0.07                 | JP1746951H79  | Westpac 2.5% 13/01/2021  | 0.06                 | XSI344520488  |
| Government Of Belgium 0.8% 22-jun-2025              | 0.09                 | BE0000334434  | S&P500 E-Mini Future Dec17                    | 0.07                 |               | Government Of Japan 0.8% 20-sep-2023                                     | 0.06                 | JP1103301D90  |
| TOYOTA 3.56% 11/08/2022                             | 0.09                 | NZTFSDT671C5  | Government Of Poland 1.75% 25-jul-2021        | 0.07                 | PLO000109153  | Devon Energy Corporation 5.85% 15-dec-2025                               | 0.06                 | US25179MAV54  |
| Westpac Banking Corporation                         | 0.09                 | AU000000WB1C1 | Government Of Poland 2.0% 25-apr-2021         | 0.07                 | PLO000108916  | AIANZ 0% 19/10/2017  | 0.06                 | NZAIADH292L3  |
| Augusta Capital                                     | 0.09                 | NZKPFIE0001S1 | Government Of Singapore 0.5% 01-apr-2018      | 0.07                 | SG3259987679  | Anthem, Inc. 3.5% 15-aug-2024  | 0.06                 | US94973VBJ52  |
| ANZNZ 3.33% 02/09/2021                              | 0.09                 | NZANBDT018C9  | Government Of Singapore 2.0% 01-jul-2020      | 0.07                 | SG31A1000000  | Unitedhealth Group Incorporated 2.7% 15-jul-2020                         | 0.06                 | US91324PCM23  |
| Government Of France 1.0% 25-may-2027               | 0.09                 | FRO013250560  | Government Of Singapore 2.75% 01-jul-2023     | 0.07                 | SG3260987684  | New Zealand Refining Ltd   | 0.06                 | NZNZRE0001S9  |



| Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|--|----------------------|---------------|
| TOYOTA 2.31% 03/12/2018                                     | 0.05                 | XSI238915380  | Medtronic plc   | 0.04                 | IE00BTNY115   | Ford Motor Credit Company Llc 4.05% 10-dec-2018                            | 0.03                 | XSI331888609  |
| Tower Ltd   | 0.05                 | NZTWRE001IS2  | Fcc Aqualia Sa 2.629% 08-jun-2027                           | 0.04                 | XSI627343186  | WPP Plc  | 0.03                 | JE00B8KF9B49  |
| SKTNZ 6.25% 31/03/2021                                      | 0.05                 | NZSKTDT01IC7  | Aa Bond Co. Ltd. 2.875% 31-jan-2022                         | 0.04                 | XSI529687870  | Rac Bond Co. Plc 4.87% 06-may-2026   | 0.03                 | XSI404981141  |
| Turners Automotive Group Ltd                                | 0.05                 | NZVNL00001S1  | Origin Energy Finance Ltd. 7.875% 16-jun-2071               | 0.04                 | XSO615236774  | At&t Inc. 3.4% 14-aug-2024   | 0.03                 | US00206REL24  |
| Alibaba Group Holding Ltd. Sponsored ADR                    | 0.05                 | US01609W1027  | Fcc Aqualia Sa 1.413% 08-jun-2022                           | 0.04                 | XSI627337881  | Hsbc Holdings Plc 4.75% Perp   | 0.03                 | XSI640903701  |
| MERINZ 0% 20/12/2017  | 0.05                 | NZMELDT029C1  | Volkswagen International Finance Nv 1.875% 30-mar-2027      | 0.04                 | XSI586555945  | At&t Inc. 5.15% 14-feb-2050  | 0.03                 | US00206REF38  |
| AIANZ 3.97% 02/11/2023                                      | 0.05                 | NZAIADT210L1  | Walt Disney Company   | 0.04                 | US2546871060  | UnitedHealth Group Incorporated  | 0.03                 | US91324P1021  |
| PayPal Holdings Inc   | 0.05                 | US70450Y1038  | Jimmy John's Llc 4.846% 30-jul-2047                         | 0.04                 | US47760QA895  | 360 Capital Office Fund  | 0.03                 | AU000000TOT4  |
| Tgif Funding Llc 6.202% 30-apr-2047                         | 0.05                 | US87244BA61   | Dominos Pizza Master Issuer Series 2017-1.4118% 25-jul-2047 | 0.04                 | US25755TAH32  | Unicredit S.p.a. 4.625% 12-apr-2027  | 0.03                 | US904678AB50  |
| Alphabet Inc. Class A                                       | 0.05                 | US02079K3059  | Wells Fargo & Company 4.1% 03-jun-2026                      | 0.04                 | US94974BFY11  | Dae Funding Llc 5.0% 01-aug-2024   | 0.03                 | US23371DAB01  |
| GENEPO 8.3 06/23/20   | 0.05                 | NZGPWDT004C6  | Intesa Sanpaolo S.p.A.                                      | 0.04                 | IT0000072618  | Essity AB Class B  | 0.03                 | SE0009922164  |
| Noble Energy, Inc. 3.85% 15-jan-2028                        | 0.05                 | US655044APO0  | Banco Bilbao Vizcaya Argentaria, S.a. 5.875% Perp           | 0.04                 | XSI619422865  | Republic Services, Inc. 4.75% 15-may-2023                                  | 0.03                 | US760759AM22  |
| Government Of United Kingdom 0.5% 22-jul-2022               | 0.05                 | GB00BDPOCK97  | Government Of Spain 1.4% 31-jan-2020                        | 0.04                 | ES00000126C0  | Vertex Pharmaceuticals Incorporated  | 0.03                 | US92532F1003  |
| Nestle S.A.   | 0.05                 | CH0038863350  | Time Warner Entertainment Co. Lp 8.375% 15-mar-2023         | 0.04                 | US88731EAF79  | Tencent Holdings Ltd.  | 0.03                 | KYG875721634  |
| Sunoco Logistics Partners Operations Lp 3.9% 15-jul-2026    | 0.05                 | US86765BAT61  | At&t Inc. 3.9% 14-aug-2027                                  | 0.04                 | US00206REM07  | ASSA ABLOY AB Class B  | 0.03                 | SE0007100581  |
| TOYOTA 3.42% 12/03/2018                                     | 0.05                 | XSI199540458  | Aon Plc 3.875% 15-dec-2025                                  | 0.04                 | US00185AAK07  | Danone SA  | 0.03                 | FRO000120644  |
| Thermo Fisher Scientific Inc.                               | 0.05                 | US8835561023  | Caixabank Sa 2.75% 14-jul-2028                              | 0.04                 | XSI645495349  | HBLNZ 4.50% 21/09/2022   | 0.03                 | NZHBLD0010L3  |
| Visa Inc. Class A   | 0.05                 | US92826C8394  | Government Of Spain 0.75% 30-jul-2021                       | 0.04                 | ES00000128B8  | Government Of France 4.75% 25-apr-2035                                     | 0.03                 | FRO010070060  |
| General Motors Financial Co., Inc. 5.75% Perp               | 0.05                 | US37045XCA28  | Hewlett Packard Enterprise Company 2.1% 04-oct-2019         | 0.04                 | US42824CAZ23  | Allergan Funding Scs 2.35% 12-mar-2018                                     | 0.03                 | US00507UAM36  |
| Accenture Plc Class A                                       | 0.05                 | IE00B4BNMY34  | MERINZ 4.88% 20/03/2024                                     | 0.04                 | NZMELDT024C2  | KBN 5.32% 05/03/2018   | 0.03                 | XS058719008   |
| Government Of France 0.5% 25-may-2025                       | 0.05                 | FRO012517027  | Canadian National Railway Company                           | 0.04                 | CA1363751027  | 3M Company   | 0.03                 | US88579V1010  |
| Goodman Group   | 0.05                 | AU000000GMG2  | Government Of Italy 1.5% 01-aug-2019                        | 0.04                 | IT0005030504  | PIFAU NFIX3FRA + 130 25/02/2020  | 0.03                 | NZPWCDT008C1  |
| LVMH Moet Hennessy Louis Vuitton SE                         | 0.05                 | FRO000121014  | ANZ Banking Group   | 0.04                 | AU000000ANZ3  | Tdf Infrastructure Sas 2.5% 07-apr-2026                                    | 0.03                 | FRO013144201  |
| Morgan Stanley 2.75% 19-may-2022                            | 0.05                 | US67444YAH18  | Morgan Stanley 4.35% 08-sep-2026                            | 0.04                 | US674467Y92   | Government Of Australia 3.25% 21-apr-2025                                  | 0.03                 | AU3TB0000168  |
| Government Of South Korea 5.0% 10-jun-2020                  | 0.05                 | KRI035027062  | Fifth Third Bank (cincinnati, Ohio) 3.85% 15-mar-2026       | 0.04                 | US31677AAB08  | UBS Group AG   | 0.03                 | CH0244767585  |
| Oracle Corporation  | 0.05                 | US68389X1054  | Fairfax (us), Inc. 4.875% 13-aug-2024                       | 0.04                 | US304071AA16  | Bristol-Myers Squibb Company   | 0.03                 | US1010221083  |
| Citigroup Inc. 1.8% 05-feb-2018                             | 0.05                 | US172967JH59  | Long Euro BTP Italy (EUR) Dec 17                            | 0.04                 |               | Kansas City Southern   | 0.03                 | US4851703029  |
| Unum Group 4.0% 15-mar-2024                                 | 0.05                 | US91529YAK29  | Government Of Japan 0.0% 10-oct-2017                        | 0.04                 | JPT1746941H72 | Sunoco Logistics Partners Operations Lp 4.4% 01-apr-2021                   | 0.03                 | US86765BAR06  |
| Government Of Italy 0.7% 01-may-2020                        | 0.05                 | IT0005107708  | Boral Ltd   | 0.04                 | AU000000BLD2  | STOXX EUROPE 600 Dec17   | 0.03                 |               |
| Spark Finance Ltd 5.75 06/04/2020                           | 0.05                 | XSO216258177  | Keysight Technologies, Inc. 3.3% 30-oct-2019                | 0.04                 | US49338LAD55  | United Parcel Service, Inc. Class B  | 0.03                 | US9113121068  |
| TPNZ 4.069% 16/09/2022                                      | 0.05                 | NZTRPD0040L2  | Gentrack Group Ltd  | 0.04                 | NZGTKE0002S9  | Bank of New York Mellon Corporation  | 0.03                 | US0640581007  |
| RFSNZ 0% 10/10/2017   | 0.05                 | NZ538DH283L3  | Deutsche Bank Ag 2.7% 13-jul-2020                           | 0.04                 | US251525AT85  | Freeport-McMoRan, Inc.   | 0.03                 | US35671D8570  |
| PIFAU 4.76% 28/09/2022                                      | 0.05                 | NZPWCDT007C3  | eBay Inc.   | 0.04                 | US2786421030  | Government Of Italy 4.0% 01-feb-2037                                       | 0.03                 | IT0003934657  |
| AUCKCN 0% 06/11/2017  | 0.05                 | NZAKCDT440C7  | Garda Diversified Property Fund                             | 0.04                 | AU000000GDF3  | Wal-Mart Stores, Inc.  | 0.03                 | US9311421039  |
| TOYOTA 3.92% 23/07/2019                                     | 0.05                 | XSI172177526  | Johnson & Johnson   | 0.04                 | US4781601046  | Park Aerospace Holdings Ltd. 3.625% 15-mar-2021                            | 0.03                 | US70014LAD29  |
| CNUNZ 4.12% 06/05/2021                                      | 0.05                 | NZCNUDT002C8  | Jpmorgan Chase & Co. 3.875% 10-sep-2024                     | 0.04                 | US46625HJY71  | South Carolina St Pub Svc Auth Rev For Issues Dated Pri 4.122% 01-dec-2025 | 0.03                 | US837151F539  |
| ANZNZ 0 08/26/20  | 0.05                 | NZANBDG020C0  | CBAU 4.76% 30/04/2019                                       | 0.04                 | XSI1057732346 | AIANZ 4.28% 09/11/2022   | 0.03                 | NZAIADT200L2  |
| CBL Corporation Limited                                     | 0.05                 | NZCBL0000IS6  | Government Of Italy 3.75% 01-mar-2021                       | 0.04                 | IT0004634132  | FCGNZ 4.42% 07/03/2023   | 0.03                 | NZFCGDG004C7  |
| Viacom Inc. 3.45% 04-oct-2026                               | 0.04                 | US92553PBB76  | Government Of France 2.5% 25-may-2030                       | 0.04                 | FRO011883966  | Canadian Government 1.50% 01JUN26  | 0.03                 | CA135087E679  |
| APN Outdoor Group Ltd                                       | 0.04                 | AU000000APO2  | Danske Bank A/s 2.75% 19-may-2026                           | 0.03                 | XSI068866950  | Wells Fargo & Company 3.584% 22-may-2028                                   | 0.03                 | US95000U2A01  |
| Government Of Italy 1.2% 01-apr-2022                        | 0.04                 | IT0005244782  | BNP Paribas SA Class A                                      | 0.03                 | FRO000131104  | Government Of Mexico 6.5% 09-jun-2022                                      | 0.03                 | MX0MGO0000Q0  |
| Government Of Italy 2.5% 01-dec-2024                        | 0.04                 | IT0005045270  | Government Of France 0.0% 25-feb-2018                       | 0.03                 | FRO012634558  | Macy's Retail Holdings, Inc. 4.375% 01-sep-2023                            | 0.03                 | US55616XAK37  |
| ZELNZ 7.25% 15/08/2018                                      | 0.04                 | NZZELD0020L8  | BFWD OAT 2.000% OCT1  | 0.03                 |               | General Motors Financial Co., Inc. 3.2% 06-jul-2021                        | 0.03                 | US37045XBM74  |
| Government Of The United States Of America 2.0% 15-feb-2023 | 0.04                 | US912828UN88  | Bank Of America Corporation 3.824% 20-jan-2028              | 0.03                 | US06051GGF00  | Adecco Group AG  | 0.03                 | CH0012138605  |
| Government Of South Korea 3.0% 10-mar-2023                  | 0.04                 | KRI035027336  | Government Of South Korea 5.5% 10-mar-2028                  | 0.03                 | KRI035027V32  | salesforce.com, inc.   | 0.03                 | US79466L3024  |
| Comcast Corporation Class A                                 | 0.04                 | US20030N1019  | Government Of Germany 0.0% 15-aug-2026                      | 0.03                 | DE0001102408  | Time Warner Cable Inc. 8.25% 01-apr-2019                                   | 0.03                 | US88732JAS78  |
| Intesa Sanpaolo S.p.a. 3.875% 15-jan-2019                   | 0.04                 | US46115HAL15  | State Street Corporation                                    | 0.03                 | US8574771031  | Electricite De France Sa 5.375% Perp                                       | 0.03                 | FRO011401751  |
| GTN Limited   | 0.04                 | AU000000GTN3  | Cenovus Energy Inc. 4.25% 15-apr-2027                       | 0.03                 | US15135UAL35  | Intesa Sanpaolo S.p.a. 7.75% Perp  | 0.03                 | XSI1548475968 |
| BNTNF 10.0% 01JAN21   | 0.04                 |               | Evolve Education Group Limited                              | 0.03                 | NZEVOE0001S4  | Baidu, Inc. Sponsored ADR Class A  | 0.03                 | US0567521085  |
| Stryker Corporation   | 0.04                 | US8636671013  | Ingenia Communities Group                                   | 0.03                 | AU000000INA9  | Government Of Mexico 10.0% 05-dec-2024                                     | 0.03                 | MX0MGO000078  |
| Government Of Spain 4.4% 31-oct-2023                        | 0.04                 | ES00000123X3  | Zimmer Biomet Holdings, Inc.                                | 0.03                 | US98956P1021  | Duke Energy Corporation 1.8% 01-sep-2021                                   | 0.03                 | US26441CAR60  |
| DCTL 3.15% 15/04/2021                                       | 0.04                 | NZDCTDT108C8  | Government Of Ireland 1.0% 15-may-2026                      | 0.03                 | IE00BV8C9418  | Ubs Group Funding (switzerland) Ag 1.5% 30-nov-2024                        | 0.03                 | CH0341440334  |
| Allergan Funding Scs 3.8% 15-mar-2025                       | 0.04                 | US00507UAS06  | Time Warner Cable Inc. 8.75% 14-feb-2019                    | 0.03                 | US88732JAP30  | At&t Inc. 3.15% 04-sep-2036  | 0.03                 | XSI629866432  |
| Diageo plc  | 0.04                 | GB0002374006  | Pernod Ricard SA  | 0.03                 | FRO000120693  | TrustPower Ltd   | 0.03                 | NZTPXE0001S5  |
| Facebook, Inc. Class A                                      | 0.04                 | US30303M1027  | Syrax Resources Ltd   | 0.03                 | AU000000SYR9  | Nintendo Co., Ltd.   | 0.03                 | JP3756600007  |
| Viva Energy REIT  | 0.04                 | AU000000VVR9  | Becton, Dickinson and Company                               | 0.03                 | US0758871091  | Citigroup Inc  | 0.03                 | US1729674242  |
| KBN 3.375% 07/06/2023                                       | 0.04                 | NZKBNDT010C4  | Time Warner Inc.  | 0.03                 | US8873173038  | Cisco Systems, Inc.  | 0.03                 | US17275R1023  |
| IRS USD FLT FEB46   | 0.04                 |               | American Express Company                                    | 0.03                 | US0258161092  | Government Of Spain 0.5% 31-oct-2017                                       | 0.03                 | ES00000126V0  |
| Millennium & Copthorne Hotels - Preference Shares           | 0.04                 | NZMCKE0005S6  | Mexico City Airport Trust 3.875% 30-apr-2028                | 0.03                 | USP6629MAC66  | Cantor Fitzgerald Lp 6.5% 17-jun-2022                                      | 0.03                 | US138616AC18  |
| Ford Motor Credit Company Llc 5.0% 15-may-2018              | 0.04                 | US345397VT77  |   |                      |               | Government Of Italy 0.75% 15-jan-2018                                      | 0.03                 | IT0005058463  |
| TOYOTA 5.04% 19/12/2018                                     | 0.04                 | XSI004770506  |   |                      |               |  |                      |               |
| Fonterra Shareholders Fund                                  | 0.04                 | NZFSFE0001S5  |   |                      |               |  |                      |               |

| Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|---|----------------------|---------------|
| Government Of Spain 1.95% 30-apr-2026                                 | 0.03                 | ES0000012729  | DCTL 7.81% 15/10/2017                                   | 0.02                 | NZDCTD005C6   | Sabine Pass Liquefaction Llc 5.875% 30-jun-2026       | 0.02                 | US785592AV86  |
| RABOBK 4.40% 29/05/2019   | 0.03                 | XS1072618264  | Home Depot, Inc.  | 0.02                 | US4370761029  | Intesa Sanpaolo S.p.a. 5.71% 15-jan-2026              | 0.02                 | US46115HAW79  |
| Government Of Italy 3.5% 01-mar-2030                                  | 0.03                 | IT0005024234  | Ge Capital Australia Funding Pty Ltd. 5.0% 26-sep-2019  | 0.02                 | XS0972856917  | Motorola Solutions, Inc. 5.5% 01-sep-2044             | 0.02                 | US620076BE80  |
| Volkswagen International Finance Nv 3.875% Perp                       | 0.03                 | XS1629774230  | L Brands, Inc.  | 0.02                 | US5017971046  | Vestas Wind Systems A/S                               | 0.02                 | DK0010268606  |
| Jpmorgan Chase & Co. 3.2% 15-jun-2026                                 | 0.03                 | US46625HRS12  | Intesa Sanpaolo S.p.a. 3.125% 14-jul-2022               | 0.02                 | US46115HAZ01  | Capital One Na 2.25% 13-sep-2021                      | 0.02                 | US14042RBT77  |
| Bpce Sa 2.75% 30-nov-2027   | 0.03                 | FR0013063385  | Microsoft Corporation 1.55% 08-aug-2021                 | 0.02                 | US594918BP86  | Thermo Fisher Scientific Inc. 1.4% 23-jan-2026        | 0.02                 | XS1651071877  |
| Zoetis, Inc. Class A  | 0.03                 | US98978V1035  | Peugeot SA  | 0.02                 | FR0000121501  | Time Warner Cable Inc. 6.75% 01-jul-2018              | 0.02                 | US88732JAL26  |
| At&t Inc. 3.0% 30-jun-2022  | 0.03                 | US00206RCM25  | Colgate-Palmolive Company                               | 0.02                 | US1941621039  | Waste Management, Inc.                                | 0.02                 | US94106L1098  |
| Southwest Airlines Co.  | 0.03                 | US8447411088  | Abn Amro Bank N.v. 4.75% Perp                           | 0.02                 | XS1693822634  | Toyota Motor Credit Corporation 1.9% 08-apr-2021      | 0.02                 | US89236TCZ66  |
| Kraft Heinz Foods Co. 2.25% 25-may-2028                               | 0.03                 | XS1405784015  | Softbank Group Corp. 4.0% 19-sep-2029                   | 0.02                 | XS1684385591  | Sanofi  | 0.02                 | FR0000120578  |
| Government Of Switzerland 2.0% 25-may-2022                            | 0.03                 | CH0127181011  | Government Of Italy 4.0% 01-sep-2020                    | 0.02                 | IT0004594930  | Citigroup Inc. 4.45% 29-sep-2027                      | 0.02                 | US172967KA87  |
| Akzo Nobel N.V.   | 0.03                 | NL0000009132  | Repsol SA   | 0.02                 | ES0773516115  | Goldman Sachs Group, Inc. 2.35% 15-nov-2021           | 0.02                 | US38145GAG55  |
| 10Y Australia T-Bond (SFE) Dec 17                                     | 0.03                 |               | Marathon Oil Corporation 6.6% 01-oct-2037               | 0.02                 | US565849AE68  | Credit Agricole Assurances Sa 4.75% 27-sep-2048       | 0.02                 | FR0013203734  |
| Ing Groep Nv 2.5% 15-feb-2029   | 0.03                 | XS1564394796  | Government Of Australia 4.75% 21-apr-2027               | 0.02                 | AU31B0000135  | Wells Fargo & Company 2.1% 26-jul-2021                | 0.02                 | US949746SA05  |
| DNKN 3.62% 20NOV47  | 0.03                 |               | General Motors Company 5.4% 01-apr-2048                 | 0.02                 | US37045VAQ32  | Nokia Oyj 2.0% 15-mar-2024                            | 0.02                 | XS1577731604  |
| Government Of United Kingdom 1.75% 22-jul-2019                        | 0.03                 | GB00BDV0F150  | Banco Bilbao Vizcaya Argentaria, S.a. 0.75% 11-sep-2022 | 0.02                 | XS1678372472  | Government Of Poland 2.5% 25-jul-2026                 | 0.02                 | PL0000108866  |
| Nissan Motor Acceptance Corp. 2.35% 04-mar-2019                       | 0.02                 | US654740AH26  | Discovery Communications Llc 4.95% 15-may-2042          | 0.02                 | US25470DAG43  | At&t Inc. 3.4% 15-may-2025                            | 0.02                 | US00206RCN08  |
| Anglo American plc  | 0.02                 | GB00BIXZS820  | Government Of United Kingdom 4.25% 07-mar-2036          | 0.02                 | GB0032452392  | Fifth Third Bank (cincinnati, Ohio) 2.25% 14-jun-2021 | 0.02                 | US31677QBG38  |
| Softbank Group Corp. 3.125% 19-sep-2025                               | 0.02                 | XS1684385161  | Compagnie Financiere Richemont SA                       | 0.02                 | CH0210483332  | Vector Ltd  | 0.02                 | NZVCTE000157  |
| Ross Stores, Inc.   | 0.02                 | US7782961038  | Cenovus Energy Inc. 5.2% 15-sep-2043                    | 0.02                 | US15135UAK51  | Bank of America Corporation                           | 0.02                 | US0605051046  |
| Gilead Sciences, Inc.   | 0.02                 | US3755581036  | Cna Financial Corporation 7.25% 15-nov-2023             | 0.02                 | US126117AE07  | Groupama Sa 6.0% 23-jan-2027                          | 0.02                 | FR0013232444  |
| Anadarko Petroleum Corporation 6.6% 15-mar-2046                       | 0.02                 | US032511BP13  | Government Of Belgium 5.0% 28-mar-2035                  | 0.02                 | BE0000304130  | Enlink Midstream Partners, L.p. 4.85% 15-jul-2026     | 0.02                 | US29336UAF49  |
| Linde AG  | 0.02                 | DE0006483001  | Dcp Midstream Llc 5.85% 21-may-2043                     | 0.02                 | US23311RAH93  | Compass Group PLC                                     | 0.02                 | GB00BD6K4575  |
| Steinhoff Europe Ag 1.875% 24-jan-2025                                | 0.02                 | XS1650590349  | Commerzbank Ag 4.0% 23-mar-2026                         | 0.02                 | DE000CZ40LD5  | Illumina, Inc.  | 0.02                 | US4523271090  |
| 3P Learning Limited   | 0.02                 | AU0000003PL9  | Abbott Laboratories                                     | 0.02                 | US0028241000  | Abano Healthcare Group Ltd                            | 0.02                 | NZNPEE000158  |
| Exxon Mobil Corporation   | 0.02                 | US30231GI022  | Government Of Sweden 5.0% 01-dec-2020                   | 0.02                 | SE0001149311  | Banco Santander S.a. 6.75% Perp                       | 0.02                 | XS1602466424  |
| Chugai Pharmaceutical Co., Ltd.                                       | 0.02                 | JP3519400000  | Enable Midstream Partners Lp 5.0% 15-may-2044           | 0.02                 | US292480AJ92  | Caixabank Sa 1.125% 12-jan-2023                       | 0.02                 | XS1679158094  |
| Danone Sa 2.589% 02-nov-2023  | 0.02                 | US23636TAD28  | Amphenol Corporation Class A                            | 0.02                 | US0320951077  | Royal Bank Of Scotland Group Plc 3.875% 12-sep-2023   | 0.02                 | US780097BD21  |
| Government Of France 0.0% 25-may-2020                                 | 0.02                 | FR0012557957  | Michael Kors Holdings Ltd                               | 0.02                 | VGG607541015  | Siemens AG  | 0.02                 | DE0007236101  |
| Applied Materials, Inc.   | 0.02                 | US0388221051  | Rac Bond Co. Plc 4.565% 06-may-2023                     | 0.02                 | XS1404980846  | Liberty Global Plc Class C                            | 0.02                 | GB00B8W67B19  |
| Government Of Austria 0.75% 20-oct-2026                               | 0.02                 | AT0000AIK9C8  | Brighthouse Financial, Inc. 4.7% 22-jun-2047            | 0.02                 | US10922NAD57  | TD Ameritrade Holding Corporation                     | 0.02                 | US87236V1082  |
| Volkswagen International Finance Nv 2.75% Perp                        | 0.02                 | XS1629658755  | Repsol International Finance Bv 4.5% 25-mar-2075        | 0.02                 | XS1207058733  | Merck & Co., Inc.                                     | 0.02                 | US5893310555  |
| Coty Inc. Class A   | 0.02                 | US2220702037  | Bank Of America Corporation 4.183% 25-nov-2027          | 0.02                 | US06051GGC78  | Charles Schwab Corporation                            | 0.02                 | US8085131055  |
| Petroleos Mexicanos Sa 2.5% 21-aug-2021                               | 0.02                 | XS1568875444  | DNKN 4.03% 20NOV47                                      | 0.02                 |               | Royal Kpn Nv 0.625% 09-apr-2025                       | 0.02                 | US1485532896  |
| Legrand SA  | 0.02                 | FR0010307819  | Barclays Plc 7.25% Perp                                 | 0.02                 | XS1571333811  | Hca, Inc. 4.5% 15-feb-2027                            | 0.02                 | US404119BLJ21 |
| Government Of United Kingdom 0.75% 22-jul-2023                        | 0.02                 | GB00BF0HZ991  | Unicredit S.p.a. 9.25% Perp                             | 0.02                 | XS1539597499  | Texas Instruments Incorporated                        | 0.02                 | US8825081040  |
| Williams Partners L.p. 4.5% 15-nov-2023                               | 0.02                 | US96950FAL85  | Telefonica Europe Bv 3.75% Perp                         | 0.02                 | XS1490960942  | Centene Corporation                                   | 0.02                 | US15135B1017  |
| Grifols, S.A. Sponsored ADR Class B                                   | 0.02                 | US3984384087  | Select Income Reit 4.25% 15-may-2024                    | 0.02                 | US81618TAE01  | Jefferies Group Llc 6.5% 20-jan-2043                  | 0.02                 | US472319AM43  |
| Ge Dealer Floorplan Master Note Trust Series 2015-2.1731% 20-jan-2020 | 0.02                 | US36159LCR50  | Tilt Renewables Limited                                 | 0.02                 | NZTLTE000358  | FORDF FLT 15JUL20                                     | 0.02                 |               |
| European Stability Mechanism (esm) 1.25% 15-oct-2018                  | 0.02                 | EU000AIU9821  | Vattenfall Ab 3.0% 19-mar-2077                          | 0.02                 | XS1205618470  | Government Of The Netherlands 1.25% 15-jan-2019       | 0.02                 | NL0010514246  |
| Government Of Switzerland 1.5% 24-jul-2025                            | 0.02                 | CH0184249990  | Fairfax Financial Holdings Limited 4.7% 16-dec-2026     | 0.02                 | CA303901AY83  | Nissan Motor Acceptance Corp. 1.9% 14-sep-2021        | 0.02                 | US654740AS80  |
| Verizon Communications Inc. 2.946% 15-mar-2022                        | 0.02                 | US92343VDQ41  | Government Of Italy 5.0% 01-aug-2034                    | 0.02                 | IT0003535157  | Axis Bank Limited Sponsored GDR RegS                  | 0.02                 | US05462W1099  |
| Government Of Japan 0.0% 02-oct-2017                                  | 0.02                 | JP1746921H76  | Firstenergy Corp. 3.9% 15-jul-2027                      | 0.02                 | US337932AH00  | Celanese Corporation Class A                          | 0.02                 | US1508701034  |
| Coach, Inc.   | 0.02                 | US1897541041  | Jefferies Finance Llc 7.25% 15-aug-2024                 | 0.02                 | US47232MAD48  | Discovery Communications Llc 2.2% 20-sep-2019         | 0.02                 | US25470DAN93  |
| Morgan Stanley 3.625% 20-jan-2027                                     | 0.02                 | US61746BEF94  | Akelius Residential Property Ab 1.75% 07-feb-2025       | 0.02                 | XS1622427722  | 360 Capital Group                                     | 0.02                 | AU000000TP8   |
| Rci Banque Sa 0.75% 26-sep-2022                                       | 0.02                 | FR0013283371  | Intesa Sanpaolo S.p.a. 6.25% Perp                       | 0.02                 | XS1614415542  | Caixabank Sa 6.75% Perp                               | 0.02                 | ES0840609004  |
| Methven Ltd   | 0.02                 | NZMVENEO01S9  | Credit Suisse Group Ag 4.282% 09-jan-2028               | 0.02                 | US225401AC20  | Firstenergy Corp. 7.375% 15-nov-2031                  | 0.02                 | US337932AC13  |
| Government Of The Netherlands 5.5% 15-jan-2028                        | 0.02                 | NL0000102317  | Air Lease Corporation 3.0% 15-sep-2023                  | 0.02                 | US00912XAT19  | Government Of Japan 2.3% 20-mar-2039                  | 0.02                 | JP1300301940  |
| Abn Amro Bank N.v. 4.4% 27-mar-2028                                   | 0.02                 | XS1586330604  | Credit Suisse Ag 7.125% Perp                            | 0.02                 | CH0352765157  | Penske Truck Leasing Co. Lp 3.2% 15-jul-2020          | 0.02                 | US709599AU80  |
| Shell International Finance Bv 2.0% 15-nov-2018                       | 0.02                 | US822582BA91  | Brighthouse Financial, Inc. 3.7% 22-jun-2027            | 0.02                 | US10922NAA19  | General Motors Company 3.5% 02-oct-2018               | 0.02                 | US37045VAD29  |
| Government Of South Korea 3.75% 10-dec-2033                           | 0.02                 | KRI03502G3C1  | Enable Midstream Partners Lp 4.4% 15-mar-2027           | 0.02                 | US292480AK65  | Oceania Healthcare Limited                            | 0.02                 | NZOCAE0002S0  |
| Wells Fargo & Company 4.3% 22-jul-2027                                | 0.02                 | US94974BGL80  | Diamond 1 Finance Corp. 8.35% 15-jul-2046               | 0.02                 | US25272KAR41  | Government Of The Netherlands 0.25% 15-jan-2020       | 0.02                 | NL0010881827  |
| United Technologies Corporation                                       | 0.02                 | US913071I096  | Credit Suisse Group Ag 1.25% 17-jul-2025                | 0.02                 | CH0343366842  | IRS CAD 2.169% SEP27                                  | 0.02                 |               |
| NextEra Energy, Inc.  | 0.02                 | US65339F0102  | Credit Suisse Ag, London Branch 1.375% 31-jan-2022      | 0.02                 | XS1115479559  | McKesson Corporation                                  | 0.02                 | US58155Q1031  |
| General Motors Financial Co., Inc. 2.35% 04-oct-2019                  | 0.02                 | US37045XBPO6  | Allergan Funding Scs 2.125% 01-jun-2029                 | 0.02                 | XS1622621222  | Morgan Stanley 1.0% 02-dec-2022                       | 0.02                 | XS1529838085  |
| Schneider Electric SE   | 0.02                 | FR0000121972  | Monsanto Company  | 0.02                 | US61166W1018  | Aetna Inc.  | 0.02                 | US00817Y1082  |
| James Hardie Industries PLC Chess Units of Foreign Securities         | 0.02                 | AU000000JHX1  | Enstar Group Limited 4.5% 10-mar-2022                   | 0.02                 | US29359UAA79  | RWE AG  | 0.02                 | DE0007037129  |
|   |                      |               |   |                      |               | Lloyds Banking Group plc                              | 0.02                 | GB0008706128  |
|   |                      |               |   |                      |               | Pfizer Inc.   | 0.02                 | US7170811035  |

| Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|---|----------------------|---------------|
| Canadian Natural Resources Limited 2.95% 15-jan-2023              | 0.02                 | US136385AW17  | Baxter International Inc.                               | 0.02                 | US0718131099  | NetEase, Inc. Sponsored ADR   | 0.01                 | US64110W1027  |
| Principal Life Global Funding II 2.2% 08-apr-2020                 | 0.02                 | US74256LAQ23  | Firstenergy Corp. 4.85% 15-jul-2047                     | 0.02                 | US337932AJ65  | Navistar International Corporation  | 0.01                 | US63934E1082  |
| Cbs Corporation 4.3% 15-feb-2021                                  | 0.02                 | US124857AE30  | Wells Fargo & Company                                   | 0.02                 | US9497461015  | Lotte Chemical Corp.  | 0.01                 | KR7011170008  |
| Fastighets Balder Ab 1.875% 23-jan-2026                           | 0.02                 | XSI677912393  | Channel Link Enterprises Finance Plc 2.706% 30-jun-2050 | 0.02                 | XSI620780202  | Discover Financial Services   | 0.01                 | US2547091080  |
| Vulcan Materials Company  | 0.02                 | US9291601097  | Barclays Plc 4.836% 09-may-2028                         | 0.02                 | US06738EAW57  | Millennium and Copthorne Hotels Ltd                                       | 0.01                 | NZMKCE0004S9  |
| Enlink Midstream Partners, L.p. 6.0% Perp                         | 0.02                 | US29336UAH05  | Eli Lilly and Company                                   | 0.02                 | US5324571083  | First Republic Bank   | 0.01                 | US33616C1009  |
| Total SA  | 0.02                 | FRO000120271  | Southern Power Co. 4.95% 15-dec-2046                    | 0.02                 | US843646AU49  | Anhui Conch Cement Company Limited Class H                                | 0.01                 | CNEI000001W2  |
| E.on Se 0.875% 22-may-2024  | 0.02                 | XSI616410061  | Franklin Resources, Inc.                                | 0.02                 | US3546131018  | Government Of Belgium 4.25% 28-sep-2021                                   | 0.01                 | BE0000321308  |
| Goldman Sachs Group, Inc.   | 0.02                 | US38141G1040  | Minth Group Limited                                     | 0.02                 | KYG6145U1094  | Schlumberger NV   | 0.01                 | AN8068571086  |
| HDFC Bank Limited Sponsored ADR                                   | 0.02                 | US40415F1012  | Wynn Macau Ltd.   | 0.02                 | KYG981491007  | Beijing Capital International Airport Co., Ltd. Class H                   | 0.01                 | CNEI00000221  |
| HOYA CORPORATION  | 0.02                 | JP3837800006  | Skandinaviska Enskilda Banken Ab 1.25% 05-aug-2022      | 0.02                 | XSI467389745  | Bnp Paribas Sa 1.0% 27-jun-2024   | 0.01                 | XSI637277572  |
| Vale SA Pfd A   | 0.02                 | BRVALEACNPA3  | Hsbc Holdings Plc 2.95% 25-may-2021                     | 0.02                 | US404280AY54  | Merck KGaA  | 0.01                 | DE0006599905  |
| Wells Fargo Bank, N.a. (singapore) Frn 24-may-2019                | 0.02                 | US94988J5E38  | Inco Ltd. 7.2% 15-sep-2032                              | 0.02                 | US453258AP01  | Pnc Funding Corp. 3.3% 08-mar-2022  | 0.01                 | US693476BN25  |
| Government Of Spain 2.75% 31-oct-2024                             | 0.02                 | ES00000126B2  | Celgene Corporation                                     | 0.02                 | US1510201049  | Middleby Corporation  | 0.01                 | US5962781010  |
| Wells Fargo Bank, N.a. 1.75% 24-may-2019                          | 0.02                 | US94988J5D54  | Electronic Arts Inc.                                    | 0.02                 | US2855121099  | General Electric Company  | 0.01                 | US3696041033  |
| Union Pacific Corporation   | 0.02                 | US9078181081  | Electricite De France Sa 5.875% Perp                    | 0.02                 | FRO011700293  | LyondellBasell Industries NV  | 0.01                 | NL0009434992  |
| Nordea Bank Ab 2.25% 27-may-2021                                  | 0.02                 | US65557CAS26  | At&t Inc. 2.35% 04-sep-2029                             | 0.02                 | XSI629866275  | National Grid North America, Inc. 0.75% 11-feb-2022                       | 0.01                 | XSI188094673  |
| Netflix, Inc.   | 0.02                 | US64110L1061  | Government Of Spain 4.2% 31-jan-2037                    | 0.02                 | ES0000012932  | European Financial Stability Facility Sa (luxembourg) 0.75% 03-may-2027   | 0.01                 | EU000AIGODR4  |
| Credit Agricole Sa (london Branch) 3.25% 04-oct-2024              | 0.02                 | US22535WAD92  | MS&AD Insurance Group Holdings, Inc.                    | 0.02                 | JP3890310000  | Ferrari NV  | 0.01                 | NL0011585146  |
| Government Of Japan 1.4% 20-mar-2020                              | 0.02                 | JP1103061A36  | Government Of South Africa 8.0% 31-jan-2030             | 0.02                 | ZAG000106998  | Lam Research Corporation  | 0.01                 | US5128071082  |
| Aena SME SA   | 0.02                 | ES0105046009  | NVIDIA Corporation                                      | 0.02                 | US67066G1040  | Government Of Finland 4.0% 04-jul-2025                                    | 0.01                 | FI4000006176  |
| Government Of Belgium 3.0% 28-sep-2019                            | 0.02                 | BE0000327362  | Caixabank Sa 1.125% 17-may-2024                         | 0.02                 | XSI614722806  | Carnival Corporation  | 0.01                 | PA1436583006  |
| Charter Communications Operating Llc 4.464% 23-jul-2022           | 0.02                 | US161175BB96  | IRS CAD 2.25% DEC21                                     | 0.02                 |               | Discovery Communications Llc 5.0% 20-sep-2037                             | 0.01                 | US25470DAS80  |
| Delta Air Lines, Inc.   | 0.02                 | US2473617023  | Government Of Russia 8.15% 03-feb-2027                  | 0.02                 | RU000A0J3W6   | Morgan Stanley & Co. Llc 3.95% 23-apr-2027                                | 0.01                 | US61761JZN26  |
| Government Of Japan 0.6% 20-jun-2024                              | 0.02                 | JP110334IE67  | Government Of Belgium 2.6% 22-jun-2024                  | 0.01                 | BE0000332412  | Hermes International SCA  | 0.01                 | FRO000052292  |
| Government Of Austria 3.65% 20-apr-2022                           | 0.02                 | AT0000A0N9A0  | Las Vegas Sands Corp.                                   | 0.01                 | US5178341070  | Kubota Corporation  | 0.01                 | JP3266400005  |
| Principal Financial Group, Inc. 3.1% 15-nov-2026                  | 0.02                 | US74251VAM46  | Danske Bank A/s 2.0% 08-sep-2021                        | 0.01                 | US23636AAH41  | Energy Transfer L.p. 6.125% 15-dec-2045                                   | 0.01                 | US29273RB177  |
| Recruit Holdings Co., Ltd.  | 0.02                 | JP3970300004  | Cox Communications, Inc. 3.15% 15-aug-2024              | 0.01                 | US224044CH86  | Parker-Hannifin Corporation   | 0.01                 | US7010941042  |
| Allergan Funding Scs 0.5% 01-jun-2021                             | 0.02                 | XSI622630132  | Telefonica Emisiones Sa 1.715% 12-jan-2028              | 0.01                 | XSI681521081  | California St For Previous Issues See 13063a Foraddl Is 7.35% 01-nov-2039 | 0.01                 | US13063BBU52  |
| Heineken NV   | 0.02                 | NL0000009165  | Government Of Ireland 0.8% 15-mar-2022                  | 0.01                 | IE00B138CQ36  | MTU Aero Engines AG   | 0.01                 | DE000A0D9PT0  |
| Penske Truck Leasing Co. Lp 2.7% 14-mar-2023                      | 0.02                 | US709599AY03  | Cooper Companies, Inc.                                  | 0.01                 | US2166484020  | Carlsberg A/S Class B   | 0.01                 | DK0010181759  |
| Atos SE   | 0.02                 | FRO000051732  | Omnicom Group Inc                                       | 0.01                 | US6819191064  | Government Of Australia 4.5% 21-apr-2033                                  | 0.01                 | AU000XCLWAG2  |
| Cna Financial Corporation 4.5% 01-mar-2026                        | 0.02                 | US126117AT75  | Discovery Communications Llc 2.95% 20-mar-2023          | 0.01                 | US25470DAQ25  | Grupo Aeroportuario del Pacifico SAB de CV Class B                        | 0.01                 | MX01GA000004  |
| Tauron Polska Energia S.a. 2.375% 05-jul-2027                     | 0.02                 | XSI577960203  | Government Of The Netherlands 2.0% 15-jul-2024          | 0.01                 | NL0010733424  | Bnp Paribas Sa 1.5% 17-nov-2025   | 0.01                 | XSI614416193  |
| WIANZ 6.25% 15/05/2021  | 0.02                 | NZWAD0020L9   | Deutsche Bank Aktiengesellschaft 2.75% 17-feb-2025      | 0.01                 | DE000DB7XJ2   | Jpmorgan Chase & Co. Frn 24-oct-2023                                      | 0.01                 | US46625HRW24  |
| Splunk Inc.   | 0.02                 | US8486371045  | Workday, Inc. Class A                                   | 0.01                 | US98138H1014  | Rio Tinto plc   | 0.01                 | GB0007188757  |
| Burberry Group plc  | 0.02                 | GB0031743007  | Waters Corporation                                      | 0.01                 | US9418481035  | Government Of The Netherlands 4.0% 15-jan-2037                            | 0.01                 | NL0000102234  |
| Micron Technology, Inc.   | 0.02                 | US5951121038  | Galaxy Entertainment Group Limited                      | 0.01                 | HK0027032686  | Sherwin-williams Company 2.75% 01-jun-2022                                | 0.01                 | US824348AU08  |
| International Business Machines Corporation                       | 0.02                 | US4592001014  | Pnc Bank Na 2.7% 01-nov-2022                            | 0.01                 | US69349LAG32  | Devon Energy Corporation  | 0.01                 | US25179M1036  |
| Government Of The Netherlands 0.25% 15-jul-2025                   | 0.02                 | NL0011220108  | Wells Fargo & Company 3.0% 22-apr-2026                  | 0.01                 | US949746RW34  | KLA-Tencor Corporation  | 0.01                 | US4824801009  |
| Fce Bank Plc 0.869% 13-sep-2021                                   | 0.02                 | XSI548776498  | Societe Generale S.a. 2.5% 08-apr-2021                  | 0.01                 | US83368RAG74  | Citigroup Inc. 4.125% 25-jul-2028   | 0.01                 | US172967KU42  |
| Check Point Software Technologies Ltd.                            | 0.02                 | IL0010824113  | Pnc Bank Na 2.95% 23-feb-2025                           | 0.01                 | US69353REK05  | M. Dias Branco SA Industria e Comercio de Alimentos                       | 0.01                 | BRMIDIACNOR7  |
| Lowe's Companies, Inc.  | 0.02                 | US5486611073  | PERSOL HOLDINGS CO. LTD.                                | 0.01                 | JP3547670004  | Cognizant Technology Solutions Corporation Class A                        | 0.01                 | US1924461023  |
| Charter Communications Operating Capital Corp. 6.834% 23-oct-2055 | 0.02                 | US161175BC79  | Bmw Us Capital Llc 2.0% 11-apr-2021                     | 0.01                 | US05565EAF25  | AVI Limited Class Y   | 0.01                 | ZAE000049433  |
| Morgan Stanley 4.875% 01-nov-2022                                 | 0.02                 | US6174824M37  | Covestro AG   | 0.01                 | DE0006062144  | Voya Financial, Inc.  | 0.01                 | US9290891004  |
| Government Of Israel 4.25% 31-mar-2023                            | 0.02                 | IL0011267478  | Alphabet Inc. Class C                                   | 0.01                 | US02079K1079  | Barclays PLC  | 0.01                 | GB0031348658  |
| Priceline Group Inc   | 0.02                 | US7415034039  | Procter & Gamble Company                                | 0.01                 | US7427181091  | Discovery Communications Llc 3.95% 20-mar-2028                            | 0.01                 | US25470DAR08  |
| Bank Of America Corporation Frn 21-oct-2022                       | 0.02                 | US06051GFY08  | PNC Financial Services Group, Inc.                      | 0.01                 | US6934751057  | Chubb Ina Holdings, Inc. 2.875% 03-nov-2022                               | 0.01                 | US00440EAU10  |
| F 1401 Trust 6.95% 30-jan-2044                                    | 0.02                 | USP9406GAB43  | Gruma SAB de CV Class B                                 | 0.01                 | MXP4948K1056  | NAVER Corp.   | 0.01                 | KR7035420009  |
| PepsiCo, Inc.   | 0.02                 | US7134481081  | Citigroup Inc. 1.7% 27-apr-2018                         | 0.01                 | US172967JN28  | Vicat-Ciments Vicat SA  | 0.01                 | FRO000031775  |
| Intel Corporation   | 0.02                 | US4581401001  | Entergy Corporation 2.95% 01-sep-2026                   | 0.01                 | US29364GAJ22  | General Electric Company 2.7% 09-oct-2022                                 | 0.01                 | US369604BD45  |
| Enbridge Energy Partners, L.p. 5.1325% 01-oct-2037                | 0.02                 | US29250RAK23  | Government Of Germany 4.0% 04-jan-2037                  | 0.01                 | DE0001135275  | Sumitomo Mitsui Financial Group, Inc.                                     | 0.01                 | JP3890350006  |
| Kellogg Company   | 0.02                 | US4878361082  | Broadcom Corporation 3.0% 15-jan-2022                   | 0.01                 | US11134LAC37  | Enel Spa 1.0% 16-sep-2024   | 0.01                 | XSI550149204  |
| MercadoLibre, Inc.  | 0.02                 | US58733R1023  | ASML Holding NV   | 0.01                 | NL0010273215  | Praxair, Inc.   | 0.01                 | US74005P1049  |
| Energy Transfer L.p. Frn 01-nov-2066                              | 0.02                 | US29273RBA68  | Government Of Slovenia 1.5% 25-mar-2035                 | 0.01                 | SIO002103487  | London Stock Exchange Group plc   | 0.01                 | GB00B05WJX34  |
| Electricite De France Sa 6.0% Perp                                | 0.02                 | FRO011401728  | Activision Blizzard, Inc.                               | 0.01                 | US00507V1098  | Citizens Financial Group, Inc.  | 0.01                 | US1746101054  |
| IRS PLN FLT DEC22   | 0.02                 |               | Hexagon AB Class B                                      | 0.01                 | SE0000103699  | Intuit Inc.   | 0.01                 | US4612021034  |
| mini MSCI Emg Mkts Indx Ftr Dec17                                 | 0.02                 |               | Techtronic Industries Co., Ltd.                         | 0.01                 | HK0669013440  | Fca Capital Ireland Plc 2.625% 17-apr-2019                                | 0.01                 | XSI057487875  |
| Valeo Sa 1.625% 18-mar-2026                                       | 0.02                 | FRO013139482  | Genting Singapore Plc                                   | 0.01                 | GB0043620292  |   |                      |               |



| Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|--|----------------------|---------------|
| Solocal Group   | 0.01                 | FR0012938884  | Nasdaq, Inc.  | 0.01                 | US6311031081  | Constellation Energy Group, Inc. 5.15% 01-dec-2020                       | 0.01                 | US210371AL343 |
| Transport For London 1.25% 21-nov-2017                  | 0.01                 | XS0856993349  | Thailand Ministry Of Finance 3.65% 17-dec-2021                        | 0.01                 | TH06223031C01 | Leggett & Platt, Incorporated  | 0.01                 | US5246601075  |
| Long Gilt Future Dec17                                  | 0.01                 |               | Atlantia S.p.a 1.875% 13-jul-2027                                     | 0.01                 | XS1645722262  | Ambev SA   | 0.01                 | BRABEVACNOR1  |
| Sky Plc 1.5% 15-sep-2021                                | 0.01                 | XS1109741246  | Berkshire Hathaway Inc. Class B                                       | 0.01                 | US0846707026  | Government Of Denmark 1.5% 15-nov-2023                                   | 0.01                 | DK0009923054  |
| Deutsche Bank Ag London 3.7% 30-may-2024                | 0.01                 | US25152RXA66  | Charter Communications, Inc. Class A                                  | 0.01                 | US16119P1084  | Government Of Japan 1.4% 20-sep-2034                                     | 0.01                 | JP1201501E99  |
| Bnp Paribas Sa 2.875% 20-mar-2026                       | 0.01                 | XS1046827405  | Nordstrom, Inc.   | 0.01                 | US6556641008  | Government Of Germany 5.5% 04-jan-2031                                   | 0.01                 | DE0001135176  |
| VMware, Inc. Class A                                    | 0.01                 | US9285634021  | Illinois Tool Works Inc.  | 0.01                 | US4523081093  | Abbey National Treasury Services Plc 1.125% 14-jan-2022                  | 0.01                 | XS1166160173  |
| Wyeth Corp. 5.95% 01-apr-2037                           | 0.01                 | US983024AN02  | Lennox International Inc.   | 0.01                 | US5261071071  | Ralph Lauren Corporation Class A   | 0.01                 | US7512121010  |
| Swap Maturing 13/01/2021 (BNZW40)                       | 0.01                 |               | Allstate Corporation  | 0.01                 | US0200021014  | Exelon Corporation   | 0.01                 | US30161N1019  |
| Kinder Morgan, Inc. 5.625% 15-nov-2023                  | 0.01                 | US49456BAB71  | Monolithic Power Systems, Inc.  | 0.01                 | US6098391054  | Novozymes A/S Class B  | 0.01                 | DK0060336014  |
| Hutchison Whampoa International Ltd. 3.625% 31-oct-2024 | 0.01                 | USG46747AB00  | Resona Holdings, Inc.   | 0.01                 | JP3500610005  | Sysco Corporation  | 0.01                 | US8718291078  |
| CALBEE, Inc.  | 0.01                 | JP3220580009  | Broadridge Financial Solutions, Inc.                                  | 0.01                 | US11133T1034  | Rci Banque Sa 3.0% 09-may-2019   | 0.01                 | XS1064797126  |
| American Transmission Systems, Inc. 5.25% 15-jan-2022   | 0.01                 | US030288AA24  | Naspers Limited Class N   | 0.01                 | ZAE000015889  | Julius Baer Gruppe AG  | 0.01                 | CH0102484968  |
| CAN 10Y Bond Fut Dec17                                  | 0.01                 |               | Waste Connections, Inc.   | 0.01                 | CA94106B1013  | MTF Valiant Trust 120bps 15/07/2018                                      | 0.01                 | NZVTMTFAT019  |
| Amgen Inc.  | 0.01                 | US0311621009  | O'Reilly Automotive, Inc.   | 0.01                 | US67103H1077  | Goodman Us Finance Three Llc 3.7% 15-mar-2028                            | 0.01                 | US38239JAA97  |
| Innogy Finance Bv 3.0% 17-jan-2024                      | 0.01                 | XS0982019126  | Teradyne, Inc.  | 0.01                 | US8807701029  | Arkema SA  | 0.01                 | FR0010313833  |
| Tiffany & Co.   | 0.01                 | US8865471085  | TOPIX Indx Futr Dec17   | 0.01                 |               | Plastic Omnium SA  | 0.01                 | FR0000124570  |
| CAE Inc.  | 0.01                 | CA1247651088  | HEICO Corporation   | 0.01                 | US4228061093  | Hsbc Usa, Inc. 2.75% 07-aug-2020   | 0.01                 | US40428HPV86  |
| Adobe Systems Incorporated                              | 0.01                 | US00724F1012  | Quintiles IMS Holdings, Inc.  | 0.01                 | US74876Y1010  | Ingersoll-Rand Plc   | 0.01                 | IE00B6330302  |
| Ultimate Software Group, Inc.                           | 0.01                 | US90385D1072  | ServiceNow, Inc.  | 0.01                 | US81762P1021  | Jungheinrich AG Pref   | 0.01                 | DE0006219934  |
| Persimmon Plc   | 0.01                 | GB0006825383  | Government Of Ireland 4.5% 18-oct-2018                                | 0.01                 | IE00B28HXX02  | CRH Plc  | 0.01                 | IE0001827041  |
| Synopsys, Inc.  | 0.01                 | US8716071076  | Banco Santander S.A.  | 0.01                 | ES0113900J37  | ING Groep NV   | 0.01                 | NL0011821202  |
| Bmw Us Capital Llc 1.85% 15-sep-2021                    | 0.01                 | US05565EAL92  | At&t Inc. 3.95% 15-jan-2025   | 0.01                 | US00206RD077  | United Therapeutics Corporation  | 0.01                 | US91307C1027  |
| Infineon Technologies AG                                | 0.01                 | DE0006231004  | Regeneron Pharmaceuticals, Inc.                                       | 0.01                 | US75886F1075  | Muskat Falls/labrador Transmission Assets Funding Trus 3.63% 01-jun-2029 | 0.01                 | CA628153AA60  |
| Citigroup Inc. 5.5% 13-sep-2025                         | 0.01                 | US172967HB08  | CommVault Systems, Inc.   | 0.01                 | US2041661024  | Sca Hygiene Ab 0.625% 28-mar-2022  | 0.01                 | XS1584122680  |
| Taylor Wimpey plc                                       | 0.01                 | GB0008782301  | Mastercard Incorporated Class A                                       | 0.01                 | US57636Q1040  | Valeo SA   | 0.01                 | FR0013176526  |
| Grupo Aeroportuario del Sureste SA de CV Class B        | 0.01                 | MXPO01661018  | Sartorius AG Pref   | 0.01                 | DE0007165631  | Infratil Ltd   | 0.01                 | NZIFTE0003S3  |
| Goldman Sachs Group, Inc. 4.25% 21-oct-2025             | 0.01                 | US38141GVR28  | Texas Roadhouse, Inc.   | 0.01                 | US8826811098  | AT&T Inc.  | 0.01                 | US00206R1023  |
| Teleflex Incorporated                                   | 0.01                 | US8793691069  | Oncor Electric Delivery Company Llc 7.0% 01-sep-2022                  | 0.01                 | US68233DAR89  | Jpmorgan Chase & Co. 4.5% 24-jan-2022                                    | 0.01                 | US46625HJD35  |
| Credit Agricole 2.625% 17-mar-2027                      | 0.01                 | XS1204154410  | TechnipFMC Plc  | 0.01                 | GB00BDSFG982  | New Jersey St Tpk Auth Tpk Rev 7.414% 01-jan-2040                        | 0.01                 | US646139W353  |
| Danske Bank A/s 3.875% 04-oct-2023                      | 0.01                 | XS0974372467  | Wienerberger AG   | 0.01                 | AT0000831706  | Chr. Hansen Holding A/S  | 0.01                 | DK0060227585  |
| Transcanada Pipelines Ltd. 4.875% 15-jan-2026           | 0.01                 | US893325HAT68 | Channel Link Enterprises Finance Plc 1.761% 30-jun-2050               | 0.01                 | XS1620779964  | Assicurazioni Generali S.p.A.  | 0.01                 | IT0000062072  |
| MRC Global Inc.   | 0.01                 | US55345K1034  | Fiserv, Inc.  | 0.01                 | US3377381088  | Aflac Incorporated   | 0.01                 | US0010551028  |
| JXTG Holdings, Inc.                                     | 0.01                 | JP3386450005  | Tableau Software, Inc. Class A  | 0.01                 | US87336J1051  | Deutsche Boerse AG   | 0.01                 | DE0005810055  |
| Eni S.p.A.  | 0.01                 | IT0003132476  | Suncor Energy Inc.  | 0.01                 | CA8672241079  | Berkshire Hathaway Inc. 2.75% 15-mar-2023                                | 0.01                 | US084670BR84  |
| PT Bank Central Asia Tbk                                | 0.01                 | ID1000109507  | Sika AG   | 0.01                 | CH0000587979  | Air Liquide SA   | 0.01                 | FR0000120073  |
| FPIT 2017-B B 0% 10/15/25                               | 0.01                 | NZFPID1002R6  | Republic Services, Inc.   | 0.01                 | US7607591002  | Government Of France 1.25% 25-may-2036                                   | 0.01                 | FR0013154044  |
| Humana Inc.   | 0.01                 | US4448591028  | Costco Wholesale Corporation  | 0.01                 | US22160K1051  | Coca-Cola Company  | 0.01                 | US1912161007  |
| EOG Resources, Inc.                                     | 0.01                 | US26875P1012  | Chemours Co.  | 0.01                 | US16385T1089  | Jpmorgan Chase & Co. 2.55% 01-mar-2021                                   | 0.01                 | US46625HJQ22  |
| Delphi Automotive PLC                                   | 0.01                 | JE00B783TY65  | Atlas Copco AB Class A  | 0.01                 | SE0006886750  | Noble Corporation plc  | 0.01                 | GB00BFG3KF26  |
| Bnp Paribas Sa 5.25% 19-sep-2019                        | 0.01                 | XS0969811123  | RPM International Inc.  | 0.01                 | US7496851038  | Morgan Stanley 3.75% 25-feb-2023   | 0.01                 | US61746BDJ26  |
| Trinity Industries, Inc.                                | 0.01                 | US8965221091  | Alaska Air Group, Inc.  | 0.01                 | US0116591092  | Vantiv, Inc. Class A   | 0.01                 | US92210H1059  |
| BANDAI NAMCO Holdings Inc.                              | 0.01                 | JP3778630008  | Los Angeles Cnty Calif Met Trans Auth Sales Taxrev 5.735% 01-jun-2039 | 0.01                 | US5447122H42  | Dominion Energy, Inc. 3.625% 01-dec-2024                                 | 0.01                 | US25746UCB35  |
| Broadcom Corporation 3.625% 15-jan-2024                 | 0.01                 | US1134LAE92   | Sanmina-SCI Corporation   | 0.01                 | US8010561020  | Whitbread PLC  | 0.01                 | GB00B1KJ408   |
| Cegedim SA  | 0.01                 | FR0000053506  | Sherwin-Williams Company  | 0.01                 | US8243481061  | Trade Me Group Ltd   | 0.01                 | NZTMEE0003S8  |
| MSC Industrial Direct Co., Inc. Class A                 | 0.01                 | US5535301064  | Cinemark Holdings, Inc.   | 0.01                 | US17243V1026  | Loomis AB Class B  | 0.01                 | SE0002683557  |
| Goldman Sachs Group, Inc. 5.0% 08-aug-2018              | 0.01                 | AU3CB0211944  | Anadarko Petroleum Corporation 6.95% 15-jun-2019                      | 0.01                 | US03251BF31   | Royal Dutch Shell Plc Class B  | 0.01                 | GB00B03MM408  |
| 21st Century Fox America, Inc. 3.0% 15-sep-2022         | 0.01                 | US90131HAR66  | Nippon Telegraph and Telephone Corporation                            | 0.01                 | JP3735400008  | Temenos Group AG   | 0.01                 | CH0012453913  |
| Cintas Corporation                                      | 0.01                 | US1729081059  | Walters Kluwer NV   | 0.01                 | NL0000395903  | Twitter, Inc.  | 0.01                 | US90184L1026  |
| Orange Sa 0.75% 11-sep-2023                             | 0.01                 | FR0013241536  | Roper Technologies, Inc.  | 0.01                 | US7766961061  | FOURLIS HOLDINGS S.A.  | 0.01                 | GRS096003009  |
| Verizon Communications Inc.                             | 0.01                 | US92343V1044  | Kerry Properties Limited  | 0.01                 | BMG524401079  | Dassault Systemes SA   | 0.01                 | FR0000130650  |
| Johnson Controls International plc                      | 0.01                 | IE00BY7QL619  | Government Of Japan 1.3% 20-mar-2021                                  | 0.01                 | JP1103131B31  | JPMCC FLT 12FEB51  | 0.01                 |               |
| Nordson Corporation                                     | 0.01                 | US6556631025  | American Water Works Company, Inc.                                    | 0.01                 | US0304201033  | Rentokil Initial plc   | 0.01                 | GB00B082RF11  |
| Grand Canyon Education, Inc.                            | 0.01                 | US38526M1062  | Weir Group PLC  | 0.01                 | GB0009465807  | easyJet plc  | 0.01                 | GB00B7KR2P84  |
| Burlington Stores, Inc.                                 | 0.01                 | US1220171060  | Bakkafrost P/F  | 0.01                 | FO0000000179  | Pfizer Inc. 7.2% 15-mar-2039   | 0.01                 | US717081CY74  |
| Arista Networks, Inc.                                   | 0.01                 | US0404131064  | Dai-ichi Life Holdings, Inc.  | 0.01                 | JP3476480003  | Aetna Inc. 2.8% 15-jun-2023  | 0.01                 | US00817YAV02  |
| Tesla Inc   | 0.01                 | US88160R1014  | Jack Henry & Associates, Inc.   | 0.01                 | US4262811015  | Biogen Inc.  | 0.01                 | US09062X1037  |
| Cerner Corporation                                      | 0.01                 | US1567821046  | Bp Capital Markets Plc 2.75% 10-may-2023                              | 0.01                 | US05565QCD88  | Intercontinental Exchange, Inc.  | 0.01                 | US45866F1049  |
| Oaktree Capital Group, LLC Class A                      | 0.01                 | US6740012017  | Church & Dwight Co., Inc.   | 0.01                 | US1713401024  | Valmet Corp  | 0.01                 | FI4000074984  |
| Analog Devices, Inc.                                    | 0.01                 | US0326541051  | Caterpillar Inc.  | 0.01                 | US1491231015  | Keyence Corporation  | 0.01                 | JP3236200006  |
| BHP Billiton Plc  | 0.01                 | GB0000566504  | Danaher Corporation   | 0.01                 | US2358511028  | Government Of Austria 1.15% 19-oct-2018                                  | 0.01                 | AT0000A12B06  |
| Sky plc   | 0.01                 | GB0001411924  | Spectris plc  | 0.01                 | GB0003308607  | Fca Capital Ireland Plc 2.875% 26-jan-2018                               | 0.01                 | XS1021817355  |
| IPG Photonics Corporation                               | 0.01                 | US44980X1090  | Edwards Lifesciences Corporation                                      | 0.01                 | US28176E1082  |  |                      |               |
|   |                      |               | ASOS plc  | 0.01                 | GB0030927254  |  |                      |               |

| Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|--|----------------------|---------------|
| Straumann Holding AG                                      | 0.01                 | CH0012280076  | Asics Corporation   | 0.01                 | JP3118000003  | Citigroup Inc. 4.6% 09-mar-2026                            | 0.01                 | US172967KJ96  |
| Glencore plc  | 0.01                 | JE00B4T3BW64  | ICICI Bank Limited Sponsored ADR                          | 0.01                 | US45104G1040  | Altaba Inc.  | 0.01                 | US0213461017  |
| BillerudKorsnas AB  | 0.01                 | SE0000862997  | Hitachi, Ltd.   | 0.01                 | JP3788600009  | Zions Bancorporation                                       | 0.01                 | US9897011071  |
| Dr Pepper Snapple Group, Inc.                             | 0.01                 | US26138E1091  | Malaysia Airports Holdings Bhd.                           | 0.01                 | MYL501400005  | Banco Bilbao Vizcaya Argentaria, S.A.                      | 0.01                 | ES011321835   |
| bluebird bio, Inc.  | 0.01                 | US09609G1004  | Government Of Australia 4.25% 21-apr-2026                 | 0.01                 | AU000XCLWA18  | MRPNZ Float 07/09/2021                                     | 0.01                 | NZMTYD003C4   |
| VINCI SA  | 0.01                 | FR0000125486  | Government Of Spain 1.6% 30-apr-2025                      | 0.01                 | ES00000126Z1  | Marathon Oil Corporation                                   | 0.01                 | US5658491064  |
| Government Of Kuwait 3.5% 20-mar-2027                     | 0.01                 | XS1582346968  | QGEP Participacoes S.A.                                   | 0.01                 | BRQGEPACNOR8  | Tune Protect Group Bhd.                                    | 0.01                 | MYL523000007  |
| Government Of Italy 4.75% 01-sep-2021                     | 0.01                 | IT0004695075  | Microchip Technology Incorporated                         | 0.01                 | US5950171042  | Rakuten, Inc.  | 0.01                 | JP3967200001  |
| Amadeus IT Group SA Class A                               | 0.01                 | ES0109067019  | Walt Disney Company 1.85% 30-may-2019                     | 0.01                 | US25468PDA12  | Mosaic Company   | 0.01                 | US61945C1036  |
| Government Of Denmark 4.0% 15-nov-2017                    | 0.01                 | DK0009921942  | Mitsubishi Motors Corporation                             | 0.01                 | JP3899800001  | Unipol Gruppo Finanziario S.p.A.                           | 0.01                 | IT0004810054  |
| Catcher Technology Co., Ltd.                              | 0.01                 | TW0002474004  | Travelers Companies, Inc.                                 | 0.01                 | US89471E1091  | Fanuc Corporation  | 0.01                 | JP3802400006  |
| Morgan Stanley 1.75% 30-jan-2025                          | 0.01                 | XS1180256528  | Barratt Developments PLC                                  | 0.01                 | GB0000811801  | Chocoladefabriken Lindt & Spruengli AG                     | 0.01                 | CH0010570759  |
| Wartsila Oyj Abp  | 0.01                 | FI0009003727  | Haseko Corporation  | 0.01                 | JP3768600003  | Rohm Co., Ltd.   | 0.01                 | JP3982800009  |
| Veeco Instruments Inc.                                    | 0.01                 | US92247171002 | Cvs Health Corporation 2.125% 01-jun-2021                 | 0.01                 | US126650CT50  | Li Ning Company Limited                                    | 0.01                 | KYG5496K1242  |
| Zurich Insurance Group AG                                 | 0.01                 | CH0011075394  | Sunoco Logistics Partners Operations Lp 5.95% 01-dec-2025 | 0.01                 | US86765BAS88  | Kraft Heinz Foods Co. 2.8% 02-jul-2020                     | 0.01                 | US50077LAH96  |
| United Rentals, Inc.                                      | 0.01                 | US9113631090  | Parker-hannifin Corporation 1.125% 01-mar-2025            | 0.01                 | XS1571341830  | Ezaki Glico Co., Ltd.                                      | 0.01                 | JP3161200005  |
| Zynga Inc. Class A  | 0.01                 | US98986T1088  | Anima Holding SpA   | 0.01                 | IT0004998065  | Avnet, Inc.  | 0.01                 | US0538071038  |
| Henkel AG & Co. KGaA Pref                                 | 0.01                 | DE0006048432  | Coherent, Inc.  | 0.01                 | US1924791031  | Secom Co., Ltd.  | 0.01                 | JP3421800008  |
| IRS PLN FLT DECI9   | 0.01                 |               | Kajima Corporation  | 0.01                 | JP3210200006  | Banco BPM SpA  | 0.01                 | IT0005218380  |
| Capital One Financial Corporation                         | 0.01                 | US14040H1059  | Rocket Internet SE  | 0.01                 | DE000A12UKK6  | Furukawa Electric Co., Ltd.                                | 0.01                 | JP3827200001  |
| adidas AG   | 0.01                 | DE000AIEWWW0  | Government Of Italy 4.75% 01-aug-2023                     | 0.01                 | IT0004356843  | Marriott International, Inc. Class A                       | 0.01                 | US5719032022  |
| Best Buy Co., Inc.  | 0.01                 | US0865161014  | Baker Hughes, a GE Company Class A                        | 0.01                 | US05722G1004  | Boliden AB   | 0.01                 | SE0000869646  |
| Deutsche Bank Aktiengesellschaft 1.5% 20-jan-2022         | 0.01                 | DE000DL19TA6  | BT Group plc  | 0.01                 | GB0030913577  | Coca-Cola HBC AG   | 0.01                 | CH0198251305  |
| Government Of Spain 1.95% 30-jul-2030                     | 0.01                 | ES00000127A2  | Bank Of America Corporation 4.2% 26-aug-2024              | 0.01                 | US06051GFH74  | Daicel Corporation   | 0.01                 | JP3485800001  |
| Nbcuniversal Media Llc 5.15% 30-apr-2020                  | 0.01                 | US63946BAD29  | Blackrock, Inc. 3.2% 15-mar-2027                          | 0.01                 | US09247XAN12  | DTE Energy Company   | 0.01                 | US233311072   |
| Sands China Ltd.  | 0.01                 | KYG7800X1079  | Erste Group Bank AG                                       | 0.01                 | AT0000652011  | Daimler Ag 1.75% 08-nov-2017                               | 0.01                 | XS0989397921  |
| SunTrust Banks, Inc.                                      | 0.01                 | US8679141031  | Fogo de Chao, Inc.  | 0.01                 | US3441771009  | New Zealand King Salmon Inv Ltd                            | 0.01                 | NZNZKE0003S0  |
| Credit Agricole Sa (london Branch) 1.375% 03-may-2027     | 0.01                 | XS1605365193  | Nippon Yusen Kabushiki Kaisha                             | 0.01                 | JP3753000003  | Take-Two Interactive Software, Inc.                        | 0.01                 | US8740541094  |
| RELX NV   | 0.01                 | NL0006144495  | Government Of Ireland 1.7% 15-may-2037                    | 0.01                 | IE00BV8C9B83  | Novo Nordisk A/S Class B                                   | 0.01                 | DK0060534915  |
| SoftBank Group Corp.                                      | 0.01                 | JP3436100006  | IRS USD 1.815% NOV21                                      | 0.01                 |               | Piraeus Port Authority S.A.                                | 0.01                 | GRS470003013  |
| CTS Eventim AG & Co. KGaA                                 | 0.01                 | DE0005470306  | Government Of Sweden 1.5% 13-nov-2023                     | 0.01                 | SE0004869071  | Telefonica Emisiones Sa 1.477% 14-sep-2021                 | 0.01                 | XS1290729208  |
| Bank Of America Corporation 5.875% 05-jan-2021            | 0.01                 | US06051GEE52  | Nifco Inc.  | 0.01                 | JP3756200006  | Cleco Corporate Holdings Llc 3.743% 01-may-2026            | 0.01                 | US18551PAC32  |
| DP World  | 0.01                 | AEDFXA0M6V00  | Grupo Financiero Banorte SAB de CV Class O                | 0.01                 | MXP370711014  | Dollarama Inc.   | 0.01                 | CA25675T1075  |
| Government Of Canada 2.5% 01-jun-2024                     | 0.01                 | CA135087B451  | Anadarko Petroleum Corporation 8.7% 15-mar-2019           | 0.01                 | US032511BC00  | MinebeaMitsumi Inc.  | 0.01                 | JP3906000009  |
| United Continental Holdings, Inc.                         | 0.01                 | US9100471096  | Petroleo Brasileiro SA Pfd                                | 0.01                 | BRPETRACNPR6  | Epistar Corporation  | 0.01                 | TW0002448008  |
| Apache Corporation  | 0.01                 | US0374111054  | Enel Finance International Nv 1.375% 01-jun-2026          | 0.01                 | XS1425966287  | Marathon Petroleum Corporation                             | 0.01                 | US56585A1025  |
| Dominion Energy, Inc. 2.75% 15-sep-2022                   | 0.01                 | US25746UBP30  | Edison International                                      | 0.01                 | US2810201077  | Bank of Kyoto, Ltd.  | 0.01                 | JP3251200006  |
| Deutsche Lufthansa AG                                     | 0.01                 | DE0008232125  | Royal Bank Of Scotland Group Plc 3.498% 15-may-2023       | 0.01                 | US780097BE04  | Sally Beauty Holdings, Inc.                                | 0.01                 | US79546E1047  |
| Royal Caribbean Cruises Ltd.                              | 0.01                 | LRO008862868  | Air Liquide Finance Sa 2.25% 27-sep-2023                  | 0.01                 | USF0183JHP96  | Taisei Corporation   | 0.01                 | JP3443600006  |
| Marathon Oil Corporation 2.8% 01-nov-2022                 | 0.01                 | US565849AK29  | Government Of Finland 2.0% 15-apr-2024                    | 0.01                 | FI4000079041  | Unicredit S.p.a. 3.75% 12-apr-2022                         | 0.01                 | US904678AA77  |
| Ctrip.com International Ltd Sponsored ADR                 | 0.01                 | US22943F1003  | California St 7.3% 01-oct-2039                            | 0.01                 | US13063A7D02  | Royal Mail plc   | 0.01                 | GB00BDVZY777  |
| General Motors Financial Co., Inc. 3.7% 24-nov-2020       | 0.01                 | US37045XBD75  | Banca Farmafactoring SpA                                  | 0.01                 | IT0005244402  | Shanghai Fosun Pharmaceutical (Group) Co., Ltd. Class H    | 0.01                 | CNE100001M79  |
| Mitsui Chemicals, Inc.                                    | 0.01                 | JP3888300005  | Mitsubishi Chemical Holdings Corporation                  | 0.01                 | JP3897700005  | Government Of Austria 4.15% 15-mar-2037                    | 0.01                 | AT0000A04967  |
| Molson Coors Brewing Company 2.1% 15-jul-2021             | 0.01                 | US60871RAF73  | Government Of Czech Republic 3.85% 29-sep-2021            | 0.01                 | CZ0001002851  | Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR | 0.01                 | US8740391003  |
| Quest Diagnostics Incorporated                            | 0.01                 | US74834L1008  | Start Today Co., Ltd.                                     | 0.01                 | JP3399310006  | Anadarko Petroleum Corporation 4.85% 15-mar-2021           | 0.01                 | US032511BM81  |
| University Calif Revs 4.601% 15-may-2031                  | 0.01                 | US91412GTG00  | West Fraser Timber Co. Ltd.                               | 0.01                 | CA9528451052  | Lumentum Holdings, Inc.                                    | 0.01                 | US55024U1097  |
| Lojas Renner S.A.   | 0.01                 | BRLRENACNORI  | Tullow Oil plc  | 0.01                 | GB0001500809  | Nokia Oyj  | 0.01                 | FI0009000681  |
| B2W Companhia Digital                                     | 0.01                 | BRBTOWACNOR8  | Devon Energy Corporation 4.0% 15-jul-2021                 | 0.01                 | US25179MAK99  | China Mengniu Dairy Co., Ltd.                              | 0.01                 | KYG210961051  |
| Nomura Holdings, Inc.                                     | 0.01                 | JP3762600009  | Royal Bank of Scotland Group plc                          | 0.01                 | GB00B7T77214  | OSRAM Licht AG   | 0.01                 | DE000LED4000  |
| AutoZone, Inc.  | 0.01                 | US0533321024  | Lion Corporation  | 0.01                 | JP3965400009  | Chow Tai Fook Jewellery Group Limited                      | 0.01                 | KYG211461085  |
| Bank Of America Corporation 4.1% 24-jul-2023              | 0.01                 | US06053FAA75  | Nihon M&A Center Inc.                                     | 0.01                 | JP3689050007  | RhythmOne plc  | 0.01                 | GB00BYW0RC64  |
| Swap Maturing 01/02/2019 (BNZW40)                         | 0.01                 |               | Koito Manufacturing Co., Ltd.                             | 0.01                 | JP3284600008  | Morgan Stanley & Co. Llc 3.875% 27-jan-2026                | 0.01                 | US61746BD267  |
| ABB Ltd.  | 0.01                 | CH0012221716  | Pioneer Natural Resources Company 3.45% 15-jan-2021       | 0.01                 | US723787AL19  | FincoBank SpA  | 0.01                 | IT0000072170  |
| Spectrum Brands Holdings, Inc.                            | 0.01                 | US84763R1014  | Vivendi SA  | 0.01                 | FR0000127771  | AIXTRON SE   | 0.01                 | DE000A0WMPJ6  |
| Eureka Group Holdings Ltd                                 | 0.01                 | AU000000EGH7  | Conocophillips 4.2% 15-mar-2021                           | 0.01                 | US20826FAS56  | Arcos Dorados Holdings, Inc. Class A                       | 0.01                 | VGGO457F1071  |
| Government Of Finland 1.5% 15-apr-2023                    | 0.01                 | FI4000062625  | TomTom International B.V.                                 | 0.01                 | NL0000387058  | Visa Inc. 2.8% 14-dec-2022                                 | 0.01                 | US09523Q1013  |
| Swiss Re AG   | 0.01                 | CH0126881561  | Harley-Davidson, Inc.                                     | 0.01                 | US4128221086  | Blue Apron Holdings, Inc. Class A                          | 0.01                 | US09523Q1013  |
| HSBC Holdings plc   | 0.01                 | GB0005405286  | Compagnie de Saint-Gobain SA                              | 0.01                 | FR0000125007  | Ing Groep Nv 3.95% 29-mar-2027                             | 0.01                 | US456837AH61  |
| Royal Kpn Nv 1.125% 11-sep-2028                           | 0.01                 | XS1485533431  | Brenntag AG   | 0.01                 | DE000A1DAH00  | MakeMyTrip Ltd.  | 0.01                 | MU0295S00016  |
| Van Lanschot Kempen NV cert. of shs                       | 0.01                 | NLO000302636  |   |                      |               | Anheuser-busch Cos. Llc 5.5% 15-jan-2018                   | 0.01                 | US035229DD29  |
| Sunoco Logistics Partners Operations Lp 4.25% 01-apr-2024 | 0.01                 | US86765BAN91  |   |                      |               | Fortis Inc. 2.1% 04-oct-2021                               | 0.01                 | US349553AK32  |



| Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code |
|---|----------------------|---------------|---|----------------------|---------------|---|----------------------|---------------|
| Public Service Enterprise Group Inc                                       | 0.01                 | US7445731067  | Wells Fargo & Company 1.625% 02-jun-2025                      | 0.01                 | XS1240964483  | Value Partners Group Limited                                | 0.00                 | KYG931751005  |
| Daibiru Corporation   | 0.01                 | JP3497200000  | Die Raiffeisen Bank International AG                          | 0.01                 | AT0000606306  | SK hynix Incorporated                                       | 0.00                 | KR7000660001  |
| Magna International Inc.  | 0.01                 | CA5592224011  | DeNA Co., Ltd.  | 0.01                 | JP3548610009  | UniCredit S.p.A.  | 0.00                 | IT0005239360  |
| UnitedHealth Group Incorporated 3.35% 15-jul-2022                         | 0.01                 | US91324PCN06  | Bank of Ireland Group Plc                                     | 0.01                 | IE00BD1RP616  | Jumbo S.A.  | 0.00                 | GRS282183003  |
| Sonova Holding AG   | 0.01                 | CH0012549785  | Credit Suisse (new York Securities Branch) 3.625% 09-sep-2024 | 0.01                 | US22546QAP28  | Munich Reinsurance Company                                  | 0.00                 | DE0008430026  |
| APPLUS SERVICES S.A.  | 0.01                 | ES0105022000  | Cemex SAB de CV Sponsored ADR                                 | 0.01                 | US1512908898  | Astellas Pharma Inc.  | 0.00                 | JP3942400007  |
| UGI Corporation   | 0.01                 | US9026811052  | Technos S.A.  | 0.01                 | BRTECNACN0R6  | Wfrbs Commercial Mortgage Trust 2014-c22 3.488% 17-sep-2057 | 0.00                 | US92890KAZ84  |
| Sberbank Russia OJSC Sponsored ADR  | 0.01                 | US80585Y3080  | Valid Solucoes e Servicos de Seguranc                         | 0.01                 | BRVLIDACN0R5  | China Mobile Limited  | 0.00                 | HK0941009539  |
| DENTSPLY SIRONA, Inc.   | 0.01                 | US24906P1093  | ElringKlinger AG  | 0.01                 | DE0007856023  | Bankinter SA  | 0.00                 | ES0113679137  |
| Aetna Inc. 2.75% 15-nov-2022  | 0.01                 | US008117AP87  | Chipotle Mexican Grill, Inc.                                  | 0.01                 | US1696561059  | National Oilwell Varco, Inc.                                | 0.00                 | US6370711011  |
| AbbVie, Inc.  | 0.01                 | US00287Y1091  | Anthem, Inc. 2.3% 15-jul-2018                                 | 0.01                 | US94973VBE65  | Banco BTG Pactual SA Units Cons of 1 Sh + 2 Pfd Shs A       | 0.00                 | BRBPACUNTO06  |
| GMO Internet Inc.   | 0.01                 | JP3152750000  | MGM China Holdings Limited                                    | 0.01                 | KYG607441022  | Government Of Japan 1.0% 20-sep-2020                        | 0.00                 | JPT103101A95  |
| OUE Ltd.  | 0.01                 | SG2880958517  | Jpmorgan Chase & Co. 4.35% 15-aug-2021                        | 0.01                 | US46625HJC51  | Government Of Cyprus 2.75% 27-jun-2024                      | 0.00                 | XS1637276848  |
| Ellaktor SA   | 0.01                 | GRS191213008  | Vienna Insurance Group AG Wiener Versicherung Gruppe          | 0.01                 | AT0000908504  | Tingyi (Cayman Islands) Holding Corp.                       | 0.00                 | KYG887851030  |
| Yandex NV Class A   | 0.01                 | NL0009805522  | Japan Display Inc.  | 0.01                 | JP3389660006  | Petra Diamonds Limited                                      | 0.00                 | BMG702781094  |
| Ingredient Incorporated   | 0.01                 | US4571871023  | Berkshire Hathaway Inc. 0.75% 16-mar-2023                     | 0.01                 | XS1200670955  | Brasil Brokers Participacoes S.A.                           | 0.00                 | BRBRKACNOR4   |
| Mail.ru Group Ltd. Sponsored GDR RegS                                     | 0.01                 | US5603172082  | Hon Hai Precision Industry Co., Ltd.                          | 0.01                 | TW0002317005  | Bank Of America Corporation 5.75% 01-dec-2017               | 0.00                 | US060505DP69  |
| Willis Towers Watson Public Limited Company                               | 0.01                 | IE00BD86Q211  | Archer-Daniels-Midland Company                                | 0.01                 | US0394831020  | Hitachi High-Technologies Corp.                             | 0.00                 | JP3678800008  |
| Corporacion Financiera Alba, S.A.   | 0.01                 | ES0117160111  | Government Of France 3.75% 25-oct-2019                        | 0.01                 | FRO010776161  | L3 Technologies, Inc.                                       | 0.00                 | US05024131071 |
| Urban Outfitters, Inc.  | 0.01                 | US9170471026  | Axa Sa 3.375% 06-jul-2047                                     | 0.01                 | XS1346228577  | International Consolidated Airlines Group SA                | 0.00                 | ES0117542018  |
| Robert Half International Inc.  | 0.01                 | US7703231032  | Wilson Sons Ltd Shs Cert Deposito Bras Repr 1 Sh              | 0.01                 | BRWSONBDR009  | Samsonite International S.A.                                | 0.00                 | LU0633102719  |
| JD.com, Inc. Sponsored ADR Class A  | 0.01                 | US47215P1066  | NDIRS KRW FLT MAR28   | 0.01                 |               | China Life Insurance Co. Ltd. Class H                       | 0.00                 | CNE1000002L3  |
| Ocean Wilsons Holdings Limited  | 0.01                 | BMG6699D1074  | NDIRS KRW FLT MAR28   | 0.01                 |               | Prada S.p.A.  | 0.00                 | IT0003874101  |
| Tate & Lyle PLC   | 0.01                 | GB0008754136  | Cerved Information Solutions S.p.A.                           | 0.01                 | IT0005010423  | Volpara Health Technologies Ltd                             | 0.00                 | NZVHTE0001S6  |
| Credit Suisse Group AG  | 0.01                 | CH0012138530  | Continental AG  | 0.01                 | DE0005439004  | American International Group, Inc. 6.4% 15-dec-2020         | 0.00                 | US026874BW66  |
| ABN AMRO Group N.V. Shs Depositary receipts                               | 0.01                 | NL0011540547  | General Motors Financial Co., Inc. 3.2% 13-jul-2020           | 0.01                 | US37045XAY22  | Georgia Power Company 4.3% 15-mar-2042                      | 0.00                 | US373334JW27  |
| Ping An Insurance (Group) Company of China, Ltd. Class H                  | 0.01                 | CNE1000003X6  | HP Inc.   | 0.01                 | US40434L1052  | MetLife, Inc. 1.903% 15-dec-2017                            | 0.00                 | US59156RBK32  |
| Discovery Communications, Inc. Class A                                    | 0.01                 | US25470F1049  | Compagnie Generale des Etablissements Michelin SCA            | 0.01                 | FRO000121261  | Methanex Corporation  | 0.00                 | CA59151K1084  |
| Government Of Norway 4.5% 22-may-2019                                     | 0.01                 | NO0010429913  | Cummins Inc.  | 0.01                 | US2310211063  | QUALCOMM Incorporated                                       | 0.00                 | US7475251036  |
| Blackstone Group L.P.   | 0.01                 | US09253U1088  | Parques Reunidos Servicios Centrales SA                       | 0.01                 | ES0105131009  | Comcast Corporation 3.375% 15-aug-2025                      | 0.00                 | US20030NBN03  |
| COLOPL, Inc.  | 0.01                 | JP3305960001  | ePRICE S.p.A.   | 0.01                 | IT0005084777  | MSE S&P/TSX 60 Indx Ftr Dec17                               | 0.00                 |               |
| Fujitsu Limited   | 0.01                 | JP3818000006  | Virgin Media Secured Finance Plc 5.125% 15-jan-2025           | 0.01                 | XS1169843007  | China Overseas Land & Investment Limited                    | 0.00                 | HK0688002218  |
| Ing Groep Nv 3.15% 29-mar-2022  | 0.01                 | US456837AG88  | Chubb Ina Holdings, Inc. 2.3% 03-nov-2020                     | 0.01                 | US00440EAT47  | Haier Electronics Group Co., Ltd.                           | 0.00                 | BMG423131256  |
| NN Group N.V.   | 0.01                 | NL0010773842  | Cairn Homes PLC   | 0.01                 | IE00BWY4ZF18  | D.R. Horton, Inc.   | 0.00                 | US23331AI097  |
| Goldman Sachs Group, Inc. 2.625% 25-apr-2021                              | 0.01                 | US38141GVU56  | Yangzijiang Shipbuilding (Holdings) Ltd.                      | 0.01                 | SG1U76934819  | Legg Mason, Inc.  | 0.00                 | US5249011058  |
| Danske Bank A/S   | 0.01                 | DK0010274414  | zooplus AG  | 0.01                 | DE0005111702  | Fidelity National Financial, Inc. - FNF Group               | 0.00                 | US31620R3030  |
| PG&E Corporation  | 0.01                 | US69331C1080  | Emera Us Finance Lp 2.15% 15-jun-2019                         | 0.01                 | US29103DAC02  | Concordia Financial Group, Ltd.                             | 0.00                 | JP3305990008  |
| W.W. Grainger, Inc.   | 0.01                 | US3848021040  | Grivalia Properties Real Estate Investment Company S.A.       | 0.01                 | GRS491003000  | IMT 2004-A 2  | 0.00                 | NZINSDTA02C5  |
| TOD'S S.p.A.  | 0.01                 | IT0003007728  | Square Enix Holdings Co., Ltd.                                | 0.01                 | JP3164630000  | Sony Corporation  | 0.00                 | JP3435000009  |
| Hispania Activos Inmobiliarios, SOCIMI, S.A.                              | 0.01                 | ES0105019006  | Allianz Finance li Bv 5.75% 08-jul-2041                       | 0.01                 | DE000AIGNAH1  | Hellenic Exchanges - Athens Stock Exchange S.A.             | 0.00                 | GRS395363005  |
| Dominion Energy, Inc. 2.0% 15-aug-2021                                    | 0.01                 | US25746UCJ60  | Petroleum Geo-Services ASA                                    | 0.01                 | NO0010199151  | Mondi plc   | 0.00                 | GB00B1CRLC47  |
| Web.com Group, Inc.   | 0.01                 | US94733A1043  | Starbucks Corporation   | 0.01                 | US8552441094  | Cvs Health Corporation 4.125% 15-may-2021                   | 0.00                 | US126650BW98  |
| Chongqing Rural Commercial Bank Co. Ltd. Class H                          | 0.01                 | CNE100000X44  | Infosys Limited Sponsored ADR                                 | 0.01                 | US4567881085  | BR Malls Participacoes S.A.                                 | 0.00                 | BRBRMLACNOR9  |
| ASTM S.p.A.   | 0.01                 | IT0000084027  | Express Scripts Holding Company                               | 0.01                 | US30219G1085  | Construtora Tenda SA  | 0.00                 | BRTEINDACNOR4 |
| Verizon Communications Inc. 4.125% 16-mar-2027                            | 0.01                 | US92343VDY74  | Cairn Energy Plc  | 0.01                 | GB00B74CDH82  | SKF AB Class B  | 0.00                 | SE000108227   |
| OneSavings Plc  | 0.01                 | GB00BM7S7K96  | Immobiliare Grande Distribuzione SIIQ S.p.A.                  | 0.00                 | IT0003745889  | Fraser & Neave Ltd.   | 0.00                 | SG158930911   |
| A.P. Moller - Maersk A/S Class A  | 0.01                 | DK0010244425  | PT Tower Bersama Infrastructure Tbk                           | 0.00                 | ID1000116908  | Marvell Technology Group Ltd.                               | 0.00                 | BMG5876HI051  |
| Husky Energy Inc.   | 0.01                 | CA4480551031  | UCB S.A.  | 0.00                 | BE0003739530  | Air Lease Corporation 3.75% 01-feb-2022                     | 0.00                 | US00912XQAQ79 |
| Gruppo MutuiOnline S.p.A.   | 0.01                 | IT0004195308  | GVC Holdings PLC  | 0.00                 | IM00B5QVMV65  | Heijmans NV   | 0.00                 | NL0009269109  |
| Bolsas y Mercados Espanoles   | 0.01                 | ES0115056139  | CEMEX Latam Holdings SA                                       | 0.00                 | EST01PA00013  | Comm 2014-ubs4 Mortgage Trust 3.694% 12-aug-2047            | 0.00                 | US12591QAR39  |
| Enterprise Products Operating Llc 3.7% 15-feb-2026                        | 0.01                 | US29379VBH50  | Bnp Paribas Sa 2.875% 01-oct-2026                             | 0.00                 | XS1378880253  | CK Asset Holdings Limited                                   | 0.00                 | KYG2177B1014  |
| Kubota Credit Owner Trust 2016-1 1.25% 15-apr-2019                        | 0.01                 | US50116WAB19  | Government Of Canada 5.75% 01-jun-2033                        | 0.00                 | CA135087XG49  | Melco International Development Limited                     | 0.00                 | HK0200030994  |
| Mediobanca S.p.A.   | 0.01                 | IT0000062957  | Swiss Life Holding AG   | 0.00                 | CH0014852781  | Fang Holdings Ltd. Sponsored ADR Class A                    | 0.00                 | US30711Y1029  |
| Everest Re Group, Ltd.  | 0.01                 | BMG3223R1088  | Cigna Corporation   | 0.00                 | US1255091092  | Government Of Sweden 2.25% 01-jun-2032                      | 0.00                 | SE0004517290  |
| Royal Philips NV  | 0.01                 | NL0000009538  | SK Telecom Co., Ltd.  | 0.00                 | KR7016770001  | Sompo Holdings, Inc.  | 0.00                 | JP3165000005  |
| Unilever NV Cert. of shs  | 0.01                 | NL0000009355  | Anthem, Inc.  | 0.00                 | US0367521038  | Gafisa S.A.   | 0.00                 | BRGFSACNOR3   |
| Enerplus Corporation  | 0.01                 | CA2927661025  | Prudential Financial, Inc. 5.625% 15-jun-2043                 | 0.00                 | US744320AM42  | LendingClub Corp  | 0.00                 | US52603AI097  |
| Mplx Lp 4.125% 01-mar-2027  | 0.01                 | US55336VAK61  | NH Hotel Group SA   | 0.00                 | ES0161560018  | Snap, Inc. Class A  | 0.00                 | US83304AI060  |
| Euronext NV   | 0.01                 | NL0006294274  | Wheels Spv 2 Llc Series 2016-1 1.59% 20-may-2025              | 0.00                 | US96328DAT19  | Ashtead Group plc   | 0.00                 | GB0000536739  |
| Cooperatieve Centrale Raiffeisen-boerenleenbank Ba (new 1.25% 23-mar-2026 | 0.01                 | XS1382784509  |   |                      |               | Bnp Paribas Sa 1.125% 16-aug-2022                           | 0.00                 | XS1473446604  |
| Leucadia National Corporation   | 0.01                 | US5272881047  |   |                      |               |   |                      |               |

| Asset name   | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code |
|--|----------------------|---------------|--|----------------------|---------------|--|----------------------|---------------|
| Lear Corporation   | 0.00                 | US5218652049  | Almacenes Exito SA   | 0.00                 | COG31PA00010  | American Electric Power Company, Inc.                                      | 0.00                 | US0255371017  |
| Iochpe Maxion S.A.   | 0.00                 | BRMYPKACNOR7  | Goldman Sachs Group, Inc. 2.75% 15-sep-2020                  | 0.00                 | US38141GVP61  | Swire Pacific Limited Class A  | 0.00                 | HK0019000162  |
| Groupon, Inc.  | 0.00                 | US3994731079  | Global Payments Inc.   | 0.00                 | US37940X1028  | Wellington Drive Technologies  | 0.00                 | NZWDTE0002S1  |
| Bank Of America Corporation 3.95% 21-apr-2025                      | 0.00                 | US06051GFP90  | Comm 2014-crc21 Mortgage Trust 3.528% 12-dec-2047            | 0.00                 | US12592RBF55  | Bank of China Limited Class H  | 0.00                 | CNE1000001Z5  |
| Eurazeo SA   | 0.00                 | FR0000121121  | Ipsos SA   | 0.00                 | FR0000073298  | China Longyuan Power Group Corp. Ltd. Class H                              | 0.00                 | CNE100000HD4  |
| Government Of Spain 4.5% 31-jan-2018                               | 0.00                 | ES00000123Q7  | Sinopharm Group Co., Ltd. Class H                            | 0.00                 | CNE100000FN7  | Bank Of America Corporation 5.7% 24-jan-2022                               | 0.00                 | US06051GEM78  |
| Genting Bhd.   | 0.00                 | MYL318200002  | Brother Industries, Ltd.                                     | 0.00                 | JP3830000000  | Government Of Singapore 2.5% 01-jun-2019                                   | 0.00                 | SG7S29941612  |
| Wynn Resorts, Limited  | 0.00                 | US9831341071  | Obayashi Corporation   | 0.00                 | JP3190000004  | Konica Minolta, Inc.   | 0.00                 | JP3300600008  |
| Mitsubishi Estate Company, Limited                                 | 0.00                 | JP3899600005  | Grupo Nutresa S.A.   | 0.00                 | COT04PA00028  | Japan Post Holdings Co. Ltd.   | 0.00                 | JP3752900005  |
| Consorcio ARA SAB de CV  | 0.00                 | MPX001161019  | Anglo American Platinum Limited                              | 0.00                 | ZAE00013181   | Citigroup Commercial Mortgage Trust 2015-gc31 3.762% 12-jun-2048           | 0.00                 | US17323YAD13  |
| Wells Fargo Commercial Mortgage Trust 2015-sg1 3.789% 17-sep-2048  | 0.00                 | US94989QAV23  | Uniper SE  | 0.00                 | DE000UNSE018  | Casino, Guichard-Perrachon SA  | 0.00                 | FR0001255585  |
| Comm 2016-dc2 Mortgage Trust 3.765% 12-feb-2049                    | 0.00                 | US12594CBF68  | UBE Industries, Ltd.   | 0.00                 | JP3158800007  | PT Tambang Batubara Bukit Asam (Persero) Tbk Class B                       | 0.00                 | ID1000094006  |
| General Motors Company   | 0.00                 | US37045V1008  | Seino Holdings Co., Ltd.                                     | 0.00                 | JP3415400005  | Csail 2015-c4 Commercial Mortgage Trust 3.808% 18-nov-2048                 | 0.00                 | US12635RAX61  |
| 3D Systems Corporation   | 0.00                 | US88554D2053  | Li & Fung Limited  | 0.00                 | BMG5485F1692  | Geely Automobile Holdings Limited  | 0.00                 | KYG3777B1032  |
| SDL Plc  | 0.00                 | GB0009376368  | Kirin Holdings Company, Limited                              | 0.00                 | JP3258000003  | Anheuser Busch Inbev Finance, Inc. 3.3% 01-feb-2023                        | 0.00                 | US035242AL09  |
| Government Of South Africa 7.25% 15-jan-2020                       | 0.00                 | ZAG000024738  | Barclays Plc 3.25% 12-feb-2027                               | 0.00                 | XS1472663670  | Kobe Steel, Ltd.   | 0.00                 | JP3289800009  |
| Smiles SA  | 0.00                 | BRSMLEACNORI  | Wipro Limited Sponsored ADR                                  | 0.00                 | US97651M1099  | Morgan Stanley 7.3% 13-may-2019  | 0.00                 | US67147YCG89  |
| Qivi Plc Sponsored ADR Class B                                     | 0.00                 | US74735M1080  | Morgan Stanley Capital I Trust 2016-ubs12 3.337% 17-dec-2049 | 0.00                 | US61691EAZ88  | Gs Mortgage Securities Trust 2014-gc20 5.02% 12-apr-2047                   | 0.00                 | US36252WAE84  |
| Government Of Denmark 3.0% 15-nov-2021                             | 0.00                 | DK0009922676  | Fce Bank Plc 3.25% 19-nov-2020                               | 0.00                 | XS0995022406  | Neste Corporation  | 0.00                 | FIO009013296  |
| Sun Hung Kai Properties Limited                                    | 0.00                 | HK0016000132  | Pioneer Natural Resources Company 4.45% 15-jan-2026          | 0.00                 | US723787AM91  | Kao Corp.  | 0.00                 | JP3205800000  |
| HUGO BOSS AG   | 0.00                 | DE000AIPHF77  | Folli Follie S.A.  | 0.00                 | GRS294003009  | SONAECON SGPS SA   | 0.00                 |               |
| Thailand Ministry Of Finance 4.875% 22-jun-2029                    | 0.00                 | TH0623039607  | Petroleos Mexicanos Sa 3.5% 30-jan-2023                      | 0.00                 | US71654QBG64  | Wells Fargo Commercial Mortgage Trust 2014-lc18 3.405% 17-dec-2047         | 0.00                 | US94989AAU97  |
| China Construction Bank Corporation Class H                        | 0.00                 | CNE1000002H1  | Hochtief AG  | 0.00                 | DE0006070006  | Comm 2013-crc7 Mortgage Trust 3.213% 12-mar-2046                           | 0.00                 | US12625FAE60  |
| IRS PLN FLT DEC22  | 0.00                 |               | CNP Assurances SA  | 0.00                 | FR0000120222  | Comm 2013-crc6 Mortgage Trust 3.101% 12-mar-2046                           | 0.00                 | US12624XAD03  |
| B3 SA - Brasil, Bolsa, Balcao                                      | 0.00                 | BRBVMFACNOR3  | Prosegur Cash SA   | 0.00                 | ES0105229001  | BASF SE  | 0.00                 | DE000BASFI11  |
| Criteo SA Sponsored ADR  | 0.00                 | US2267181046  | Inmobiliaria Colonial SOCIMI SA                              | 0.00                 | ES0139140174  | Commercial Mortgage Trust 2015-dc1 3.35% 12-feb-2048                       | 0.00                 | US12629NAF24  |
| Western Digital Corporation  | 0.00                 | US9581021055  | Range International Ltd                                      | 0.00                 | AU000000ORANO | Government Of Canada 5.0% 01-jun-2037                                      | 0.00                 | CA135087XW98  |
| Morgan Stanley 5.625% 23-sep-2019                                  | 0.00                 | US61747YCJ29  | Japan Exchange Group, Inc.                                   | 0.00                 | JP3183200009  | Magazine Luiza S.A.  | 0.00                 | BRMGLUACNOR2  |
| Sherwin-williams Company 3.125% 01-jun-2024                        | 0.00                 | US824348AV80  | Toyota Industries Corp.                                      | 0.00                 | JP3634600005  | Mixi, Inc.   | 0.00                 | JP3882750007  |
| Vina Concha Y Toro S.A. Sponsored ADR                              | 0.00                 | US9271911060  | Phison Electronics Corp.                                     | 0.00                 | TW0008299009  | Tsingtao Brewery Co., Ltd. Class H   | 0.00                 | CNE1000004K1  |
| Kasikornbank Public Co. Ltd.(Alien Mkt)                            | 0.00                 | TH0016010017  | Subsea 7 S.A.  | 0.00                 | LU0075646355  | Deutsche Post AG   | 0.00                 | DE0005552004  |
| Nippon Express Co., Ltd.   | 0.00                 | JP3729400006  | Bank Of America Corporation 2.5% 27-jul-2020                 | 0.00                 | XS0954946926  | Mazda Motor Corp.  | 0.00                 | JP3868400007  |
| NDIRS KRW FLT MAR28  | 0.00                 |               | Marcopolo SA Pfd   | 0.00                 | BRPOMOACNPR7  | Fca Capital Ireland Plc 1.375% 17-apr-2020                                 | 0.00                 | XS1220057472  |
| NDIRS KRW FLT MAR28  | 0.00                 |               | SUBARU CORP  | 0.00                 | JP3814800003  | Star Bulk Carriers Corp.   | 0.00                 | MHY8162K2046  |
| Telefonica Brasil SA Pfd   | 0.00                 | BRVIVTACNPR7  | Lonmin Plc   | 0.00                 | GB00BYSRJ698  | Pennsylvania Electric Company 3.25% 15-mar-2028                            | 0.00                 | US708696BY48  |
| 21st Century Fox America, Inc. 4.5% 15-feb-2021                    | 0.00                 | US90131HAQ83  | Government Of Slovakia 3.375% 15-nov-2024                    | 0.00                 | SK4120008871  | Bank Of America Corporation 2.65% 01-apr-2019                              | 0.00                 | US06051GFD60  |
| Direcional Engenharia S.A.   | 0.00                 | BRDIRRACNORO  | Crown Castle International Corp                              | 0.00                 | US22822V1017  | EcoRodovias Infraestrutura e Logistica S.A.                                | 0.00                 | BRECORACNOR8  |
| ManpowerGroup Inc.   | 0.00                 | US56418H1005  | Euro Buxl (EUR) Dec 17                                       | 0.00                 |               | Tenaris S.A.   | 0.00                 | LU0156801721  |
| American International Group, Inc.                                 | 0.00                 | US0268747849  | Prothema Corp. Plc   | 0.00                 | IE00891XRN20  | IRS USD FLT NOV27  | 0.00                 |               |
| Dairy Farm International Holdings Limited                          | 0.00                 | BMG2624N1535  | Dowa Holdings Co., Ltd.                                      | 0.00                 | JP3638600001  | Morgan Stanley Bank Of America Merrill Lynch Trust 2014 3.526% 17-dec-2047 | 0.00                 | US61764PBU57  |
| China Lesso Group Holdings Limited                                 | 0.00                 | KYG2157Q1029  | Chemung Group PLC  | 0.00                 | GB00B45C9X44  | Conagra Brands, Inc.   | 0.00                 | US2058871029  |
| TP ICAP plc  | 0.00                 | GB00B1H0DZ51  | NOS SGPS SA  | 0.00                 | PTZONAOAM006  | Thailand Ministry Of Finance 4.675% 29-jun-2044                            | 0.00                 | TH0623030600  |
| Mitsubishi Corporation   | 0.00                 | JP3898400001  | New World Development Co. Ltd.                               | 0.00                 | HK0017000149  | AES Tiete Energia SA Units Cons of 1 Sh + 4 Pfd Shs                        | 0.00                 | BRTIETCDAM15  |
| COSCO SHIPPING Ports Limited                                       | 0.00                 | BMG2442N1048  | Metropole Television SA                                      | 0.00                 | FR0000053225  | Saint Marc Holdings Co., Ltd.  | 0.00                 | JP3337070001  |
| Gerdau SA Pfd  | 0.00                 | BRGGBRACNPR8  | Shenzhen Expressway Co., Ltd. Class H                        | 0.00                 | CNE100000478  | Japan Airlines Co., Ltd.   | 0.00                 | JP3705200008  |
| NSI N.V.   | 0.00                 | NL0012365084  | CONE Midstream Partners LP                                   | 0.00                 | US2068121092  | Orion Oyj Class B  | 0.00                 | FIO09014377   |
| Swap Maturing 12/09/2027 (CBAN90)                                  | 0.00                 |               | Nichi-iko Pharmaceutical Co., Ltd.                           | 0.00                 | JP3687200000  | PT United Tractors Tbk   | 0.00                 | ID1000058407  |
| Titan Cement Co. SA  | 0.00                 | GRS074083007  | TDC A/S  | 0.00                 | DK0060228559  | Playtech plc   | 0.00                 | IM00B7S9G985  |
| Wells Fargo Commercial Mortgage Trust 2014-lc16 3.548% 17-aug-2050 | 0.00                 | US94988XAT37  | MRV Engenharia e Participacoes S.A.                          | 0.00                 | BRMRVEACNOR2  | Endo International Plc   | 0.00                 | IE00BJ3V9050  |
| Mediaset S.p.A.  | 0.00                 | IT0001063210  | LG Chem Ltd.   | 0.00                 | KR7051910008  | Wells Fargo Commercial Mortgage Trust 2017-c38 3.453% 15-jul-2050          | 0.00                 | US95001MAF77  |
| Thailand Ministry Of Finance 3.625% 16-jun-2023                    | 0.00                 | TH0623033600  | ORIX Corporation   | 0.00                 | JP3200450009  | Investec plc   | 0.00                 | GB00B71BBQ50  |
| Finisar Corporation  | 0.00                 | US31787A5074  | Saipem S.p.A.  | 0.00                 | IT0005252140  | Unum Group   | 0.00                 | US91529Y1064  |
| GrubHub, Inc.  | 0.00                 | US4001101025  | Csail 2015-c3 Commercial Mortgage Trust 3.446% 17-aug-2048   | 0.00                 | US12635FAS39  | IRS USD FLT NOV24  | 0.00                 |               |
| China Resources Phoenix Healthcare Holdings Co., Ltd.              | 0.00                 | KYG2133W1087  | Raia Drogasil S.A.   | 0.00                 | BRRADLACNORO  | Government Of Switzerland 3.5% 08-apr-2033                                 | 0.00                 | CH0015803239  |
| Tenaga Nasional Bhd  | 0.00                 | MYL534700009  | Citizens Financial Group, Inc. 2.375% 28-jul-2021            | 0.00                 | US174610AN57  | Eiffage SA   | 0.00                 | FR0000130452  |
| Conocophillips 2.875% 15-nov-2021                                  | 0.00                 | US20826FAE60  | Capgemini SE   | 0.00                 | FR0000125338  | CDI EUR 1.0% DEC22   | 0.00                 |               |
| Allianz SE   | 0.00                 | DE0008404005  | Bp Capital Markets Plc 3.245% 06-may-2022                    | 0.00                 | US05565QBZ00  | Government Of Italy 5.5% 01-nov-2022                                       | 0.00                 | IT0004848831  |
| Investment Technology Group, Inc.                                  | 0.00                 | US46145F1057  | TE Connectivity Ltd.   | 0.00                 | CH0102993182  |  |                      |               |
| Mitsubishi Gas Chemical Company, Inc.                              | 0.00                 | JP3896800004  | Constellation Brands, Inc. 2.7% 09-may-2022                  | 0.00                 | US21036PAR91  |  |                      |               |
| YOOX Net APorter S.p.A.  | 0.00                 | IT0003540470  | Dominion Energy, Inc. 4.45% 15-mar-2021                      | 0.00                 | US25746JBL26  |  |                      |               |
| Ibersol, SGPS S.A.   | 0.00                 | PTIBSOAM0008  | Foot Locker, Inc.  | 0.00                 | US3448491049  |  |                      |               |
|  |                      |               | Kamigumi Co., Ltd.   | 0.00                 | JP3219000001  |  |                      |               |

| Asset name   | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code |
|--|----------------------|---------------|--|----------------------|---------------|---|----------------------|---------------|
| Teck Resources Limited Class B   | 0.00                 | CA8787422044  | AirAsia Bhd.   | 0.00                 | MYL509900006  | SJM Holdings Limited  | 0.00                 | HK0880043028  |
| Unilever PLC   | 0.00                 | GB00B10RZP78  | Banco Bradesco S.A. Sponsored ADR Pfd                              | 0.00                 | US0594603039  | Bed Bath & Beyond Inc.  | 0.00                 | US0758961009  |
| N.V. Mithra Pharmaceuticals S.A.   | 0.00                 | BE0974283153  | DXC Technology Co.   | 0.00                 | US23355L1061  | Walgreens Boots Alliance Inc  | 0.00                 | US9314271084  |
| PTT Global Chemical Plc NVDR   | 0.00                 | TH1074010R12  | Steel Dynamics, Inc.   | 0.00                 | US8581191009  | Jpmorgan Chase Commlt Mortgage Securities Trust 2012-lc 2.84% 17-dec-2047 | 0.00                 | US46639EAE14  |
| Hutchison Whampoa International (09) Ltd. 7.625% 09-apr-2019               | 0.00                 | USG4672UAA37  | Synchrony Financial  | 0.00                 | US87165B1035  | Korean Air Lines Co., Ltd   | 0.00                 | KR7003490000  |
| Xinyi Solar Holdings Ltd.  | 0.00                 | KYG9829N1025  | CHOCOLADEFABRIKEN LI   | 0.00                 |               | JFE Holdings, Inc.  | 0.00                 | JP3386030005  |
| Sfave Commercial Mortgage Securities Trust 2015-Save 3.872% 08-jan-2043    | 0.00                 | US78413MAA62  | Simon Property Group, Inc.   | 0.00                 | US8288061091  | Wells Fargo Commercial Mortgage Trust 2016-nxs6 2.918% 18-nov-2049        | 0.00                 | US95000KBB08  |
| Eversource Energy  | 0.00                 | US30040W1080  | Government Of Italy 4.75% 01-sep-2028                              | 0.00                 | IT0004889033  | TAURON Polska Energia S.A.  | 0.00                 | PLTAURN00011  |
| American Tower Corporation   | 0.00                 | US03027X1000  | Mitsubishi UFJ Financial Group, Inc.                               | 0.00                 | JP3902900004  | Pola Orbis Holdings Inc.  | 0.00                 | JP3855900001  |
| Imerys SA  | 0.00                 | FR0000120859  | Wharf (Holdings) Ltd.  | 0.00                 | HK0004000045  | CTBC Financial Holding Company Ltd.                                       | 0.00                 | TW0002891009  |
| SHIMAMURA Co., Ltd.  | 0.00                 | JP3358200008  | LG Corp Pfd Shs Non-Voting   | 0.00                 | KR7003551009  | KGINICIS Co., Ltd.  | 0.00                 | KR7035600006  |
| Abbey National Treasury Services Plc 1.125% 10-mar-2025                    | 0.00                 | XS1199439222  | S&P Global, Inc.   | 0.00                 | US78409V1044  | Mebuki Financial Group, Inc.  | 0.00                 | JP3117700009  |
| SBM Offshore NV  | 0.00                 | NL0000360618  | Charter Communications Operating Llc 4.2% 15-mar-2028              | 0.00                 | US161175BG83  | Mitsubishi Electric Corp.   | 0.00                 | JP3902400005  |
| Weichai Power Co., Ltd. Class H  | 0.00                 | CNE1000004L9  | Pioneer Natural Resources Company 3.95% 15-jul-2022                | 0.00                 | US723787AK36  | CDK Global Inc  | 0.00                 | US12508E1010  |
| Munchener Ruckversicherungs-gesellschaft Aktiengesellsc 6.0% 26-may-2041   | 0.00                 | XS0608392550  | Williams Companies, Inc.   | 0.00                 | US9694571004  | Sandvik AB  | 0.00                 | SE0000667891  |
| Kaiser Foundation Hospitals, Inc. 3.15% 01-may-2027                        | 0.00                 | US48305QAC78  | Lagardere SCA  | 0.00                 | FR0000130213  | CSPC Pharmaceutical Group Ltd.  | 0.00                 | HK1093012172  |
| Deere & Company  | 0.00                 | US2441991054  | Annaly Capital Management, Inc.                                    | 0.00                 | US0357104092  | Government Of Austria 1.95% 18-jun-2019                                   | 0.00                 | AT0000A0VRF9  |
| Exelon Corporation 2.45% 15-apr-2021                                       | 0.00                 | US30161NAT81  | HCA Healthcare Inc   | 0.00                 | US40412C1018  | Eastman Chemical Company  | 0.00                 | US2774321002  |
| Industrial Alliance Insurance and Financial Services Inc.                  | 0.00                 | CA4558711038  | Manulife Financial Corporation                                     | 0.00                 | CA56501R1064  | Mobile TeleSystems PJSC Sponsored ADR                                     | 0.00                 | US6074091090  |
| Reinsurance Group of America, Incorporated                                 | 0.00                 | US7593516047  | Encana Corporation   | 0.00                 | CA2925051047  | China Cinda Asset Management Co., Ltd. Class H                            | 0.00                 | CNE100001Q51  |
| Schaeffler AG  | 0.00                 | DE000SHA0159  | WH Group Ltd. (HK)   | 0.00                 | KYG960071028  | Government Of Germany 4.75% 04-jul-2028                                   | 0.00                 | DE0001135085  |
| TJX Companies Inc  | 0.00                 | US8725401090  | Swap Maturing 29/08/2027 (CBAN90)                                  | 0.00                 |               | Fresenius SE & Co. KGaA   | 0.00                 | DE0005785604  |
| Partners Group Holding AG  | 0.00                 | CH0024608827  | Prudential Financial, Inc.   | 0.00                 | US7443201022  | Haitian International Holdings Limited                                    | 0.00                 | KYG4232C1087  |
| CIA BRASILEIRA DE DI   | 0.00                 |               | Swap Maturing 14/11/2018 (WPAC40)                                  | 0.00                 |               | First Financial Holding Co. Ltd.  | 0.00                 | TW0002892007  |
| PT Link Net Tbk  | 0.00                 | ID1000131808  | Banco Santander-Chile Sponsored ADR                                | 0.00                 | US05965X1090  | America Movil SAB de CV Sponsored ADR Class L                             | 0.00                 | US02364W1053  |
| Charter Communications Operating Capital Corp. 3.579% 23-jul-2020          | 0.00                 | US161175AX26  | Shire PLC  | 0.00                 | JE00B2QKY057  | Beijing Enterprises Holdings Limited                                      | 0.00                 | HK0392044647  |
| CaixaBank SA   | 0.00                 | ES0140609019  | DaVita Inc.  | 0.00                 | US23918K1088  | Exxaro Resources Limited  | 0.00                 | ZAE000084992  |
| Barclays Africa Group Limited  | 0.00                 | ZAE000174124  | Kraft Heinz Foods Co. 3.0% 01-jun-2026                             | 0.00                 | US50077LAD82  | Prologis, Inc.  | 0.00                 | US74340W1036  |
| Global Dominion Access SA  | 0.00                 | ES0105130001  | Lb-ubs Commercial Mortgage Trust Series 2008-cl 6.319% 15-apr-2041 | 0.00                 | US50180LAC46  | Mondi Limited   | 0.00                 | ZAE000156550  |
| Samsung C&T Corp.  | 0.00                 | KR7028260008  | BlackBerry Limited   | 0.00                 | CA09228F1036  | Prudential plc  | 0.00                 | GB0007099541  |
| Leonardo SpA   | 0.00                 | IT0003856405  | Goldman Sachs Group, Inc. 5.75% 24-jan-2022                        | 0.00                 | US38141GGS75  | Sul America SA Ctf de Deposito de Acoes Cons of 1 Sh + 2 Pfd Shs          | 0.00                 | BRSLULACDAM12 |
| Jpmorgan Chase Commercial Mortgage Securities Trust 201 5.588% 17-aug-2046 | 0.00                 | US46636VAR78  | Itausa - Investimentos Itau SA Pfd                                 | 0.00                 | BRITSAACNPR7  | Krung Thai Bank Public Co., Ltd. NVDR                                     | 0.00                 | TH0150010R11  |
| MediaTek Inc   | 0.00                 | TW0002454006  | Sino Land Co. Ltd.   | 0.00                 | HK0083000502  | ageas SA/NV   | 0.00                 | BE0974264930  |
| Itau Unibanco Holding S.A. Sponsored ADR Pfd                               | 0.00                 | US4655621062  | Hershey Company  | 0.00                 | US4278661081  | Government Of Austria 2.1% 20-sep-2117                                    | 0.00                 | AT0000A1XML2  |
| 21Vianet Group, Inc. Sponsored ADR Class A                                 | 0.00                 | US90138A1034  | Comm 2015-pc1 Mortgage Trust 3.902% 12-jul-2050                    | 0.00                 | US12593GAF90  | Government Of The Netherlands 1.75% 15-jul-2023                           | 0.00                 | NL0010418810  |
| Severstal PAO Sponsored GDR RegS   | 0.00                 | US8181503025  | Progressive Corporation  | 0.00                 | US7433151039  | Goldman Sachs Group, Inc. 5.25% 27-jul-2021                               | 0.00                 | US38141GGQ10  |
| Akamai Technologies, Inc.  | 0.00                 | US00971T1016  | Comm 2012-ccre5 Mortgage Trust 2.54% 12-dec-2045                   | 0.00                 | US12623SAD27  | Wistron Corporation   | 0.00                 | TW0003231007  |
| Reliance Industries Limited Sponsored GDR 144A                             | 0.00                 | US7594701077  | H&R Block, Inc.  | 0.00                 | US0936711052  | Wpp Finance 2010 3.75% 19-sep-2024  | 0.00                 | US92936MAF41  |
| FUJIFILM Holdings Corp   | 0.00                 | JP3814000000  | Goldman Sachs Group, Inc. 3.85% 08-jul-2024                        | 0.00                 | US38141EC238  | Massmart Holdings Limited   | 0.00                 | ZAE000152617  |
| Target Corporation   | 0.00                 | US87612E1064  | Government Of Italy 5.5% 01-sep-2022                               | 0.00                 | IT0004801541  | Realtek Semiconductor Corp  | 0.00                 | TW0002379005  |
| Jpmorgan Chase Commercial Mortg Secs Corp. Ser 2008-c2 6.068% 12-feb-2051  | 0.00                 | US46632MBY57  | CDS USD 1.0% JUN22   | 0.00                 |               | Hyundai Mobis Co., Ltd  | 0.00                 | KR7012330007  |
| Penske Truck Leasing Co. Lp 2.5% 15-jun-2019                               | 0.00                 | US709599AQ78  | Ventas, Inc.   | 0.00                 | US92276F1003  | Investor AB Class B   | 0.00                 | SE0000107419  |
| Nucor Corporation  | 0.00                 | US6703461052  | Sega Sammy Holdings Inc.   | 0.00                 | JP3419050004  | LG Electronics Inc.   | 0.00                 | KR7066570003  |
| Wal-Mart de Mexico SAB de CV   | 0.00                 | MX01WA000038  | Malayan Banking Bhd.   | 0.00                 | MYL115500000  | NTT DoCoMo, Inc.  | 0.00                 | JP3165650007  |
| Industrial and Commercial Bank of China Limited Class H                    | 0.00                 | CNE1000003G1  | Etsy, Inc.   | 0.00                 | US29786A1060  | Eaton Corp. Plc   | 0.00                 | IE00B8KQN827  |
| GKN plc  | 0.00                 | GB0030646508  | Electrolux AB Class B  | 0.00                 | SE0000103814  | Government Of Italy 2.15% 15-dec-2021                                     | 0.00                 | IT0005028003  |
| Modern Times Group MTG AB Class B  | 0.00                 | SE0000412371  | Royal DSM NV   | 0.00                 | NL0000009827  | UPM-Kymmene Oyj   | 0.00                 | FI0009005987  |
| Volvo AB Class B   | 0.00                 | SE0000115446  | Government Of Italy 5.0% 01-mar-2022                               | 0.00                 | IT0004759673  | General Motors Financial Co., Inc. 4.375% 25-sep-2021                     | 0.00                 | US37045XAQ97  |
| Eutelsat Communications SA   | 0.00                 | FR0010221234  | Internet Initiative Japan Inc.                                     | 0.00                 | JP3152820001  | Koh Young Technology Inc.   | 0.00                 | KR7098460009  |
| Banco do Brasil S.A.   | 0.00                 | BRBBASACNOR3  | Turkiye Halk Bankasi Anonim Sirketi                                | 0.00                 | TRETHAL00019  | Government Of Spain 4.65% 30-jul-2025                                     | 0.00                 | ES00000122E5  |
| Prysmian S.p.A.  | 0.00                 | IT0004176001  | Associated British Foods plc                                       | 0.00                 | GB0006731235  | Government Of Austria 3.9% 15-jul-2020                                    | 0.00                 | AT0000386115  |
| Chevron Corporation  | 0.00                 | US1667641005  | Government Of South Africa 6.25% 31-mar-2036                       | 0.00                 | ZAG000030404  | Cadence Design Systems, Inc.  | 0.00                 | US1273871087  |
| Tata Motors Limited Sponsored ADR  | 0.00                 | US8765685024  | Samsung Life Insurance Co., Ltd.                                   | 0.00                 | KR7032830002  | Finning International Inc.  | 0.00                 | CA3180714048  |
| Government Of Germany 6.25% 04-jan-2030                                    | 0.00                 | DE0001135143  | Pegatron Corporation   | 0.00                 | TW0004938006  | TravelSky Technology Ltd. Class H   | 0.00                 | CNE1000004J3  |
| Government Of Italy 3.75% 01-may-2021                                      | 0.00                 | IT0004966401  | Digital Realty Trust, Inc.   | 0.00                 | US2538681030  | Public Storage  | 0.00                 | US74460D1090  |
| PT Adaro Energy Tbk  | 0.00                 | ID1000113035  | 3i Group plc   | 0.00                 | GB00B1YW4409  | Morgan Stanley Capital I Series 2007-hq13 5.569% 15-dec-2044              | 0.00                 | US67157RAD98  |
| Norfolk Southern Corporation   | 0.00                 | US6558441084  | Thai Oil Public Co. Ltd. NVDR                                      | 0.00                 | TH0796010R11  | Jastrzebska Spolka Weglowa S.A.   | 0.00                 | PLJSW0000015  |
| Shop Apotheke Europe NV  | 0.00                 | NL0012044747  | Panasonic Corporation  | 0.00                 | JP3866800000  | Old Mutual plc  | 0.00                 | GB00B77J0862  |
| Sun Art Retail Group Limited   | 0.00                 | HK0000083920  | Hyundai Marine & Fire Insurance Co., Ltd.                          | 0.00                 | KR7001450006  | Arca Continental SAB de CV  | 0.00                 | MX01AC100006  |
|  |                      |               | Kangwon Land, Inc.   | 0.00                 | KR7035250000  | Government Of Spain 3.8% 30-apr-2024                                      | 0.00                 | ES00000124W3  |
|  |                      |               | Dr. Reddy's Laboratories Ltd. Sponsored ADR                        | 0.00                 | US2561352038  | State Bank of India Sponsored GDR RegS                                    | 0.00                 | US8565522039  |
|  |                      |               | Bolsa de Valores de Colombia S.A.                                  | 0.00                 | COR01PA00010  |   |                      |               |
|  |                      |               | Assurant, Inc.   | 0.00                 | US04621X1081  |   |                      |               |



| Asset name   | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code | Asset name   | % of fund net assets | Security code |
|--|----------------------|---------------|--|----------------------|---------------|--|----------------------|---------------|
| CNOOC Limited  | 0.00                 | HK0883013259  | Level 3 Communications, Inc.   | 0.00                 | US52729N3089  | Guangzhou Automobile Group Co. Ltd. Class H                                | 0.00                 | CNEI00000Q35  |
| Government Of New Zealand 6.0% 15-dec-2017                                 | 0.00                 | NZGOVD0000C0  | BNK Financial Group, Inc.  | 0.00                 | KR7138930003  | POSCO DAEWOO Corporation   | 0.00                 | KR7047050000  |
| PICC Property & Casualty Co. Ltd. Class H                                  | 0.00                 | CNEI00000593  | ROCKWELL AUTOMATION  | 0.00                 |               | Royal Dutch Shell Plc Class A  | 0.00                 | GB00B03MLX29  |
| PT Bank Negara Indonesia (Persero) Tbk Class B                             | 0.00                 | ID1000096605  | FLIR Systems, Inc.   | 0.00                 | US3024451011  | Citigroup Commercial Mortgage Trust 2014-gci9 5.065% 12-mar-2047           | 0.00                 | US17322AAM45  |
| Oil company LUKOIL PJSC Sponsored ADR                                      | 0.00                 | US69343PI057  | BEC World Public Co., Ltd.(Alien Mkt)                                      | 0.00                 | TH0592010Z14  | Kinder Morgan Inc Class P  | 0.00                 | US49456B1017  |
| Standard Life Aberdeen PLC   | 0.00                 | GB00BVF7Q58   | Innolux Corp.  | 0.00                 | TW0003481008  | Daikin Industries, Ltd.  | 0.00                 | JP3481800005  |
| Public Joint-Stock Company Gazprom Sponsored ADR                           | 0.00                 | US3682872078  | Host Hotels & Resorts, Inc.  | 0.00                 | US44107PI049  | Hysan Development Co., Ltd.  | 0.00                 | HK0014000126  |
| Unibail-Rodamco SE   | 0.00                 | FR0000124711  | LATAM Airlines Group SA Sponsored ADR                                      | 0.00                 | US51817R1068  | Jpmorgan Chase Commcl Mortg Securities Corp. Ser 2007-c 5.716% 15-feb-2051 | 0.00                 | US46630DAD49  |
| China Shenhua Energy Co. Ltd. Class H                                      | 0.00                 | CNEI000002R0  | NH Foods Ltd.  | 0.00                 | JP3743000006  | Bank of East Asia Ltd.   | 0.00                 | HK0023000190  |
| Kerr-mcgee Corp. 6.95% 01-jul-2024   | 0.00                 | US492386AU15  | China Evergrande Group   | 0.00                 | KYG2119W1069  | Arrow Electronics, Inc.  | 0.00                 | US0427351004  |
| Equinix, Inc.  | 0.00                 | US29444UJ7000 | Hammerson plc  | 0.00                 | GB0004065016  | New Oriental Education & Technology Group, Inc. Sponsored ADR              | 0.00                 | US6475811070  |
| Viacom Inc. Class B  | 0.00                 | US92553P2011  | Toyota Motor Corp.   | 0.00                 | JP3633400001  | Juniper Networks, Inc.   | 0.00                 | US48203R1041  |
| General Interface Solution (GIS) Holding Ltd.                              | 0.00                 | KYG3808R1011  | Porto Seguro S.A.  | 0.00                 | BRPSSAACNOR7  | Aisin Seiki Co Ltd   | 0.00                 | JP3102000001  |
| SINOPEC Engineering (Group) Co., Ltd. Class H                              | 0.00                 | CNEI00001NV2  | Canadian Imperial Bank of Commerce   | 0.00                 | CA1360691010  | Bank of Montreal   | 0.00                 | CA0636711016  |
| Hypermarcas S.A.   | 0.00                 | BRHYPEACNORO  | Turkiye Vakiflar Bankasi Turk Anonim Ortakligi                             | 0.00                 | TREVKFB00019  | Sunac China Holdings Ltd.  | 0.00                 | KYG8569A1067  |
| Hong Kong Exchanges & Clearing Ltd.  | 0.00                 | HK0388045442  | SMC Corporation  | 0.00                 | JP3162600005  | Onex Corporation   | 0.00                 | CA68272K1030  |
| E.SUN Financial Holding Co., Ltd.  | 0.00                 | TW0002884004  | Japan Real Estate Investment Corp.   | 0.00                 | JP3027680002  | LG Corp  | 0.00                 | KR7003550001  |
| NOW, Inc.  | 0.00                 | US67011PI003  | PACCAR Inc   | 0.00                 | US6937181088  | Kinross Gold Corporation   | 0.00                 | CA4969024047  |
| Agricultural Bank of China Limited Class H                                 | 0.00                 | CNEI00000Q43  | Daiwa House Industry Co., Ltd.   | 0.00                 | JP3505000004  | Porsche Automobil Holding SE Pref  | 0.00                 | DE000PAH0038  |
| Skandinaviska Enskilda Banken AB Class A                                   | 0.00                 | SE0000148884  | Boston Properties, Inc.  | 0.00                 | US1011211018  | Swap Maturing 11/05/2020 (CBAN90)  | 0.00                 |               |
| Comm 2015-pc1 Mortgage Trust 3.62% 12-jul-2050                             | 0.00                 | US12593GAE26  | Komatsu Ltd.   | 0.00                 | JP3304200003  | KT Corporation Sponsored ADR   | 0.00                 | US48268K1016  |
| Hitachi Chemical Company, Ltd.   | 0.00                 | JP3785000005  | Pinnacle West Capital Corporation  | 0.00                 | US7234841010  | NOVATEK Joint Stock Company Sponsored GDR RegS                             | 0.00                 | US6698881090  |
| RMB Holdings Limited   | 0.00                 | ZAE000024501  | Bank of the Philippine Islands   | 0.00                 | PHY0967S1694  | Braskem SA Pfd A   | 0.00                 | BRBRKMACNPA4  |
| POSCO  | 0.00                 | KR7005490008  | PTT Public Co., Ltd. NVDR  | 0.00                 | TH0646010R18  | Daito Trust Construction Co., Ltd.   | 0.00                 | JP3486800000  |
| Otsuka Corporation   | 0.00                 | JP3188200004  | Westlake Automobile Receivables Trust 2016-1 1.754% 15-jan-2019            | 0.00                 | US96042TAE47  | Banco de Chile   | 0.00                 | CLP0939W1081  |
| Qualicorp S.A.   | 0.00                 | BRQUALACNOR6  | Westlake Automobile Receivables Trust 2015-3 1.82% 15-jan-2019             | 0.00                 | US96042TAC80  | Sanlam Limited   | 0.00                 | ZAE000070660  |
| Valero Energy Corporation  | 0.00                 | US91913Y1001  | Nippon Building Fund, Inc.   | 0.00                 | JP3027670003  | TATNEFT PJSC Sponsored ADR   | 0.00                 | US8766292051  |
| Companhia de Saneamento Basico do Estado de Sao Paulo SABESP Sponsored ADR | 0.00                 | US20441A1025  | RioCan Real Estate Investment Trust  | 0.00                 | CA7669101031  | Embraer S.A. Sponsored ADR   | 0.00                 | US29082A1079  |
| Public Bank Bhd  | 0.00                 | MYL129500004  | Johnson Matthey Plc  | 0.00                 | GB00BZ4BQC70  | Coronation Fund Managers Limited   | 0.00                 | ZAE000047353  |
| Vina Concha Y Toro S.A.  | 0.00                 | CLP9796J1008  | PGE Polska Grupa Energetyczna S.A.   | 0.00                 | PLPGER000010  | China Resources Land Limited   | 0.00                 | KYG2108Y1052  |
| Canadian Tire Corporation, Limited Class A                                 | 0.00                 | CA1366812024  | Idemitsu Kosan Co., Ltd.   | 0.00                 | JP3142500002  | Ambev SA Sponsored ADR   | 0.00                 | US02319V1035  |
| Equity Residential   | 0.00                 | US29476L1070  | BP p.l.c.  | 0.00                 | GB0007980591  | Foschini Group Limited   | 0.00                 | ZAE000148466  |
| AvalonBay Communities, Inc.  | 0.00                 | US0534841012  | Nomura Research Institute, Ltd.  | 0.00                 | JP3762800005  | Investec Limited   | 0.00                 | ZAE000081949  |
| Polski Koncern Naftowy ORLEN S.A.  | 0.00                 | PLPKNO000018  | Eucatec SA Industria e Comercio Pfd  | 0.00                 | BREUCAACNPR8  | Country Garden Holdings Co. Ltd.   | 0.00                 | KYG245214032  |
| Lite-On Technology Corp.   | 0.00                 | TW0002301009  | Seven & I Holdings Co., Ltd.   | 0.00                 | JP3422950000  | Commercial Mortgage Loan Trust 2008-ls1 6.335% 10-dec-2049                 | 0.00                 | US021073WAE84 |
| Liberty Interactive Corporation QVC Group Class A                          | 0.00                 | US53071M1045  | Formosa Petrochemical Corp   | 0.00                 | TW0006505001  | Bunge Limited  | 0.00                 | BMG169621056  |
| Aozora Bank, Ltd.  | 0.00                 | JP3711200000  | BDO Unibank, Inc.  | 0.00                 | PHY077751022  | Doosan Heavy Industries & Construction Co., Ltd.                           | 0.00                 | KR7034020008  |
| Royal Bank of Canada   | 0.00                 | CA7800871021  | Government Of Denmark 4.0% 15-nov-2019                                     | 0.00                 | DK0009922403  | Credicorp Ltd.   | 0.00                 | BMG2519Y1084  |
| Nasmedia Co., Ltd.   | 0.00                 | KR7089600001  | Suzuken Co., Ltd.  | 0.00                 | JP3398000004  | TAL Education Group Sponsored ADR Class A                                  | 0.00                 | US8740801043  |
| British Land Company PLC   | 0.00                 | GB0001367019  | Yum China Holdings, Inc.   | 0.00                 | US98850P1093  | Sumitomo Realty & Development Co., Ltd.                                    | 0.00                 | JP3409000001  |
| Skanska AB Class B   | 0.00                 | SE0000113250  | Mitsui Fudosan Co., Ltd.   | 0.00                 | JP3893200000  | Grupo Aeroportuario del Sureste SA de CV Sponsored ADR Class B             | 0.00                 | US40051E2028  |
| Marubeni Corporation   | 0.00                 | JP3877600001  | Nomura Real Estate Master Fund, Inc.                                       | 0.00                 | JP3048110005  | Credit Suisse Commercial Mortgage Trust Series 2008-c1 6.52% 15-feb-2041   | 0.00                 | US22546NAD66  |
| Broadcom Limited   | 0.00                 | SG9999014823  | Mexichem SAB de CV   | 0.00                 | MX01ME050007  | Enel Generacion Chile S.A. Sponsored ADR                                   | 0.00                 | US29244T1016  |
| Wm Morrison Supermarkets plc   | 0.00                 | GB0006043169  | Constellation Software Inc.  | 0.00                 | CA21037X1006  | Redefine Properties Ltd.   | 0.00                 | ZAE000190252  |
| Skyworks Solutions, Inc.   | 0.00                 | US83088M1027  | Essex Property Trust, Inc.   | 0.00                 | US2971781057  | Micro Focus International plc Sponsored ADR                                | 0.00                 | US5948373049  |
| OTP Bank Nyrt  | 0.00                 | HU0000061726  | China Resources Power Holdings Co. Ltd.                                    | 0.00                 | HK0836012952  | SinoPac Financial Holdings Co., Ltd.                                       | 0.00                 | TW0002890001  |
| Vornado Realty Trust   | 0.00                 | US9290421091  | Darden Restaurants, Inc.   | 0.00                 | US2371941053  | Remgro Limited   | 0.00                 | ZAE000026480  |
| Weyerhaeuser Company   | 0.00                 | US9621661043  | Sappi Limited  | 0.00                 | ZAE000006284  | Astro Japan Prop   | 0.00                 | AU000000AJA4  |
| Fonciere des Regions SA  | 0.00                 | FR0000064578  | China Petroleum & Chemical Corporation Class H                             | 0.00                 | CNEI000002Q2  | Randgold Resources Limited   | 0.00                 | GB00B01C3S32  |
| Hanwha Chemical Corporation  | 0.00                 | KR7009830001  | Axis Capital Holdings Limited  | 0.00                 | BMG0692UJ099  | Sekisui House, Ltd.  | 0.00                 | JP3420600003  |
| International Container Terminal Services, Inc.                            | 0.00                 | PHY411571011  | Wells Fargo Mortgage Backed Securities 2005-ar1 Trust 0.0% 25-jan-2035     | 0.00                 | US949781AA68  | Formosa Chemicals & Fibre Corporation                                      | 0.00                 | TW0001326007  |
| HCP, Inc.  | 0.00                 | US40414L1098  | Dixons Carphone PLC  | 0.00                 | GB00B4Y7R145  | Hyundai Engineering & Construction Co., Ltd                                | 0.00                 | KR7000720003  |
| GGP, Inc.  | 0.00                 | US36174X1019  | CGI Group Inc. Class A   | 0.00                 | CA39945C1095  | Au Optronics Corp.   | 0.00                 | TW0002409000  |
| Nine Dragons Paper Holdings Ltd.   | 0.00                 | BMG653181005  | Link Real Estate Investment Trust  | 0.00                 | HK0823032773  | Groupe Bruxelles Lambert SA  | 0.00                 | BE0003797140  |
| Land Securities Group PLC  | 0.00                 | GB00BYW0PQ60  | Enel Americas S.A. Sponsored ADR   | 0.00                 | US29274F1049  | Ayala Land Inc.  | 0.00                 | PHY0488F1004  |
| Realty Income Corporation  | 0.00                 | US7561091049  | Credit Suisse First Boston Mortgage Securities Corp. 20 4.877% 15-apr-2037 | 0.00                 | US225458RW03  | Growthpoint Properties Limited   | 0.00                 | ZAE000179420  |
| Government Of Slovakia 3.625% 16-jan-2029                                  | 0.00                 | SK4120009762  | Sodexo SA  | 0.00                 | FR0000121220  | Vedanta Limited Sponsored ADR  | 0.00                 | US92242Y1001  |
| Welltower, Inc.  | 0.00                 | US95040Q1040  | Johnston Press plc   | 0.00                 | GB00BRK8Y334  | Great-West Lifeco Inc.   | 0.00                 | CA39138C1068  |
| Newmont Mining Corporation   | 0.00                 | US6516391066  | LM Ericsson Telefon AB Class B   | 0.00                 | SE0000108656  | PETRONAS Chemicals Group Bhd.  | 0.00                 | MYL518300008  |
| Veritas Investments Limited  | 0.00                 | NZSAME0001S2  | Evonik Industries AG   | 0.00                 | DE000EVNKO13  | Sunny Optical Technology (Group) Co. Ltd.                                  | 0.00                 | KYG8586D1097  |

| Asset name   | % of fund net assets | Security code | Asset name  | % of fund net assets | Security code | Asset name                        | % of fund net assets | Security code |
|--|----------------------|---------------|---|----------------------|---------------|-----------------------------------|----------------------|---------------|
| Chang Hwa Commercial Bank, Ltd.                                | 0.00                 | TW0002801008  | Alior Bank SA   | 0.00                 | PLALIOR00045  | Swap Maturing 19/12/2018 (CBAN90) | 0.00                 |               |
| Jiangxi Copper Company Limited Class H                         | 0.00                 | CNE1000003K3  | Tokyo Tatemono Co., Ltd.                                      | 0.00                 | JP3582600007  | Swap Maturing 07/02/2019 (CBAN90) | 0.00                 |               |
| Taiwan Cooperative Financial Holding Co. Ltd.                  | 0.00                 | TW0005880009  | Hulic Co., Ltd.   | 0.00                 | JP3360800001  | Swap Maturing 13/03/2019 (CBAN90) | 0.00                 |               |
| Surgutneftegas OJSC Sponsored ADR                              | 0.00                 | US8688612048  | Ford Otomotiv Sanayi A.S.                                     | 0.00                 | TRAOTOSN91H6  | Swap Maturing 01/08/2019 (CBAN90) | 0.00                 |               |
| SINA Corp.   | 0.00                 | KYG814771047  | PCCW Limited  | 0.00                 | HK0008011667  | Swap Maturing 18/06/2020 (BNZW40) | 0.00                 |               |
| Sino Biopharmaceutical Limited                                 | 0.00                 | KYG8167W1380  | SK Innovation Co., Ltd  | 0.00                 | KR7096770003  | NDIRS KRW 1.9% MAR28              | 0.00                 |               |
| Morgan Stanley Capital I Series 2006-top21 5.358% 12-oct-2052  | 0.00                 | US617451CX53  | Tiger Brands Limited  | 0.00                 | ZAE000071080  | NDIRS KRW 1.9% MAR28              | 0.00                 |               |
| Rosneft Oil Co. Sponsored GDR RegS                             | 0.00                 | US67812M2070  | Bangkok Bank Public Company Limited NVDR                      | 0.00                 | TH0001010R16  | Swap Maturing 26/10/2018 (CBAN90) | 0.00                 |               |
| Genting Malaysia Bhd.  | 0.00                 | MYL471500008  | Transmissora Alianca De Energia Eletrica S.A. Unit            | 0.00                 | BRTAEEDCAM10  | Swap Maturing 25/02/2020 (CBA)    | -0.01                |               |
| People's Insurance Co. (Group) of China Ltd. Class H           | 0.00                 | CNE100001MK7  | Hanon Systems   | 0.00                 | KR7018880005  | Swap Maturing 25/10/2019 (BNZW40) | -0.01                |               |
| SM Prime Holdings, Inc.  | 0.00                 | PHY8076N1120  | Woori Bank  | 0.00                 | KR7000030007  | Swap Maturing 25/10/2019 (BNZW40) | -0.01                |               |
| Power Corporation of Canada                                    | 0.00                 | CA7392391016  | CCR S.A.  | 0.00                 | BRCRCROACNOR2 | Swap Maturing 22/11/2019 (CBAN90) | -0.01                |               |
| Fibra Uno Administracion SA de CV                              | 0.00                 | MXCFUJ000001  | Sembcorp Industries Ltd.                                      | 0.00                 | SGIR50925390  | Swap Maturing 25/06/2019 (BNZW40) | -0.01                |               |
| Novolipetsk Steel Sponsored GDR RegS                           | 0.00                 | US67011E2046  | Galileo Japan Trust   | 0.00                 | AU000000GJT1  | IRS USD FLT NOV21                 | -0.01                |               |
| 58.com Inc. Sponsored ADR Class A                              | 0.00                 | US31680Q1040  | LAND SECURITIES G-DU  | 0.00                 |               | IRS PLN 2.0% DEC19                | -0.01                |               |
| Imperial Holdings Limited                                      | 0.00                 | ZAE000067211  | PPLA Participations Ltd Units Cons of 1 BDRs -A- + 2 BDRs -B- | 0.00                 | BRPPLAUNT007  | CDI USD 1.0% JUN22                | -0.01                |               |
| Longfor Properties Co. Ltd.                                    | 0.00                 | KYG5635P1090  | Morgan Stanley Capital I Series 2006-top21 5.302% 12-oct-2052 | 0.00                 | US617451CY37  | IRS PLN 2.325% DEC22              | -0.01                |               |
| Hanwha Life Insurance Co., Ltd.                                | 0.00                 | KR7088350004  | CSAIL VAR 15JUN57   | 0.00                 |               | IRS CAD FLT DEC21                 | -0.02                |               |
| Korea Investment Holdings Co., Ltd.                            | 0.00                 | KR7071050009  | GSMS VAR 10JUL46  | 0.00                 |               | IRS CAD FLT SEP27                 | -0.02                |               |
| Turkiye Petrol Rafinerileri A.S.                               | 0.00                 | TRATUPRS91E8  | GEDI Gruppo Editoriale S.p.A.                                 | 0.00                 | IT0001398541  | IRS USD 2.432% FEB46              | -0.04                |               |
| Grupo Mexico S.A.B. de C.V. Class B                            | 0.00                 | MPX370841019  | Novus Holdings Ltd.   | 0.00                 | ZAE000202149  | 10Y Ultra T-Note (CBT) Dec 17     | -0.05                |               |
| MMI Holdings Limited   | 0.00                 | ZAE000149902  | I-CABLE Communications Limited                                | 0.00                 | HK1097008929  | Euro OAT (EUR) Dec 17             | -0.05                |               |
| China Vanke Co., Ltd Class H                                   | 0.00                 | CNE100001SR9  | Investa Office Trust  | 0.00                 | AU000000IOF6  | Euro Schatz (EUR) Dec 17          | -0.07                |               |
| KIA Motors Corporation   | 0.00                 | KR7000270009  | Pumpkin Patch Ltd   | 0.00                 | NZPPLE0001S8  | US T-Bond (CBT) Dec 17            | -0.07                |               |
| NEPI Rockcastle Plc  | 0.00                 | IMO0BDD7WV31  | Swap Maturing 29/08/2019 (CBAN90)                             | 0.00                 |               | Euro Bobl (EUR) Dec 17            | -0.09                |               |
| Hua Nan Financial Holdings Co., Ltd.                           | 0.00                 | TW0002880002  | Swap Maturing 25/02/2020 (NBNZ40)                             | 0.00                 |               | BFWD OAT 0.250% OCT1              | -0.09                |               |
| Akbank TAS   | 0.00                 | TRAAKBK91N6   | Swap Maturing 12/03/2018 (CBAN90)                             | 0.00                 |               | 3Y Australia T-Bond (SFE) Dec 17  | -0.10                |               |
| MOL Hungarian Oil & Gas Plc Class A                            | 0.00                 | HU0000153937  | Bank Bill Futures   | 0.00                 |               | Ultra US T-Bond (CBT) Dec 17      | -0.17                |               |
| Companhia Brasileira de Distribuicao Sponsored ADR Pfd Class A | 0.00                 | US20440T2015  | Swap Maturing 04/09/2018 (BNZW40)                             | 0.00                 |               | Long Gilt (IFEU) Dec 17           | -0.28                |               |
| Morgan Stanley 3.875% 29-apr-2024                              | 0.00                 | US61746BDQ68  | CDS USD 1.0% DEC22  | 0.00                 |               | BFWD OAT 3.500% OCT1              | -0.32                |               |
| Csail 2016-c5 Commercial Mortgage Trust 3.757% 18-nov-2048     | 0.00                 | US12636LAY65  | Swap Maturing 24/12/2019 (CBAN90)                             | 0.00                 |               | Euro Bund (EUR) Dec 17            | -0.34                |               |
| Kroton Educacional S.A.  | 0.00                 | BRKROTACNOR9  | Swap Maturing 27/09/2018 (CBAN90)                             | 0.00                 |               | BFWD US 0.375% OCT1               | -0.37                |               |
| CK Infrastructure Holdings Limited                             | 0.00                 | BMG2178K1009  | Swap Maturing 27/09/2018 (ANZW)                               | 0.00                 |               | 2Y T-Note (CBT) Dec 17            | -0.39                |               |
| Anthem, Inc. 3.125% 15-may-2022                                | 0.00                 | US94973VAX55  | Swap Maturing 06/04/2020 (WPAC40)                             | 0.00                 |               | Eurodollar (CME) Sep 18           | -0.42                |               |
| Singapore Exchange Ltd.  | 0.00                 | SGIJ26887955  | Swap Maturing 03/12/2018 (CBAN90)                             | 0.00                 |               | 5Y T-Note (CBT) Dec 17            | -0.49                |               |
| Vipshop Holdings Ltd Sponsored ADR                             | 0.00                 | US92763W1036  | CDS USD 1.0% DEC22  | 0.00                 |               | Eurodollar (CME) Dec 18           | -2.65                |               |
| Komercni banka, a.s.   | 0.00                 | CZ0008019106  | Swap Maturing 29/05/2019 (CBAN90)                             | 0.00                 |               | Cash and cash equivalents         | 8.56                 |               |
| Powertech Technology Inc.                                      | 0.00                 | TW0006239007  | Swap Maturing 12/09/2019 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Valeant Pharmaceuticals International Inc                      | 0.00                 | CA91911K1021  | Swap Maturing 30/10/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Fullshare Holdings Limited                                     | 0.00                 | KYG3690U1058  | CDS USD 1.0% DEC22  | 0.00                 |               |                                   |                      |               |
| Itau Corpbanca   | 0.00                 | CL0002262351  | Swap Maturing 25/02/2020 (NBNZ40)                             | 0.00                 |               |                                   |                      |               |
| Banco Santander (Brasil) S.A. Sponsored ADR                    | 0.00                 | US05967A1079  | Swap Maturing 20/12/2017 (CBA)                                | 0.00                 |               |                                   |                      |               |
| Nien Made Enterprise Co., Ltd.                                 | 0.00                 | TW0008464009  | Swap Maturing 30/04/2019 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Telkom SA SOC Ltd.   | 0.00                 | ZAE000044897  | Swap Maturing 19/12/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Mr Price Group Limited   | 0.00                 | ZAE000200457  | Swap Maturing 20/12/2017 (CBA)                                | 0.00                 |               |                                   |                      |               |
| Resilient REIT Limited   | 0.00                 | ZAE000209557  | Swap Maturing 20/12/2017 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Hana Financial Group Inc.                                      | 0.00                 | KR7086790003  | Swap Maturing 16/02/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Compania de Minas Buenaventura SAA Sponsored ADR               | 0.00                 | US2044481040  | Swap Maturing 13/03/2019 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| ASM Pacific Technology Limited                                 | 0.00                 | KYG0535Q1331  | Swap Maturing 21/11/2018 (CBA)                                | 0.00                 |               |                                   |                      |               |
| Samsung Card Co., Ltd  | 0.00                 | KR7029780004  | Swap Maturing 26/10/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| SM Investments Corporation                                     | 0.00                 | PHY806761029  | Swap Maturing 27/08/2019 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| DGB Financial Group Co., Ltd.                                  | 0.00                 | KR7139130009  | Swap Maturing 28/03/2018 (BNZW40)                             | 0.00                 |               |                                   |                      |               |
| Kasikornbank Public Co. Ltd. NVDR                              | 0.00                 | TH0016010R14  | Swap Maturing 27/02/2019 (CBA)                                | 0.00                 |               |                                   |                      |               |
| Tofas Turk Otomobil Fabrikasi A.S.                             | 0.00                 | TRATOASO91H3  | IRS USD 2.033% NOV24  | 0.00                 |               |                                   |                      |               |
| Kingsoft Corp. Ltd.  | 0.00                 | KYG5264Y1089  | Swap Maturing 20/12/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Security Bank Corp. (Philippines)                              | 0.00                 | PHY7571C1000  | IRS USD 2.190% NOV27  | 0.00                 |               |                                   |                      |               |
| FXO P GBP/SEK MAR18  | 0.00                 |               | Swap Maturing 30/04/2019 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Crescent Point Energy Corp.                                    | 0.00                 | CA22576C1014  | Swap Maturing 20/09/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Enel Chile SA  | 0.00                 | CL0002266774  | Swap Maturing 20/09/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
| Novatek Microelectronics Corp.                                 | 0.00                 | TW0003034005  | Swap Maturing 29/03/2018 (CBA)                                | 0.00                 |               |                                   |                      |               |
| Fortress Income Fund Limited Class B                           | 0.00                 | ZAE000192795  | NDIRS KRW 1.9% MAR28  | 0.00                 |               |                                   |                      |               |
| Tokyu Fudosan Holdings Corp.                                   | 0.00                 | JP3569200003  | IRS PLN 2.28% DEC22   | 0.00                 |               |                                   |                      |               |
| GCL-Poly Energy Holdings Limited                               | 0.00                 | KYG3774X1088  | NDIRS KRW 1.9% MAR28  | 0.00                 |               |                                   |                      |               |
| NWS Holdings Limited   | 0.00                 | BMG668971101  | Swap Maturing 05/06/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |
|  |                      |               | Swap Maturing 27/02/2019 (BNZW40)                             | 0.00                 |               |                                   |                      |               |
|  |                      |               | Swap Maturing 15/10/2018 (CBAN90)                             | 0.00                 |               |                                   |                      |               |