

Full Portfolio Holdings

Offer name	Westpac KiwiSaver Scheme
Fund name	Growth Fund
Period disclosure applies	30/09/17

Offer number	OFR10587
Fund number	FND344

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
K2 Alternative Strategies NZ Portfolio	3.74		Augusta Capital	0.22	NZKPF0001S1	Time Warner Inc.	0.13	US8873173038
Kiwi Property Group Ltd	2.14	NZKPG0001S9	PayPal Holdings Inc	0.21	US70450V1038	American Express Company	0.13	US0258161092
Fisher & Paykel Healthcare Ltd	2.13	NZFAPE0001S2	Alphabet Inc. Class A	0.21	US02079K3059	WPP Plc	0.13	JE00B8KF9B49
BlackRock Style Advantage Fund	2.10	LU1485749367	Nestle S.A.	0.21	CH0038863350	Deutsche Wohnen SE	0.13	DE000A0HN5C6
Goldman Sachs Alternative Risk Premia Portfolio	1.89	LU1481600150	Kathmandu Holdings Ltd	0.21	NZKMDE0001S3	UnitedHealth Group Incorporated	0.13	US91324P1021
Auckland International Airport Ltd	1.69	NZAIAE0002S6	Sky Network Television Ltd	0.21	NZSKTE0001S6	Essity AB Class B	0.13	SE0009922164
Spark New Zealand Ltd	1.33	NZTELE0001S4	BNZ 90 Day Rolling Deposit Account	0.21		Vertex Pharmaceuticals Incorporated	0.13	US92532F1003
Contact Energy Ltd	1.30	NZCENE0001S6	CSL Limited	0.21	AU000000CSL8	Tencent Holdings Ltd.	0.13	KYG875721634
Fletcher Building Ltd	1.30	NZFBUE0001S0	Thermo Fisher Scientific Inc.	0.20	US8835561023	ASSA ABLOY AB Class B	0.12	SE0007100581
Precinct Properties NZ Ltd	1.18	NZAPTE0001S3	Visa Inc. Class A	0.20	US92826C8394	Danone SA	0.12	FR0000120644
Goodman Property Trust	1.13	NZCPT0001S9	Accenture Plc Class A	0.20	IE00B4BNMY34	3M Company	0.12	US88579Y1010
A2 Milk Company Ltd	1.07	NZATME0002S8	Janus Henderson Group-CDI	0.20	AU000000JHG6	ANZ Banking Group	0.12	AU000000ANZ3
Argosy Property Trust	0.91	NZARGE0010S7	Propertylink	0.20	AU000000PLG5	UBS Group AG	0.12	CH0244767585
Meridian Energy Limited	0.85	NZMELE0002S7	Genesis Energy Ltd	0.20	NZGNEE0001S7	Bristol-Myers Squibb Company	0.12	US1101221083
Metlifecare Ltd	0.67	NZMETE0001S2	LVMH Moet Hennessy Louis Vuitton SE	0.20	FR000121014	Kansas City Southern	0.12	US4851703029
Stride Property Ltd and Stride Invest Mgmt Ltd	0.63	NZSPGE0001S2	Oracle Corporation	0.19	US68389X1054	STOXX EUROPE 600 Dec17	0.12	
Xero Ltd	0.62	NZXROE0001S2	Macquarie Group Ltd	0.19	AU000000MQG1	United Parcel Service, Inc. Class B	0.12	US9113121068
Z Energy Ltd	0.58	NZZELE0001S1	Oil Search Ltd	0.19	PG0008579883	Bank of New York Mellon Corporation	0.12	US0640581007
NZGB 5.5% 15/04/2023	0.53	NZGOVDT423C0	Freightways Ltd	0.19	NZFRE0001S0	Boral Ltd	0.12	AU000000BLD2
NZGB 6% 15/05/2021	0.52	NZGOVD0521C2	NZGB 3% 15/04/2020	0.19	NZGOVDT420C6	10Y T-Note (CBT) Dec 17	0.12	
Sky City Entertainment Group	0.50	NZSKCE0001S2	Government Of Japan 0.1% 20-dec-2019	0.19	JP1051221EC4	Freeport-McMoRan, Inc.	0.12	US35671D8570
Vista Group International	0.48	NZVGLE0001S5	Comcast Corporation Class A	0.18	US20030N1019	Wal-Mart Stores, Inc.	0.12	US931421039
Restaurant Brands NZ Ltd	0.47	NZRBDE0001S1	Stryker Corporation	0.18	US8636671013	Gentrack Group Ltd	0.12	NZGTKE0002S9
Mainfreight Ltd	0.47	NZMFTE0001S9	10Y Canada Govt Bond (MOD) Dec 17	0.18		Adecco Group AG	0.11	CH0012138605
Investore Property Limited	0.46	NZIPLE0001S3	Diageo plc	0.18	GB0002374006	salesforce.com, inc.	0.11	US79466L3024
Scales Corporation Limited	0.46	NZSCL0002S8	Facebook, Inc. Class A	0.18	US30303M1027	Baidu, Inc. Sponsored ADR Class A	0.11	US0567521085
Centuria Metropolitan REIT	0.42	AU000000CMA4	NZLGF 4.5% 15/04/2027	0.18	NZLGFDT007C4	Nintendo Co., Ltd.	0.11	JP3756600007
Apple Inc.	0.41	US0378331005	New Zealand Refining Ltd	0.18	NZNZRE0001S9	NZGB 3.5% 14/04/2033	0.11	NZGOVDT433C9
Ryman Healthcare Ltd	0.41	NZRYME0001S4	NZGB 5% 15/03/2019	0.18	NZGOVDT319C0	NZLGF 3.00% 15/04/2020	0.11	NZLGFDT006C6
Air New Zealand Ltd	0.39	NZAIRE0001S2	Medtronic plc	0.17	IE00BTN1Y115	Citigroup Inc	0.11	US1729674242
Pacific Edge Ltd	0.39	NZPEBE0002S1	Tower Ltd	0.17	NZTWRE001S2	Cisco Systems, Inc.	0.11	US17275R1023
Summerset Group Holdings Ltd	0.38	NZSUME0001S0	Walt Disney Company	0.17	US2546871060	Government Of The United States Of America 0.875% 15-jun-2019	0.11	US912828R853
NZGB 4.50% 15/04/2027	0.37	NZGOVDT427C1	Turners Automotive Group Ltd	0.17	NZVNLE0001S1	ASBBNK NFIX3FRA + 100 08/03/2019	0.11	NZABBDT035C7
Microsoft Corporation	0.34	US5949181045	Intesa Sanpaolo S.p.A.	0.17	IT0000072618	Zoetis, Inc. Class A	0.11	US98978V1035
Chorus Ltd	0.33	NZCNUE0001S2	NZ Government Inflation Index Bond 3% 20/09/2030	0.16	NZIIBDT003C0	Southwest Airlines Co.	0.11	US8447411088
Mercury NZ Limited	0.32	NZMRPE0001S2	Canadian National Railway Company	0.16	CA1363751027	Akzo Nobel N.V.	0.10	NL0000009132
Bingo Industries Limited	0.31	AU000000BIN7	Government Of Japan 0.3% 20-dec-2024	0.15	JP1103371F10	Evolve Education Group Limited	0.10	NZEV0E0001S4
S&P500 E-Mini Future Dec17	0.30		ASBBNK 4.476 12/20/2017	0.15	NZABBDT025C8	Viva Energy REIT	0.10	AU000000VVR9
Westpac 32 day Notice Deposit	0.29		Simon Property Group, Inc.	0.15	US8288061091	NZGB 2.75% 15/04/2037	0.10	NZGOVDT437C0
Westpac Banking Corporation	0.28	AU000000WBC1	eBay Inc.	0.15	US2786421030	Millennium & Copthorne Hotels - Preference Shares	0.10	NZMCKE0005S6
Sanford Ltd	0.27	NZSANE0001S0	Johnson & Johnson	0.15	US4781601046	Anglo American plc	0.10	GB00B1XZ8220
Star Entertainment Group Ltd	0.26	AU000000SGR6	NZGB 2.75% 15/04/2025	0.15	NZGOVDT425C5	Syrah Resources Ltd	0.10	AU000000SYR9
JPMorgan Chase & Co.	0.25	US46625H1005	BNP Paribas SA Class A	0.14	FR0000131104	Ross Stores, Inc.	0.10	US7782961038
Roche Holding Ltd Genusssch.	0.25	CH0012032048	CBL Corporation Limited	0.14	NZCBLE0001S6	Gilead Sciences, Inc.	0.10	US3755581036
Reckitt Benckiser Group plc	0.25	GB00B24CGK77	APN Outdoor Group Ltd	0.14	AU000000APO2	Linde AG	0.10	DE0006483001
Amazon.com, Inc.	0.25	US0231351067	Government Of The United States Of America 1.375% 31-aug-2020	0.14	US912828L328	Mitsui Fudosan Co., Ltd.	0.10	JP3893200000
Samsung Electronics Co., Ltd.	0.25	KR7005930003	GTN Limited	0.14	AU000000GTN3	Exxon Mobil Corporation	0.10	US30231G1022
Goodman Group	0.24	AU000000GMG2	State Street Corporation	0.13	US8574771031	Chugai Pharmaceutical Co., Ltd.	0.10	JP3519400000
NPT Ltd	0.24	NZNAPE0007S3	Zimmer Biomet Holdings, Inc.	0.13	US98956P1021	Applied Materials, Inc.	0.10	US0382221051
Bayer AG	0.24	DE000BAY0017	Pernod Ricard SA	0.13	FR0000120693	Coty Inc. Class A	0.10	US2220702037
Vital Healthcare Property Trust	0.24	NZCHPE0001S4	Fonterra Shareholders Fund	0.13	NZSF0E0001S5	Legrand SA	0.10	FR0010307819
Property for Industry Ltd	0.24	NZPFIE0001S5	NZLGF 6.00% 05/15/2021	0.13	NZLGFDT004C1	Grifols, S.A. Sponsored ADR Class B	0.10	US3984384087
Alibaba Group Holding Ltd. Sponsored ADR	0.22	US01609W1027	BNZ 32 Day Rolling Deposit Account	0.13		Essex Property Trust, Inc.	0.10	US2971781057
NZLGF 5.5 15/04/23	0.22	NZLGFDT005C8	Becton, Dickinson and Company	0.13	US0758871091	Coach, Inc.	0.09	US1897541041
						Government Of Japan 0.2% 20-jun-2019	0.09	JP1051181E61



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United Technologies Corporation	0.09	US9130171096	Delta Air Lines, Inc.	0.07	US2473617023	Alphabet Inc. Class C	0.06	US02079K1079
NextEra Energy, Inc.	0.09	US65339F1012	BZLNZ 5.570% 25/06/2019	0.07	NZBNZDT353C1	Procter & Gamble Company	0.06	US7427181091
Schneider Electric SE	0.09	FR0000121972	Government Of The United States Of America 5.5% 15-aug-2028	0.07	US912810FE39	PNC Financial Services Group, Inc.	0.06	US6934751057
AvalonBay Communities, Inc.	0.09	US0534841012	Recruit Holdings Co., Ltd.	0.07	JP3970300004	AUCKCN 5.806% 25/03/2024	0.06	NZAKCDT324C3
James Hardie Industries PLC Chess Units of Foreign Securities	0.09	AU000000JHX1	Heineken NV	0.07	NL0000009165	Gruma SAB de CV Class B	0.06	MP4948K1056
Home Depot, Inc.	0.09	US4370761029	Atos SE	0.07	FR0000051732	Hongkong Land Holdings Limited	0.06	BMG4587L1090
Prologis, Inc.	0.09	US74340W1036	Government Of Mexico 7.5% 03-jun-2027	0.07	MX0MG00000D8	Regency Centers Corporation	0.06	US7588491032
L Brands, Inc.	0.09	US5017971046	Deutsche Bank Aktiengesellschaft 1.0% 18-mar-2019	0.07	DE000DL19S04	Welltower, Inc.	0.06	US95040Q1040
Peugeot SA	0.09	FR0000121501	Splunk Inc.	0.07	US8486371045	ASML Holding NV	0.06	NL0010273215
Colgate-Palmolive Company	0.09	US1941621039	Burberry Group plc	0.07	GB0031743007	Activision Blizzard, Inc.	0.06	US00507V1098
Repsol SA	0.09	ES0173516115	Micron Technology, Inc.	0.07	US595121038	Hexagon AB Class B	0.06	SE0000103699
Garda Diversified Property Fund	0.09	AU000000GDF3	International Business Machines Corporation	0.07	US4592001014	Techtronic Industries Co., Ltd.	0.06	HK0669013440
Compagnie Financiere Richemont SA	0.09	CH0210483332	Check Point Software Technologies Ltd.	0.07	IL0010824113	Genting Singapore Plc	0.06	GB0043620292
Abbott Laboratories	0.09	US0028241000	Lowe's Companies, Inc.	0.07	US5486611073	NetEase, Inc. Sponsored ADR	0.06	US64110W1027
Amphenol Corporation Class A	0.09	US0320951017	Government Of Japan 1.7% 20-mar-2018	0.07	JP1102921853	Navistar International Corporation	0.06	US63934E1082
Michael Kors Holdings Ltd	0.09	VG6607541015	Tilt Renewables Limited	0.07	NZTLTE0003S8	Lotte Chemical Corp.	0.06	KR7011700008
Government Of Ireland 4.5% 18-apr-2020	0.09	IE0034074488	AIANZ NFIX3FRA + 75 11/04/2020	0.07	NZAIAD0420L7	Sun Hung Kai Properties Limited	0.06	HK0016000132
TrustPower Ltd	0.09	NZTPXE0001S5	Priceline Group Inc	0.07	US7415034039	Discover Financial Services	0.06	US2547091080
Monsanto Company	0.08	US61166W1018	Government Of Japan 0.1% 20-mar-2020	0.07	JP1051231F37	First Republic Bank	0.06	US33616C1009
Vestas Wind Systems A/S	0.08	DK0010268606	Government Of The United States Of America 0.625% 15-jan-2026	0.07	US912828W712	Anhui Conch Cement Company Limited Class H	0.06	CNE1000001W2
Spark Finance Ltd 5.25 25/10/2019	0.08	NZTCNDT003C9	PepsiCo, Inc.	0.07	US7134481081	Apartment Investment and Management Company Class A	0.06	US03748R1014
Waste Management, Inc.	0.08	US94106L1098	Intel Corporation	0.07	US4581401001	Dexus	0.06	AU000000DXS1
Sanofi	0.08	FR0000120578	Kellogg Company	0.07	US4878361082	BLZNZ 6.1 12/20/18	0.06	NZBNZDT344C0
Government of Japan 1.10% 20-Sep-2021	0.08	JP1103171B99	MercadoLibre, Inc.	0.07	US58733R1023	ASBBNK NFIX3FRA +55bps 01/11/2017	0.06	NZABBDT039C9
Bank of America Corporation	0.08	US0605051046	Government Of Japan 0.1% 20-jun-2020	0.07	JP1051241F68	IBRD 4.625 10/06/2021	0.06	NZIBDDT008C4
Compass Group PLC	0.08	GB00BD6K4575	BZLNZ 4.426% 18/06/2020	0.06	NZBNZDT380C4	Schlumberger NV	0.06	AN8068571086
Illumina, Inc.	0.08	US4523271090	mini MSCI Emg Mkts Indx Ftr Decl7	0.06		DCTL 4.88% 25/11/2021	0.06	NZDCTDT076C7
ANZNZ 5.43 27/02/2019	0.08	NZANBDG024C2	Baxter International Inc.	0.06	US0718131099	Beijing Capital International Airport Co., Ltd. Class H	0.05	CNE100000221
New World Development Co. Ltd.	0.08	HK0017000149	Wells Fargo & Company	0.06	US9497461015	Government Of Austria 3.5% 15-sep-2021	0.05	AT000AA001X2
Ingenia Communities Group	0.08	AU000000INA9	Eli Lilly and Company	0.06	US5324571083	Merck KGaA	0.05	DE0006599905
Siemens AG	0.08	DE0007236101	Franklin Resources, Inc.	0.06	US3546131018	Middleby Corporation	0.05	US5962781010
Liberty Global Plc Class C	0.08	GB00B8W67B19	Minth Group Limited	0.06	KYG6145U1094	NZ Government Inflation Index Bond 2% 20/09/2025	0.05	NZIIBDT002C2
TD Ameritrade Holding Corporation	0.08	US87236Y1082	Wynn Macau Ltd.	0.06	KYG981491007	ANZNZ 6.25 03/13/19	0.05	NZANBDT010C6
Merck & Co., Inc.	0.08	US58933Y1055	FCGNZ 5.52% 25/02/2020	0.06	NZFCGDT265C9	General Electric Company	0.05	US3696041033
Charles Schwab Corporation	0.08	US8085131055	Celgene Corporation	0.06	US1510201049	Starwood Waypoint Homes	0.05	US85572F1057
Texas Instruments Incorporated	0.08	US8825081040	Electronic Arts Inc.	0.06	US2855121099	LyondellBasell Industries NV	0.05	NL0009434992
3P Learning Limited	0.08	AU0000003PL9	Equinix, Inc.	0.06	US29444U7000	AUCKCN 6.65 02/18/19	0.05	NZACCDT107C2
Centene Corporation	0.08	US15135B1017	AIANZ 5.47 10/17/17	0.06	NZAIADTT10L3	ANZNZ 6.08 09/20/18	0.05	NZANBDG021C8
Axis Bank Limited Sponsored GDR RegS	0.08	US05462W1099	MS&AD Insurance Group Holdings, Inc.	0.06	JP3890310000	Ferrari NV	0.05	NL0011585146
Celanese Corporation Class A	0.08	US1508701034	NVIDIA Corporation	0.06	US67066G1040	Lam Research Corporation	0.05	US5128071082
ASBBNK 5.06 07/18/2018	0.08	NZABBDT026C6	Las Vegas Sands Corp.	0.06	US5178341070	Carnival Corporation	0.05	PA1436583006
NZGB 2.5% 20/09/2035	0.08	NZIIBDT004C8	Standard Chartered Plc 2.4% 08-sep-2019	0.06	XS1107562594	CBAU 5.125% 01/08/2019	0.05	XS1091765757
360 Capital Office Fund	0.08	AU000000TOT4	Government Of Japan 2.1% 20-dec-2027	0.06	JP12009917C3	Government Of Japan 0.3% 20-sep-2018	0.05	JP1051141D95
McKesson Corporation	0.07	US58155Q1031	Crown Castle International Corp	0.06	US22822V1017	Hermes International SCA	0.05	FR0000052292
Aetna Inc.	0.07	US00817Y1082	Cooper Companies, Inc.	0.06	US2166484020	Kubota Corporation	0.05	JP3266400005
BZLNZ 4.68 03/28/18	0.07	NZBNZDT366C3	Omnicom Group Inc	0.06	US6819191064	Parker-Hannifin Corporation	0.05	US7010941042
RWE AG	0.07	DE0007037129	Vector Ltd	0.06	NZVCTE0001S7	MTU Aero Engines AG	0.05	DE000A0D9PT0
Lloyds Banking Group plc	0.07	GB0008706128	ANZNZ NFIX3FRA + 95 08/03/2020	0.06	NZANBDT020C5	Carlsberg A/S Class B	0.05	DK0010181759
Pfizer Inc.	0.07	US7170811035	Government Of The United States Of America 1.875% 31-mar-2022	0.06	US912828W895	Grupo Aeroportuario del Pacifico SAB de CV Class B	0.05	MX01GA000004
Government Of The United States Of America 0.625% 30-jun-2018	0.07	US912828R937	Abano Healthcare Group Ltd	0.06	NZNPEE0001S8	Rio Tinto plc	0.05	GB0007188757
Government Of South Africa 10.5% 21-dec-2027	0.07	ZAG000016320	Workday, Inc. Class A	0.06	US98138H1014	Devon Energy Corporation	0.05	US25179M1036
NZLGFA 2.75% 15/04/2025	0.07	NZLGFDT008C2	Waters Corporation	0.06	US9418481035	KLA-Tencor Corporation	0.05	US4824801009
Vulcan Materials Company	0.07	US9291601097	Galaxy Entertainment Group Limited	0.06	HK0027032686	M. Dias Branco SA Industria e Comercio de Alimentos	0.05	BRMDIACNOR7
Total SA	0.07	FR0000120271	FCGNZ 0 24/10/2017	0.06	NZFCGDT286C5	Cognizant Technology Solutions Corporation Class A	0.05	US1924461023
Goldman Sachs Group, Inc.	0.07	US38141G1040	Link Real Estate Investment Trust	0.06	HK0823032773	AVI Limited Class Y	0.05	ZAE000049433
Government Of Mexico 8.5% 31-may-2029	0.07	MX0MG00000H9	IFC 3.625% 20/05/2020	0.06	NZIFCDT007C3	NZLGFA 6 12/15/17	0.05	NZLGFDT002C5
HDFC Bank Limited Sponsored ADR	0.07	US40415F1012	BZLNZ % 14/09/2020	0.06	NZBNZDT390C3	Voya Financial, Inc.	0.05	US9290891004
HOYA CORPORATION	0.07	JP3837800006	BZLNZ Term Deposit 1.83% 07/09/2017 09/10/2017	0.06		Barclays PLC	0.05	GB0031348658
Vale SA Pfd A	0.07	BRVALEACNPA3	Canadian Government 0.75% 01SEP20	0.06	CA135087E596	NAVER Corp.	0.05	KR7035420009
Methven Ltd	0.07	NZMVNE0001S9	AUCKCN 4.017% 24/09/2020	0.06	NZAKCDT366C4	Vicat-Ciments Vicat SA	0.05	FR0000031775
WATERC 5.685 10/26/18	0.07	NZ816D1018L1	Alexandria Real Estate Equities, Inc.	0.06	US0152711091	RENTEN 5.375% 24/04/2024	0.05	NZLRBDT009C1
Union Pacific Corporation	0.07	US9078181081	PERSOL HOLDINGS CO. LTD.	0.06	JP3547670004	Sumitomo Mitsui Financial Group, Inc.	0.05	JP3890350006
KIWI 0% 13/05/2019	0.07	NZKIWD0519L9	Covestro AG	0.06	DE0006062144	Praxair, Inc.	0.05	US74005P1049
SEGRO plc	0.07	GB00B5ZNN188	Oceania Healthcare Limited	0.06	NZOCAE0002S0	London Stock Exchange Group plc	0.05	GB00B0SWJX34
Netflix, Inc.	0.07	US64110L1061						
Aena SME SA	0.07	ES0105046009						

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Citizens Financial Group, Inc.	0.05	US1746101054	Verizon Communications Inc.	0.04	US92343V1044	Transurban Finance Co. Pty Ltd. 3.368% 06-mar-2019	0.04	CA89400PAD56
TPFNZ 6.95 06/10/20	0.05	NZ519D0620N1	Johnson Controls International plc	0.04	IE00B7YQL619	Molson Coors International Lp 2.25% 18-sep-2018	0.04	CAU60901AC66
Intuit Inc.	0.05	US4612021034	Nordson Corporation	0.04	US6556631025	Wolters Kluwer NV	0.04	NL0000395903
ASBBNK NFIX3FRA + 95 27/02/2020	0.05	NZABBDT040C7	DCTL 3.79% 16/10/2024	0.04	NZDCTDT135C1	Roper Technologies, Inc.	0.04	US7766961061
Solocal Group	0.05	FRO012938884	Grand Canyon Education, Inc.	0.04	US38526M1062	Loblaws Companies Limited 3.748% 12-mar-2019	0.04	CA539481AH40
VMware, Inc. Class A	0.05	US9285634021	Burlington Stores, Inc.	0.04	US1220171060	KBN 5.125% 14/05/2021	0.04	NZKBNDT008C8
Toyota Finance NZ 4.405% 21/11/2018	0.05	NZTFSDT498C3	Arista Networks, Inc.	0.04	US0404131064	Kerry Properties Limited	0.04	BMG524401079
CALBEE, Inc.	0.05	JP3220580009	Tesla Inc	0.04	US88160R1014	American Water Works Company, Inc.	0.04	US0304201033
RABOBK 3.641 04/09/18	0.05	NZRABDT015C1	Cerner Corporation	0.04	US1567821046	Weir Group PLC	0.04	GB0009465807
Government Of Poland 1.5% 25-apr-2020	0.05	PL0000108510	Oaktree Capital Group, LLC Class A	0.04	US6740012017	Bakkafrost P/F	0.04	FO0000000179
Government Of Germany 0.25% 16-oct-2020	0.05	DE000141729	Analog Devices, Inc.	0.04	US0326541051	Dai-ichi Life Holdings, Inc.	0.04	JP3476480003
Amgen Inc.	0.05	US0311621009	BHP Billiton Plc	0.04	GB0000566504	Jack Henry & Associates, Inc.	0.04	US4262811015
Government Of Singapore 2.25% 01-jun-2021	0.05	SG7Y76964295	Sky plc	0.04	GB0001411924	Church & Dwight Co., Inc.	0.04	US1713401024
NZLGF 5% 15/03/2019	0.05	NZLGFDT003C3	IPG Photonics Corporation	0.04	US44980X1090	Caterpillar Inc.	0.04	US1491231015
Tiffany & Co.	0.05	US8865471085	Gecina SA	0.04	FRO010040865	Danaher Corporation	0.04	US235811028
Government Of Australia 3.25% 21-oct-2018	0.05	AU3TB0000176	Nasdaq, Inc.	0.04	US6311031081	Spectris plc	0.04	GB0003308607
Government Of The United States Of America 0.125% 15-apr-2021	0.05	US912828Q608	Berkshire Hathaway Inc. Class B	0.04	US0846707026	Edwards Lifesciences Corporation	0.04	US28176E1082
KiwiBank FRN +65bps 13/11/2017	0.05	NZKIWD1117L1	Charter Communications, Inc. Class A	0.04	US16119P1084	ASOS plc	0.04	GB0030927254
CAE Inc.	0.05	CA1247651088	Nordstrom, Inc.	0.04	US6556641008	Leggett & Platt, Incorporated	0.04	US5246601075
Adobe Systems Incorporated	0.05	US00724F1012	Illinois Tool Works Inc.	0.04	US4523081093	RABOBK 4.592 10/06/2020	0.04	NZRABDT014C4
Ultimate Software Group, Inc.	0.05	US90385D1072	Lennox International Inc.	0.04	US5261071071	10Y Japan Govt Bond (OSE) Dec 17	0.04	
Persimmon Plc	0.05	GB0006825383	Allstate Corporation	0.04	US0200021014	Ambev SA	0.04	BRABEVACNOR1
Government Of United Kingdom 2.0% 07-sep-2025	0.05	GB00BTHH2R79	Monolithic Power Systems, Inc.	0.04	US6098391054	MTFNZ 0% 15/09/2025	0.04	NZSTMTFAT015
Synopsys, Inc.	0.05	US8716071076	Resona Holdings, Inc.	0.04	JP3500610005	Ralph Lauren Corporation Class A	0.04	US7512121010
Infineon Technologies AG	0.05	DE0006231004	Broadridge Financial Solutions, Inc.	0.04	US11133T1034	Exelon Corporation	0.04	US30161N1019
MTFNZ 0% 15/09/2024	0.05	NZTMTFAT013	Naspers Limited Class N	0.04	ZAE000015889	Novozymes A/S Class B	0.04	DK0060336014
Taylor Wimpey plc	0.05	GB0008782301	Waste Connections, Inc.	0.04	CA94106B1013	US 10Y futures	0.04	
Grupo Aeroportuario del Sureste SA de CV Class B	0.05	MXPO01661018	O'Reilly Automotive, Inc.	0.04	US67103H1077	Sysco Corporation	0.04	US8718291078
Teleflex Incorporated	0.05	US8793691069	Teradyne, Inc.	0.04	US8807701029	Julius Baer Gruppe AG	0.04	CH0102484968
Government Of Japan 1.1% 20-mar-2021	0.05	JP1103141B54	ASBBNK Enhanced +18bps 13/11/2017	0.04	NZAVFDH317F8	Arkema SA	0.04	FRO010313833
ASBBNK Enhanced +18bps 22/12/2017	0.05	NZAVFDH356F6	TOPIX Indx Futr Dec17	0.04		Plastic Omnium SA	0.04	FRO000124570
Government Of The United States Of America 0.625% 15-jan-2024	0.05	US912828B253	HEICO Corporation	0.04	US4228061093	Ingersoll-Rand Plc	0.04	IE00B6330302
ASBBNK NFIX3FRA + 50 06/03/2018	0.05	NZABBDT033C2	Quintiles IMS Holdings, Inc.	0.04	US74876Y1010	Jungheinrich AG Pref	0.04	DE0006219934
ANZ 4.48% 11/05/2020	0.05	NZANBDG027C5	ServiceNow, Inc.	0.04	US81762P1021	CRH Plc	0.04	IE001827041
MRC Global Inc.	0.05	US55345K1034	Banco Santander S.A.	0.04	ES011390J37	CubeSmart	0.04	US2296631094
ATHFIN 6 01/04/19	0.05	NZAT2D0001N6	Regeneron Pharmaceuticals, Inc.	0.04	US75886F1075	ING Groep NV	0.04	NL0011821202
ASBBNK 4.245% 05/26/2021	0.05	NZABBDT034C0	ASBBNK Enhanced +18bps 26/02/2018	0.04	NZAVFDI057F9	United Therapeutics Corporation	0.04	US91307C1027
KFW 3.75 29/05/2020	0.05	NZKFZDT001C5	Japan Retail Fund Investment Corporation	0.04	JP3039710003	Government Of Japan 2.2% 20-sep-2028	0.04	JP12010618A8
TPNZ 4.65% 06/09/2019	0.05	NZTRPD0020L4	CommVault Systems, Inc.	0.04	US2041661024	Valeo SA	0.04	FRO013176526
JXTG Holdings, Inc.	0.05	JP3386450005	Mastercard Incorporated Class A	0.04	US57636Q1040	AT&T Inc.	0.04	US00206R1023
Eni S.p.A.	0.05	IT0003132476	Sartorius AG Pref	0.04	DE0007165631	ANZ 6.85 02/16/18	0.04	NZANBDG018C4
PT Bank Central Asia Tbk	0.05	ID1000109507	Texas Roadhouse, Inc.	0.04	US8826811098	Chr. Hansen Holding A/S	0.04	DK0060227585
L-Bank Foerderbk 3.875 29/05/2019	0.05	NZLBKDT001C5	TechnipFMC Plc	0.04	GB00BDSFG982	Assicurazioni Generali S.p.A.	0.04	IT0000062072
Humana Inc.	0.05	US4448591028	Kilroy Realty Corporation	0.04	US49427F1084	Aflac Incorporated	0.04	US010551028
WSTP 3.795% 28/04/2021	0.05	NZWZND0421L6	ASB - Cash at Call	0.04		Deutsche Boerse AG	0.04	DE0005810055
IBRD 3.5% 22/01/2021	0.05	NZIBDDT010C0	Wienerberger AG	0.04	AT0000831706	RENTEN 4% 30/01/2020	0.04	NZLRBTD10C9
Government Of Japan 1.7% 20-jun-2033	0.05	JP1201451D66	Merlin Properties SOCIMI S.A	0.04	ES0105025003	AUCKCN 4.728 10/02/2019	0.04	NZAKCMT346C6
EOG Resources, Inc.	0.05	US26875P1012	Fiserv, Inc.	0.04	US3377381088	Nordic Investment Bank 4.125 19/03/2020	0.04	NZNIBDT007C4
ANZ 4.00% 22/03/2021	0.05	NZANBDT016C3	Tableau Software, Inc. Class A	0.04	US87336U1051	RENTEN 4.75% 12/03/2019	0.04	NZLRBTD008C3
Delphi Automotive PLC	0.05	JE00B783TY65	Suncor Energy Inc.	0.04	CA8672241079	Air Liquide SA	0.04	FRO000120073
Government Of Australia 5.25% 15-mar-2019	0.05	AU300TB01224	Sika AG	0.04	CH0000587979	Sunstone Hotel Investors, Inc.	0.04	US8678921011
WSTP 3.775% 07/06/2022	0.05	NZWZND0622L9	Republic Services, Inc.	0.04	US7607591002	Coca-Cola Company	0.04	US1912161007
Trinity Industries, Inc.	0.05	US8965221091	Costco Wholesale Corporation	0.04	US22160K1051	ASBBNK Enhanced +18bps 07/11/2017	0.04	NZAVFDH311F1
BANDAI NAMCO Holdings Inc.	0.05	JP3778630008	Chemours Co.	0.04	US1638511089	Noble Corporation plc	0.04	GB00BFG3KF26
Sun Communities, Inc.	0.04	US8666741041	Atlas Copco AB Class A	0.04	SE0006886750	TMNZ 0% 28/11/2017	0.04	NZTMND1007R3
CENNZ 4.8 05/24/2018	0.04	NZCEND0518L6	RPM International Inc.	0.04	US7496851038	Government Of Japan 1.2% 20-mar-2035	0.04	JP1201521F37
Inmobiliaria Colonial SOCIMI SA	0.04	ES0139140174	KIWI NFIX3FRA + 115 06/12/2019	0.04	NZKIWD1219L5	Vantiv, Inc. Class A	0.04	US92210H1059
ASBBNK 4.20% 24/02/2022	0.04	NZABBDG003C0	Alaska Air Group, Inc.	0.04	US0116591092	Whitbread PLC	0.04	GB00BKJLJ408
ANZ Call Account	0.04		STORE Capital Corporation	0.04	US8621211007	Loomis AB Class B	0.04	SE0002683557
Cegecim SA	0.04	FRO000053506	Sanmina-SCI Corporation	0.04	US8010561020	Royal Dutch Shell Plc Class B	0.04	GB00B03MM408
MSC Industrial Direct Co., Inc. Class A	0.04	US5535301064	Ford Credit Canada Co. 3.14% 14-jun-2019	0.04	CA34527ABQ28	Temenos Group AG	0.04	CH0012453913
American Tower Corporation	0.04	US03027X1000	Sherwin-Williams Company	0.04	US8243481061	Twitter, Inc.	0.04	US90184L1026
Cintas Corporation	0.04	US1729081059	Ford Credit Canada Co. 3.7% 02-aug-2018	0.04	CA34527ABD15	FOURLIS HOLDINGS S.A.	0.04	GRS096003009
360 Capital Group	0.04	AU000000TGP8	Cinemark Holdings, Inc.	0.04	US17243V1026	SL Green Realty Corp.	0.04	US78440X1019
			Fmc Finance VIII Sa 5.25% 31-jul-2019	0.04	XS0723509104	Dassault Systemes SA	0.04	FRO000130650
			Nippon Telegraph and Telephone Corporation	0.04	JP3735400008	Rentokil Initial plc	0.04	GB00B082RF11

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Extra Space Storage Inc.	0.04	US30225T1025	AutoZone, Inc.	0.03	US0533321024	Government Of Japan 1.8% 20-sep-2031	0.03	JP1201301B94
easyJet plc	0.04	GB00B7KR2P84	NZLGFA 3.50% 14/04/2033	0.03	NZLGFDT009C0	AUCKCN 3.338% 27/07/2026	0.03	NZAKCDT410C0
Biogen Inc.	0.04	US09062X1037	Government Of Malaysia 3.62% 30-nov-2021	0.03	MYBMJ1600042	Government Of Singapore 3.0% 01-sep-2024	0.03	SG7S30941627
Intercontinental Exchange, Inc.	0.04	US45866F1049	ABB Ltd.	0.03	CH001222716	Mitsubishi Chemical Holdings Corporation	0.03	JP3897700005
Valmet Corp	0.04	FI4000074984	Spectrum Brands Holdings, Inc.	0.03	US84763R1014	Start Today Co., Ltd.	0.03	JP3399310006
Keyence Corporation	0.04	JP3236200006	General Motors Financial Co., Inc. 3.1% 15-jan-2019	0.03	US37045XB810	FCGNZ 5.90% 25/02/2022	0.03	NZFCGDT266C7
Straumann Holding AG	0.04	CH0012280076	Government Of Malaysia 3.759% 15-mar-2019	0.03	MYBMH1500055	West Fraser Timber Co. Ltd.	0.03	CA9528451052
Glencore plc	0.04	JE00B4T3BW64	Interxion Holding N.V.	0.03	NL0009693779	Tullow Oil plc	0.03	GB0001500809
BillerudKorsnas AB	0.04	SE0000862997	Swiss Re AG	0.03	CH0126881561	AIANZ 5.52% 28/05/2021	0.03	NZAIADT130L1
Dr Pepper Snapple Group, Inc.	0.04	US26138E1091	TOYOTA 2.54% 11/05/2020	0.03	XS1391166821	Royal Bank of Scotland Group plc	0.03	GB00B7177214
bluebird bio, Inc.	0.04	US09609G1004	HSBC Holdings plc	0.03	GB0005405286	Lion Corporation	0.03	JP3965400009
FCGNZ 4.6% 24/10/2017	0.04	NZFCGDT285C7	KIWI Term Deposit 3% 07/08/2017 03/05/2018	0.03		Hudson Pacific Properties, Inc.	0.03	US4440971095
VINCI SA	0.04	FR0000125486	Van Lanschot Kempen NV cert. of shs	0.03	NL0000302636	Nihon M&A Center Inc.	0.03	JP3689050007
Amadeus IT Group SA Class A	0.04	ES0109067019	FCGNZ 0% 17/10/2017	0.03	NZFCGDT386C3	Koito Manufacturing Co., Ltd.	0.03	JP3284600008
Hispania Activos Inmobiliarios, SOCIMI, S.A.	0.04	ES0105019006	Government Of Japan 0.2% 20-jun-2036	0.03	JP1201571G68	Rabobank Nederland +76bps 08/10/37	0.03	NZRBOD0001S0
Government Of Australia 4.5% 15-apr-2020	0.04	AU3TB0000036	Asics Corporation	0.03	JP3180000003	Vivendi SA	0.03	FR0000127771
BZLNZ 4.102% 15/06/2023	0.04	NZBNZDT387C9	ICICI Bank Limited Sponsored ADR	0.03	US45104G1040	Euro-Bund Future Dec17	0.03	
Catcher Technology Co., Ltd.	0.04	TW0002474004	Hitachi, Ltd.	0.03	JP3788600009	Equity Residential	0.03	US29476L1070
Wartsila Oyj Abp	0.04	FI0009003727	Malaysia Airports Holdings Bhd.	0.03	MYL501400005	Government Of Belgium 0.8% 22-jun-2025	0.03	BE0000334434
Veeco Instruments Inc.	0.04	US9224171002	EDC 4.875% 24/01/2019	0.03	NZEDCDT005C3	TomTom International B.V.	0.03	NL0000387058
Hilton Worldwide Holdings Inc	0.04	US43300A2033	FCGNZ 4.33% 20/10/2021	0.03	NZFCGDT003C9	Harley-Davidson, Inc.	0.03	US4128221086
Zurich Insurance Group AG	0.04	CH0011075394	WSTP 5.61 12/07/19	0.03	NZWNZD0719L3	Trade Me Group Ltd	0.03	NZTMEEO00358
United Rentals, Inc.	0.04	US9113631090	KBN 5% 28/03/2019	0.03	NZKBNDT004C7	Compagnie de Saint-Gobain SA	0.03	FR0000125007
Zynga Inc. Class A	0.04	US98986T1088	Klepierre SA	0.03	FR0000121964	Brenntag AG	0.03	DE000AIDAHH0
Henkel AG & Co. KGaA Pref	0.04	DE0006048432	QGEP Participacoes S.A.	0.03	BRQGPACNOR8	Altaba Inc.	0.03	US0213461017
Rexford Industrial Realty, Inc.	0.04	US76169C1009	Microchip Technology Incorporated	0.03	US5950171042	Government Of France 1.0% 25-may-2027	0.03	FR0013250560
Capital One Financial Corporation	0.04	US14040H1059	Millennium and Copthorne Hotels Ltd	0.03	NZMCKE0004S9	Zions Bancorporation	0.03	US9897011071
adidas AG	0.04	DE000A1EWWW0	JPN 10Y Bond (OSE) Dec17	0.03		Banco Bilbao Vizcaya Argentaria, S.A.	0.03	ES0113218335
Best Buy Co., Inc.	0.04	US0865161014	Japan Hotel Reit Investment Corporation	0.03	JP3046400002	BFWD SPG 1.450% OCT1	0.03	
BMW 4.375% 08/12/2017	0.04	DE000A1ZTAT3	Mitsubishi Motors Corporation	0.03	JP3899800001	Marathon Oil Corporation	0.03	US5658491064
Government Of United Kingdom 2.0% 22-jul-2020	0.04	GB00BN65R198	Travelers Companies, Inc.	0.03	US89471E1091	Tune Protect Group Bhd.	0.03	MYL523000007
ANZFN 100bps 03/22/19	0.04	NZANBDT015C5	Barratt Developments PLC	0.03	GB0000811801	Rakuten, Inc.	0.03	JP3967200001
Government Of The Netherlands 3.25% 15-jul-2021	0.04	NL0009712470	Haseko Corporation	0.03	JP3768600003	Mosaic Company	0.03	US61945C1036
Sands China Ltd.	0.04	KYG7800X1079	IBRD 3.375% 25/01/22	0.03	NZIBDDT011C8	Unipol Gruppo Finanziario S.p.A.	0.03	IT0004810054
SunTrust Banks, Inc.	0.04	US8679141031	BZLNZ 0 03/28/18	0.03	NZBNZDT365C5	Government Of Malaysia 3.8% 17-aug-2023	0.03	MYBML1600014
RELX NV	0.04	NL0006144495	KFW 3.375% 02/15/2021	0.03	NZKFZDT002C3	Fanuc Corporation	0.03	JP3802400006
SoftBank Group Corp.	0.04	JP3436100006	KBN 4% 20/08/2025	0.03	NZKBNDT009C6	Chocoladefabriken Lindt & Spruengli AG	0.03	CH00105070759
TPNZ 5.14 11/30/18	0.04	NZ519D118L9	Anima Holding SpA	0.03	IT0004998065	Rohm Co., Ltd.	0.03	JP3982800009
Government Of Germany 0.0% 14-sep-2018	0.04	DE0001104651	Coherent, Inc.	0.03	US1924791031	Li Ning Company Limited	0.03	KYG5496K1242
CTS Eventim AG & Co. KGaA	0.04	DE0005470306	ASBBNK 4.4225% 25/02/2020	0.03	NZABBDT032C4	Government Of Canada 1.25% 01-feb-2018	0.03	CA135087E265
TPNZ 4.3% 30/06/2022	0.04	NZTRPD0030L3	Kajima Corporation	0.03	JP3210200006	Ezaki Glico Co., Ltd.	0.03	JP3161200005
ANZFN NFIX3FRA + 98 18/11/2019	0.04	NZANBDG028C3	Rocket Internet SE	0.03	DE000A12UKK6	Avnet, Inc.	0.03	US0538071038
DP World	0.04	AEDFXA0M6V00	Baker Hughes, a GE Company Class A	0.03	US05722G1004	Secom Co., Ltd.	0.03	JP3421800008
AUCKCN 6.05% 29/03/2022	0.04	NZAKCDT248C4	WSTP 5.545 20/09/2018	0.03	NZWNZD0918L1	Banco BPM SpA	0.03	IT0005218380
Government Of The United States Of America 2.375% 15-aug-2024	0.04	US912828D564	BT Group plc	0.03	GB0030913577	Furukawa Electric Co., Ltd.	0.03	JP3827200001
United Continental Holdings, Inc.	0.04	US9100471096	IADB 3.5% 26/07/2024	0.03	NZIBDDT004C3	Marriott International, Inc. Class A	0.03	US5719032022
Apache Corporation	0.04	US0374111054	Erste Group Bank AG	0.03	AT0000652011	Boliden AB	0.03	SE0000869646
Deutsche Lufthansa AG	0.04	DE0008232125	Fogo de Chao, Inc.	0.03	US3441771009	Coca-Cola HBC AG	0.03	CH0198251305
WATERC 0% 30/10/2017	0.04	NZ816DH303L2	Nippon Yusen Kabushiki Kaisha	0.03	JP3753000003	Daicel Corporation	0.03	JP3485800001
Royal Caribbean Cruises Ltd.	0.04	LR0008862868	Invitation Homes, Inc.	0.03	US46187W1071	WSTP Term Deposit 3.19% 22/12/2016 22/12/2017	0.03	
ASBBNK Enhanced +18bps 21/11/2017	0.04	NZAVFDH325F1	Nifco Inc.	0.03	JP3756200006	DTE Energy Company	0.03	US2333311072
Ctrip.com International Ltd Sponsored ADR	0.04	US22943F1003	Grupo Financiero Banorte SAB de CV Class O	0.03	MXP370711014	ANZFN Term Deposit 2.95% 29/12/2016 28/12/2017	0.03	
ASBBNK Enhanced +18bps 07/12/2017	0.04	NZAVFDH341F8	GE 4.25 01/17/18	0.03	XS0876185876	AIANZ 4.73 12/13/19	0.03	NZAIADT120L2
FCGNZ 0% 12/12/2017	0.04	NZFCGDT390C5	Government Of Brazil 6.0% 15-aug-2020	0.03	BRSTNCNTB3A0	BFWD UST 0.000% OCT1	0.03	
Duke Realty Corporation	0.04	US2644115055	ASBBNK Enhanced +18bps 05/12/2017	0.03	NZAVFDH339F2	Take-Two Interactive Software, Inc.	0.03	US8740541094
Government Of Belgium 3.75% 28-sep-2020	0.04	BE0000318270	Petroleo Brasileiro SA Pfd	0.03	BRPETRACNPR6	Novo Nordisk A/S Class B	0.03	DK0060534915
Mitsui Chemicals, Inc.	0.04	JP3888300005	ASBBNK Enhanced +18bps 30/01/2018	0.03	NZAVFDI030F6	Government Of Canada 1.75% 01-sep-2019	0.03	CA135087C855
Quest Diagnostics Incorporated	0.04	US74834L1008	Edison International	0.03	US2810201077	KIWI 4.6475% 29/05/2020	0.03	NZKIWD0520L7
Mitsubishi Estate Company, Limited	0.04	JP3899600005	LEG Immobilien AG	0.03	DE000LEG1110	WSTP Term Deposit 3.11% 13/06/2017 12/06/2018	0.03	
Lojas Renner S.A.	0.04	BRLRENACNOR1	Fabege AB	0.03	SE0000950636	Cooperatieve Rabobank U.a. 4.625% 05-apr-2019	0.03	XS0909787565
B2W Companhia Digital	0.04	BRBTOWACNOR8	UNITE Group plc	0.03	GB0006928617	Piraeus Port Authority S.A.	0.03	GRS470003013
Nomura Holdings, Inc.	0.04	JP3726200009	Unibail-Rodamco SE	0.03	FR0000124711	ANZFN Term Deposit 2.71% 20/09/2017 19/06/2018	0.03	
Boston Properties, Inc.	0.03	US101121018	Banca Farmafactoring SpA	0.03	IT0005244402			
POTNZ 4.792% 29/01/2021	0.03	NZPOTD0121L7	CapitaLand Limited	0.03	SG1J27887962			
			Infratil Ltd	0.03	NZIFTE0003S3			

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Dollarama Inc.	0.03	CA25675T1075	AbbVie, Inc.	0.02	US00287Y1091	Web.com Group, Inc.	0.02	US94733A1043
MinebeaMitsumi Inc.	0.03	JP3906000009	GMO Internet Inc.	0.02	JP3152750000	Chongqing Rural Commercial Bank Co. Ltd. Class H	0.02	CNEI00000X44
ASBBNK Enhanced +18bps 06/11/2017	0.03	NZAVFDH310F3	KIWI Term Deposit 3.3% 22/02/2017 23/08/2018	0.02		Government Of South Africa 6.75% 31-mar-2021	0.02	ZAG000030396
ASBBNK Enhanced +18bps 17/11/2017	0.03	NZAVFDH321FO	OUE Ltd.	0.02	SG2B80958517	PFAU 6.31 12/20/18	0.02	NZPWCDT006C5
BZLNZ 0% 01/12/2017	0.03	NZBZFDH335F5	Ellaktor SA	0.02	GRS191213008	ASTM S.p.A.	0.02	IT0000084027
Epistar Corporation	0.03	TW0002448008	Yandex NV Class A	0.02	NL0009805522	OneSavings Plc	0.02	GB00BM757K96
Marathon Petroleum Corporation	0.03	US56585A1025	Ingredion Incorporated	0.02	US4571871023	A.P. Moller - Maersk A/S Class A	0.02	DK0010244425
Bank of Kyoto, Ltd.	0.03	JP3251200006	Mail.ru Group Ltd. Sponsored GDR RegS	0.02	US5603172082	NAB 4.25% 25/02/2020	0.02	XS1191027827
ASBBNK Enhanced +18bps 11/12/2017	0.03	NZAVFDH345F9	Government Of Japan 0.0% 16-oct-2017	0.02	JP1746951H79	EPR Properties	0.02	US26884U1097
POTNZ 0% 18/12/2017	0.03	NZPOTDH352L9	WSTP Term Deposit 3.08% 05/04/2017 15/03/2018	0.02		Husky Energy Inc.	0.02	CA4480551031
Abn Amro Bank N.v. 5.25% 23-jul-2019	0.03	XS0953132999	BZLNZ 3.856% 27/07/2022	0.02	NZBNZDT389C5	Gruppo MutuiOnline S.p.A.	0.02	IT0004195308
Sally Beauty Holdings, Inc.	0.03	US79546E1047	KIWI Term Deposit 3.01% 04/05/2017 10/11/2017	0.02		Bolsas y Mercados Espanoles	0.02	ES0115056139
Taisei Corporation	0.03	JP3443600006	Willis Towers Watson Public Limited Company	0.02	IE00BDB6Q211	Mediobanca S.p.A.	0.02	IT0000062957
Castellum AB	0.03	SE0000379190	Corporacion Financiera Alba, S.A.	0.02	ES0117160111	Everest Re Group, Ltd.	0.02	BMG322R1088
NZLGF 0% 14/03/2018	0.03	NZLGBDT037C5	Urban Outfitters, Inc.	0.02	US9170471026	Government Of Saudi Arabia 2.875% 04-mar-2023	0.02	XS1694216687
Government Of Norway 3.0% 14-mar-2024	0.03	NO0010705536	Robert Half International Inc.	0.02	US7703231032	Royal Philips NV	0.02	NL0000009538
Royal Mail plc	0.03	GB00BDVZY777	JD.com, Inc. Sponsored ADR Class A	0.02	US47215P1066	Unilever NV Cert. of shs	0.02	NL0000009355
Shanghai Fosun Pharmaceutical (Group) Co., Ltd. Class H	0.03	CNEI00001M79	Ocean Wilsons Holdings Limited	0.02	BMG6699D1074	IBRD 3.75 10/02/2020	0.02	NZIBDDT009C2
BFWD UST 2.500% OCT1	0.03		Tate & Lyle PLC	0.02	GB0008754136	Enerplus Corporation	0.02	CA2927661025
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	0.03	US8740391003	Credit Suisse Group AG	0.02	CH0012138530	Euronext NV	0.02	NL0006294274
Public Storage	0.03	US74460D1090	ABN AMRO Group N.V. Shs Depository receipts	0.02	NL0011540547	Leucadia National Corporation	0.02	US5272881047
TOYOTA 3.41% 03/12/2018	0.03	XS1238914144	Ping An Insurance (Group) Company of China, Ltd. Class H	0.02	CNEI000003X6	Government Of France 0.0% 25-may-2021	0.02	FR0013157096
Lumentum Holdings, Inc.	0.03	US55024U1097	Discovery Communications, Inc. Class A	0.02	US25470F1049	CapitaLand Commercial Trust	0.02	SG1P32918333
Nokia Oyj	0.03	FI0009000681	Government Of Poland 1.75% 25-jul-2021	0.02	PL0000109153	ANZ 4.03% 25/09/2020	0.02	NZANBDT014C8
Government Of Germany 0.0% 07-oct-2022	0.03	DE0001141760	United Urban Investment Corporation	0.02	JP3045540006	HCP, Inc.	0.02	US40414L1098
China Mengniu Dairy Co., Ltd.	0.03	KYG210961051	Government Of Poland 2.0% 25-apr-2021	0.02	PL0000108916	WSTP Term Deposit 3.11% 20/02/2017 21/02/2018	0.02	
OSRAM Licht AG	0.03	DE000LED4000	Blackstone Group L.P.	0.02	US09253U1088	Government Of United Kingdom 4.25% 07-jun-2032	0.02	GB0004893086
HSBC +90bps 10/12/2018	0.03	NZHKBDT006C0	WSTP Term Deposit 3.11% 14/12/2016 29/11/2017	0.02		Die Raiffeisen Bank International AG	0.02	AT0000606306
Chow Tai Fook Jewellery Group Limited	0.03	KYG211461085	Government Of Singapore 0.5% 01-apr-2018	0.02	SG3259987679	DeNA Co., Ltd.	0.02	JP3548610009
Government Of Italy 4.5% 01-may-2023	0.03	IT0004898034	Government Of Singapore 2.0% 01-jul-2020	0.02	SG31A1000000	Bank of Ireland Group Plc	0.02	IE00BD1RP616
TOYOTA 3.56% 11/08/2022	0.03	NZTFSDT671C5	KIWI Term Deposit 3.15% 13/01/2017 12/01/2018	0.02		TOYOTA NFIX3FRA + 105 26/10/2022	0.02	NZTFSDT641C8
DCTL 0% 15/11/2019	0.03	NZDCTDT118C7	Government Of Singapore 2.75% 01-jul-2023	0.02	SG3260987684	Cemex SAB de CV Sponsored ADR	0.02	US1512908898
RhythmOne plc	0.03	GB00BYWORC64	BZLNZ 5.773 01/19/18	0.02	NZCBBDT345C8	ZELNZ 4.01% 01/11/2021	0.02	NZZELD0040L6
ANZ 3.33% 02/09/2021	0.03	NZANBDT018C9	Government Of Norway 2.0% 24-may-2023	0.02	NO0010646813	BNTNB 6.00% 15MAY45	0.02	
FincoBank SpA	0.03	IT0000072170	Government Of Norway 3.75% 25-may-2021	0.02	NO0010572878	Technos S.A.	0.02	BRTECNACNOR6
AIXTRON SE	0.03	DE000AOWMPJ6	European Investment Bank 6.5% 07-aug-2019	0.02	AU3CB0122448	Valid Solucoes e Servicos de Seguranca em Meios de Pag	0.02	BRVLIDACNOR5
Arcos Dorados Holdings, Inc. Class A	0.03	VGG0457F1071	European Company For The Financing Of Railroad Rolling 6.25% 28-dec-2018	0.02	AU300EF20045	ANZ 3.75% 01/09/2022	0.02	NZANBDT021C3
Blue Apron Holdings, Inc. Class A	0.03	US09523Q1013	European Investment Bank 6.0% 06-aug-2020	0.02	AU3CB0155620	ElringKlinger AG	0.02	DE0007856023
MakeMyTrip Ltd.	0.03	MU0295S00016	COLOPL, Inc.	0.02	JP3305960001	Chipotle Mexican Grill, Inc.	0.02	US1696561059
SPKNZ 4.5% 25/03/2022	0.03	NZSPFD0322L1	Fujitsu Limited	0.02	JP3818000006	KIWI 4.0325% 22/09/2022	0.02	NZKIWD0922L5
ASB FRN +110bps 02/08/2018	0.03	NZABBDT027C4	NEDFIN 4.75% 16/10/2019	0.02	XS1121265117	MGM China Holdings Limited	0.02	KYG607441022
SAGE Therapeutics, Inc.	0.03	US78667J1088	KPGNZ 4.00% 07/09/2023	0.02	NZKPGD0020L6	IFC 3.75% 09/08/2027	0.02	NZIFCDT009C9
Government Of France 0.0% 25-may-2022	0.03	FR0013219177	WSTP Term Deposit 3.09% 16/03/2017 15/03/2018	0.02		Vienna Insurance Group AG Wiener Versicherung Gruppe	0.02	AT0000908504
Government Of Italy 2.05% 01-aug-2027	0.03	IT0005274805	NN Group N.V.	0.02	NL0010773842	Japan Display Inc.	0.02	JP3389660006
Public Service Enterprise Group Inc	0.03	US7445731067	Physicians Realty Trust	0.02	US71943U1043	FPIT 2017-B A 0% 10/15/25	0.02	NZFPID1001R8
CBA 7% 04/05/2021	0.03	XS0621112324	Government Of Japan 1.3% 20-mar-2020	0.02	JP1103071A59	Hon Hai Precision Industry Co., Ltd.	0.02	TW0002317005
Daibiru Corporation	0.03	JP3497200000	Danske Bank A/S	0.02	DK0010274414	Archer-Daniels-Midland Company	0.02	US0394831020
AUCKCN 4.41 12/18/18	0.03	NZAKCDT279C9	PG&E Corporation	0.02	US69331C1080	Wilson Sons Ltd Shs Cert Deposito Bras Repr 1 Sh	0.02	BRWSONBDR009
Magna International Inc.	0.03	CA5592224011	DCTL NFIX3FRA + 65 15/02/2024	0.02	NZDCTDT22C9	Japan Logistics Fund, Inc.	0.02	JP3046230003
Sonova Holding AG	0.03	CH0012549785	W.W. Grainger, Inc.	0.02	US3848021040	Cerved Information Solutions S.p.A.	0.02	IT0005010423
APPLUS SERVICES S.A.	0.03	ES0105022000	TOD'S S.p.A.	0.02	IT0003007728	Continental AG	0.02	DE0005439004
FCGNZ 0% 05/12/2017	0.03	NZFCGDT389C7	Government Of Singapore 3.125% 01-sep-2022	0.02	SG7J28931946	New Zealand King Salmon Inv Ltd	0.02	NZNZKE0003S0
UGI Corporation	0.03	US9026811052	WSTP Term Deposit 3% 21/07/2017 18/04/2018	0.02		HP Inc.	0.02	US40434L1052
Government Of Japan 0.9% 20-jun-2022	0.03	JP1103231C62	ANZ 2.7% 13/09/2017 11/06/2018	0.02		Canadian Government 2.75% 01JUN22	0.02	CA135087ZU15
TLG Immobilien AG	0.03	DE000A12B824	Goldman Sachs Group, Inc. 3.85% 26-jan-2027	0.02	US38141GW666	Compagnie Generale des Etablissements Michelin SCA	0.02	FR0000121261
Sberbank Russia OJSC Sponsored ADR	0.03	US80585Y3080	AUCKCN 0% 18/10/2017	0.02	NZAKCDT439C9	Cummins Inc.	0.02	US2310211063
DENTSPLY SIRONA, Inc.	0.03	US24906P1093	Government Of Poland 2.75% 25-aug-2023	0.02	PL0000105359	Parques Reunidos Servicios Centrales SA	0.02	ES0105131009
BNTNF 10.0% 01JAN25	0.03		Government Of Colombia 11.0% 24-jul-2020	0.03	COL17CT02385	ePRICE S.p.A.	0.02	IT0005084717
Government Of Colombia 10.0% 24-jul-2024	0.03	COL17CT02385	NAB 6.78 05/08/2021	0.03	XS0653938752	Cairn Homes PLC	0.02	IE00BWW4ZF18
NAB 6.78 05/08/2021	0.03	XS0653938752	Government Of Colombia 7.0% 04-may-2022	0.03	COL17CT02864	Yangzijiang Shipbuilding (Holdings) Ltd.	0.02	SG1U76934819
Government Of Colombia 7.0% 04-may-2022	0.03	COL17CT02864	RABOBK 6.10 19/03/19	0.03	NZRABDT011C0	zooplus AG	0.02	DE0005111702
RABOBK 6.10 19/03/19	0.03	NZRABDT011C0	BNTNF 10.0% 01JAN23	0.03		Government Of France 0.5% 25-nov-2019	0.02	FR0011993179
BNTNF 10.0% 01JAN23	0.03		Government Of Colombia 11.0% 24-jul-2020	0.03	COL17CT02385			

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 Canada 2.25% 01-jun-2025	0.02	CA135087D507	KIWI Term Deposit 3.11% 14/02/2017 09/02/2018	0.02		Fidelity National Financial, Inc. - FNF Group	0.02	US31620R3030
Grivalia Properties Real Estate Investment Company S.A.	0.02	GRS491003000	SK hynix Incorporated	0.02	KR7000660001	Concordia Financial Group, Ltd.	0.02	JP3305990008
Square Enix Holdings Co., Ltd.	0.02	JP3164630000	WSTP Term Deposit 3.08% 28/04/2017 27/04/2018	0.02		Sony Corporation	0.02	JP3435000009
Royal Bank Of Scotland Group Plc 1.625% 25-jun-2019	0.02	XS1080952960	KIWI Term Deposit 3% 03/05/2017 02/10/2017	0.02		SOHO China Ltd.	0.02	KYG826001003
Daiva Office Investment Corporation	0.02	JP3046310003	UniCredit S.p.A.	0.02	IT0005239360	Hellenic Exchanges - Athens Stock Exchange S.A.	0.02	GRS395363005
Petroleum Geo-Services ASA	0.02	NO0010199151	KIWI Term Deposit 3.01% 15/05/2017 12/02/2018	0.02		Mondi plc	0.02	GB00B1CRLC47
Starbucks Corporation	0.02	US8552441094	Jumbo S.A.	0.02	GRS282183003	BR Malls Participacoes S.A.	0.02	BRBRMLACNOR9
Infosys Limited Sponsored ADR	0.02	US4567881085	Munich Reinsurance Company	0.02	DE0008430026	Construtora Tenda SA	0.02	BRTENDACNOR4
First Industrial Realty Trust, Inc.	0.02	US32054K1034	Government Of The United States Of America 0.75% 31-jan-2018	0.02	US912828P204	Tokyo Tatemono Co., Ltd.	0.02	JP3582600007
Express Scripts Holding Company	0.02	US30219G1085	Astellas Pharma Inc.	0.02	JP3942400007	SKF AB Class B	0.02	SE0000108227
Cairn Energy Plc	0.02	GB00B74CDH82	KIWI Term Deposit 2.94% 21/06/2017 19/10/2017	0.02		KIWI Term Deposit 2.96% 29/11/2016 27/11/2017	0.02	
Nomura Real Estate Holdings, Inc.	0.02	JP3762900003	KIWI Term Deposit 2.92% 24/07/2017 26/10/2017	0.02		KIWI Term Deposit 2.96% 30/11/2016 29/11/2017	0.02	
Immobiliare Grande Distribuzione SIIQ S.p.A.	0.02	IT0003745889	ANZLNZ Term Deposit 2.42% 10/07/2017 09/10/2017	0.02		BZLNZ Term Deposit 2.94% 29/11/2016 28/11/2017	0.02	
PT Tower Bersama Infrastructure Tbk	0.02	ID1000116908	ANZLNZ Term Deposit 2.41% 17/07/2017 19/10/2017	0.02		BZLNZ Term Deposit 2.97% 05/12/2016 04/12/2017	0.02	
UCB S.A.	0.02	BE0003739530	WSTP Term Deposit 3% 04/08/2017 02/05/2018	0.02		ANZLNZ Term Deposit 2.89% 05/12/2016 04/12/2017	0.02	
GVC Holdings PLC	0.02	IMO0B5VQM65	China Mobile Limited	0.02	HK0941009539	ANZLNZ Term Deposit 2.89% 06/12/2016 05/12/2017	0.02	
CEMEX Latam Holdings SA	0.02	EST01PA00013	WSTP Term Deposit 2.99% 09/08/2017 07/05/2018	0.02		WSTP Term Deposit 3.2% 06/01/2017 05/01/2018	0.02	
Healthcare Trust of America, Inc. Class A	0.02	US42225P5017	Bankinter SA	0.02	ES0113679137	Fraser & Neave Ltd.	0.02	SG1T58930911
Swiss Life Holding AG	0.02	CH0014852781	KIWI Term Deposit 2.95% 21/08/2017 19/01/2018	0.02		Marvell Technology Group Ltd.	0.02	BMG5876H1051
Government Of Spain 6.0% 31-jan-2029	0.02	ES0000011868	National Oilwell Varco, Inc.	0.02	US6370711011	ANZLNZ Term Deposit 2.9% 06/01/2017 05/01/2018	0.02	
Cigna Corporation	0.02	US1255091092	Banco BTG Pactual SA Units Cons of 1 Sh + 2 Pfd Shs A	0.02	BRBPACUNTO06	CCB 4.317% 18/06/2018	0.02	NZCCBDT001C6
SK Telecom Co., Ltd.	0.02	KR7017670001	WSTP Term Deposit 2.99% 12/09/2017 12/06/2018	0.02		ANZLNZ Term Deposit 2.81% 19/01/2017 17/10/2017	0.02	
Anthem, Inc.	0.02	US0367521038	KIWI Term Deposit 2.85% 29/09/2017 27/06/2018	0.02		KIWI Term Deposit 3% 15/02/2017 16/11/2017	0.02	
RABOBK 04/20/18	0.02	NZRABDT006C0	ANZLNZ 0% 03/10/2017	0.02	NZANFDH276F6	KIWI Term Deposit 3% 16/02/2017 24/11/2017	0.02	
NH Hotel Group SA	0.02	ES0161560018	TAUDIS 0% 17/10/2017	0.02	NZTDCDH290L9	ANZLNZ Term Deposit 2.8% 31/01/2017 30/10/2017	0.02	
Entra ASA	0.02	NO0010716418	RFSNZ 0% 20/10/2017	0.02	NZ538DH293L2	KIWI Term Deposit 3.07% 22/02/2017 20/11/2017	0.02	
WSTP Term Deposit 3.12% 09/12/2016 08/12/2017	0.02		RFSNZ 0% 20/10/2017	0.02	NZ538DH295L7	ANZLNZ Term Deposit 2.8% 01/02/2017 31/10/2017	0.02	
WSTP Term Deposit 3.16% 16/12/2016 15/12/2017	0.02		ASBBNK Enhanced +18bps 03/11/2017	0.02	NZAVFDH307F9	KIWI Term Deposit 3.07% 23/02/2017 30/11/2017	0.02	
WSTP Term Deposit 3.11% 12/12/2016 17/11/2017	0.02		ASBBNK Enhanced +18bps 20/11/2017	0.02	NZAVFDH324F4	KIWI Term Deposit 3.07% 24/02/2017 01/12/2017	0.02	
WSTP Term Deposit 3.18% 19/12/2016 19/12/2017	0.02		AIANZ 0% 29/11/2017	0.02	NZAIADH333L5	ANZLNZ Term Deposit 2.8% 03/02/2017 01/11/2017	0.02	
WSTP Term Deposit 3.11% 13/12/2016 13/12/2017	0.02		SPKNZ 0% 30/11/2017	0.02	NZSPFDH334L9	ANZLNZ Term Deposit 2.8% 03/02/2017 09/11/2017	0.02	
WSTP Term Deposit 3.2% 30/12/2016 29/12/2017	0.02		Government Of Japan 0.8% 20-sep-2023	0.02	JP1103301D90	KIWI Term Deposit 3.1% 28/02/2017 27/02/2018	0.02	
BZLNZ Term Deposit 2.99% 14/12/2016 14/12/2017	0.02		Tingyi (Cayman Islands) Holding Corp.	0.02	KYG8878S1030	Heijmans NV	0.02	NL0009269109
BZLNZ Term Deposit 3.02% 20/12/2016 18/12/2017	0.02		Petra Diamonds Limited	0.02	BMG702781094	WSTP Term Deposit 3.11% 06/03/2017 05/03/2018	0.02	
KIWI Term Deposit 2.95% 15/12/2016 14/12/2017	0.02		FCGNZ 0% 20/12/2017	0.02	NZFCGDT391C3	WSTP Term Deposit 3.1% 09/03/2017 08/03/2018	0.02	
ANZLNZ Term Deposit 2.87% 07/12/2016 13/10/2017	0.02		ASBBNK Enhanced +18bps 27/12/2017	0.02	NZAVFDH361F6	WSTP Term Deposit 3.05% 08/03/2017 05/12/2017	0.02	
Value Partners Group Limited	0.02	KYG931751005	Brasil Brokers Participacoes S.A.	0.02	BRBRKACNOR4	WSTP Term Deposit 3.1% 13/03/2017 12/03/2018	0.02	
ANZLNZ Term Deposit 2.87% 12/12/2016 28/11/2017	0.02		LBANK 4.00% 15/04/2027	0.02	NZLBKDT003C1	CK Asset Holdings Limited	0.02	KYG2177B1014
ANZLNZ Term Deposit 2.88% 14/12/2016 22/11/2017	0.02		Hitachi High-Technologies Corp.	0.02	JP3678800008	WSTP Term Deposit 3.08% 30/03/2017 29/03/2018	0.02	
ANZLNZ Term Deposit 2.9% 16/12/2016 01/12/2017	0.02		L3 Technologies, Inc.	0.02	US5024131071	Canadian Apartment Properties Real Estate Investment Trust	0.02	CA1349211054
Eureka Group Holdings Ltd	0.02	AJ000000EGH7	Devon Energy Corporation 5.85% 15-dec-2025	0.02	US25179MAV54	WSTP Term Deposit 3.04% 26/04/2017 23/01/2018	0.02	
WSTP Term Deposit 3.15% 09/01/2017 08/01/2018	0.02		International Consolidated Airlines Group SA	0.02	ES0177542018	Aroundtown Property Holdings Plc	0.02	LU1673108939
ANZLNZ Term Deposit 2.92% 23/12/2016 07/12/2017	0.02		Samsonite International S.A.	0.02	LU0633102719	WSTP Term Deposit 3.07% 05/05/2017 04/05/2018	0.02	
ANZLNZ Term Deposit 2.89% 21/12/2016 11/12/2017	0.02		China Life Insurance Co. Ltd. Class H	0.02	CNEI000002L3	WSTP Term Deposit 3.01% 17/05/2017 13/02/2018	0.02	
KIWI Term Deposit 3.05% 06/01/2017 05/01/2018	0.02		Prada S.p.A.	0.02	IT0003874101	Melco International Development Limited	0.02	HK0200030994
WSTP Term Deposit 3.14% 17/01/2017 16/01/2018	0.02		Great Portland Estates plc	0.02	GB00BZOXJR39	Fang Holdings Ltd. Sponsored ADR Class A	0.02	US30711Y1029
BZLNZ Term Deposit 3% 10/01/2017 09/01/2018	0.02		Methanex Corporation	0.02	CA59151K1084	WSTP Term Deposit 3% 02/06/2017 01/03/2018	0.02	
BZLNZ Term Deposit 2.91% 06/01/2017 13/10/2017	0.02		Anthem, Inc. 3.5% 15-aug-2024	0.02	US94973VBJ52	KIWI Term Deposit 2.95% 06/06/2017 05/10/2017	0.02	
KIWI Term Deposit 3.07% 20/01/2017 16/11/2017	0.02		Senior Housing Properties Trust	0.02	US81721M1099	Sompo Holdings, Inc.	0.02	JP3165000005
WSTP Term Deposit 3.15% 27/01/2017 26/01/2018	0.02		QUALCOMM Incorporated	0.02	US7475251036	Gafisa S.A.	0.02	BRGFS AACNOR3
WSTP Term Deposit 3.08% 03/02/2017 03/11/2017	0.02		Unitedhealth Group Incorporated 2.7% 15-jul-2020	0.02	US91324PCM23			
ANZLNZ Term Deposit 2.81% 12/01/2017 10/10/2017	0.02		MSE S&P/TSX 60 Indx Ftr Dec17	0.02				
ANZLNZ Term Deposit 2.8% 16/01/2017 16/10/2017	0.02		China Overseas Land & Investment Limited	0.02	HK0688002218			
			Haier Electronics Group Co., Ltd.	0.02	BMG423131256			
			D.R. Horton, Inc.	0.02	US23331A1097			
			Legg Mason, Inc.	0.02	US5249011058			
			CENNZ 4.63% 15/11/2022	0.02	NZCEND0040L1			

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
LendingClub Corp	0.02	US52603A1097	BZLNZ Term Deposit 2.68% 25/10/2016 24/10/2017	0.02		UBE Industries, Ltd.	0.01	JP3158800007
WSTP Term Deposit 3.08% 10/07/2017 09/07/2018	0.02		BZLNZ Term Deposit 2.95% 30/11/2016 30/11/2017	0.02		Volpara Health Technologies Ltd	0.01	NZVHTE0001S6
Snap, Inc. Class A	0.02	US83304A1060	BZLNZ Term Deposit 3.04% 30/12/2016 29/12/2017	0.02		Seino Holdings Co., Ltd.	0.01	JP3415400005
WSTP Term Deposit 3.08% 14/07/2017 13/07/2018	0.02		KIWI Term Deposit 3.05% 11/01/2017 10/01/2018	0.02		Li & Fung Limited	0.01	BMG5485F1692
KIWI Term Deposit 2.95% 11/07/2017 12/10/2017	0.02		KIWI Term Deposit 3.05% 12/01/2017 11/01/2018	0.02		Kirin Holdings Company, Limited	0.01	JP3258000003
Ashtead Group plc	0.02	GB0000536739	ASBBNK 5.255% 19/12/2017	0.02	NZACBDT001C8	Government Of The United States Of America 2.0% 15-feb-2023	0.01	US912828UN88
ANZNZ Term Deposit 2.42% 14/07/2017 18/10/2017	0.02		ANZNZ Term Deposit 2.89% 10/01/2017 09/01/2018	0.02		Government Of South Korea 3.0% 10-mar-2023	0.01	KR1035027336
Lear Corporation	0.02	US5218652049	ANZNZ Term Deposit 2.8% 13/01/2017 11/10/2017	0.02		Intesa Sanpaolo S.p.a. 3.875% 15-jan-2019	0.01	US46115HAL15
WSTP Term Deposit 2.99% 17/08/2017 15/05/2018	0.02		Direcional Engenharia S.A.	0.02	BRDIRRACNORO	BNTNF 10.0% 01JAN21	0.01	
lochpe Maxion S.A.	0.02	BRMYPKACNOR7	WSTP Term Deposit 3.11% 20/02/2017 16/02/2018	0.02		TOYOTA 3.72% 05/06/2018	0.01	XS0922174858
Groupon, Inc.	0.02	US3994731079	SKTNZ 6.25% 31/03/2021	0.02	NZSKTDT011C7	Government Of Spain 4.4% 31-oct-2023	0.01	ES00000123K3
ANZNZ Term Deposit 2.71% 14/09/2017 13/06/2018	0.02		WSTP Term Deposit 3.04% 10/03/2017 06/12/2017	0.02		Wipro Limited Sponsored ADR	0.01	US97651M1099
WSTP Term Deposit 2.99% 18/09/2017 18/06/2018	0.02		ManpowerGroup Inc.	0.02	US56418H1005	Allergan Funding Scs 3.8% 15-mar-2025	0.01	US00507UAS06
ANZNZ Term Deposit 2.6% 18/09/2017 19/03/2018	0.02		American International Group, Inc.	0.02	US0268747849	Folli Follie S.A.	0.01	GRS294003009
KIWI Term Deposit 2.53% 25/09/2017 21/12/2017	0.02		Dairy Farm International Holdings Limited	0.02	BMG2624N1535	IRS USD FLT FEB46	0.01	
HBLNZ 0% 03/10/2017	0.02	NZHZFDH276F5	Morgan Stanley 2.75% 19-may-2022	0.02	US61744YA18	Hochtief AG	0.01	DE0006070006
CENNZ 0% 17/10/2017	0.02	NZCENDH291L2	Government Of South Korea 5.0% 10-jun-2020	0.02	KR1035027062	CNP Assurances SA	0.01	FRO000120222
GMTNZ 4.54% 31/05/2024	0.02	NZGMBDT004C4	China Lesso Group Holdings Limited	0.02	KYG2157Q1029	Prosegur Cash SA	0.01	ES0105229001
TPNZ 0% 10/11/2017	0.02	NZTRPDH314L6	TP ICAP plc	0.02	GB00BIH0D251	Japan Exchange Group, Inc.	0.01	JP3183200009
ANZNZ 0% 16/11/2017	0.02	NZANFDH320F2	WSTP Term Deposit 3.06% 18/07/2017 17/07/2018	0.02		Ford Motor Credit Company Llc 5.0% 15-may-2018	0.01	US345397V177
WATERC 0% 20/11/2017	0.02	NZ816DH324L8	Mitsubishi Corporation	0.02	JP3898400001	Toyota Industries Corp.	0.01	JP3634600005
BZLNZ 0% 23/11/2017	0.02	NZBZFDH327F2	WSTP Term Deposit 3% 28/07/2017 26/04/2018	0.02		Phison Electronics Corp.	0.01	TW0008299009
BZLNZ 0% 12/12/2017	0.02	NZBZFDH346F2	Citigroup Inc. 1.8% 05-feb-2018	0.02	US172967JH59	Subsea 7 S.A.	0.01	LU0075646355
ASBBNK Enhanced +18bps 12/12/2017	0.02	NZAVFDH346F7	COSCO SHIPPING Ports Limited	0.02	BMG2442N1048	Marcopolo SA Pfd	0.01	BRPOMOACNPR7
BZLNZ 0% 18/12/2017	0.02	NZBZFDH352F0	Gerdau SA Pfd	0.02	BRGGBRACNPR8	SUBARU CORP	0.01	JP3814800003
Eurazeo SA	0.02	FRO000121121	NSI N.V.	0.02	NL0012365084	Lonmin Plc	0.01	GB00BYRJR698
Genting Bhd.	0.02	MYL318200002	MCYNZ 0% 02/10/2017	0.02	NZMICYDT161C9	Fcc Aqualia Sa 2.629% 08-jun-2027	0.01	XS1627343186
Wynn Resorts, Limited	0.02	US9831341071	MERINZ 0% 30/10/2017	0.02	NZMELDT028C3	KIWI Term Deposit 3.15% 08/02/2017 07/02/2018	0.01	
Consorcio ARA SAB de CV	0.02	MXP001161019	Unum Group 4.0% 15-mar-2024	0.02	US91529YAK29	Aa Bond Co. Ltd. 2.875% 31-jan-2022	0.01	XS1529687870
TOYOTA 3.64% 05/06/2018	0.02	XS0922177448	AUCKCN 0% 07/12/2017	0.02	NZAKCDT441C5	Origin Energy Finance Ltd. 7.875% 16-jun-2071	0.01	XS0615236774
Westpac 2.5% 13/01/2021	0.02	XS1344520488	MCYNZ 0% 13/12/2017	0.02	NZMICYDT163C5	Fcc Aqualia Sa 1.413% 08-jun-2022	0.01	XS1627337881
Tgif Funding Llc 6.202% 30-apr-2047	0.02	US87244BAA61	TOYOTA 0% 15/12/2017	0.02	NZTFSDT675C6	Volkswagen International Finance Nv 1.875% 30-mar-2027	0.01	XS1586555945
Spirit Realty Capital, Inc.	0.02	US84860W1027	TPNZ 0% 18/12/2017	0.02	NZTRPDH352L6	Prothema Corp. Plc	0.01	IE00B91XRN20
Noble Energy, Inc. 3.85% 15-jan-2028	0.02	US655044AP00	CENNZ 0% 19/12/2017	0.02	NZCENDH353L0	Dowa Holdings Co., Ltd.	0.01	JP3638600001
TOYOTA 3.37% 27/08/2019	0.02	XS1100378725	Titan Cement Co. SA	0.02	GRS074083007	Jimmy John's Llc 4.846% 30-jul-2047	0.01	US47760QA895
Government Of United Kingdom 0.5% 22-jul-2022	0.02	GB00BDOPCK97	Government Of Italy 0.7% 01-may-2020	0.02	IT0005107708	Chemring Group PLC	0.01	GB00B45C9X44
General Motors Company	0.02	US37045V1008	AIANZ 3.97% 02/11/2023	0.02	NZAIADT210L1	NOS SGPS SA	0.01	PTZON0AM0006
3D Systems Corporation	0.02	US88554D2053	ANZ 1.75% 29/03/2018	0.02	US00182FAW68	Dominos Pizza Master Issuer Series 2017-1.4.118% 25-jul-2047	0.01	US25755TAH32
SDL Plc	0.02	GB0009376368	Mediaset S.p.A.	0.02	IT0001063210	Wells Fargo & Company 4.1% 03-jun-2026	0.01	US94974BFY11
Smiles SA	0.02	BRSMLEACNORI	Finisar Corporation	0.02	US31787A5074	Metropole Television SA	0.01	FRO000053225
Sunoco Logistics Partners Operations Lp 3.9% 15-jul-2026	0.02	US86765BAT61	GrubHub, Inc.	0.02	US4001101025	Industrial & Infrastructure Fund Investment Corporation	0.01	JP3046500009
Qwi Plc Sponsored ADR Class B	0.02	US74735M1080	China Resources Phoenix Healthcare Holdings Co., Ltd.	0.02	KYG2133W1087	Spark Finance Ltd 5.75 06/04/2020	0.01	XS0216258177
HUGO BOSS AG	0.02	DE000AIPHFF7	Tenaga Nasional Bhd	0.02	MYL534700009	Shenzhen Expressway Co., Ltd. Class H	0.01	CNE100000478
China Construction Bank Corporation Class H	0.02	CNE1000002H1	Allianz SE	0.02	DE0008404005	CONE Midstream Partners LP	0.01	US2068121092
B3 SA - Brasil, Bolsa, Balcao	0.02	BRBVMFACNOR3	GENEPO 8.3 06/23/20	0.02	NZGPWDT004C6	Nichi-iko Pharmaceutical Co., Ltd.	0.01	JP3687200000
Criteo SA Sponsored ADR	0.02	US2267181046	Investment Technology Group, Inc.	0.02	US46145F1057	CENNZ 0% 27/10/2017	0.01	NZCENDH300L1
Western Digital Corporation	0.02	US9581021055	Mitsubishi Gas Chemical Company, Inc.	0.02	JP3896800004	TPNZ 4.069% 16/09/2022	0.01	NZTRPD0040L2
Safestore Holdings plc	0.02	GB00BIN7Z094	YOOX Net APorter S.p.A.	0.02	IT0003540470	Banco Bilbao Vizcaya Argentaria, S.a. 5.875% Perp	0.01	XS1619422865
General Motors Financial Co., Inc. 5.75% Perp	0.02	US37045XCA28	ibersol, SGPS S.A.	0.02	PTIBSOAM0008	TAUDIS 0% 14/12/2017	0.01	NZTDCDH348L5
Vina Concha Y Toro S.A. Sponsored ADR	0.02	US9271911060	Almacenes Exito SA	0.02	COG31PA00010	Government Of Spain 1.4% 31-jan-2020	0.01	ES00000126C0
Kasikornbank Public Co. Ltd.(Alien Mkt)	0.02	TH0016101017	Global Payments Inc.	0.02	US37940X1028	Time Warner Entertainment Co. Lp 8.375% 15-mar-2023	0.01	US88731EAF79
Nippon Express Co., Ltd.	0.02	JP3729400006	Ipsos SA	0.02	FRO000073298	PIFAU 4.76% 28/09/2022	0.01	NZPWCDT007C3
ASBBNK 5.98% 07/02/2019	0.02	NZACBDT002C6	Viacom Inc. 3.45% 04-oct-2026	0.02	US92553PBB76	TDC A/S	0.01	DK0060228559
Scentre Group	0.02	AU000000SCG8	Sinopharm Group Co., Ltd. Class H	0.02	CNE100000FN7	At&t Inc. 3.9% 14-aug-2027	0.01	US00206REM07
Government Of France 0.5% 25-may-2025	0.02	FRO012517027	Brother Industries, Ltd.	0.02	JP3830000000	Kenedix Retail REIT Corp	0.01	JP3047900000
WSTP Term Deposit 3.14% 11/11/2016 10/11/2017	0.02		Obayashi Corporation	0.01	JP3190000004	TOYOTA 3.92% 23/07/2019	0.01	XS1172177526
BZLNZ Term Deposit 2.73% 06/10/2017	0.02		Grupo Nutresa S.A.	0.01	COTO4PA00028	MRV Engenharia e Participacoes S.A.	0.01	BRMRVEACNOR2
KIWI Term Deposit 2.75% 25/10/2016 20/10/2017	0.02		Government Of Italy 1.2% 01-apr-2022	0.01	IT0005244782	LG Chem Ltd.	0.01	KR7051910008
Telefonica Brasil SA Pfd	0.02	BRVIVTACNPR7	Anglo American Platinum Limited	0.01	ZAE000013181	CNUNZ 4.12% 06/05/2021	0.01	NZCNUDT002C8
			Government Of Italy 2.5% 01-dec-2024	0.01	IT0005045270	ORIX Corporation	0.01	JP3200450009
			Uniper SE	0.01	DE000UNSE018	ANZNZ 0 08/26/20	0.01	NZANBDG020C0
						Saipem S.p.A.	0.01	IT0005252140

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Raia Drogasil S.A.	0.01	BRRADLACNORO	AES Tiete Energia SA Units Cons of 1 Sh + 4 Pfd Shs	0.01	BRTIETCDAM15	Itau Unibanco Holding S.A. Sponsored ADR Pfd	0.01	US4655621062
Aon Plc 3.875% 15-dec-2025	0.01	US00185AAK07	MERINZ 4.88% 20/03/2024	0.01	NZMELDT024C2	21Vianet Group, Inc. Sponsored ADR Class A	0.01	US90138A1034
Cappemini SE	0.01	FRO000125338	Saint Marc Holdings Co., Ltd.	0.01	JP3337070001	Severstal PAO Sponsored GDR RegS	0.01	US8181503025
TE Connectivity Ltd.	0.01	CH0102993182	Japan Airlines Co., Ltd.	0.01	JP3705200008	Akamai Technologies, Inc.	0.01	US009711T016
Caixabank Sa 2.75% 14-jul-2028	0.01	XSI645495349	Government Of France 0.0% 25-feb-2018	0.01	FRO012634558	Reliance Industries Limited Sponsored GDR 144A	0.01	US7594701077
Weyerhaeuser Company	0.01	US9621661043	BFWD OAT 2.000% OCT1	0.01		FUJIFILM Holdings Corp	0.01	JP3814000000
Foot Locker, Inc.	0.01	US3448491049	Orion Oyj Class B	0.01	FI0009014377	Target Corporation	0.01	US87612E1064
Kamigumi Co., Ltd.	0.01	JP3219000001	PT United Tractors Tbk	0.01	ID1000058407	Tdf Infrastructure Sas 2.5% 07-apr-2026	0.01	FRO013144201
Government Of Spain 0.75% 30-jul-2021	0.01	ES0000012888	Bank Of America Corporation 3.824% 20-jan-2028	0.01	US06051GGF00	Government Of Australia 3.25% 21-apr-2025	0.01	AU3TB0000168
Hewlett Packard Enterprise Company 2.1% 04-oct-2019	0.01	US42824CAZ23	Playtech plc	0.01	IMO0B7S9G985	Wellington Drive Technologies	0.01	NZWDETE0002S1
American Electric Power Company, Inc.	0.01	US0255371017	Endo International Plc	0.01	IE00BJ3V9050	Nucor Corporation	0.01	US6703461052
GGP, Inc.	0.01	US36174X1019	Government Of South Korea 5.5% 10-mar-2028	0.01	KRI035027V32	AIANZ 0% 19/10/2017	0.01	NZA1ADH292L3
ZELNZ 7.25% 15/08/2018	0.01	NZZELD0020L8	Investec plc	0.01	GB00B17BBQ50	Wal-Mart de Mexico SAB de CV	0.01	MX01WA000038
NAB 5.625% 22/11/2019	0.01	XS0995738308	Unum Group	0.01	US91529Y1064	Industrial and Commercial Bank of China Limited Class H	0.01	CNE1000003G1
Government Of Italy 1.5% 01-aug-2019	0.01	IT0005030504	Government Of Germany 0.0% 15-aug-2026	0.01	DE0001102408	GKN plc	0.01	GB0030646508
Wihlborgs Fastigheter AB	0.01	SE0001413600	TOYOTA 4.16% 19/12/2018	0.01	XS1004770258	Sunoco Logistics Partners Operations Lp 4.4% 01-apr-2021	0.01	US86765BAR06
Swire Pacific Limited Class A	0.01	HK0019000162	Eiffage SA	0.01	FRO000130452	Modern Times Group MTG AB Class B	0.01	SE0000412371
Morgan Stanley 4.35% 08-sep-2026	0.01	US6174467Y92	Genovus Energy Inc. 4.25% 15-apr-2027	0.01	US15135UAL35	Volvo AB Class B	0.01	SE0000115446
Fifth Third Bank (cincinnati, Ohio) 3.85% 15-mar-2026	0.01	US31677AAB08	Range International Ltd	0.01	AU000000RANO	Government Of Italy 4.0% 01-feb-2037	0.01	IT0003934657
RABOBK 2.71% 24/12/2019	0.01	XSI153376451	ANZ 2.25% 01/02/2019	0.01	US00182FAY25	Eutelsat Communications SA	0.01	FRO10221234
DCTL 3.15% 15/04/2021	0.01	NZDCTDT108C8	Government Of Ireland 1.0% 15-may-2026	0.01	IE00BV8C9418	Banco do Brasil S.A.	0.01	BRBBASACNOR3
Fairfax (us), Inc. 4.875% 13-aug-2024	0.01	US304071AA16	Time Warner Cable Inc. 8.75% 14-feb-2019	0.01	US88732JAP30	Park Aerospace Holdings Ltd. 3.625% 15-mar-2021	0.01	US70014LAD29
Bank of China Limited Class H	0.01	CNE1000001Z5	RABOBK 3.93% 30/10/2018	0.01	XS0985602548	Big Yellow Group PLC	0.01	GB0002869419
China Longyuan Power Group Corp. Ltd. Class H	0.01	CNE100000HD4	Teck Resources Limited Class B	0.01	CA8787422044	South Carolina St Pub Svc Auth Rev For Issues Dated Pri 4.122% 01-dec-2025	0.01	US837151FS39
KBN 3.375% 07/06/2023	0.01	NZKBNDT010C4	Unilever PLC	0.01	GB00B10RZP78	Canadian Government 1.50% 01JUN26	0.01	CA135087E679
CBAAU 3.75% 30/04/2019	0.01	XSI057732189	N.V. Mithra Pharmaceuticals S.A.	0.01	BE0974283153	Wells Fargo & Company 3.584% 22-may-2028	0.01	US95000U2A01
Long Euro BTP Italy (EUR) Dec 17	0.01		PTT Global Chemical Plc NVDR	0.01	TH1074010R12	Prysman S.p.A.	0.01	IT0004176001
Konica Minolta, Inc.	0.01	JP3300600008	DDR Corp.	0.01	US23317H1023	Hoshino Resorts REIT, Inc.	0.01	JP3047610005
Japan Post Holdings Co. Ltd.	0.01	JP3752900005	Xinyi Solar Holdings Ltd.	0.01	YKG9829N1025	TOYOTA 2.31% 03/12/2018	0.01	XSI238915380
Government Of Japan 0.0% 10-oct-2017	0.01	JP1746941H72	Eversource Energy	0.01	US30040W1080	Government Of Mexico 6.5% 09-jun-2022	0.01	MXOMG00000Q0
Casino, Guichard-Perrachon SA	0.01	FRO000125585	Imerys SA	0.01	FRO000120859	Chevron Corporation	0.01	US1667641005
PT Tambang Batubara Bukit Asam (Persero) Tbk Class B	0.01	ID1000094006	SHIMAMURA Co., Ltd.	0.01	JP3358200008	Macy's Retail Holdings, Inc. 4.375% 01-sep-2023	0.01	US55616XAK37
Geely Automobile Holdings Limited	0.01	KYG3777B1032	Mexico City Airport Trust 3.875% 30-apr-2028	0.01	USP6629MAC66	General Motors Financial Co., Inc. 3.2% 06-jul-2021	0.01	US37045XBW74
Kobe Steel, Ltd.	0.01	JP3289800009	SBM Offshore NV	0.01	NLO000360618	Time Warner Cable Inc. 8.25% 01-apr-2019	0.01	US88732JAS78
Keysight Technologies, Inc. 3.3% 30-oct-2019	0.01	US49338LAD55	Ford Motor Credit Company Llc 4.05% 10-dec-2018	0.01	XSI331888609	Electricite De France Sa 5.375% Perp	0.01	FRO011401751
Neste Corporation	0.01	FI0009013296	Weichai Power Co., Ltd. Class H	0.01	CNE1000004L9	Intesa Sanpaolo S.p.a. 7.75% Perp	0.01	XSI548475968
Deutsche Bank Ag 2.7% 13-jul-2020	0.01	US251525AT85	Deere & Company	0.01	US2441991054	Tata Motors Limited Sponsored ADR	0.01	US8765685024
Kao Corp.	0.01	JP3205800000	Rac Bond Co. Plc 4.87% 06-may-2026	0.01	XSI404981141	Government Of Mexico 10.0% 05-dec-2024	0.01	MXOMG0000078
SONAECON SGPS SA	0.01		At&t Inc. 3.4% 14-aug-2024	0.01	US00206REL24	Duke Energy Corporation 1.8% 01-sep-2021	0.01	US26441CAR60
BASF SE	0.01	DE000BASF111	Industrial Alliance Insurance and Financial Services Inc.	0.01	CA4558711038	Ubs Group Funding (switzerland) Ag 1.5% 30-nov-2024	0.01	CH0341440334
Host Hotels & Resorts, Inc.	0.01	US44107P1049	Hsbc Holdings Plc 4.75% Perp	0.01	XSI640903701	At&t Inc. 3.15% 04-sep-2036	0.01	XSI629866432
Hilton Grand Vacations, Inc.	0.01	US43283X1054	Reinsurance Group of America, Incorporated	0.01	US7593516047	HBLNZ 4.50% 21/09/2022	0.01	NZHBLD0010L3
RABOBK NFIX3FRA + 75 04/09/2018	0.01	NZRABDT016C9	At&t Inc. 5.15% 14-feb-2050	0.01	US00206REP38	MERINZ 0% 20/12/2017	0.01	NZMELDT029C1
Magazine Luiza S.A.	0.01	BRMGLUACNOR2	Schaeffler AG	0.01	DE000SHA0159	KBN 5.32% 05/03/2018	0.01	XS0587119008
Mixi, Inc.	0.01	JP3882750007	TJX Companies Inc	0.01	US8725401090	PIFAU NFIX3FRA + 130 25/02/2020	0.01	NZPWCDT008C1
Tsingtao Brewery Co., Ltd. Class H	0.01	CNE1000004K1	CBAAU 5.25% 15/10/2018	0.01	XS0979363156	Government Of Spain 0.5% 31-oct-2017	0.01	ES00000126V0
Jpmorgan Chase & Co. 3.875% 10-sep-2024	0.01	US46625HJY71	Partners Group Holding AG	0.01	CH0024608827	PT Adaro Energy Tbk	0.01	ID100011305
Deutsche Post AG	0.01	DE0005552004	Unicredit S.p.a. 4.625% 12-apr-2027	0.01	US904678AB50	Norfolk Southern Corporation	0.01	US6558441084
Heiwa Real Estate Co., Ltd.	0.01	JP3834800009	Dae Funding Llc 5.0% 01-aug-2024	0.01	US23371DAB01	Cantor Fitzgerald Lp 6.5% 17-jun-2022	0.01	US138616AC18
Government Of Italy 3.75% 01-mar-2021	0.01	IT0004634132	CIA BRASILEIRA DE DI	0.01		Government Of Italy 0.75% 15-jan-2018	0.01	IT0005058463
Mazda Motor Corp.	0.01	JP3868400007	Republic Services, Inc. 4.75% 15-may-2023	0.01	US760759AM22	Government Of Spain 1.95% 30-apr-2026	0.01	ES0000012729
Government Of France 2.5% 25-may-2030	0.01	FRO011883966	PT Link Net Tbk	0.01	ID1000131808	Government Of Italy 3.5% 01-mar-2030	0.01	IT0005024234
Star Bulk Carriers Corp.	0.01	MHY8162K2046	CaixaBank SA	0.01	ES0140609019	Macquarie Mexico Real Estate Management SA de CV	0.01	MXCFFI0U0002
Danske Bank A/s 2.75% 19-may-2026	0.01	XSI1068866950	Barclays Africa Group Limited	0.01	ZAE000174124	Volkswagen International Finance Nv 3.875% Perp	0.01	XSI629774230
FCGNZ 0% 03/10/2017	0.01	NZFCGDT384C8	Tanger Factory Outlet Centers, Inc.	0.01	US8754651060	Extended Stay America Inc	0.01	US30224P2002
POTNZ 0% 09/10/2017	0.01	NZPOTDH283L6	Global Dominion Access SA	0.01	ES0105130001	Shop Apotheke Europe NV	0.01	NLO012044747
DCTL 0% 16/10/2017	0.01	NZDCTDT130C2	Samsung C&T Corp.	0.01	KR7028260008	Jpmorgan Chase & Co. 3.2% 15-jun-2026	0.01	US46625HRS12
TAUDIS 0% 07/11/2017	0.01	NZTDCDH311L3	Leonardo SpA	0.01	IT0003856405	Bpce Sa 2.75% 30-nov-2027	0.01	FRO013063385
CENNZ 0% 08/11/2017	0.01	NZCENDH312L6	Government Of France 4.75% 25-apr-2035	0.01	FRO010070060	TOYOTA 3.42% 12/03/2018	0.01	XSI199540458
ANZ 4.80% 27/09/2018	0.01	XS0973201014	Allergan Funding Scs 2.35% 12-mar-2018	0.01	US00507JAM36			
HBLNZ 0% 07/12/2017	0.01	NZH2FDH341F7	MediaTek Inc	0.01	TW0002454006			
EcoRodovias Infraestrutur e Logistica S.A.	0.01	BRECORACNOR8						
Tenaris S.A.	0.01	LU0156801721						
Conagra Brands, Inc.	0.01	US2058871029						

Asset name	% of fund net assets	Security code
At&t Inc. 3.0% 30-jun-2022	0.01	US00206RCM25
Kraft Heinz Foods Co. 2.25% 25-may-2028	0.01	XS1405784015
Government Of Switzerland 2.0% 25-may-2022	0.01	CH0127181011
Sun Art Retail Group Limited	0.01	HK0000083920
10Y Australia T-Bond (SFE) Dec 17	0.01	
Ing Groep Nv 2.5% 15-feb-2029	0.01	XS1564394796
DNKN 3.62% 20NOV47	0.01	
AirAsia Bhd.	0.01	MYL509900006
Banco Bradesco S.A. Sponsored ADR Pfd	0.01	US0594603039
Government Of United Kingdom 1.75% 22-jul-2019	0.01	GB00BDV0F150
DXC Technology Co.	0.01	US23355L1061
Nissan Motor Acceptance Corp. 2.35% 04-mar-2019	0.01	US654740AH26
AIANZ 4.28% 09/11/2022	0.01	NZAIADT200L2
Steel Dynamics, Inc.	0.01	US8581191009
Synchrony Financial	0.01	US87165B1035
FCGNZ 4.42% 07/03/2023	0.01	NZFCGDG004C7
Softbank Group Corp. 3.125% 19-sep-2025	0.01	XS1684385161
CHOCOLADEFABRIKEN LI	0.01	
Anadarko Petroleum Corporation 6.6% 15-mar-2046	0.01	US032511BP13
Kite Realty Group Trust	0.01	US49803T3005
Steinhoff Europe Ag 1.875% 24-jan-2025	0.01	XS1650590349
Mitsubishi UFJ Financial Group, Inc.	0.01	JP3902900004
Danone Sa 2.589% 02-nov-2023	0.01	US23636TAD28
Government Of France 0.0% 25-may-2020	0.01	FR0012557957
Wharf (Holdings) Ltd.	0.01	HK0004000045
Government Of Austria 0.75% 20-oct-2026	0.01	AT0000AIK9C8
LG Corp Pfd Shs Non-Voting	0.01	KR7003551009
Volkswagen International Finance Nv 2.75% Perp	0.01	XS1629658755
S&P Global, Inc.	0.01	US78409V1044
Petroleos Mexicanos Sa 2.5% 21-aug-2021	0.01	XS1568875444
Government Of United Kingdom 0.75% 22-jul-2023	0.01	GB00BF0HZ991
Williams Partners L.p. 4.5% 15-nov-2023	0.01	US96950FAL85
Williams Companies, Inc.	0.01	US9694571004
RFSNZ 0% 10/10/2017	0.01	NZ538DH283L3
Lagardere SCA	0.01	FR0000130213
AUCKCN 0% 06/11/2017	0.01	NZAKCDT440C7
Annaly Capital Management, Inc.	0.01	US0357104092
Ge Dealer Floorplan Master Note Trust Series 2015-2 1.731% 20-jan-2020	0.01	US36159LCR50
HCA Healthcare Inc	0.01	US40412C1018
European Stability Mechanism (esm) 1.25% 15-oct-2018	0.01	EU000AIU98Z1
Manulife Financial Corporation	0.01	CA56501R1064
Government Of Switzerland 1.5% 24-jul-2025	0.01	CH0184249990
Verizon Communications Inc. 2.946% 15-mar-2022	0.01	US92343VDQ41
Encana Corporation	0.01	CA2925051047
Government Of Japan 0.0% 02-oct-2017	0.01	JP1746921H76
Morgan Stanley 3.625% 20-jan-2027	0.01	US61746BEF94
WH Group Ltd. (HK)	0.01	KYG960071028
Prudential Financial, Inc.	0.01	US7443201022
Rci Banque Sa 0.75% 26-sep-2022	0.01	FR0013283371
Government Of The Netherlands 5.5% 15-jan-2028	0.01	NL0000102317
Abn Amro Bank N.v. 4.4% 27-mar-2028	0.01	XS1586330604
Shell International Finance Bv 2.0% 15-nov-2018	0.01	US822582BA91
Government Of South Korea 3.75% 10-dec-2033	0.01	KRI03502G3C1
Wells Fargo & Company 4.3% 22-jul-2027	0.01	US94974BGL80
General Motors Financial Co., Inc. 2.35% 04-oct-2019	0.01	US37045XBPO6
Banco Santander-Chile Sponsored ADR	0.01	US05965X1090
Ge Capital Australia Funding Pty Ltd. 5.0% 26-sep-2019	0.01	XS0972856917
Intesa Sanpaolo S.p.a. 3.125% 14-jul-2022	0.01	US46115HAZ01

Asset name	% of fund net assets	Security code
Microsoft Corporation 1.55% 08-aug-2021	0.01	US594918BP86
Shire PLC	0.01	JE00B2QKY057
Abn Amro Bank N.v. 4.75% Perp	0.01	XS1693822634
Softbank Group Corp. 4.0% 19-sep-2029	0.01	XS1684385591
Government Of Italy 4.0% 01-sep-2020	0.01	IT0004594930
Marathon Oil Corporation 6.6% 01-oct-2037	0.01	US565849AE68
Government Of Australia 4.75% 21-apr-2027	0.01	AU3TB0000135
TOYOTA 5.04% 19/12/2018	0.01	XS1004770506
DaVita Inc.	0.01	US23918K1088
General Motors Company 5.4% 01-apr-2048	0.01	US37045VAQ32
Banco Bilbao Vizcaya Argentaria, S.a. 0.75% 11-sep-2022	0.01	XS1678372472
Discovery Communications Llc 4.95% 15-may-2042	0.01	US25470DAG43
BlackBerry Limited	0.01	CA09228F1036
Government Of United Kingdom 4.25% 07-mar-2036	0.01	GB0032452392
Itausa - Investimentos Itau SA Pfd	0.01	BRITSAACNPR7
Sino Land Co. Ltd.	0.01	HK0083000502
Cenovus Energy Inc. 5.2% 15-sep-2043	0.01	US15135UAK51
Cna Financial Corporation 7.25% 15-nov-2023	0.01	US126117AE07
Hershey Company	0.01	US4278661081
Government Of Belgium 5.0% 28-mar-2035	0.01	BE0000304130
Dcp Midstream Llc 5.85% 21-may-2043	0.01	US2331TRAH93
Commerzbank Ag 4.0% 23-mar-2026	0.01	DE000CZ40LD5
Progressive Corporation	0.01	US7433151039
Government Of Sweden 5.0% 01-dec-2020	0.01	SE0001149311
Enable Midstream Partners Lp 5.0% 15-may-2044	0.01	US292480AJ92
Rac Bond Co. Plc 4.565% 06-may-2023	0.01	XS1404980846
BrightHouse Financial, Inc. 4.7% 22-jun-2047	0.01	US10922NAD57
Repsol International Finance Bv 4.5% 25-mar-2075	0.01	XS1207058733
H&R Block, Inc.	0.01	US09367T1052
Bank Of America Corporation 4.183% 25-nov-2027	0.01	US06051GGC78
DNKN 4.03% 20NOV47	0.01	
Bankclays Plc 7.25% Perp	0.01	XS1571333811
Unicredit S.p.a. 9.25% Perp	0.01	XS1539597499
Telefonica Europe Bv 3.75% Perp	0.01	XS1490960942
Select Income Reit 4.25% 15-may-2024	0.01	US81618TAE01
Vattenfall Ab 3.0% 19-mar-2077	0.01	XS1205618470
Ventas, Inc.	0.01	US92276F1003
Sega Sammy Holdings Inc.	0.01	JP3419050004
Malayan Banking Bhd.	0.01	MYL115500000
Etsy, Inc.	0.01	US29786A1060
Fairfax Financial Holdings Limited 4.7% 16-dec-2026	0.01	CA303901AY83
Government Of Italy 5.0% 01-aug-2034	0.01	IT0003535157
Firstenergy Corp. 3.9% 15-jul-2027	0.01	US337932AH00
Jefferies Finance Llc 7.25% 15-aug-2024	0.01	US47232MAD48
Akelius Residential Property Ab 1.75% 07-feb-2025	0.01	XS1622421722
Intesa Sanpaolo S.p.a. 6.25% Perp	0.01	XS1614415542
Credit Suisse Group Ag 4.282% 09-jan-2028	0.01	US225401AC20
Air Lease Corporation 3.0% 15-sep-2023	0.01	US00912XAT19
Credit Suisse Ag 7.125% Perp	0.01	CH0352765157
BrightHouse Financial, Inc. 3.7% 22-jun-2027	0.01	US10922NAA19
Enable Midstream Partners Lp 4.4% 15-mar-2027	0.01	US292480AK65
Diamond 1 Finance Corp. 8.35% 15-jul-2046	0.01	US25272KAR41
Credit Suisse Group Ag 1.25% 17-jul-2025	0.01	CH0343366842
Credit Suisse Ag, London Branch 1.375% 31-jan-2022	0.01	XS1115479559
Allergan Funding Scs 2.125% 01-jun-2029	0.01	XS1622621222
Enstar Group Limited 4.5% 10-mar-2022	0.01	US29359UAA79
Sabine Pass Liquefaction Llc 5.875% 30-jun-2026	0.01	US785592AV86

Asset name	% of fund net assets	Security code
Intesa Sanpaolo S.p.a. 5.71% 15-jan-2026	0.01	US46115HAW79
Electrolux AB Class B	0.01	SE0000103814
Royal DSM NV	0.01	NL0000009827
Motorola Solutions, Inc. 5.5% 01-sep-2044	0.01	US620076BE80
Internet Initiative Japan Inc.	0.01	JP3152820001
Turkiye Halk Bankasi Anonim Sirketi	0.01	TRETHAL00019
Capital One Na 2.25% 13-sep-2021	0.01	US14042RBT77
Thermo Fisher Scientific Inc. 1.4% 23-jan-2026	0.01	XS1651071877
Time Warner Cable Inc. 6.75% 01-jul-2018	0.01	US88732JAL26
Associated British Foods plc	0.01	GB0006731235
Samsung Life Insurance Co., Ltd.	0.01	KR7032830002
Pegatron Corporation	0.01	TW0004938006
Toyota Motor Credit Corporation 1.9% 08-apr-2021	0.01	US89236TCZ66
Digital Realty Trust, Inc.	0.01	US2538681030
Frasers Logistics & Industrial Trust	0.01	SGIC9000006
3i Group plc	0.01	GB00B1YV4409
Thai Oil Public Co. Ltd. NVDR	0.01	TH0796010R11
Citigroup Inc. 4.45% 29-sep-2027	0.01	US172967KA87
Panasonic Corporation	0.01	JP3866800000
Goldman Sachs Group, Inc. 2.35% 15-nov-2021	0.01	US38145GAG55
Credit Agricole Assurances Sa 4.75% 27-sep-2048	0.01	FR0013203734
Wells Fargo & Company 2.1% 26-jul-2021	0.01	US949746SA05
Hyundai Marine & Fire Insurance Co., Ltd.	0.01	KR7001450006
Kangwon Land, Inc.	0.01	KR7035250000
Nokia Oyj 2.0% 15-mar-2024	0.01	XS1577731604
Government Of Poland 2.5% 25-jul-2026	0.01	PL0000108866
DCTL 7.81% 15/10/2017	0.01	NZDCTD005C6
Dr. Reddy's Laboratories Ltd. Sponsored ADR	0.01	US2561352038
At&t Inc. 3.4% 15-may-2025	0.01	US00206RCN08
Fifth Third Bank (cincinnati, Ohio) 2.25% 14-jun-2021	0.01	US31677QBQ38
Bolsa de Valores de Colombia S.A.	0.01	COR01PA00010
Assurant, Inc.	0.01	US04621X1081
Groupama Sa 6.0% 23-jan-2027	0.01	FR0013232444
SJM Holdings Limited	0.01	HK0880043028
Enlink Midstream Partners, L.p. 4.85% 15-jul-2026	0.01	US29336UAF49
Prologis Property Mexico, S.A. de C.V	0.01	MXCFF1170008
Banco Santander S.a. 6.75% Perp	0.01	XS1602466424
Caixabank Sa 1.125% 12-jan-2023	0.01	XS1679158094
Bed Bath & Beyond Inc.	0.01	US0758961009
Royal Bank Of Scotland Group Plc 3.875% 12-sep-2023	0.01	US780097BD21
Walgreens Boots Alliance Inc	0.01	US9314271084
Korean Air Lines Co., Ltd	0.01	KR7003490000
JFE Holdings, Inc.	0.01	JP3386030005
Royal Kpn Nv 0.625% 09-apr-2025	0.01	XS1485532896
Hca, Inc. 4.5% 15-feb-2027	0.01	US404119BU21
TAURON Polska Energia S.A.	0.01	PLTAURN00011
Jefferies Group Llc 6.5% 20-jan-2043	0.01	US472319AM43
FORDF FLT 15JUL20	0.01	
Pola Orbis Holdings Inc.	0.01	JP3855900001
Government Of The Netherlands 1.25% 15-jan-2019	0.01	NL0010514246
Nissan Motor Acceptance Corp. 1.9% 14-sep-2021	0.01	US654740AS80
CTBC Financial Holding Company Ltd.	0.01	TW0002891009
Discovery Communications Llc 2.2% 20-sep-2019	0.01	US25470DAN93
KGINICIS Co., Ltd.	0.01	KR7035600006
Caixabank Sa 6.75% Perp	0.01	ES0840609004
Firstenergy Corp. 7.375% 15-nov-2031	0.01	US337932AC13
Mebuki Financial Group, Inc.	0.01	JP3117700009
Government Of Japan 2.3% 20-mar-2039	0.01	JP1300301940
Penske Truck Leasing Co. Lp 3.2% 15-jul-2020	0.01	US709599AU80
Mitsubishi Electric Corp.	0.01	JP3902400005

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
General Motors Company 3.5% 02-oct-2018	0.01	US37045VAD29	Energy Transfer L.p. Frn 01-nov-2066	0.01	US29273RBA68	Public Joint-Stock Company Gazprom Sponsored ADR	0.00	US3682872078
Government Of The Netherlands 0.25% 15-jan-2020	0.01	NLO010881827	Electricite De France Sa 6.0% Perp	0.01	FRO011401728	Government Of Belgium 4.25% 28-sep-2021	0.00	BE0000321308
CDK Global Inc	0.01	US12508E1010	IRS PLN FLT DEC22	0.01		China Shenhua Energy Co. Ltd. Class H	0.00	CNE1000002R0
IRS CAD 2.169% SEP27	0.01		Valeo Sa 1.625% 18-mar-2026	0.01	FRO013139482	RABOBK 4.40% 29/05/2019	0.00	XS1072618264
Morgan Stanley 1.0% 02-dec-2022	0.01	XS1529838085	Firstenergy Corp. 4.85% 15-jul-2047	0.01	US337932AJ65	Brp Paribas Sa 1.0% 27-jun-2024	0.00	XS1637277572
CBAAU 4.76% 30/04/2019	0.01	XS1057732346	Massmart Holdings Limited	0.01	ZAE000152617	Pnc Funding Corp. 3.3% 08-mar-2022	0.00	US693476BN25
Fideicomiso PLA Administradora Industrial S de RL de CV	0.01	MXCFTE0B0005	Realtek Semiconductor Corp	0.01	TW0002379005	Viacom Inc. Class B	0.00	US92553P2011
Sandvik AB	0.01	SE0000667891	Channel Link Enterprises Finance Plc 2.706% 30-jun-2050	0.01	XS1620780202	General Interface Solution (GIS) Holding Ltd.	0.00	KYG3808R1011
Allied Properties Real Estate Investment Trust	0.01	CA0194561027	Hyundai Mobis Co., Ltd	0.01	KR7012330007	National Grid North America, Inc. 0.75% 11-feb-2022	0.00	XS1188094673
CSPC Pharmaceutical Group Ltd.	0.01	HK1093012172	Barclays Plc 4.836% 09-may-2028	0.01	US06738EAW57	European Financial Stability Facility Sa (Luxembourg) 0.75% 03-may-2027	0.00	EU000AIGODR4
Canadian Natural Resources Limited 2.95% 15-jan-2023	0.01	US136385AW17	Investor AB Class B	0.01	SE0000107419	SINOPEC Engineering (Group) Co., Ltd. Class H	0.00	CNE100001NV2
Principal Life Global Funding li 2.2% 08-apr-2020	0.01	US74256LAQ23	Southern Power Co. 4.95% 15-dec-2046	0.01	US843646AU49	Government Of Finland 4.0% 04-jul-2025	0.00	FI4000006176
Cbs Corporation 4.3% 15-feb-2021	0.01	US124857AE30	LG Electronics Inc.	0.01	KR7066570003	Discovery Communications Llc 5.0% 20-sep-2037	0.00	US25470DAS80
Fastighets Balder Ab 1.875% 23-jan-2026	0.01	XS1677912393	Skandinaviska Enskilda Banken Ab 1.25% 05-aug-2022	0.01	XS1467389745	Morgan Stanley & Co. Llc 3.95% 23-apr-2027	0.00	US61761JZN26
Enlink Midstream Partners, L.p. 6.0% Perp	0.01	US29336UAH05	Hsbc Holdings Plc 2.95% 25-may-2021	0.01	US404280AY54	Hypermarcas S.A.	0.00	BRHYPEACNORO
E.on Se 0.875% 22-may-2024	0.01	XS1616410061	NTT DoCoMo, Inc.	0.01	JP3165650007	Hong Kong Exchanges & Clearing Ltd.	0.00	HK0388045442
Eastman Chemical Company	0.01	US2774321002	Eaton Corp. Plc	0.01	IE00B8KQN827	Energy Transfer L.p. 6.125% 15-dec-2045	0.00	US29273RBJ77
Wells Fargo Bank, N.a. (singapore) Frn 24-may-2019	0.01	US94988J5E38	Inco Ltd. 7.2% 15-sep-2032	0.01	US453258AP01	E.SUN Financial Holding Co., Ltd.	0.00	TW0002884004
Government Of Spain 2.75% 31-oct-2024	0.01	ES00000126B2	Electricite De France Sa 5.875% Perp	0.01	FRO011700293	NOW, Inc.	0.00	US67011PI003
Mobile TeleSystems PJSC Sponsored ADR	0.01	US6074091090	At&t Inc. 2.35% 04-sep-2029	0.01	XS1629866275	California St For Previous Issues See 13063a Foraddl Is 7.35% 01-nov-2039	0.00	US13063BBU52
Wells Fargo Bank, N.a. 1.75% 24-may-2019	0.01	US94988J5D54	UPM-Kymmene Oyj	0.01	FI0009005987	Agricultural Bank of China Limited Class H	0.00	CNE100000Q43
Nordea Bank Ab 2.25% 27-may-2021	0.01	US65557CAS26	Government Of Spain 4.2% 31-jan-2037	0.01	ES0000012932	Skandinaviska Enskilda Banken AB Class A	0.00	SE0000148884
Credit Agricole Sa (london Branch) 3.25% 04-oct-2024	0.01	US22535WAD92	Government Of South Africa 8.0% 31-jan-2030	0.01	ZAG000106998	Government Of Australia 4.5% 21-apr-2033	0.00	AU000XCLWAG2
Government Of Japan 1.4% 20-mar-2020	0.01	JP1103061A36	Koh Young Technology Inc.	0.01	KR7098460009	Brp Paribas Sa 1.5% 17-nov-2025	0.00	XS1614416193
China Cinda Asset Management Co., Ltd. Class H	0.01	CNE100001Q51	Caixabank Sa 1.125% 17-may-2024	0.01	XS1614722806	Hitachi Chemical Company, Ltd.	0.00	JP3785000005
Government Of Belgium 3.0% 28-sep-2019	0.01	BE0000327362	IRS CAD 2.25% DEC21	0.01		Jpmorgan Chase & Co. Frn 24-oct-2023	0.00	US46625HRW24
Charter Communications Operating Llc 4.464% 23-jul-2022	0.01	US161175BB96	Government Of Russia 8.15% 03-feb-2027	0.01	RU000A0JS3W6	RMB Holdings Limited	0.00	ZAE000024501
Fresenius SE & Co. KGaA	0.01	DE0005785604	Government Of Belgium 2.6% 22-jun-2024	0.01	BE0000332412	POSCO	0.00	KR7005490008
Government Of Japan 0.6% 20-jun-2024	0.01	JP1103341E67	Danske Bank A/s 2.0% 08-sep-2021	0.01	US23636AAH41	Otsuka Corporation	0.00	JP3188200004
Government Of Austria 3.65% 20-apr-2022	0.01	AT0000A0N9A0	Cox Communications, Inc. 3.15% 15-aug-2024	0.01	US224044CH86	Government Of The Netherlands 4.0% 15-jan-2037	0.00	NLO000102234
Principal Financial Group, Inc. 3.1% 15-nov-2026	0.01	US74251VAM46	Telefonica Emisiones Sa 1.715% 12-jan-2028	0.01	XS1681521081	Qualicorp S.A.	0.00	BRQUALACNOR6
Haitian International Holdings Limited	0.01	KYG4232C1087	Government Of Ireland 0.8% 15-mar-2022	0.01	IE00B38CQ36	Sherwin-williams Company 2.75% 01-jun-2022	0.00	US824348AU08
First Financial Holding Co. Ltd.	0.01	TW0002892007	Discovery Communications Llc 2.95% 20-mar-2023	0.01	US25470DAQ25	Citigroup Inc. 4.125% 25-jul-2028	0.00	US172967KJ42
America Movil SAB de CV Sponsored ADR Class L	0.01	US02364W1053	Government Of The Netherlands 2.0% 15-jul-2024	0.00	NLO010733424	Valero Energy Corporation	0.00	US91913Y1001
Beijing Enterprises Holdings Limited	0.01	HK0392044647	Deutsche Bank Aktiengesellschaft 2.75% 17-feb-2025	0.00	DE000DB7XJ2	Discovery Communications Llc 3.95% 20-mar-2028	0.00	US25470DAR08
Allergan Funding Scs 0.5% 01-jun-2021	0.01	XS1622630132	Cadence Design Systems, Inc.	0.00	US1273871087	Chubb Ina Holdings, Inc. 2.875% 03-nov-2022	0.00	US00440EAU10
Exxaro Resources Limited	0.01	ZAE000084992	Finning International Inc.	0.00	CA3180714048	General Electric Company 2.7% 09-oct-2022	0.00	US369604BD45
Penske Truck Leasing Co. Lp 2.7% 14-mar-2023	0.01	US709599AY03	WIANZ 6.25% 15/05/2021	0.00	NZWIAD0020L9	Enel Spa 1.0% 16-sep-2024	0.00	XS1550149204
Mondi Limited	0.01	ZAE000156550	TravelSky Technology Ltd. Class H	0.00	CNE1000004J3	Fca Capital Ireland Plc 2.625% 17-apr-2019	0.00	XS1057487875
Prudential plc	0.01	GB0007099541	Jastrzebska Spolka Weglowa S.A.	0.00	PLJSW0000015	Transport For London 1.25% 21-nov-2017	0.00	XS0856993349
Cna Financial Corporation 4.5% 01-mar-2026	0.01	US126117AT75	Old Mutual plc	0.00	GB00B77J0862	Long Gilt Future Dec17	0.00	
Sul America SA Ctf de Deposito de Acoes Cons of 1 Sh + 2 Pfd Shs	0.01	BRSULACDAM12	Pnc Bank Na 2.7% 01-nov-2022	0.00	US69349LAG32	Sky Plc 1.5% 15-sep-2021	0.00	XS1109741246
Tauron Polska Energia S.a. 2.375% 05-jul-2027	0.01	XS1577960203	Arca Continental SAB de CV	0.00	MX01AC100006	Deutsche Bank Ag London 3.7% 30-may-2024	0.00	US25152RXA66
Krung Thai Bank Public Co., Ltd. NVDR	0.01	TH0150010R11	Wells Fargo & Company 3.0% 22-apr-2026	0.00	US949746RW34	Brp Paribas Sa 2.875% 20-mar-2026	0.00	XS1046827405
Government Of The Netherlands 0.25% 15-jul-2025	0.01	NLO011220108	Societe Generale S.a. 2.5% 08-apr-2021	0.00	US83368RAG74	Companhia de Saneamento Basico do Estado de Sao Paulo SABESP Sponsored ADR	0.00	US20441AI025
Fce Bank Plc 0.869% 13-sep-2021	0.01	XS1548776498	State Bank of India Sponsored GDR RegS	0.00	US8565522039	Wyeth Corp. 5.95% 01-apr-2037	0.00	US983024AN02
Charter Communications Operating Capital Corp. 6.834% 23-oct-2055	0.01	US161175BC79	Pnc Bank Na 2.95% 23-feb-2025	0.00	US69353REK05	Public Bank Bhd	0.00	MYL129500004
Brixmor Property Group, Inc.	0.01	US11120U1051	Bmw Us Capital Llc 2.0% 11-apr-2021	0.00	US05565EAF25	Kinder Morgan, Inc. 5.625% 15-nov-2023	0.00	US49456BAB71
ageas SA/NV	0.01	BE0974264930	CNOOC Limited	0.00	HK0883013259	Hutchison Whampoa International Ltd. 3.625% 31-oct-2024	0.00	USG46747AB00
Morgan Stanley 4.875% 01-nov-2022	0.01	US6174824M37	Citigroup Inc. 1.7% 27-apr-2018	0.00	US172967JN28	Vina Concha Y Toro S.A.	0.00	CLP9796J1008
Government Of Israel 4.25% 31-mar-2023	0.01	IL0011267478	Entergy Corporation 2.95% 01-sep-2026	0.00	US29364GAJ22	Canadian Tire Corporation, Limited Class A	0.00	CA1366812024
Bank Of America Corporation Frn 21-oct-2022	0.01	US06051GFY08	Government Of Germany 4.0% 04-jan-2037	0.00	DE0001135275	American Transmission Systems, Inc. 5.25% 15-jan-2022	0.00	US030288AA24
F 1401 Trust 6.95% 30-jan-2044	0.01	USP9406GAB43	Broadcom Corporation 3.0% 15-jan-2022	0.00	UST1134LAC37	CAN 10Y Bond Fut Dec17	0.00	
Wistron Corporation	0.01	TW0003231007	PICC Property & Casualty Co. Ltd. Class H	0.00	CNE100000593	Innogy Finance Bv 3.0% 17-jan-2024	0.00	XS0982019126
Enbridge Energy Partners, L.p. 5.1325% 01-oct-2037	0.01	US29250RAK23	Government Of Slovenia 1.5% 25-mar-2035	0.00	SI0002103487	Polski Koncern Naftowy ORLEN S.A.	0.00	PLPKNO000018
			PT Bank Negara Indonesia (Persero) Tbk Class B	0.00	ID1000096605			
			Bank Of America Corporation 3.875% 01-aug-2025	0.00	US06051GFS30			
			Oil company LUKOIL PJSC Sponsored ADR	0.00	US69343PI057			
			Standard Life Aberdeen PLC	0.00	GB00BVF7Q58			

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Lite-On Technology Corp.	0.00	TW0002301009	NH Foods Ltd.	0.00	JP3743000006	Bank Of America Corporation 4.1% 24-jul-2023	0.00	US06053FAA75
Liberty Interactive Corporation QVC Group Class A	0.00	US53071M1045	Muskat Falls/labrador Transmission Assets Funding Trus 3.63% 01-jun-2029	0.00	CA628153AA60	Nomura Real Estate Master Fund, Inc.	0.00	JP3048110005
Bmw Us Capital Llc 1.85% 15-sep-2021	0.00	US05565EAL92	Sca Hygiene Ab 0.625% 28-mar-2022	0.00	XS1584122680	Mexichem SAB de CV	0.00	MX01ME050007
Citigroup Inc. 5.5% 13-sep-2025	0.00	US172967HB08	Jpmorgan Chase & Co. 4.5% 24-jan-2022	0.00	US46625HJD35	Constellation Software Inc.	0.00	CA21037X1006
Aozora Bank, Ltd.	0.00	JP3711200000	New Jersey St Tpk Auth Tpk Rev 7.414% 01-jan-2040	0.00	US646139W353	China Resources Power Holdings Co. Ltd.	0.00	HK0836012952
Goldman Sachs Group, Inc. 4.25% 21-oct-2025	0.00	US38141GVR28	China Evergrande Group	0.00	KYG2119W1069	Government Of Finland 1.5% 15-apr-2023	0.00	FI4000062625
Royal Bank of Canada	0.00	CA7800871021	Berkshire Hathaway Inc. 2.75% 15-mar-2023	0.00	US084670BR84	Darden Restaurants, Inc.	0.00	US2371941053
Credit Agricole 2.625% 17-mar-2027	0.00	XS1204154410	Government Of France 1.25% 25-may-2036	0.00	FR0013154044	Royal Kpn Nv 1.125% 11-sep-2028	0.00	XS1485533431
Danske Bank A/s 3.875% 04-oct-2023	0.00	XS0974372467	Hammerson plc	0.00	GB0004065016	Sappi Limited	0.00	ZAE00006284
Nasmedia Co., Ltd.	0.00	KR7089600001	Jpmorgan Chase & Co. 2.55% 01-mar-2021	0.00	US46625HQJ22	Sunoco Logistics Partners Operations Lp 4.25% 01-apr-2024	0.00	US86765BAN91
CBRE Group, Inc. Class A	0.00	US12504L1098	Toyota Motor Corp.	0.00	JP3633400001	China Petroleum & Chemical Corporation Class H	0.00	CNEI000002Q2
British Land Company PLC	0.00	GB0001367019	Porto Seguro S.A.	0.00	BRPSSAACNOR7	Axis Capital Holdings Limited	0.00	BMG0692U1099
Transcanada Pipelines Ltd. 4.875% 15-jan-2026	0.00	US89352HAT68	Morgan Stanley 3.75% 25-feb-2023	0.00	US61746BDJ26	Government Of Australia 4.25% 21-apr-2026	0.00	AUJ000XCLWAI8
Skanska AB Class B	0.00	SE0000113250	Dominion Energy, Inc. 3.625% 01-dec-2024	0.00	US25746UCB35	Government Of Spain 1.6% 30-apr-2025	0.00	ES0000012621
Marubeni Corporation	0.00	JP3877600001	Canadian Imperial Bank of Commerce	0.00	CA1360691010	Walt Disney Company 1.85% 30-may-2019	0.00	US25468PDA12
Broadcom Limited	0.00	SG9999014823	Turkiye Vakiflar Bankasi Turk Anonim Ortakligi	0.00	TREVKFB00019	Dixons Carphone PLC	0.00	GB0084Y7R145
Wm Morrison Supermarkets plc	0.00	GB0006043169	JPMCC FLT 12FEB51	0.00		CGI Group Inc. Class A	0.00	CA39945C1095
Bnp Paribas Sa 5.25% 19-sep-2019	0.00	XS0969811123	SMC Corporation	0.00	JP3162600005	Cvs Health Corporation 2.125% 01-jun-2021	0.00	US126650CT50
Skyworks Solutions, Inc.	0.00	US83088M1027	Japan Real Estate Investment Corp.	0.00	JP3027680002	Enel Americas S.A. Sponsored ADR	0.00	US29274F1049
OTP Bank Nyrt	0.00	HU0000061726	Pfizer Inc. 7.2% 15-mar-2039	0.00	US717081CY74	Sunoco Logistics Partners Operations Lp 5.95% 01-dec-2025	0.00	US86765BAS88
Vornado Realty Trust	0.00	US9290421091	Aetna Inc. 2.8% 15-jun-2023	0.00	US00817YAV02	Parker-hannifin Corporation 1.125% 01-mar-2025	0.00	XS1571341830
Broadcom Corporation 3.625% 15-jan-2024	0.00	US11134LAE92	Government Of Austria 1.15% 19-oct-2018	0.00	AT0000A12B06	Government Of Italy 4.75% 01-aug-2023	0.00	IT0004356843
Goldman Sachs Group, Inc. 5.0% 08-aug-2018	0.00	AU3CB0211944	Fca Capital Ireland Plc 2.875% 26-jan-2018	0.00	XS1021817355	Veritas Investments Limited	0.00	NZSAME0001S2
21st Century Fox America, Inc. 3.0% 15-sep-2022	0.00	US90131HAR66	PACCAR Inc	0.00	US6937181088	Bank Of America Corporation 4.2% 26-aug-2024	0.00	US06051GFH74
Orange Sa 0.75% 11-sep-2023	0.00	FR0013241536	Daiwa House Industry Co., Ltd.	0.00	JP3505000004	Blackrock, Inc. 3.2% 15-mar-2027	0.00	US09247XAN12
Fonciere des Regions SA	0.00	FR0000064578	Government Of Kuwait 3.5% 20-mar-2027	0.00	XS1582346968	Sodexo SA	0.00	FR0000121220
Hanwha Chemical Corporation	0.00	KR7009830001	Government Of Italy 4.75% 01-sep-2021	0.00	IT0004695075	Johnston Press plc	0.00	GB00BRK8Y334
International Container Terminal Services, Inc.	0.00	PHY411571011	Komatsu Ltd.	0.00	JP3304200003	Government Of Ireland 1.7% 15-may-2037	0.00	IE00BV8C9B83
Thailand Ministry Of Finance 3.65% 17-dec-2021	0.00	TH0623031C01	Government Of Denmark 4.0% 15-nov-2017	0.00	DK0009921942	IRS USD 1.815% NOV21	0.00	
Atlantia S.p.a 1.875% 13-jul-2027	0.00	XS1645722262	Morgan Stanley 1.75% 30-jan-2025	0.00	XS1180256528	Government Of Sweden 1.5% 13-nov-2023	0.00	SE0004869071
Swap Maturing 13/01/2021 (BNZW40)	0.00		IRS PLN FLT DEC19	0.00		Anadarko Petroleum Corporation 8.7% 15-mar-2019	0.00	US03251BC00
Nine Dragons Paper Holdings Ltd.	0.00	BMG653181005	Deutsche Bank Aktiengesellschaft 1.5% 20-jan-2022	0.00	DE000DL19TA6	LM Ericsson Telefon AB Class B	0.00	SE0000108656
Land Securities Group PLC	0.00	GB00BYWOPQ60	Pinnacle West Capital Corporation	0.00	US7234841010	Enel Finance International Nv 1.375% 01-jun-2026	0.00	XS1425966287
Government Of Ireland 4.5% 18-oct-2018	0.00	IE00B28HXX02	Government Of Spain 1.95% 30-jul-2030	0.00	ES00000127A2	Royal Bank Of Scotland Group Plc 3.498% 15-may-2023	0.00	US780097BE04
At&t Inc. 3.95% 15-jan-2025	0.00	US00206RDD17	Bank of the Philippine Islands	0.00	PHY0967S1694	Evonik Industries AG	0.00	DE000EVNK013
Oncor Electric Delivery Company Llc 7.0% 01-sep-2022	0.00	US68233DAR89	PTT Public Co., Ltd. NVDR	0.00	TH0646010R18	Air Liquide Finance Sa 2.25% 27-sep-2023	0.00	USF0183JHP96
Channel Link Enterprises Finance Plc 1.761% 30-jun-2050	0.00	XS1620779964	Nbcuniversal Media Llc 5.15% 30-apr-2020	0.00	US63946BAD29	Government Of Finland 2.0% 15-apr-2024	0.00	FI4000079041
Realty Income Corporation	0.00	US7561091049	Nippon Building Fund, Inc.	0.00	JP3027670003	California St 7.3% 01-oct-2039	0.00	US13063A7D02
Los Angeles Cnty Calif Met Transn Auth Sales Taxrev 5.735% 01-jun-2039	0.00	US5447122H42	RioCan Real Estate Investment Trust	0.00	CA7669101031	Companhia Energetica de Minas Gerais SA Sponsored ADR Pfd	0.00	US2044096012
Anadarko Petroleum Corporation 6.95% 15-jun-2019	0.00	US032511BF31	Johnson Matthey Plc	0.00	GB00BZ4BQC70	Government Of Czech Republic 3.85% 29-sep-2021	0.00	CZ0001002851
Newmont Mining Corporation	0.00	US6516391066	PGE Polska Grupa Energetyczna S.A.	0.00	PLPGER000010	Yue Yuen Industrial (Holdings) Limited	0.00	BMG988031446
Government Of Japan 1.3% 20-mar-2021	0.00	JP1103131B31	Idemitsu Kosan Co., Ltd.	0.00	JP3142500002	HD Supply Holdings, Inc.	0.00	US40416M1053
Level 3 Communications, Inc.	0.00	US52729N3089	Credit Agricole Sa (london Branch) 1.375% 03-may-2027	0.00	XS1605365193	Devon Energy Corporation 4.0% 15-jul-2021	0.00	US25179MAK99
BNK Financial Group, Inc.	0.00	KR7138930003	MTF Valiant Trust 120bps 15/07/2018	0.00	NZVTMTFAT019	Guangzhou Automobile Group Co. Ltd. Class H	0.00	CNEI00000Q35
Bp Capital Markets Plc 2.75% 10-may-2023	0.00	US05565QCD88	BP p.l.c.	0.00	GB0007980591	Pioneer Natural Resources Company 3.45% 15-jan-2021	0.00	US723787AL19
ROCKWELL AUTOMATION	0.00		Nomura Research Institute, Ltd.	0.00	JP3762800005	Conocophillips 4.2% 15-mar-2021	0.00	US20826FAS56
FLIR Systems, Inc.	0.00	US3024451011	Bank Of America Corporation 5.875% 05-jan-2021	0.00	US06051GEE52	POSCO DAEWOO Corporation	0.00	KR7047050000
BEC World Public Co., Ltd.(Alien Mkt)	0.00	TH0592010Z14	Government Of Canada 2.5% 01-jun-2024	0.00	CA135087B451	Royal Dutch Shell Plc Class A	0.00	GB00B03MLX29
Constellation Energy Group, Inc. 5.15% 01-dec-2020	0.00	US210371AL43	Eucatex SA Industria e Comercio Pfd	0.00	BREUCAACNPR8	Citigroup Inc. 4.6% 09-mar-2026	0.00	US172967KJ96
Government Of Denmark 1.5% 15-nov-2023	0.00	DK0009923054	Dominion Energy, Inc. 2.75% 15-sep-2022	0.00	US25746UBP30	Kinder Morgan Inc Class P	0.00	US49456B1017
Government Of Japan 1.4% 20-sep-2034	0.00	JP1201501E99	Seven & I Holdings Co., Ltd.	0.00	JP3422950000	Daikin Industries, Ltd.	0.00	JP3481800005
Government Of Germany 5.5% 04-jan-2031	0.00	DE0001135176	Formosa Petrochemical Corp	0.00	TW0006505001	Hysan Development Co., Ltd.	0.00	HK0014000126
Innolux Corp.	0.00	TW0003481008	BDO Unibank, Inc.	0.00	PHY077751022	Bank of East Asia Ltd.	0.00	HK0023000190
Abbey National Treasury Services Plc 1.125% 14-jan-2022	0.00	XS1166160173	Marathon Oil Corporation 2.8% 01-nov-2022	0.00	US656849AK29	Arrow Electronics, Inc.	0.00	US0427351004
FPIT 2017-B B 0% 10/15/25	0.00	NZFPID1002R6	General Motors Financial Co., Inc. 3.7% 24-nov-2020	0.00	US37045XBD75	New Oriental Education & Technology Group, Inc. Sponsored ADR	0.00	US6475811070
LATAM Airlines Group SA Sponsored ADR	0.00	US1817R1068	Molson Coors Brewing Company 2.1% 15-jul-2021	0.00	US60871RAF73	Juniper Networks, Inc.	0.00	US48203R1041
Rci Banque Sa 3.0% 09-may-2019	0.00	XS1064797126	Suzuken Co., Ltd.	0.00	JP3398000004	Aisin Seiki Co Ltd	0.00	JP3102000001
Goodman Us Finance Three Llc 3.7% 15-mar-2028	0.00	US38239JAA97	Yum China Holdings, Inc.	0.00	US98850P1093			
Hsbc Usa, Inc. 2.75% 07-aug-2020	0.00	US40428HPV86	University Calif Revs 4.601% 15-may-2031	0.00	US91412GTG00			

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Kraft Heinz Foods Co. 2.8% 02-jul-2020	0.00	US50077LAH96	Berkshire Hathaway Inc. 0.75% 16-mar-2023	0.00	XS1200670955	Government Of Denmark 3.0% 15-nov-2021	0.00	DK0009922676
Bank of Montreal	0.00	CA0636711016	Government Of France 3.75% 25-oct-2019	0.00	FRO010776161	Thailand Ministry Of Finance 4.875% 22-jun-2029	0.00	TH0623039607
Sunac China Holdings Ltd.	0.00	YG8569A1067	Axa Sa 3.375% 06-jul-2047	0.00	XS1346228577	IRS PLN FLT DEC22	0.00	
Onex Corporation	0.00	CA68272K1030	Enel Generacion Chile S.A. Sponsored ADR	0.00	US29244TI016	SINA Corp.	0.00	YG814771047
LG Corp	0.00	KR7003550001	NDIRS KRW FLT MAR28	0.00		Morgan Stanley 5.625% 23-sep-2019	0.00	US61747YCJ29
Kinross Gold Corporation	0.00	CA4969024047	NDIRS KRW FLT MAR28	0.00		Sherwin-williams Company 3.125% 01-jun-2024	0.00	US824348AV80
Daimler Ag 1.75% 08-nov-2017	0.00	XS0989397921	General Motors Financial Co., Inc. 3.2% 13-jul-2020	0.00	US37045XAY22	Sino Biopharmaceutical Limited	0.00	YG8167W1380
Porsche Automobil Holding SE Pref	0.00	DE000PAH0038	Redefine Properties Ltd.	0.00	ZAE000190252	NDIRS KRW FLT MAR28	0.00	
Telefonica Emisiones Sa 1.477% 14-sep-2021	0.00	XS1290729208	Virgin Media Secured Finance Plc 5.125% 15-jan-2025	0.00	XS1169843007	IMT 2004-A 2	0.00	NZINSDTA02C5
Cleco Corporate Holdings Llc 3.743% 01-may-2026	0.00	US18551PAC32	Chubb Ina Holdings, Inc. 2.3% 03-nov-2020	0.00	US00440EAT47	Rosneft Oil Co. Sponsored GDR RegS	0.00	US67812M2070
Unicredit S.p.a. 3.75% 12-apr-2022	0.00	US904678AA77	Micro Focus International plc Sponsored ADR	0.00	US5948373049	NDIRS KRW FLT MAR28	0.00	
KT Corporation Sponsored ADR	0.00	US48268K1016	Emera Us Finance Lp 2.15% 15-jun-2019	0.00	US29103DAC02	21st Century Fox America, Inc. 4.5% 15-feb-2021	0.00	US90131HAQ83
NOVATEK Joint Stock Company Sponsored GDR RegS	0.00	US6698881090	Allianz Finance Ii Bv 5.75% 08-jul-2041	0.00	DE000A1GNAH1	Genting Malaysia Bhd.	0.00	MYL471500008
Government Of Austria 4.15% 15-mar-2037	0.00	AT0000A04967	SinoPac Financial Holdings Co., Ltd.	0.00	TW0002890001	People's Insurance Co. (Group) of China Ltd. Class H	0.00	CNE100001MK7
Braskem SA Pfd A	0.00	BRBRKMACNPA4	Bnp Paribas Sa 2.875% 01-oct-2026	0.00	XS1378880253	Wells Fargo Commercial Mortgage Trust 2014-lc16 3.548% 17-aug-2050	0.00	US94988XAT37
Anadarko Petroleum Corporation 4.85% 15-mar-2021	0.00	US032511BM81	Government Of Canada 5.75% 01-jun-2033	0.00	CA135087XG49	Thailand Ministry Of Finance 3.625% 16-jun-2023	0.00	TH0623033600
Daito Trust Construction Co., Ltd.	0.00	JP3486800000	Prudential Financial, Inc. 5.625% 15-jun-2043	0.00	US744320AM42	Conocophillips 2.875% 15-nov-2021	0.00	US20826FAE60
Morgan Stanley & Co. Llc 3.875% 27-jan-2026	0.00	US61746BDZ67	Wheels Spv 2 Llc Series 2016-1 1.59% 20-may-2025	0.00	US96328DAT19	Goldman Sachs Group, Inc. 2.75% 15-sep-2020	0.00	US38141GVP61
Banco de Chile	0.00	CLPO939W1081	Remgro Limited	0.00	ZAE000026480	Comm 2014-ccre21 Mortgage Trust 3.528% 12-dec-2047	0.00	US12592RBF55
MRPNZ Float 07/09/2021	0.00	NZMTYDT003C4	Wfrbs Commercial Mortgage Trust 2014-c22 3.488% 17-sep-2057	0.00	US92890KAZ84	SM Prime Holdings, Inc.	0.00	PHY8076N1120
Visa Inc. 2.8% 14-dec-2022	0.00	US92826CAC64	Randgold Resources Limited	0.00	GB00B01C3S32	Power Corporation of Canada	0.00	CA7392391016
Sanlam Limited	0.00	ZAE000070660	Government Of Japan 1.0% 20-sep-2020	0.00	JP1103101A95	Barclays Plc 3.25% 12-feb-2027	0.00	XS1472663670
Ing Groep Nv 3.95% 29-mar-2027	0.00	US456837AH61	Government Of Cyprus 2.75% 27-jun-2024	0.00	XS1637276848	Fibra Uno Administracion SA de CV	0.00	MXCFFU000001
TATNEFT PJSC Sponsored ADR	0.00	US8766292051	Bank Of America Corporation 5.75% 01-dec-2017	0.00	US060505DP69	Morgan Stanley Capital I Trust 2016-ubs12 3.337% 17-dec-2049	0.00	US61691EAZ88
Embraer S.A. Sponsored ADR	0.00	US29082A1079	American International Group, Inc. 6.4% 15-dec-2020	0.00	US026874BW66	Fce Bank Plc 3.25% 19-nov-2020	0.00	XS0995022406
Anheuser-busch Cos. Llc 5.5% 15-jan-2018	0.00	US035229DD29	Georgia Power Company 4.3% 15-mar-2042	0.00	US373334JW27	Pioneer Natural Resources Company 4.45% 15-jan-2026	0.00	US723787AM91
Fortis Inc. 2.1% 04-oct-2021	0.00	US349553AK32	Sekisui House, Ltd.	0.00	JP3420600003	Petroleos Mexicanos Sa 3.5% 30-jan-2023	0.00	US71654QBG64
Williams Partners L.p. 3.6% 15-mar-2022	0.00	US96949LAA35	Metlife, Inc. 1.903% 15-dec-2017	0.00	US591568BK32	Novolipetsk Steel Sponsored GDR RegS	0.00	US67011E2046
Government Of Japan 1.3% 20-mar-2019	0.00	JP1102991930	Comcast Corporation 3.375% 15-aug-2025	0.00	US20030NBN03	58.com Inc. Sponsored ADR Class A	0.00	US31680Q1040
Unitedhealth Group Incorporated 3.35% 15-jul-2022	0.00	US91324PCN06	Formosa Chemicals & Fibre Corporation	0.00	TW0001326007	Bank Of America Corporation 2.5% 27-jul-2020	0.00	XS0954946926
Coronation Fund Managers Limited	0.00	ZAE000047353	Hyundai Engineering & Construction Co., Ltd	0.00	KR7000720003	Government Of Slovakia 3.375% 15-nov-2024	0.00	SK4120008871
Aetna Inc. 2.75% 15-nov-2022	0.00	US008117AP87	Au Optronics Corp.	0.00	TW0002409000	Imperial Holdings Limited	0.00	ZAE000067211
China Resources Land Limited	0.00	YGK2108Y1052	Groupe Bruxelles Lambert SA	0.00	BEO003797140	Euro Buxl (EUR) Dec 17	0.00	
Ambev SA Sponsored ADR	0.00	US02319V1035	Ayala Land Inc.	0.00	PHY0488FIO04	Swap Maturing 12/09/2027 (CBAN90)	0.00	
Foschini Group Limited	0.00	ZAE000148466	Cvs Health Corporation 4.125% 15-may-2021	0.00	US126650BW98	Csail 2015-c3 Commercial Mortgage Trust 3.446% 17-aug-2048	0.00	US12635FAS39
Investec Limited	0.00	ZAE000081949	Growthpoint Properties Limited	0.00	ZAE000179420	Citizens Financial Group, Inc. 2.375% 28-jul-2021	0.00	US174610AN57
Government Of Norway 4.5% 22-may-2019	0.00	NO0010429913	Vedanta Limited Sponsored ADR	0.00	US92242Y1001	Bp Capital Markets Plc 3.245% 06-may-2022	0.00	US05565QBZ00
Ing Groep Nv 3.15% 29-mar-2022	0.00	US456837AG88	Air Lease Corporation 3.75% 01-feb-2022	0.00	US00912XAQ79	Constellation Brands, Inc. 2.7% 09-may-2022	0.00	US21036PAR91
Goldman Sachs Group, Inc. 2.625% 25-apr-2021	0.00	US38141GVU56	Comm 2014-ubs4 Mortgage Trust 3.694% 12-aug-2047	0.00	US12591QAR39	Dominion Energy, Inc. 4.45% 15-mar-2021	0.00	US25746UBL26
Country Garden Holdings Co. Ltd.	0.00	YGK245241032	Government Of Sweden 2.25% 01-jun-2032	0.00	SE0004517290	Longfor Properties Co. Ltd.	0.00	YG5635PI090
Dominion Energy, Inc. 2.0% 15-aug-2021	0.00	US25746UCJ60	Great-West Lifeco Inc.	0.00	CA39138C1068	Hanwha Life Insurance Co., Ltd.	0.00	KR7088350004
Verizon Communications Inc. 4.125% 16-mar-2027	0.00	US92343VDY74	PETRONAS Chemicals Group Bhd.	0.00	MYL518300008	Korea Investment Holdings Co., Ltd.	0.00	KR7071050009
Bunge Limited	0.00	BMG169621056	Bnp Paribas Sa 1.125% 16-aug-2022	0.00	XS1473446604	Bank Of America Corporation 5.7% 24-jan-2022	0.00	US06051GEM78
Enterprise Products Operating Llc 3.7% 15-feb-2026	0.00	US29379VBH50	Swap Maturing 01/02/2019 (BNZW40)	0.00		Government Of Singapore 2.5% 01-jun-2019	0.00	SG7S29941612
Kubota Credit Owner Trust 2016-1 1.25% 15-apr-2019	0.00	US50116WAB19	Bank Of America Corporation 3.95% 21-apr-2025	0.00	US06051GFP90	Citigroup Commercial Mortgage Trust 2015-gc31 3.762% 12-jun-2048	0.00	US17323YAD13
Mplx Lp 4.125% 01-mar-2027	0.00	US55336VAK61	Government Of Spain 4.5% 31-jan-2018	0.00	ES00000123Q7	Csail 2015-c4 Commercial Mortgage Trust 3.808% 18-nov-2048	0.00	US12635RAX61
Cooperatieve Centrale Raiffeisen-boerenleenbank Ba (new 1.25% 23-mar-2026)	0.00	XS1382784509	Sunny Optical Technology (Group) Co. Ltd.	0.00	YG8586D1097	Anheuser Busch Inbev Finance, Inc. 3.3% 01-feb-2023	0.00	US035242AL09
Wells Fargo & Company 1.625% 02-jun-2025	0.00	XS1240964483	Chang Hwa Commercial Bank, Ltd.	0.00	TW0002801008	Morgan Stanley 7.3% 13-may-2019	0.00	US61747YCG89
Credit Suisse (new York Securities Branch) 3.625% 09-sep-2024	0.00	US22546QAP28	Wells Fargo Commercial Mortgage Trust 2015-sg1 3.789% 17-sep-2048	0.00	US94989QAV23	Gs Mortgage Securities Trust 2014-gc20 5.02% 12-apr-2047	0.00	US36252WAE84
Doosan Heavy Industries & Construction Co., Ltd.	0.00	KR7034020008	Jiangxi Copper Company Limited Class H	0.00	CNE1000003K3	Wells Fargo Commercial Mortgage Trust 2014-lc18 3.405% 17-dec-2047	0.00	US94989AAU97
Credicorp Ltd.	0.00	BMG2519Y1084	Taiwan Cooperative Financial Holding Co. Ltd.	0.00	TW0005880009	Comm 2013-ccre7 Mortgage Trust 3.213% 12-mar-2046	0.00	US12625FAE60
Anthem, Inc. 2.3% 15-jul-2018	0.00	US94973VBE65	Surgutneftegas OJSC Sponsored ADR	0.00	US8688612048	Comm 2013-ccre6 Mortgage Trust 3.101% 12-mar-2046	0.00	US12624XAD03
TAL Education Group Sponsored ADR Class A	0.00	US8740801043	Comm 2016-dc2 Mortgage Trust 3.765% 12-feb-2049	0.00	US12594CBF68	Turkiye Petrol Rafinerileri A.S.	0.00	TRATUPRS91E8
Sumitomo Realty & Development Co., Ltd.	0.00	JP3409000001	Government Of South Africa 7.25% 15-jan-2020	0.00	ZAG000024738	Astro Japan Prop	0.00	AU000000AJA4
Jpmorgan Chase & Co. 4.35% 15-aug-2021	0.00	US46625HJC51						
Grupo Aeroportuario del Sureste SA de CV Sponsored ADR Class B	0.00	US40051E2028						

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Commercial Mortgage Trust 2015-dcl 3.35% 12-feb-2048	0.00	US12629NAF24	Resilient REIT Limited	0.00	ZAE000209557	Westlake Automobile Receivables Trust 2015-3 1.82% 15-jan-2019	0.00	US96042TAC80
Government Of Canada 5.0% 01-jun-2037	0.00	CA135087XW98	Comm 2015-pc1 Mortgage Trust 3.902% 12-jul-2050	0.00	US12593GAF90	Government Of Denmark 4.0% 15-nov-2019	0.00	DK0009922403
Fca Capital Ireland Plc 1.375% 17-apr-2020	0.00	XS1220057472	Comm 2012-ccre5 Mortgage Trust 2.54% 12-dec-2045	0.00	US12623SAD27	LAND SECURITIES G-DU	0.00	
Pennsylvania Electric Company 3.25% 15-mar-2028	0.00	US708696BY48	Goldman Sachs Group, Inc. 3.85% 08-jul-2024	0.00	US38141EC238	Wells Fargo Mortgage Backed Securities 2005-ar1 Trust 0.0% 25-jan-2035	0.00	US949781AA68
Bank Of America Corporation 2.65% 01-apr-2019	0.00	US06051GFD60	Government Of Italy 5.5% 01-sep-2022	0.00	IT0004801541	Credit Suisse First Boston Mortgage Securities Corp. 20 4.877% 15-apr-2037	0.00	US225458RW03
IRS USD FLT NOV27	0.00		CDS USD 1.0% JUN22	0.00		PPLA Participations Ltd Units Cons of 1 BDRs -A- + 2 BDRs -B-	0.00	BRPPLAUNTO07
Morgan Stanley Bank Of America Merrill Lynch Trust 2014 3.526% 17-dec-2047	0.00	US61764PBU57	Government Of Italy 5.0% 01-mar-2022	0.00	IT0004759673	Citigroup Commercial Mortgage Trust 2014-gcl9 5.065% 12-mar-2047	0.00	US17322AAM45
Thailand Ministry Of Finance 4.675% 29-jun-2044	0.00	TH0623030600	Government Of South Africa 6.25% 31-mar-2036	0.00	ZAG000030404	Jpmorgan Chase Commcl Mortg Securities Corp. Ser 2007-c 5.716% 15-feb-2051	0.00	US46630DAD49
Wells Fargo Commercial Mortgage Trust 2017-c38 3.453% 15-jul-2050	0.00	US95001MAF77	Swap Maturing 29/08/2027 (CBAN90)	0.00		Galileo Japan Trust	0.00	AU000000GJT1
Grupo Mexico S.A.B. de C.V. Class B	0.00	MXP370841019	Swap Maturing 14/11/2018 (WPAC40)	0.00		Commercial Mortgage Loan Trust 2008-lsl 6.335% 10-dec-2049	0.00	US20173WAE84
IRS USD FLT NOV24	0.00		Hana Financial Group Inc.	0.00	KR7086790003	Credit Suisse Commercial Mortgage Trust Series 2008-cl 6.52% 15-feb-2041	0.00	US22546NAD66
Government Of Switzerland 3.5% 08-apr-2033	0.00	CH0015803239	Compania de Minas Buenaventura SAA Sponsored ADR	0.00	US2044481040	Morgan Stanley Capital I Series 2006-top21 5.358% 12-oct-2052	0.00	US617451CX53
CDI EUR 1.0% DEC22	0.00		Jpmorgan Chase Commcl Mortgage Securities Trust 2012-lc 2.84% 17-dec-2047	0.00	US46639EAE14	Swap Maturing 11/05/2020 (CBAN90)	0.00	
Government Of Italy 5.5% 01-nov-2022	0.00	IT0004848831	ASM Pacific Technology Limited	0.00	KYG0535Q1331	Morgan Stanley 3.875% 29-apr-2024	0.00	US61746BDQ68
MMI Holdings Limited	0.00	ZAE000149902	Wells Fargo Commercial Mortgage Trust 2016-nxs6 2.918% 18-nov-2049	0.00	US95000KBB08	Csail 2016-c5 Commercial Mortgage Trust 3.757% 18-nov-2048	0.00	US12636LAY65
Hutchison Whampoa International (09) Ltd. 7.625% 09-apr-2019	0.00	USG4672JAA37	Samsung Card Co., Ltd	0.00	KR7029780004	Anthem, Inc. 3.125% 15-may-2022	0.00	US94973VAX55
Sfave Commercial Mortgage Securities Trust 2015-5ave 3.872% 08-jan-2043	0.00	US78413MAA62	DM Investments Corporation	0.00	PHY806761029	GEDI Gruppo Editoriale S.p.A.	0.00	IT0001398541
Abbey National Treasury Services Plc 1.125% 10-mar-2025	0.00	XS1199439222	SG Financial Group Co., Ltd.	0.00	KR7139130009	FXO P GBP/SEK MARI8	0.00	
Munchener Ruckversicherungs-gesellschaft Aktiengesellsc 6.0% 26-may-2041	0.00	XS0608392550	Kasikornbank Public Co. Ltd. NVDR	0.00	TH0016010R14	Novus Holdings Ltd.	0.00	ZAE000202149
Kaiser Foundation Hospitals, Inc. 3.15% 01-may-2027	0.00	US48305QAC78	Government Of Austria 1.95% 18-jun-2019	0.00	AT0000AAOVRF9	I-CABLE Communications Limited	0.00	HK1097008929
Exelon Corporation 2.45% 15-apr-2021	0.00	US30161NAT81	Tofas Turk Otomobil Fabrikasi A.S.	0.00	TRATOASO91H3	Morgan Stanley Capital I Series 2006-top21 5.302% 12-oct-2052	0.00	US617451CY37
China Vanke Co., Ltd Class H	0.00	CNE100001SR9	Kingsoft Corp. Ltd.	0.00	KYG5264Y1089	CSAIL VAR 15JUN57	0.00	
Charter Communications Operating Capital Corp. 3.579% 23-jul-2020	0.00	US161175AX26	Security Bank Corp. (Philippines)	0.00	PHY7571C1000	GSMS VAR 10JUL46	0.00	
KIA Motors Corporation	0.00	KR7000270009	Crescent Point Energy Corp.	0.00	CA22576C1014	Investa Office Trust	0.00	AU000000IOF6
NEPI Rockcastle Plc	0.00	IM00BDD7VV31	Government Of Germany 4.75% 04-jul-2028	0.00	DE0001135085	Capitaland Commercial Trust Rights 2017-19.10.17 for Shares	0.00	SGIDJ1000000
Jpmorgan Chase Commercial Mortgage Securities Trust 201 5.588% 17-aug-2046	0.00	US46636VAR78	Enel Chile SA	0.00	CLO002266774	Pumpkin Patch Ltd	0.00	NZPPLE0001S8
Hua Nan Financial Holdings Co., Ltd.	0.00	TW0002880002	Novatek Microelectronics Corp.	0.00	TW0003034005	Swap Maturing 29/08/2019 (CBAN90)	0.00	
Jpmorgan Chase Commercial Mortg Secs Corp. Ser 2008-c2 6.068% 12-feb-2051	0.00	US46632MBY57	Fortress Income Fund Limited Class B	0.00	ZAE000192795	Swap Maturing 12/03/2018 (CBAN90)	0.00	
Akbank TAS	0.00	TRAAKBK91N6	Government Of Austria 2.1% 20-sep-2117	0.00	AT0000AIXML2	Bank Bill Futures	0.00	
MOL Hungarian Oil & Gas Plc Class A	0.00	HU0000153937	Government Of The Netherlands 1.75% 15-jul-2023	0.00	NL0010418810	Swap Maturing 25/02/2020 (NBNZ40)	0.00	
Penske Truck Leasing Co. Lp 2.5% 15-jun-2019	0.00	US709599AQ78	Goldman Sachs Group, Inc. 5.25% 27-jul-2021	0.00	US38141GGQ10	Swap Maturing 04/09/2018 (BNZW40)	0.00	
Companhia Brasileira de Distribuicao Sponsored ADR Pfd Class A	0.00	US20440T2015	Wpp Finance 2010 3.75% 19-sep-2024	0.00	US92936MAF41	Swap Maturing 24/12/2019 (CBAN90)	0.00	
Kroton Educacional S.A.	0.00	BRKROTACNOR9	Tokyu Fudosan Holdings Corp.	0.00	JP3569200003	Swap Maturing 27/09/2018 (CBAN90)	0.00	
CK Infrastructure Holdings Limited	0.00	BMG2178K1009	GCL-Poly Energy Holdings Limited	0.00	KYG3774X1088	Swap Maturing 27/09/2018 (ANZW)	0.00	
Singapore Exchange Ltd.	0.00	SG1J26887955	Government Of Italy 2.15% 15-dec-2021	0.00	IT0005028003	Swap Maturing 03/12/2018 (CBAN90)	0.00	
Government Of Germany 6.25% 04-jan-2030	0.00	DE0001135143	General Motors Financial Co., Inc. 4.375% 25-sep-2021	0.00	US37045XAQ97	CDS USD 1.0% DEC22	0.00	
Government Of Italy 3.75% 01-may-2021	0.00	IT0004966401	Government Of Spain 4.65% 30-jul-2025	0.00	ES00000122E5	Swap Maturing 29/05/2019 (CBAN90)	0.00	
Vipshop Holdings Ltd Sponsored ADR	0.00	US92763W1036	Government Of Austria 3.9% 15-jul-2020	0.00	AT0000386115	Swap Maturing 30/10/2018 (CBAN90)	0.00	
Komercni banka, a.s.	0.00	CZ0008019106	NWS Holdings Limited	0.00	BMG668971101	Swap Maturing 06/04/2020 (WPAC40)	0.00	
Powertech Technology Inc.	0.00	TW0006239007	Morgan Stanley Capital I Series 2007-hq13 5.569% 15-dec-2044	0.00	US61757RAD98	Swap Maturing 25/02/2020 (NBNZ40)	0.00	
Valeant Pharmaceuticals International Inc	0.00	CA91911K1021	Alior Bank SA	0.00	PLALIOR00045	Swap Maturing 20/12/2017 (CBA)	0.00	
Fullshare Holdings Limited	0.00	KYG3690U1058	Government Of Spain 3.8% 30-apr-2024	0.00	ES00000124W3	Swap Maturing 30/04/2019 (CBAN90)	0.00	
Government Of Italy 4.75% 01-sep-2028	0.00	IT0004889033	Government Of New Zealand 6.0% 15-dec-2017	0.00	NZGOVD0008C0	Swap Maturing 19/12/2018 (CBAN90)	0.00	
Charter Communications Operating Llc 4.2% 15-mar-2028	0.00	US161175BG83	Hulic Co., Ltd.	0.00	JP3360800001	Swap Maturing 12/09/2019 (CBAN90)	0.00	
Pioneer Natural Resources Company 3.95% 15-jul-2022	0.00	US723787AK36	Kerr-mcgee Corp. 6.95% 01-jul-2024	0.00	US492386AU15	CDS USD 1.0% DEC22	0.00	
Itau Corpanca	0.00	CLO002262351	Ford Otomotiv Sanayi A.S.	0.00	TRAOTOSN91H6	Swap Maturing 20/12/2017 (CBA)	0.00	
Banco Santander (Brasil) S.A. Sponsored ADR	0.00	US05967A1079	Comm 2015-pc1 Mortgage Trust 3.62% 12-jul-2050	0.00	US12593GAE26	Swap Maturing 20/12/2017 (CBAN90)	0.00	
Nien Made Enterprise Co., Ltd.	0.00	TW0008464009	PCCW Limited	0.00	HK0008011667	Swap Maturing 16/02/2018 (CBAN90)	0.00	
Kraft Heinz Foods Co. 3.0% 01-jun-2026	0.00	US50077LAD82	SK Innovation Co., Ltd	0.00	KR7096770003	Swap Maturing 13/03/2019 (CBAN90)	0.00	
Lb-ubs Commercial Mortgage Trust Series 2008-cl 6.319% 15-apr-2041	0.00	US50180LAC46	Tiger Brands Limited	0.00	ZAE000071080	Swap Maturing 21/11/2018 (CBA)	0.00	
Telkom SA SOC Ltd.	0.00	ZAE000044897	Bangkok Bank Public Company Limited NVDR	0.00	TH0001010R16	Swap Maturing 26/10/2018 (CBAN90)	0.00	
Mr Price Group Limited	0.00	ZAE000200457	Transmissora Alianca De Energia Eletrica S.A. Unit	0.00	BRTAEEDAM10	Swap Maturing 27/08/2019 (CBAN90)	0.00	
Goldman Sachs Group, Inc. 5.75% 24-jan-2022	0.00	US38141GG575	Hanon Systems	0.00	KR7018880005	Swap Maturing 28/03/2018 (BNZW40)	0.00	
			Woori Bank	0.00	KR7000030007	Swap Maturing 27/02/2019 (CBA)	0.00	
			CCR S.A.	0.00	BRCRCROACNOR2	CDS USD 1.0% DEC22	0.00	
			Sembcorp Industries Ltd.	0.00	SG1R50925390	Swap Maturing 20/12/2018 (CBAN90)	0.00	
			Government Of Slovakia 3.625% 16-jan-2029	0.00	SK4120009762	Swap Maturing 30/04/2019 (CBAN90)	0.00	
			Westlake Automobile Receivables Trust 2016-1 1.754% 15-jan-2019	0.00	US96042TAE47	Swap Maturing 20/09/2018 (CBAN90)	0.00	
						Swap Maturing 29/03/2018 (CBA)	0.00	
						Swap Maturing 05/06/2018 (CBAN90)	0.00	

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Swap Maturing 27/02/2019 (BNZW40)	0.00		NDIRS KRW 1.9% MAR28	0.00		BFWD OAT 0.250% OCT1	-0.03	
Swap Maturing 15/10/2018 (CBAN90)	0.00		Swap Maturing 25/06/2019 (BNZW40)	0.00		3Y Australia T-Bond (SFE) Dec 17	-0.03	
Swap Maturing 19/12/2018 (CBAN90)	0.00		NDIRS KRW 1.9% MAR28	0.00		Ultra US T-Bond (CBT) Dec 17	-0.06	
Swap Maturing 07/02/2019 (CBAN90)	0.00		NDIRS KRW 1.9% MAR28	0.00		Long Gilt (IFEU) Dec 17	-0.10	
Swap Maturing 13/03/2019 (CBAN90)	0.00		IRS USD FLT NOV21	0.00		BFWD OAT 3.500% OCT1	-0.11	
Swap Maturing 01/08/2019 (CBAN90)	0.00		IRS PLN 2.0% DEC19	0.00		Euro Bund (EUR) Dec 17	-0.11	
Swap Maturing 18/06/2020 (BNZW40)	0.00		CDI USD 1.0% JUN22	0.00		BFWD US 0.375% OCT1	-0.13	
Swap Maturing 26/10/2018 (CBAN90)	0.00		IRS PLN 2.325% DEC22	0.00		2Y T-Note (CBT) Dec 17	-0.13	
IRS USD 2.033% NOV24	0.00		IRS CAD FLT DEC21	-0.01		Eurodollar (CME) Sep 18	-0.14	
Swap Maturing 25/02/2020 (CBA)	0.00		IRS CAD FLT SEP27	-0.01		5Y T-Note (CBT) Dec 17	-0.17	
IRS USD 2.190% NOV27	0.00		IRS USD 2.432% FEB46	-0.01		Eurodollar (CME) Dec 18	-0.90	
Swap Maturing 25/10/2019 (BNZW40)	0.00		10Y Ultra T-Note (CBT) Dec 17	-0.02		Cash and cash equivalents	6.15	
Swap Maturing 25/10/2019 (BNZW40)	0.00		Euro OAT (EUR) Dec 17	-0.02				
Swap Maturing 22/11/2019 (CBAN90)	0.00		Euro Schatz (EUR) Dec 17	-0.02				
NDIRS KRW 1.9% MAR28	0.00		US T-Bond (CBT) Dec 17	-0.02				
IRS PLN 2.28% DEC22	0.00		Euro Bobl (EUR) Dec 17	-0.03				