

Full Portfolio Holdings

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

Offer number	OFR10587
Fund number	FND342

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	2.34		NZGB 2.5% 20/09/2035	0.24	NZIBDT004C8	Bingo Industries Limited	0.16	AU000000BIN7
NZGB 5.5% 15/04/2023	1.69	NZGOVDT423C0	Investore Property Limited	0.24	NZIPLE001S3	Government Of The United States Of America 0.625% 15-jan-2024	0.16	US912828B253
NZGB 6% 15/05/2021	1.67	NZGOVDO521C2	Scales Corporation Limited	0.24	NZSCLE0002S8	TPFNZ 6.95 06/10/20	0.16	NZ519D0620N1
BlackRock Style Advantage Fund	1.31	LU1485749367	Government Of The United States Of America 5.5% 15-aug-2028	0.24	US912810FE39	AIANZ NFIX3FRA + 75 11/04/2020	0.16	NZAIAD0420L7
Goldman Sachs Alternative Risk Premia Portfolio	1.18	LU1481600150	Government Of Mexico 7.5% 03-jun-2027	0.23	MXOMGO0000D8	Government Of Japan 1.7% 20-jun-2033	0.16	JP1201451D66
NZGB 4.50% 15/04/2027	1.18	NZGOVDT427C1	Deutsche Bank Aktiengesellschaft 1.0% 18-mar-2019	0.23	DE000DL19SQ4	Government Of Australia 5.25% 15-mar-2019	0.15	AU300T0B1224
Kiwi Property Group Ltd	1.12	NZKPG0001S9	NZLGFA 2.75% 15/04/2025	0.23	NZLGFDT008C2	NZLGFA 5% 15/03/2019	0.15	NZLGFDT003C3
Fisher & Paykel Healthcare Ltd	1.11	NZFAPE0001S2	Government Of Japan 1.7% 20-mar-2018	0.23	JP1102921853	Microsoft Corporation	0.15	US5949181045
Auckland International Airport Ltd	0.88	NZAIAE0002S6	Government Of Japan 0.1% 20-mar-2020	0.22	JP1051231F37	BZLNZ 4.68 03/28/18	0.15	NZBNZDT366C3
Spark New Zealand Ltd	0.69	NZTELE0001S4	Government Of The United States Of America 0.625% 15-jan-2026	0.22	US912828N712	ANZNZ 4.48% 11/05/2020	0.15	NZANBDG027C5
NZLGFA 5.5 15/04/23	0.69	NZLGFDT005C8	Government Of Japan 0.1% 20-jun-2020	0.22	JP1051241F68	Westpac Banking Corporation	0.15	AU000000WBC1
Contact Energy Ltd	0.68	NZCENE0001S6	Spark Finance Ltd 5.25 25/10/2019	0.22	NZTCNDT003C9	ATHFIN 6 01/04/19	0.15	NZAT2D0001N6
Fletcher Building Ltd	0.68	NZFBUE0001S0	Centuria Metropolitan REIT	0.22	AU000000CMA4	ASBBNK 4.245% 05/26/2021	0.15	NZABBDT034C0
Government Of Japan 0.1% 20-dec-2019	0.63	JP1051221EC4	Ryman Healthcare Ltd	0.21	NZRYME0001S4	CBAAU 5.125% 01/08/2019	0.15	XS1091765757
Precinct Properties NZ Ltd	0.61	NZAPTE0001S3	ANZNZ 5.43 27/02/2019	0.21	NZANBDG024C2	KFW 3.75 29/05/2020	0.15	NZKFZDT001C5
NZGB 3% 15/04/2020	0.61	NZGOVDT420C6	Standard Chartered Plc 2.4% 08-sep-2019	0.21	XS1107562594	TPNZ 4.65% 06/09/2019	0.15	NZTRPD0020L4
10Y Canada Govt Bond (MOD) Dec 17	0.60		Government Of Japan 2.1% 20-dec-2027	0.21	JP12009917C3	L-Bank Foerderbk 3.875 29/05/2019	0.15	NZLBKDT001C5
Goodman Property Trust	0.59	NZCPT0001S9	ASBBNK NFIX3FRA + 100 08/03/2019	0.21	NZABBDT035C7	WSTP 3.795% 28/04/2021	0.15	NZWNZD0421L6
NZGB 5% 15/03/2019	0.58	NZGOVDT319C0	Government Of The United States Of America 1.875% 31-mar-2022	0.21	US912828W895	IBRD 3.5% 22/01/2021	0.15	NZIBDDT010C0
NZLGFA 4.5% 15/04/2027	0.56	NZLGFDT007C4	Air New Zealand Ltd	0.21	NZAIRE0001S2	ANZNZ 4.00% 22/03/2021	0.14	NZANBDT016C3
A2 Milk Company Ltd	0.56	NZATME0002S8	Pacific Edge Ltd	0.20	NZPEBE0002S1	RABOBK 3.641 04/09/18	0.14	NZRABDT015C1
Westpac 32 day Notice Deposit	0.56		Canadian Government 0.75% 01SEP20	0.20	CA135087E596	WSTP 3.775% 07/06/2022	0.14	NZWNZD0622L9
Government Of Japan 0.3% 20-dec-2024	0.53	JP1103371F10	Summerset Group Holdings Ltd	0.20	NZSUME0001S0	ANZNZ 6.25 03/13/19	0.14	NZANBDT010C6
NZ Government Inflation Index Bond 3% 20/09/2030	0.52	NZIBDT003C0	WATERC 5.685 10/26/18	0.20	NZ816D1018L1	ASBBNK 4.20% 24/02/2022	0.14	NZABBDG003C0
Argosy Property Trust	0.48	NZARGE0010S7	BZLNZ 5.570% 25/06/2019	0.19	NZBNZDT353C1	Ford Credit Canada Co. 3.14% 14-jun-2019	0.14	CA34527ABQ28
Government Of The United States Of America 1.375% 31-aug-2020	0.48	US912828L328	ASBBNK 5.06 07/18/2018	0.19	NZABBDT026C6	Ford Credit Canada Co. 3.7% 02-aug-2018	0.14	CA34527ABD15
NZGB 2.75% 15/04/2025	0.47	NZGOVDT425C5	IFC 3.625% 20/05/2020	0.19	NZIFCDO007C3	Fmc Finance Viii Sa 5.25% 31-jul-2019	0.14	XS0723509104
Meridian Energy Limited	0.45	NZMELE0002S7	AUCKCN 4.017% 24/09/2020	0.19	NZAKCCT366C4	Sanford Ltd	0.14	NZSANE0001S0
NZLGFA 6.00% 05/15/2021	0.42	NZLGFDT004C1	Government Of Austria 3.5% 15-sep-2021	0.19	AT0000AA01X2	Transurban Finance Co. Pty Ltd. 3.368% 06-mar-2019	0.14	CA89400PAD56
BNZ 90 Day Rolling Deposit Account	0.41		Apple Inc.	0.18	US0378331005	Molson Coors International Lp 2.25% 18-sep-2018	0.14	CAU60901AC66
10Y T-Note (CBT) Dec 17	0.40		BZLNZ 4.426% 18/06/2020	0.18	NZBNZDT380C4	DCTL 3.79% 16/10/2024	0.14	NZDCTDT135C1
Government Of The United States Of America 0.875% 15-jun-2019	0.37	US912828R853	AUCKCN 5.806% 25/03/2024	0.18	NZAKCCT324C3	Loblaw Companies Limited 3.748% 12-mar-2019	0.14	CA539481AH40
NZGB 3.5% 14/04/2033	0.35	NZGOVDT433C9	Government Of Japan 0.3% 20-sep-2018	0.18	JP1051141D95	Toyota Finance NZ 4.405% 21/11/2018	0.14	NZTFSDT498C3
NZLGFA 3.00% 15/04/2020	0.35	NZLGFDT006C6	KIWI 0% 13/05/2019	0.18	NZKIWD0519L9	10Y Japan Govt Bond (OSE) Dec 17	0.14	
Metlifecare Ltd	0.35	NZMETE0001S2	FCGNZ 5.52% 25/02/2020	0.18	NZFCGDT265C9	US 10Y futures	0.14	
ASBBNK 4.476 12/20/2017	0.35	NZABBDT025C8	IBRD 4.625 10/06/2021	0.18	NZIBDDT008C4	NZLGFA 6 12/15/17	0.14	NZLGFDT002C5
NZGB 2.75% 15/04/2037	0.33	NZGOVDT437C0	DCTL 4.88% 25/11/2021	0.18	NZDCTDT076C7	MTFNZ 0% 15/09/2024	0.14	NZTTMTFAT013
Stride Property Ltd and Stride Invest Mgmt Ltd	0.33	NZSPGE0001S2	NZ Government Inflation Index Bond 2% 20/09/2025	0.17	NZIBDT002C2	Government Of Japan 2.2% 20-sep-2028	0.14	JP12010618A8
Xero Ltd	0.32	NZXROE0001S2	AUCKCN 6.65 02/18/19	0.17	NZACCDT107C2	Star Entertainment Group Ltd	0.14	AU000000SGR6
Government Of Japan 0.2% 20-jun-2019	0.32	JP1051181E61	Chorus Ltd	0.17	NZCNUE0001S2	S&P500 E-Mini Future Dec17	0.14	
Z Energy Ltd	0.30	NZZELE0001S1	BLZLNZ 6.1 12/20/18	0.17	NZBNZDT344C0	AIANZ 5.47 10/17/17	0.13	NZAIADT110L3
Government Of Ireland 4.5% 18-apr-2020	0.29	IE0034074488	Mercury NZ Limited	0.17	NZMRPE0001S2	Government Of Japan 1.2% 20-mar-2035	0.13	JP1201521F37
Government Of Japan 1.10% 20-Sep-2021	0.28	JP1103171B99	Government Of Poland 1.5% 25-apr-2020	0.16	PL0000108510	KBN 5.125% 14/05/2021	0.13	NZKBNDT008C8
Sky City Entertainment Group	0.26	NZSKCE0001S2	Government Of Germany 0.25% 16-oct-2020	0.16	DE0001147292	RABOBK 4.592 10/06/2020	0.13	NZRABDT014C4
BNZ 32 Day Rolling Deposit Account	0.26		Government Of Singapore 2.25% 01-jun-2021	0.16	SG7Y76964295	Government Of Australia 4.5% 15-apr-2020	0.13	AU3TB0000036
Vista Group International	0.25	NZVGLE0001S5	Government Of Australia 3.25% 21-oct-2018	0.16	AU3TB0000176	NPT Ltd	0.13	NZNAPE0007S3
Government Of The United States Of America 0.625% 30-jun-2018	0.25	US912828R937	Government Of The United States Of America 0.125% 15-apr-2021	0.16	US912828Q608	Vital Healthcare Property Trust	0.13	NZCHPE0001S4
Government Of South Africa 10.5% 21-dec-2027	0.25	ZAG000016320	Government Of United Kingdom 2.0% 07-sep-2025	0.16	GBO0BTHH2R79	RENTEN 4% 30/01/2020	0.13	NZLRBDT010C9
Restaurant Brands NZ Ltd	0.25	NZRBE0001S1	RENTEN 5.375% 24/04/2024	0.16	NZLRBDT009C1	AUCKCN 4.728 10/02/2019	0.13	NZAKCCT346C6
Mainfreight Ltd	0.25	NZMFT0001S9	Government Of Japan 1.1% 20-mar-2021	0.16	JP1103141B54	Nordic Investment Bank 4.125 19/03/2020	0.13	NZNIIBDT007C4
Government Of Mexico 8.5% 31-may-2029	0.24	MXOMGO0000H9				RENTEN 4.75% 12/03/2019	0.13	NZLRBDT008C3



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Goodman Group	0.13	AU000000GMG2	Alibaba Group Holding Ltd. Sponsored ADR	0.10	US01609W1027	European Investment Bank 6.5% 07-aug-2019	0.08	AU3CB0122448
Government Of United Kingdom 2.0% 22-jul-2020	0.13	GB00BN65R198	Government Of Malaysia 3.8% 17-aug-2023	0.10	MYBML1600014	European Company For The Financing Of Railroad Rolling 6.25% 28-dec-2018	0.08	AU300EF20045
Government Of The Netherlands 3.25% 15-jul-2021	0.12	NL0009712470	Freightways Ltd	0.10	NZFREE0001S0	European Investment Bank 6.0% 06-aug-2020	0.08	AU3CB0155620
Property for Industry Ltd	0.12	NZPFIE0001S5	AUCKCN 3.338% 27/07/2026	0.10	NZAKCDT410C0	CBAAU 7% 04/05/2021	0.08	XS062112324
Government Of Germany 0.0% 14-sep-2018	0.12	DE001104651	FCGNZ 5.90% 25/02/2022	0.10	NZFCGDT266C7	AUCKCN 4.41 12/18/18	0.08	NZAKCDT279C9
Government Of The United States Of America 2.375% 15-aug-2024	0.12	US912828D564	Government Of Canada 1.25% 01-feb-2018	0.10	CA135087E265	Government Of Japan 1.3% 20-mar-2020	0.08	JPT103071A59
Government Of Belgium 3.75% 28-sep-2020	0.12	BE0000318270	AIANZ 5.52% 28/05/2021	0.10	NZAIADT130L1	Comcast Corporation Class A	0.08	US20030NT019
ANZNZ NFIX3FRA + 95 08/03/2020	0.12	NZANBDT020C5	ASBBNK NFIX3FRA + 95 27/02/2020	0.10	NZABBDT040C7	Government Of Singapore 3.125% 01-sep-2022	0.08	SG7J28931946
BZLNZ 4.102% 15/06/2023	0.12	NZBNZDT387C9	Rabobank Nederland +76bps 08/10/37	0.10	NZRBOD0001S0	Stryker Corporation	0.08	US8636671013
BMW 4.375% 08/12/2017	0.12	DE000A1ZAT3	PayPal Holdings Inc	0.10	US70450Y1038	Goldman Sachs Group, Inc. 3.85% 26-jan-2027	0.08	US38141GWB66
Government Of Malaysia 3.62% 30-nov-2021	0.12	MYBMJ1600042	Alphabet Inc. Class A	0.10	US02079K3059	Diageo plc	0.08	GB0002374006
General Motors Financial Co., Inc. 3.1% 15-jan-2019	0.12	US37045XBB10	BFWD UST 0.000% OCT1	0.10		Government Of Poland 2.75% 25-aug-2023	0.08	PL0000105359
FCGNZ 0 24/10/2017	0.12	NZFCGDT286C5	Nestle S.A.	0.10	CH0038863350	Facebook, Inc. Class A	0.08	US30303M1027
BZLNZ % 14/09/2020	0.12	NZBNZDT390C3	Government Of Canada 1.75% 01-sep-2019	0.09	CA135087C855	NAB 6.78 05/08/2021	0.08	XS0653398752
BZLNZ Term Deposit 1.83% 07/09/2017 09/10/2017	0.12		Cooperatieve Rabobank U.a. 4.625% 05-apr-2019	0.09	XS0909787565	RABOBK 6.10 19/03/19	0.08	NZRABDT011C0
Government Of Malaysia 3.759% 15-mar-2019	0.12	MYBMH1500055	TOYOTA 2.54% 11/05/2020	0.09	XS1391166821	Government Of South Africa 6.75% 31-mar-2021	0.08	ZAG000030396
MTFNZ 0% 15/09/2025	0.12	NZSTMTFAT015	Abn Amro Bank N.v. 5.25% 23-jul-2019	0.09	XS0953132999	KIWI Term Deposit 3.3% 22/02/2017 23/08/2018	0.08	
TPNZ 5.14 11/30/18	0.11	NZ519D118L9	Thermo Fisher Scientific Inc.	0.09	US8835561023	WSTP Term Deposit 3.08% 05/04/2017 15/03/2018	0.08	
TPNZ 4.3% 30/06/2022	0.11	NZTRPD0030L3	Visa Inc. Class A	0.09	US92826C8394	BZLNZ 3.856% 27/07/2022	0.08	NZBNZDT389C5
Government Of Japan 0.2% 20-jun-2036	0.11	JPT201571G68	Government Of Norway 3.0% 14-mar-2024	0.09	NO0010705536	KIWI Term Deposit 3.01% 04/05/2017 10/11/2017	0.08	
JPMorgan Chase & Co.	0.11	US46625H1005	New Zealand Refining Ltd	0.09	NZNZRE0001S9	Government Of Saudi Arabia 2.875% 04-mar-2023	0.08	XS1694216687
Roche Holding Ltd Genusssch.	0.11	CH0012032048	BFWD UST 2.500% OCT1	0.09		Medtronic plc	0.08	IE00BTNY115
AUCKCN 6.05% 29/03/2022	0.11	NZAKCDT248C4	ASBBNK Enhanced +18bps 22/12/2017	0.09	NZAVFDH356F6	ANZNZ 6.85 02/16/18	0.08	NZANBDG018C4
Reckitt Benckiser Group plc	0.11	GB00B24CGK77	Government Of Germany 0.0% 07-oct-2022	0.09	DE000114760	Government Of France 0.0% 25-may-2021	0.08	FRO013157096
Amazon.com, Inc.	0.11	US0231351067	Accenture Plc Class A	0.09	IE00B4BNMY34	Walt Disney Company	0.08	US2546871060
Samsung Electronics Co., Ltd.	0.11	KR7005930003	ASBBNK NFIX3FRA + 50 06/03/2018	0.09	NZABBDT033C2	Government Of United Kingdom 4.25% 07-jun-2032	0.08	GB0004893086
Augusta Capital	0.11	NZKPF0001S1	Government Of Italy 4.5% 01-may-2023	0.09	IT0004898034	NEDFIN 4.75% 16/10/2019	0.08	XS1121265117
POTNZ 4.792% 29/01/2021	0.11	NZPOTD0121L7	FCGNZ 4.6% 24/10/2017	0.09	NZFCGDT285C7	ASBBNK Enhanced +18bps 07/11/2017	0.08	NZAVFDH311F1
JPN 10Y Bond (OSE) Dec17	0.11		AIANZ 4.73 12/13/19	0.09	NZAIADT120L2	KPGNZ 4.00% 07/09/2023	0.08	NZKPGD0020L6
Kiwibank FRN +65bps 13/11/2017	0.11	NZKIWD111L1	Tower Ltd	0.09	NZTWRE0011S2	TMNZ 0% 28/11/2017	0.08	NZTMND1007R3
Bayer AG	0.11	DE000BAY0017	LVMH Moet Hennessy Louis Vuitton SE	0.09	FRO000121014	Intesa Sanpaolo S.p.A.	0.08	IT0000072618
NZLGFA 3.50% 14/04/2033	0.11	NZLGFDT009C0	KIWI 4.6475% 29/05/2020	0.09	NZKIWD0520L7	BNTNB 6.00% 15MAY45	0.08	
KIWI NFIX3FRA + 115 06/12/2019	0.11	NZKIWD1219L5	Turners Automotive Group Ltd	0.09	NZVNLE0001S1	DCTL NFIX3FRA + 65 15/02/2024	0.08	NZDCTDT122C9
Kathmandu Holdings Ltd	0.11	NZKMD0001S3	Oracle Corporation	0.09	US68389X1054	Simon Property Group, Inc.	0.07	US8288061091
Sky Network Television Ltd	0.11	NZSKTE0001S6	CENNZ 4.8 05/24/2018	0.09	NZCEND0518L6	PIFAU 6.31 12/20/18	0.07	NZPWCDT006C5
ASBBNK NFIX3FRA +55bps 01/11/2017	0.11	NZABBDT039C9	ANZ Call Account	0.09		CBL Corporation Limited	0.07	NZCBL00001S6
CSL Limited	0.11	AU000000CSL8	Government Of France 0.0% 25-may-2022	0.09	FRO013219177	NAB 4.25% 25/02/2020	0.07	XS1191027827
Government Of Brazil 6.0% 15-aug-2020	0.11	BRSTNCTB3A0	Government Of Italy 2.05% 01-aug-2027	0.09	IT0005274805	APN Outdoor Group Ltd	0.07	AU000000APO2
EDC 4.875% 24/01/2019	0.11	NZEDCDT005C3	TOYOTA 3.41% 03/12/2018	0.09	XS1238914144	Canadian Group 2.75% 01JUN22	0.07	CA135087ZU15
FCGNZ 4.33% 20/10/2021	0.11	NZFCGDT003C9	Government Of Japan 0.9% 20-jun-2022	0.09	JPT103231C62	IBRD 3.75 10/02/2020	0.07	NZIBDDT009C2
ANZNZ 6.08 09/20/18	0.11	NZANBDG021C8	BNTNF 10.0% 01JAN25	0.09		ANZNZ 4.03% 25/09/2020	0.07	NZANBDT014C8
WSTP 5.61 12/07/19	0.11	NZWNZD0719L3	HSBC +90bps 10/12/2018	0.09	NZHKBDT006C0	Canadian National Railway Company	0.07	CA1363751027
KBN 5% 28/03/2019	0.11	NZKBNDT004C7	Government Of Colombia 10.0% 2 4-jul-2024	0.09	COL17CT02385	WSTP Term Deposit 3.11% 20/02/2017 21/02/2018	0.07	
Government Of Japan 1.8% 20-sep-2031	0.10	JPT201301B94	Government Of Colombia 7.0% 04-may-2022	0.09	COL17CT02864	GTN Limited	0.07	AU000000GTN3
Government Of Singapore 3.0% 01-sep-2024	0.10	SG7S30941627	TOYOTA 3.56% 11/08/2022	0.09	NZTFSDT671C5	ANZNZ FRN +100bps 03/22/19	0.07	NZANBDT015C5
Janus Henderson Group-CDI	0.10	AU000000JHG6	BNTNF 10.0% 01JAN23	0.09		Government Of France 0.5% 25-nov-2019	0.07	FRO011993179
Propertylink	0.10	AU000000PLG5	Government Of Colombia 11.0% 24-jul-2020	0.09	COL17CT02302	TOYOTA NFIX3FRA + 105 26/10/2022	0.07	NZTFSDT641C8
IBRD 3.375% 25/01/22	0.10	NZIBDDT011C8	ANZNZ 3.33% 02/09/2021	0.08	NZANBDT018C9	Government Of Canada 2.25% 01-jun-2025	0.07	CA135087D507
KFW 3.375% 02/15/2021	0.10	NZKFDZT002C3	ASBBNK Enhanced +18bps 13/11/2017	0.08	NZAVFDH317F8	ZELNZ 4.01% 01/11/2021	0.07	NZZELD0040L6
Genesis Energy Ltd	0.10	NZGNEE0001S7	Government Of Japan 0.0% 16-oct-2017	0.08	JPT1746951H79	Royal Bank Of Scotland Group Plc 1.625% 25-jun-2019	0.07	XS1080952960
KBN 4% 20/08/2025	0.10	NZKBNDT009C6	ASBBNK Enhanced +18bps 26/02/2018	0.08	NZAVFDI057F9	ANZNZ 3.75% 01/09/2022	0.07	NZANBDT021C3
Euro-Bund Future Dec17	0.10		ASB - Cash at Call	0.08		KIWI 4.0325% 22/09/2022	0.07	NZKIWD0922L5
ASBBNK 4.4225% 25/02/2020	0.10	NZABBDT032C4	SPKNZ 4.5% 25/03/2022	0.08	NZSPFD0322L1	IFC 3.75% 09/08/2027	0.07	NZIFCDT009C9
Government Of Belgium 0.8% 22-jun-2025	0.10	BE0000334434	Government Of Poland 1.75% 25-jul-2021	0.08	PL0000109153	ANZNZ NFIX3FRA + 98 18/11/2019	0.07	NZANBDG028C3
WSTP 5.545 20/09/2018	0.10	NZWNZD0918L1	Government Of Poland 2.0% 25-apr-2021	0.08	PL0000108916	Government Of Spain 6.0% 31-jan-2029	0.07	ES0000011868
IADB 3.5% 26/07/2024	0.10	NZIDBDT004C3	Government Of Singapore 0.5% 01-apr-2018	0.08	SG3259987679	Fonterra Shareholders Fund	0.07	NZFSFE0001S5
Government Of France 1.0% 25-may-2027	0.10	FRO013250560	Government Of Singapore 2.0% 01-jul-2020	0.08	SG31A1000000	WATERC 0% 30/10/2017	0.07	NZ816DH303L2
Macquarie Group Ltd	0.10	AU000000MQG1	Government Of Singapore 2.75% 01-jul-2023	0.08	SG3260987684	ASBBNK Enhanced +18bps 21/11/2017	0.07	NZAVFDH325F1
Oil Search Ltd	0.10	PG0008579883	Government Of Norway 2.0% 24-may-2023	0.08	NO0010646813	ASBBNK Enhanced +18bps 07/12/2017	0.07	NZAVFDH341F8
GE 4.25 01/17/18	0.10	XS0876185876	Government Of Norway 3.75% 25-may-2021	0.08	NO0010572878			
BFWD SPG 1.450% OCT1	0.10							

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FCGNZ 0% 12/12/2017	0.07	NZFCGDT390C5	POTNZ 0% 18/12/2017	0.05	NZPOTDH352L9	Gilead Sciences, Inc.	0.05	US3755581036
eBay Inc.	0.07	US2786421030	United Parcel Service, Inc. Class B	0.05	US9113121068	Aon Plc 3.875% 15-dec-2025	0.05	US00185AAK07
Government Of The United States Of America 0.75% 31-jan-2018	0.07	US912828P204	Millennium & Copthorne Hotels - Preference Shares	0.05	NZMCKE0005S6	Linde AG	0.05	DE0006483001
Johnson & Johnson	0.07	US4781601046	Bank of New York Mellon Corporation	0.05	US0640581007	Caixabank Sa 2.75% 14-jul-2028	0.05	XS1645495349
Government Of Japan 0.8% 20-sep-2023	0.07	JP1103301D90	Freeport-McMoRan, Inc.	0.05	US35671D8570	AvalonBay Communities, Inc.	0.05	US0534841012
Devon Energy Corporation 5.85% 15-dec-2025	0.07	US25179MAV54	Unum Group 4.0% 15-mar-2024	0.05	US91529YAK29	Exxon Mobil Corporation	0.04	US30231G1022
KIWI Term Deposit 3% 07/08/2017 03/05/2018	0.07		NZLGFA 0% 14/03/2018	0.05	NZLGBDT037C5	TrustPower Ltd	0.04	NZTPXE0001S5
FCGNZ 0% 17/10/2017	0.07	NZFCGDT386C3	Syrah Resources Ltd	0.05	AU000000SYR9	Prologis, Inc.	0.04	US74340W1036
BNP Paribas SA Class A	0.06	FRO000131104	Government Of Italy 0.7% 01-may-2020	0.05	IT0005107708	Government Of Spain 0.75% 30-jul-2021	0.04	ES00000128B8
Anthem, Inc. 3.5% 15-aug-2024	0.06	US94973VBJS2	Wal-Mart Stores, Inc.	0.05	US9314210309	Chugai Pharmaceutical Co., Ltd.	0.04	JP3519400000
Unitedhealth Group Incorporated 2.7% 15-jul-2020	0.06	US91324PCM23	DCTL 0% 15/11/2019	0.05	NZDCTD118C7	Hewlett Packard Enterprise Company 2.1% 04-oct-2019	0.04	US42824CAZ23
Deutsche Wohnen SE	0.06	DE000A0HNSC6	Viacom Inc. 3.45% 04-oct-2026	0.05	US92553PBB76	Government Of Italy 1.5% 01-aug-2019	0.04	IT0005030504
ANZ Banking Group	0.06	AU000000ANZ3	Adecco Group AG	0.05	CH0012138605	Applied Materials, Inc.	0.04	US0382221051
BZLNZ 0 03/28/18	0.06	NZBNZDT365C5	salesforce.com, inc.	0.05	US79466L3024	Spark Finance Ltd 5.75 06/04/2020	0.04	XS0216258177
LBANK 4.00% 15/04/2027	0.06	NZLBKDT003C1	SKTNZ 6.25% 31/03/2021	0.05	NZSKTDT011C7	Coty Inc. Class A	0.04	US2220702037
Boral Ltd	0.06	AU000000BLD2	ASB FRN +110bps 02/08/2018	0.05	NZABBDT027C4	Morgan Stanley 4.35% 08-sep-2026	0.04	US6174467Y92
ASBBNK Enhanced +18bps 05/12/2017	0.06	NZAVFDH339F2	Baidu, Inc. Sponsored ADR Class A	0.05	US0567521085	Fifth Third Bank (cincinnati, Ohio) 3.85% 15-mar-2026	0.04	US31677AAB08
State Street Corporation	0.06	US8574771031	Government Of Italy 1.2% 01-apr-2022	0.05	IT0005244782	Legrand SA	0.04	FRO010307819
ASBBNK Enhanced +18bps 30/01/2018	0.06	NZAVFDI030F6	Government Of Italy 2.5% 01-dec-2024	0.05	IT0005045270	TPNZ 4.069% 16/09/2022	0.04	NZTRPD0040L2
Gentrack Group Ltd	0.06	NZGTKE0002S9	Nintendo Co., Ltd.	0.05	JP3756600007	Fairfax (us), Inc. 4.875% 13-aug-2024	0.04	US304071AA16
Zimmer Biomet Holdings, Inc.	0.06	US98956P1021	Government Of The United States Of America 2.0% 15-feb-2023	0.05	US912828UN88	PFAU 4.76% 28/09/2022	0.04	NZPWCDT007C3
Pernod Ricard SA	0.06	FRO000120693	Government Of South Korea 3.0% 10-mar-2023	0.05	KR1035027336	TOYOTA 3.92% 23/07/2019	0.04	XS1172177526
CENNZ 4.63% 15/11/2022	0.06	NZCEND0040L1	Intesa Sanpaolo S.p.a. 3.875% 15-jan-2019	0.05	US46115HAL15	Grifols, S.A. Sponsored ADR Class B	0.04	US3984384087
Becton, Dickinson and Company	0.06	US0758871091	BNTNF 10.0% 01JAN21	0.05		CNUNZ 4.12% 06/05/2021	0.04	NZCNUDT002C8
Tgfi Funding Llc 6.202% 30-apr-2047	0.06	US87244BAAE1	Citigroup Inc	0.05	US1729674242	Long Euro BTP Italy (EUR) Dec 17	0.04	
Time Warner Inc.	0.06	US8873173038	FCGNZ 0% 05/12/2017	0.05	NZFCGDT389C7	ANZ NZ 0 08/26/20	0.04	NZANBDG020C0
American Express Company	0.06	US0258161092	AIANZ 3.97% 02/11/2023	0.05	NZAIADT210L1	Government Of Japan 0.0% 10-oct-2017	0.04	JP1746941H72
WPP Plc	0.06	JE0008KF9B49	Government Of Spain 4.4% 31-oct-2023	0.05	ES00000123X3	Coach, Inc.	0.04	US1897541041
Noble Energy, Inc. 3.85% 15-jan-2028	0.06	US655044AP00	Mitsui Fudosan Co., Ltd.	0.05	JP3893200000	Keysight Technologies, Inc. 3.3% 30-oct-2019	0.04	US49338LAD55
Government Of United Kingdom 0.5% 22-jul-2022	0.06	GB00BD0PCK97	Cisco Systems, Inc.	0.05	US17275R1023	Deutsche Bank Ag 2.7% 13-jul-2020	0.04	US251525AT85
UnitedHealth Group Incorporated	0.06	US91324P1021	Allergan Funding Scs 3.8% 15-mar-2025	0.05	US00507UAS06	ZELNZ 7.25% 15/08/2018	0.04	NZZELD0020L8
Sunoco Logistics Partners Operations Lp 3.9% 15-jul-2026	0.06	US86765BAT61	IRS USD FLT FEB46	0.05		United Technologies Corporation	0.04	US9130171096
Essity AB Class B	0.06	SE0009922164	GENEPO 8.3 06/23/20	0.05	NZGPDWDT004C6	NextEra Energy, Inc.	0.04	US65339F1012
CCB 4.317% 18/06/2018	0.06	NZCCBDT001C6	Ford Motor Credit Company Llc 5.0% 15-may-2018	0.05	US34539V1777	Schneider Electric SE	0.04	FRO000121972
Vertex Pharmaceuticals Incorporated	0.06	US92532F1003	Zoetis, Inc. Class A	0.05	US98978V1035	James Hardie Industries PLC Chess Units of Foreign Securities	0.04	AU000000JHX1
Tencent Holdings Ltd.	0.06	KYG875721634	Fcc Aqualia Sa 2.629% 08-jun-2027	0.05	XS1627343186	Jpmorgan Chase & Co. 3.875% 10-sep-2024	0.04	US46625HJY71
FPIT 2017-B A 0% 10/15/25	0.06	NZFPID1001R8	Aa Bond Co. Ltd. 2.875% 31-jan-2022	0.05	XS1529687870	DCTL 3.15% 15/04/2021	0.04	NZDCTD108C8
General Motors Financial Co., Inc. 5.75% Perp	0.06	US37045XCA28	Origin Energy Finance Ltd. 7.875% 16-jun-2071	0.05	XS0615236774	Home Depot, Inc.	0.04	US4370761029
ASSA ABLOY AB Class B	0.06	SE0007100581	Fcc Aqualia Sa 1.413% 08-jun-2022	0.05	XS1627337881	Ingenia Communities Group	0.04	AU000000INA9
Danone SA	0.06	FRO000120644	Volkswagen International Finance Nv 1.875% 30-mar-2027	0.05	XS1586555945	L Brands, Inc.	0.04	US5017971046
GMTNZ 4.54% 31/05/2024	0.06	NZGMBDT004C4	Southwest Airlines Co.	0.05	US8447411088	KBN 3.375% 07/06/2023	0.04	NZKBNDT010C4
3M Company	0.06	US88579Y1010	Essex Property Trust, Inc.	0.05	US2971781057	TOYOTA 3.72% 05/06/2018	0.04	XS0922174858
Westpac 2.5% 13/01/2021	0.06	XS1344520488	Jimmy John's Llc 4.846% 30-jul-2047	0.05	US47760QAB95	Government Of Italy 3.75% 01-mar-2021	0.04	IT0004634132
WSTP Term Deposit 3.19% 22/12/2016 22/12/2017	0.06		WSTP Term Deposit 3.11% 14/12/2016 29/11/2017	0.05		Peugeot SA	0.04	FRO000121501
Government Of France 0.5% 25-may-2025	0.06	FRO012517027	Dominos Pizza Master Issuer Series 2017-1 4.118% 25-jul-2047	0.05	US25755TAH32	Colgate-Palmolive Company	0.04	US1941621039
ANZ NZ Term Deposit 2.95% 29/12/2016 28/12/2017	0.06		Akzo Nobel N.V.	0.05	NL0000009132	Government Of France 2.5% 25-may-2030	0.04	FRO011883966
UBS Group AG	0.05	CH0244767585	Wells Fargo & Company 4.1% 03-jun-2026	0.05	US94974BFY11	Repsol SA	0.04	ES0173516115
Bristol-Myers Squibb Company	0.05	US1101221083	KIWI Term Deposit 3.15% 13/01/2017 12/01/2018	0.05		Danske Bank A/s 2.75% 19-may-2026	0.04	XS1068866950
Kansas City Southern	0.05	US4851703029	BZLNZ 5.773 01/19/18	0.05	NZBCBDT345C8	3P Learning Limited	0.04	AU0000003PL9
WSTP Term Deposit 3.11% 13/06/2017 12/06/2018	0.05		WSTP Term Deposit 3.09% 16/03/2017 15/03/2018	0.05		Compagnie Financiere Richemont SA	0.04	CH0210483332
Evolve Education Group Limited	0.05	NZVEOE0001S4	Banco Bilbao Vizcaya Argentaria, S.a. 5.875% Perp	0.05	XS1619422865	RABOBK 04/20/18	0.04	NZRBADT006C0
Viva Energy REIT	0.05	AU000000VVR9	Government Of Spain 1.4% 31-jan-2020	0.05	ES00000126C0	WSTP Term Deposit 3.12% 09/12/2016 08/12/2017	0.04	
Morgan Stanley 2.75% 19-may-2022	0.05	US61744YAH18	Time Warner Entertainment Co. Lp 8.375% 15-mar-2023	0.05	US88731EAF79	WSTP Term Deposit 3.16% 16/12/2016 15/12/2017	0.04	
Government Of South Korea 5.0% 10-jun-2020	0.05	KR1035027062	WSTP Term Deposit 3% 21/07/2017 18/04/2018	0.05		WSTP Term Deposit 3.11% 12/12/2016 17/11/2017	0.04	
ANZ NZ Term Deposit 2.71% 20/09/2017 19/06/2018	0.05		At&t Inc. 3.9% 14-aug-2027	0.05	US00206REM07	WSTP Term Deposit 3.18% 19/12/2016 19/12/2017	0.04	
Citigroup Inc. 1.8% 05-feb-2018	0.05	US172967JH59	ANZ NZ Term Deposit 2.7% 13/09/2017 11/06/2018	0.05		WSTP Term Deposit 3.11% 13/12/2016 13/12/2017	0.04	
ASBBNK Enhanced +18bps 06/11/2017	0.05	NZAVFDH310F3	Anglo American plc	0.05	GB00B1XS820	WSTP Term Deposit 3.2% 30/12/2016 29/12/2017	0.04	
ASBBNK Enhanced +18bps 17/11/2017	0.05	NZAVFDH321F0	AUCCKN 0% 18/10/2017	0.05	NZAKCDT439C9	BZLNZ Term Deposit 2.99% 14/12/2016 14/12/2017	0.04	
BZLNZ 0% 01/12/2017	0.05	NZBZFDH335F5	Garda Diversified Property Fund	0.05	AU000000GDF3	BZLNZ Term Deposit 3.02% 20/12/2016 18/12/2017	0.04	
STOXX EUROPE 600 Dec17	0.05		Ross Stores, Inc.	0.05	US7782961038	KIWI Term Deposit 2.95% 15/12/2016 14/12/2017	0.04	
ASBBNK Enhanced +18bps 11/12/2017	0.05	NZAVFDH345F9						

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
ANZNZ Term Deposit 2.87% 07/12/2016 13/10/2017	0.04		Waste Management, Inc.	0.04	US94106L1098	WSTP Term Deposit 3% 02/06/2017 01/03/2018	0.03	
Abbott Laboratories	0.04	US0028241000	Methven Ltd	0.04	NZMVNE0001S9	KIWI Term Deposit 2.95% 06/06/2017 05/10/2017	0.03	
ANZNZ Term Deposit 2.87% 12/12/2016 28/11/2017	0.04		Government Of Ireland 1.0% 15-may-2026	0.04	IE00BV8C9418	WSTP Term Deposit 3.08% 10/07/2017 09/07/2018	0.03	
ANZNZ Term Deposit 2.88% 14/12/2016 22/11/2017	0.04		Time Warner Cable Inc. 8.75% 14-feb-2019	0.04	US88732JAP30	Texas Instruments Incorporated	0.03	US8825081040
ANZNZ Term Deposit 2.9% 16/12/2016 01/12/2017	0.04		Sanofi	0.04	FRO000120578	WSTP Term Deposit 3.08% 14/07/2017 13/07/2018	0.03	
WSTP Term Deposit 3.15% 09/01/2017 08/01/2018	0.04		MERINZ 4.88% 20/03/2024	0.04	NZMELDT024C2	KIWI Term Deposit 2.95% 11/07/2017 12/10/2017	0.03	
ANZNZ Term Deposit 2.92% 23/12/2016 07/12/2017	0.04		Mexico City Airport Trust 3.875% 30-apr-2028	0.04	USP6629MAC66	ANZNZ Term Deposit 2.42% 14/07/2017 18/10/2017	0.03	
ANZNZ Term Deposit 2.89% 21/12/2016 11/12/2017	0.04		Ford Motor Credit Company Llc 4.05% 10-dec-2018	0.04	XS1331888609	Government Of France 4.75% 25-apr-2035	0.03	FRO010070060
KIWI Term Deposit 3.05% 06/01/2017 05/01/2018	0.04		Rac Bond Co. Plc 4.87% 06-may-2026	0.04	XS1404981141	WSTP Term Deposit 2.99% 17/08/2017 15/05/2018	0.03	
WSTP Term Deposit 3.14% 17/01/2017 16/01/2018	0.04		Bank of America Corporation	0.04	US0605051046	Allergan Funding Scs 2.35% 12-mar-2018	0.03	US00507UAM36
BZLNZ Term Deposit 3% 10/01/2017 09/01/2018	0.04		At&t Inc. 3.4% 14-aug-2024	0.04	US00206REL24	Centene Corporation	0.03	US15135B1017
BZLNZ Term Deposit 2.91% 06/01/2017 13/10/2017	0.04		Hsbc Holdings Plc 4.75% Perp	0.04	XS1640903701	ANZNZ Term Deposit 2.71% 14/09/2017 13/06/2018	0.03	
KIWI Term Deposit 3.07% 20/01/2017 16/11/2017	0.04		At&t Inc. 5.15% 14-feb-2050	0.04	US00206REP38	WSTP Term Deposit 2.99% 18/09/2017 18/06/2018	0.03	
WSTP Term Deposit 3.15% 27/01/2017 26/01/2018	0.04		Compass Group PLC	0.04	GB00BD6K4575	ANZNZ Term Deposit 2.6% 18/09/2017 19/03/2018	0.03	
WSTP Term Deposit 3.08% 03/02/2017 03/11/2017	0.04		Illumina, Inc.	0.04	US4523271090	KIWI Term Deposit 2.53% 25/09/2017 21/12/2017	0.03	
ANZNZ Term Deposit 2.81% 12/01/2017 10/10/2017	0.04		Unicredit S.p.a. 4.625% 12-apr-2027	0.04	US904678AB50	HBLNZ 0% 03/10/2017	0.03	NZHZFDH276F5
360 Capital Office Fund	0.04	AU000000TOT4	Siemens AG	0.04	DE0007236101	CENNZ 0% 17/10/2017	0.03	NZCENDH291L2
ANZNZ Term Deposit 2.8% 16/01/2017 16/10/2017	0.04		Dae Funding Llc 5.0% 01-aug-2024	0.04	US23371DAB01	TPNZ 0% 10/11/2017	0.03	NZTRPDH314L6
KIWI Term Deposit 3.11% 14/02/2017 09/02/2018	0.04		Liberty Global Plc Class C	0.04	GB0088W67B19	ANZNZ 0% 16/11/2017	0.03	NZANFDH320F2
Amphenol Corporation Class A	0.04	US0320951017	KIWI Term Deposit 2.96% 29/11/2016 27/11/2017	0.04		WATERC 0% 20/11/2017	0.03	NZB16DH324L8
Michael Kors Holdings Ltd	0.04	VGG607541015	BZLNZ Term Deposit 2.94% 29/11/2016 28/11/2017	0.04		BZLNZ 0% 23/11/2017	0.03	NZBZFDH327F2
Government Of France 0.0% 25-feb-2018	0.04	FRO012634558	BZLNZ Term Deposit 2.97% 05/12/2016 04/12/2017	0.04		Tilt Renewables Limited	0.03	NZTLTE0003S8
BFWD OAT 2.000% OCT1	0.04		ANZNZ Term Deposit 2.89% 05/12/2016 04/12/2017	0.04		BZLNZ 0% 12/12/2017	0.03	NZBZFDH346F2
WSTP Term Deposit 3.08% 28/04/2017 27/04/2018	0.04		ANZNZ Term Deposit 2.89% 06/12/2016 05/12/2017	0.04		ASBBNK Enhanced +18bps 12/12/2017	0.03	NZAVFDH346F7
KIWI Term Deposit 3% 03/05/2017 02/10/2017	0.04		WSTP Term Deposit 3.2% 06/01/2017 05/01/2018	0.04		BZLNZ 0% 18/12/2017	0.03	NZBZFDH352FO
KIWI Term Deposit 3.01% 15/05/2017 12/02/2018	0.04		ANZNZ Term Deposit 2.9% 06/01/2017 05/01/2018	0.04		Axis Bank Limited Sponsored GDR RegS	0.03	US05462W1099
Bank Of America Corporation 3.824% 20-jan-2028	0.04	US06051GGF00	SEGRO plc	0.04	GB00B5ZNN188	Celanese Corporation Class A	0.03	US1508701034
KIWI Term Deposit 2.94% 21/06/2017 19/10/2017	0.04		ANZNZ Term Deposit 2.81% 19/01/2017 17/10/2017	0.04		TOYOTA 3.64% 05/06/2018	0.03	XSO922177448
New World Development Co. Ltd.	0.04	HK0017000149	KIWI Term Deposit 3% 15/02/2017 16/11/2017	0.04		Tdf Infrastructure Sas 2.5% 07-apr-2026	0.03	FRO013144201
KIWI Term Deposit 2.92% 24/07/2017 26/10/2017	0.04		KIWI Term Deposit 3% 16/02/2017 24/11/2017	0.04		McKesson Corporation	0.03	US58155Q1031
ANZNZ Term Deposit 2.42% 10/07/2017 09/10/2017	0.04		ANZNZ Term Deposit 2.8% 31/01/2017 30/10/2017	0.04		Aetna Inc.	0.03	US00817Y1082
ANZNZ Term Deposit 2.41% 17/07/2017 19/10/2017	0.04		KIWI Term Deposit 3.07% 22/02/2017 20/11/2017	0.04		Government Of Australia 3.25% 21-apr-2025	0.03	AU3TBO000168
WSTP Term Deposit 3% 04/08/2017 02/05/2018	0.04		ANZNZ Term Deposit 2.8% 01/02/2017 31/10/2017	0.04		TOYOTA 3.37% 27/08/2019	0.03	XS1100378725
WSTP Term Deposit 2.99% 09/08/2017 07/05/2018	0.04		KIWI Term Deposit 3.07% 23/02/2017 30/11/2017	0.04		RWE AG	0.03	DE0007037129
KIWI Term Deposit 2.95% 21/08/2017 19/01/2018	0.04		KIWI Term Deposit 3.07% 24/02/2017 01/12/2017	0.04		Lloyds Banking Group plc	0.03	GB0008706128
WSTP Term Deposit 2.99% 12/09/2017 12/06/2018	0.04		ANZNZ Term Deposit 2.8% 03/02/2017 01/11/2017	0.04		Pfizer Inc.	0.03	US7170811035
KIWI Term Deposit 2.85% 29/09/2017 27/06/2018	0.04		ANZNZ Term Deposit 2.8% 03/02/2017 09/11/2017	0.04		Sunoco Logistics Partners Operations Lp 4.4% 01-apr-2021	0.03	US86765BAR06
ANZNZ 0% 03/10/2017	0.04	NZANFDH276F6	KIWI Term Deposit 3.1% 28/02/2017 27/02/2018	0.04		Government Of Italy 4.0% 01-feb-2037	0.03	IT0003934657
TAUDIS 0% 17/10/2017	0.04	NZTDCDH290L9	WSTP Term Deposit 3.11% 06/03/2017 05/03/2018	0.04		Vulcan Materials Company	0.03	US9291601097
RFSNZ 0% 20/10/2017	0.04	NZ538DH293L2	WSTP Term Deposit 3.1% 09/03/2017 08/03/2018	0.04		Total SA	0.03	FRO000120271
RFSNZ 0% 20/10/2017	0.04	NZ538DH295L7	WSTP Term Deposit 3.05% 08/03/2017 05/12/2017	0.04		Goldman Sachs Group, Inc.	0.03	US38141G1040
ASBBNK Enhanced +18bps 03/11/2017	0.04	NZAVFDH307F9	WSTP Term Deposit 3.1% 13/03/2017 12/03/2018	0.04		HDFC Bank Limited Sponsored ADR	0.03	US40415F1012
ASBBNK Enhanced +18bps 20/11/2017	0.04	NZAVFDH324F4	TD Ameritrade Holding Corporation	0.04	US87236Y1082	HOYA CORPORATION	0.03	JP3837800006
AIANZ 0% 29/11/2017	0.04	NZAIADH333L5	WSTP Term Deposit 3.08% 30/03/2017 29/03/2018	0.04		Vale SA Pfd A	0.03	BRVALEACNPA3
SPKNZ 0% 30/11/2017	0.04	NZSPFDH334L9	Merck & Co., Inc.	0.04	US58933Y1055	Park Aerospace Holdings Ltd. 3.625% 15-mar-2021	0.03	US70014LAD29
FCGNZ 0% 20/12/2017	0.04	NZFCGDT391C3	Charles Schwab Corporation	0.04	US8085131055	ASBBNK 5.98% 07/02/2019	0.03	NZACBDT002C6
ASBBNK Enhanced +18bps 27/12/2017	0.04	NZAVFDH361F6	WSTP Term Deposit 3.04% 26/04/2017 23/01/2018	0.04		South Carolina St Pub Svc Auth Rev For Issues Dated Pri 4.122% 01-dec-2025	0.03	US837151FS39
Monsanto Company	0.04	US61166W1018	WSTP Term Deposit 3.07% 05/05/2017 04/05/2018	0.04		Union Pacific Corporation	0.03	US9078181081
Government Of South Korea 5.5% 10-mar-2028	0.04	KR1035027V32	WSTP Term Deposit 3.01% 17/05/2017 13/02/2018	0.03		Canadian Government 1.50% 01JUN26	0.03	CA135087E679
Vestas Wind Systems A/S	0.04	DK0010268606				Wells Fargo & Company 3.584% 22-may-2028	0.03	US95000U2A01
Government Of Germany 0.0% 15-aug-2026	0.04	DE0001102408				Netflix, Inc.	0.03	US64110L1061
Cenovus Energy Inc. 4.25% 15-apr-2027	0.04	US15135UAL35				Vector Ltd	0.03	NZVCTE000157
						Aena SME SA	0.03	ES0105046009
						Abano Healthcare Group Ltd	0.03	NZNPPEE0001S8
						Government Of Mexico 6.5% 09-jun-2022	0.03	MX0MGO0000Q0
						Macy's Retail Holdings, Inc. 4.375% 01-sep-2023	0.03	US55616XAK37
						General Motors Financial Co., Inc. 3.2% 06-jul-2021	0.03	US37045XBM74

Asset name	% of fund net assets	Security code
WSTP Term Deposit 3.14% 11/11/2016 10/11/2017	0.03	
Delta Air Lines, Inc.	0.03	US2473617023
BZLNZ Term Deposit 2.73% 06/10/2017 20/10/2017	0.03	
KIWI Term Deposit 2.75% 25/10/2016 24/10/2017	0.03	
BZLNZ Term Deposit 2.68% 25/10/2016 30/11/2017	0.03	
BZLNZ Term Deposit 2.95% 30/11/2016 09/01/2018	0.03	
Time Warner Cable Inc. 8.25% 01-apr-2019	0.03	US88732JAS78
Electricite De France Sa 5.375% Perp	0.03	FR0011401751
BZLNZ Term Deposit 3.04% 30/12/2016 29/12/2017	0.03	
KIWI Term Deposit 3.05% 11/01/2017 10/01/2018	0.03	
KIWI Term Deposit 3.05% 12/01/2017 11/01/2018	0.03	
ASBBNK 5.255% 19/12/2017	0.03	NZACBDO01C8
ANZSZ Term Deposit 2.89% 10/01/2017 09/01/2018	0.03	
ANZSZ Term Deposit 2.8% 13/01/2017 11/10/2017	0.03	
Intesa Sanpaolo S.p.a. 7.75% Perp	0.03	XSI548475968
Recruit Holdings Co., Ltd.	0.03	JP3970300004
WSTP Term Deposit 3.11% 20/02/2017 16/02/2018	0.03	
WSTP Term Deposit 3.04% 10/03/2017 06/12/2017	0.03	
Equinix, Inc.	0.03	US29444U7000
Government Of Mexico 10.0% 05-dec-2024	0.03	MX0MGO000078
Heineken NV	0.03	NL0000009165
Duke Energy Corporation 1.8% 01-sep-2021	0.03	US26441CAR60
Ubs Group Funding (switzerland) Ag 1.5% 30-nov-2024	0.03	CH0341440334
At&t Inc. 3.15% 04-sep-2036	0.03	XSI629866432
Atos SE	0.03	FR0000051732
WSTP Term Deposit 3.06% 18/07/2017 17/07/2018	0.03	
WSTP Term Deposit 3% 28/07/2017 26/04/2018	0.03	
Splunk Inc.	0.03	US8486371045
Burberry Group plc	0.03	GB0031743007
MCYNZ 0% 02/10/2017	0.03	NZMZYDT161C9
MERINZ 0% 30/10/2017	0.03	NZMELDT028C3
AUCKCN 0% 07/12/2017	0.03	NZAKCDT441C5
MCYNZ 0% 13/12/2017	0.03	NZMZYDT163C5
TOYOTA 0% 15/12/2017	0.03	NZTFSDT675C6
TPNZ 0% 18/12/2017	0.03	NZTRPDH352L6
CENNZ 0% 19/12/2017	0.03	NZCENDH353L0
Micron Technology, Inc.	0.03	US5951121038
International Business Machines Corporation	0.03	US4592001014
Check Point Software Technologies Ltd.	0.03	IL0010824113
ANZ 1.75% 29/03/2018	0.03	US00182FAW68
Government Of Spain 0.5% 31-oct-2017	0.03	ES00000126V0
Oceania Healthcare Limited	0.03	NZOCAE000250
Lowe's Companies, Inc.	0.03	US5486611073
Cantor Fitzgerald Lp 6.5% 17-jun-2022	0.03	US138616AC18
Government Of Italy 0.75% 15-jan-2018	0.03	IT0005058463
Government Of Spain 1.95% 30-apr-2026	0.03	ES00000127Z9
Crown Castle International Corp	0.03	US22822V1017
Government Of Italy 3.5% 01-mar-2030	0.03	IT0005024234
Volkswagen International Finance Nv 3.875% Perp	0.03	XSI629774230
Priceline Group Inc	0.03	US7415034039
PepsiCo, Inc.	0.03	US7134481081
Intel Corporation	0.03	US4581401001
Jpmorgan Chase & Co. 3.2% 15-jun-2026	0.03	US46625HRS12
Bpce Sa 2.75% 30-nov-2027	0.03	FR0013063385
Kellogg Company	0.03	US4878361082
Link Real Estate Investment Trust	0.03	HK0823032773
MercadoLibre, Inc.	0.03	US58733R1023
mini MSCI Emg Mkts Indx Ftr Dec17	0.03	

Asset name	% of fund net assets	Security code
Baxter International Inc.	0.03	US0718131099
At&t Inc. 3.0% 30-jun-2022	0.03	US00206RMC25
Kraft Heinz Foods Co. 2.25% 25-may-2028	0.03	XSI405784015
Wells Fargo & Company	0.03	US9497461015
Government Of Switzerland 2.0% 25-may-2022	0.03	CH0127181011
Eli Lilly and Company	0.03	US5324571083
10Y Australia T-Bond (SFE) Dec 17	0.03	
Ing Groep Nv 2.5% 15-feb-2029	0.03	XSI564394796
DNKN 3.62% 20NOV47	0.03	
Alexandria Real Estate Equities, Inc.	0.03	US0152711091
Government Of United Kingdom 1.75% 22-jul-2019	0.03	GB00BDV0F150
Franklin Resources, Inc.	0.03	US3546131018
Mintz Group Limited	0.03	KYG6145U1094
Wynn Macau Ltd.	0.03	KYG981491007
HBLNZ 4.50% 21/09/2022	0.03	NZHBLD0010L3
KBN 5.32% 05/03/2018	0.03	XS0587119008
Celgene Corporation	0.03	US1510201049
Electronic Arts Inc.	0.03	US2855121099
Nissan Motor Acceptance Corp. 2.35% 04-mar-2019	0.03	US654740AH26
Hongkong Land Holdings Limited	0.03	BMG4587L1090
PIFAU NFIX3FRA + 130 25/02/2020	0.03	NZPWCDT008C1
Regency Centers Corporation	0.03	US7588491032
Softbank Group Corp. 3.125% 19-sep-2025	0.03	XSI684385161
MS&AD Insurance Group Holdings, Inc.	0.03	JP3890310000
NVIDIA Corporation	0.03	US67066G1040
Twilighter, Inc.	0.03	US95040Q1040
Las Vegas Sands Corp.	0.03	US5178341070
Anadarko Petroleum Corporation 6.6% 15-mar-2046	0.03	US032511BP13
Steinhoff Europe Ag 1.875% 24-jan-2025	0.03	XSI650590349
Cooper Companies, Inc.	0.03	US2166484020
Omnicom Group Inc	0.03	US6819191064
Apartment Investment and Management Company Class A	0.03	US03748R1014
Dexus	0.03	AU000000DXS1
KIWI Term Deposit 3.15% 08/02/2017 07/02/2018	0.03	
Workday, Inc. Class A	0.03	US98138H1014
Danone Sa 2.589% 02-nov-2023	0.03	US23636TAD28
Government Of France 0.0% 25-may-2020	0.03	FR0012557957
Government Of Austria 0.75% 20-oct-2026	0.03	AT0000A1K9C8
Waters Corporation	0.03	US9418481035
Volkswagen International Finance Nv 2.75% Perp	0.03	XSI629658755
Petroleos Mexicanos Sa 2.5% 21-aug-2021	0.03	XSI568875444
Sun Hung Kai Properties Limited	0.03	HK016000132
Galaxy Entertainment Group Limited	0.03	HK0027032686
Government Of United Kingdom 0.75% 22-jul-2023	0.03	GB00BF0HZ991
Williams Partners L.p. 4.5% 15-nov-2023	0.03	US96950FAL85
Starwood Waypoint Homes	0.03	US85572F1057
CENNZ 0% 27/10/2017	0.03	NZCENDH300L1
AIANZ 4.28% 09/11/2022	0.03	NZAIADT200L2
TAUDIS 0% 14/12/2017	0.03	NZTDCDH348L5
FCGNZ 4.42% 07/03/2023	0.03	NZFCGDG004C7
Ge Dealer Floorplan Master Note Trust Series 2015-2 1.731% 20-jan-2020	0.03	US36159LRC50
European Stability Mechanism (esm) 1.25% 15-oct-2018	0.03	EU000A1U98Z1
Government Of Switzerland 1.5% 24-jul-2025	0.03	CH0184249990
PERSOL HOLDINGS CO. LTD.	0.03	JP3547670004
Covestro AG	0.03	DE0006062144
Verizon Communications Inc. 2.946% 15-mar-2022	0.03	US92343VDQ41
Alphabet Inc. Class C	0.03	US02079K1079
Government Of Japan 0.0% 02-oct-2017	0.03	JP1746921H76
Procter & Gamble Company	0.03	US7427181091

Asset name	% of fund net assets	Security code
PNC Financial Services Group, Inc.	0.03	US6934751057
Gruma SAB de CV Class B	0.03	MXP4948K1056
Morgan Stanley 3.625% 20-jan-2027	0.03	US61746BEF94
Rci Banque Sa 0.75% 26-sep-2022	0.03	FR0013283371
Government Of The Netherlands 5.5% 15-jan-2028	0.03	NL0000102317
Abn Amro Bank N.v. 4.4% 27-mar-2028	0.03	XSI586330604
ASML Holding NV	0.03	NL0010273215
Shell International Finance Bv 2.0% 15-nov-2018	0.03	US822582BA91
Activision Blizzard, Inc.	0.03	US00507V1098
Government Of South Korea 3.75% 10-dec-2033	0.03	KRI03502G3C1
Hexagon AB Class B	0.03	SE0000103699
Techtronic Industries Co., Ltd.	0.03	HK0669013440
Genting Singapore Plc	0.03	GB0043620292
Wells Fargo & Company 4.3% 22-jul-2027	0.03	US94974BGL80
General Motors Financial Co., Inc. 2.35% 04-oct-2019	0.03	US37045XBP06
NAB 5.625% 22/11/2019	0.03	XSO995738308
NetEase, Inc. Sponsored ADR	0.03	US64110W1027
Navistar International Corporation	0.03	US63934E1082
Lotte Chemical Corp.	0.03	KR7011170008
Discover Financial Services	0.03	US2547091080
First Republic Bank	0.03	US33616C1009
Anhui Conch Cement Company Limited Class H	0.03	CNE1000001W2
RABOBK 2.71% 24/12/2019	0.03	XSI153376451
Ge Capital Australia Funding Pty Ltd. 5.0% 26-sep-2019	0.03	XSO972856917
Intesa Sanpaolo S.p.a. 3.125% 14-jul-2022	0.03	US46115HAZ01
Microsoft Corporation 1.55% 08-aug-2021	0.03	US594918BP86
Abn Amro Bank N.v. 4.75% Perp	0.02	XSI693822634
Schlumberger NV	0.02	AN8068571086
Softbank Group Corp. 4.0% 19-sep-2029	0.02	XSI684385591
Beijing Capital International Airport Co., Ltd. Class H	0.02	CNE100000221
CBAAU 3.75% 30/04/2019	0.02	XSI057732189
Government Of Italy 4.0% 01-sep-2020	0.02	IT0004594930
Marathon Oil Corporation 6.6% 01-oct-2037	0.02	US565849AE68
Merck KGaA	0.02	DE0006599905
Government Of Australia 4.75% 21-apr-2027	0.02	AU3TBO000135
Middleby Corporation	0.02	US5962781010
General Motors Company 5.4% 01-apr-2048	0.02	US37045VAQ32
General Electric Company	0.02	US3696041033
Banco Bilbao Vizcaya Argentaria, S.a. 0.75% 11-sep-2022	0.02	XSI678372472
Discovery Communications Llc 4.95% 15-may-2042	0.02	US25470DAG43
LyondellBasell Industries NV	0.02	NL0009434992
Government Of United Kingdom 4.25% 07-mar-2036	0.02	GB0032452392
Ferrari NV	0.02	NL0011585146
Cenovus Energy Inc. 5.2% 15-sep-2043	0.02	US15135UAK51
Lam Research Corporation	0.02	US5128071082
Cna Financial Corporation 7.25% 15-nov-2023	0.02	US126117AE07
Government Of Belgium 5.0% 28-mar-2035	0.02	BE0000304130
Carnival Corporation	0.02	PA1436583006
Dcp Midstream Llc 5.85% 21-may-2043	0.02	US23311RAH93
Commerzbank Ag 4.0% 23-mar-2026	0.02	DE000CZ40LD5
Government Of Sweden 5.0% 01-dec-2020	0.02	SE0001149311
Enable Midstream Partners Lp 5.0% 15-may-2044	0.02	US292480AJ92
Rac Bond Co. Plc 4.565% 06-may-2023	0.02	XSI404980846
Bighthouse Financial, Inc. 4.7% 22-jun-2047	0.02	US10922NAD57
Repsol International Finance Bv 4.5% 25-mar-2075	0.02	XSI207058733
Hermes International SCA	0.02	FR0000052292
Bank Of America Corporation 4.183% 25-nov-2027	0.02	US06051GGC78

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
DNKN 4.03% 20NOV47	0.02		London Stock Exchange Group plc	0.02	GB00B0SWJX34	Delphi Automotive PLC	0.02	JE00B783TY65
Kubota Corporation	0.02	JP3266400005	Citizens Financial Group, Inc.	0.02	US1746101054	Principal Life Global Funding li 2.2% 08-apr-2020	0.02	US74256LAQ23
Barclays Plc 7.25% Perp	0.02	XS1571333811	Intuit Inc.	0.02	US4612021034	Trinity Industries, Inc.	0.02	US8965221091
Unicredit S.p.a. 9.25% Perp	0.02	XS1539597499	Solocal Group	0.02	FR0012938884	BANDAI NAMCO Holdings Inc.	0.02	JP3778630008
Telefonica Europe Bv 3.75% Perp	0.02	XS1490960942	Nokia Oyj 2.0% 15-mar-2024	0.02	XS1577731604	Cbs Corporation 4.3% 15-feb-2021	0.02	US124857AE30
Select Income Reit 4.25% 15-may-2024	0.02	US81618TAE01	Government Of Poland 2.5% 25-jul-2026	0.02	PL0000108866	Fastighets Balder Ab 1.875% 23-jan-2026	0.02	XS1677912393
Vattenfall Ab 3.0% 19-mar-2077	0.02	XS1205618470	At&t Inc. 3.4% 15-may-2025	0.02	US00206RCN08	Cegedim SA	0.02	FR0000053506
RABOBK NFIX3FRA + 75 04/09/2018	0.02	NZRABDT016C9	Fifth Third Bank (cincinnati, Ohio) 2.25% 14-jun-2021	0.02	US31677QB638	MSC Industrial Direct Co., Inc. Class A	0.02	US5535301064
Parker-Hannifin Corporation	0.02	US7010941042	Sun Communities, Inc.	0.02	US8666741041	Cintas Corporation	0.02	US1729081059
MTU Aero Engines AG	0.02	DE000AOD9PT0	VMware, Inc. Class A	0.02	US9285634021	Verizon Communications Inc.	0.02	US92343V1044
Fairfax Financial Holdings Limited 4.7% 16-dec-2026	0.02	CA303901AY83	Groupama Sa 6.0% 23-jan-2027	0.02	FR0013232444	Enlink Midstream Partners, L.p. 6.0% Perp	0.02	US29336UJH05
Carlsberg A/S Class B	0.02	DK0010181759	Enlink Midstream Partners, L.p. 4.85% 15-jul-2026	0.02	US29336UJAF49	Johnson Controls International plc	0.02	IE00B79L619
Government Of Italy 5.0% 01-aug-2034	0.02	IT0003535157	Banco Santander S.a. 6.75% Perp	0.02	XS1602466424	Nordson Corporation	0.02	US6556631025
Firstenergy Corp. 3.9% 15-jul-2027	0.02	US337932AH00	CALBEE, Inc.	0.02	JP3220580009	Grand Canyon Education, Inc.	0.02	US38526M1062
Grupo Aeroportuario del Pacifico SAB de CV Class B	0.02	MX01GA000004	Caixabank Sa 1.125% 12-jan-2023	0.02	XS1679158094	E.on Se 0.875% 22-may-2024	0.02	XS1616410061
Jefferies Finance Llc 7.25% 15-aug-2024	0.02	US47232MAD48	Royal Bank Of Scotland Group Plc 3.875% 12-sep-2023	0.02	US780097BD21	Burlington Stores, Inc.	0.02	US1220171060
Akelius Residential Property Ab 1.75% 07-feb-2025	0.02	XS1622421722	Amgen Inc.	0.02	US0311621009	Arista Networks, Inc.	0.02	US0404131064
Rio Tinto plc	0.02	GB0007188757	Tiffany & Co.	0.02	US8865471085	CubeSmart	0.02	US2296631094
Intesa Sanpaolo S.p.a. 6.25% Perp	0.02	XS1614415542	Gecina SA	0.02	FR0010040865	Tesla Inc	0.02	US88160R1014
Credit Suisse Group Ag 4.282% 09-jan-2028	0.02	US225401AC20	CAE Inc.	0.02	CA1247651088	Wells Fargo Bank, N.a. (singapore) Frn 24-may-2019	0.02	US94988J5E38
Air Lease Corporation 3.0% 15-sep-2023	0.02	US00912XAT19	Adobe Systems Incorporated	0.02	US00724FI012	Government Of Spain 2.75% 31-oct-2024	0.02	ES0000012682
Credit Suisse Ag 7.125% Perp	0.02	CH0352765157	Ultimate Software Group, Inc.	0.02	US90385D1072	Cerner Corporation	0.02	US1567821046
Brighthouse Financial, Inc. 3.7% 22-jun-2027	0.02	US10922NAA19	American Tower Corporation	0.02	US03027X1000	Oaktree Capital Group, LLC Class A	0.02	US6740012017
Enable Midstream Partners Lp 4.4% 15-mar-2027	0.02	US292480AK65	TOYOTA 4.16% 19/12/2018	0.02	XS1004770258	Analog Devices, Inc.	0.02	US0326541051
Diamond 1 Finance Corp. 8.35% 15-jul-2046	0.02	US25272KAR41	Persimmon Plc	0.02	GB0006825383	Wells Fargo Bank, N.a. 1.75% 24-may-2019	0.02	US94988J5D54
Credit Suisse Group Ag 1.25% 17-jul-2025	0.02	CH0343366842	Synopsis, Inc.	0.02	US8716071076	BHP Billiton Plc	0.02	GB0000566504
Credit Suisse Ag, London Branch 1.375% 31-jan-2022	0.02	XS1115479559	Immobiliaria Colonial SOCIMI SA	0.02	ES0139140174	Sky plc	0.02	GB0001411924
Allergan Funding Scs 2.125% 01-jun-2029	0.02	XS1622621222	Infineon Technologies AG	0.02	DE0006231004	IPG Photonics Corporation	0.02	US44980X1090
Enstar Group Limited 4.5% 10-mar-2022	0.02	US29359UAA79	Taylor Wimpey plc	0.02	GB0008782301	Nordea Bank Ab 2.25% 27-may-2021	0.02	US65557CAS26
Sabine Pass Liquefaction Llc 5.875% 30-jun-2026	0.02	US785592AV86	Royal Kpn Nv 0.625% 09-apr-2025	0.02	XS1485532896	Nasdaq, Inc.	0.02	US6311031081
Intesa Sanpaolo S.p.a. 5.71% 15-jan-2026	0.02	US46115HAW79	Hca, Inc. 4.5% 15-feb-2027	0.02	US404119BU21	Berkshire Hathaway Inc. Class B	0.02	US0846707026
Motorola Solutions, Inc. 5.5% 01-sep-2044	0.02	US620076BE80	ANZ 2.25% 01/02/2019	0.02	US00182FAY25	Charter Communications, Inc. Class A	0.02	US16119P1084
Capital One Na 2.25% 13-sep-2021	0.02	US14042RBT77	Grupo Aeroportuario del Sureste SA de CV Class B	0.02	MXPO01661018	Nordstrom, Inc.	0.02	US6556641008
Thermo Fisher Scientific Inc. 1.4% 23-jan-2026	0.02	XS1651071877	RABOBK 3.93% 30/10/2018	0.02	XSO985602548	Credit Agricole Sa (london Branch) 3.25% 04-oct-2024	0.02	US22535WAD92
Time Warner Cable Inc. 6.75% 01-jul-2018	0.02	US88732JAL26	Teleflex Incorporated	0.02	US8793691069	Illinois Tool Works Inc.	0.02	US4523081093
360 Capital Group	0.02	AU000000TGP8	Japan Retail Fund Investment Corporation	0.02	JP3039710003	Lennox International Inc.	0.02	US5261071071
Devon Energy Corporation	0.02	US25719M1036	Jefferies Group Llc 6.5% 20-jan-2043	0.02	US472319AM43	Government Of Japan 1.4% 20-mar-2020	0.02	JP1103061A36
KLA-Tencor Corporation	0.02	US4824801009	FORDF FLT 15JUL20	0.02		Allstate Corporation	0.02	US0200021014
M. Dias Branco SA Industria e Comercio de Alimentos	0.02	BRMDIAACNOR7	Kilroy Realty Corporation	0.02	US49427FI084	Monolithic Power Systems, Inc.	0.02	US6098391054
Cognizant Technology Solutions Corporation Class A	0.02	US1924461023	Government Of The Netherlands 1.25% 15-jan-2019	0.02	NL0010514246	Resona Holdings, Inc.	0.02	JP3500610005
AVI Limited Class Y	0.02	ZAE000049433	Nissan Motor Acceptance Corp. 1.9% 14-sep-2021	0.02	US654740AS80	Broadridge Financial Solutions, Inc.	0.02	US11133T1034
FCGNZ 0% 03/10/2017	0.02	NZFCGDT384C8	Merlin Properties SOCIMI S.A	0.02	ES0105025003	Naspers Limited Class N	0.02	ZAE00015889
POTNZ 0% 09/10/2017	0.02	NZPOTDH283L6	Discovery Communications Llc 2.2% 20-sep-2019	0.02	US25470DAN93	Government Of Belgium 3.0% 28-sep-2019	0.02	BE0000327362
DCTL 0% 16/10/2017	0.02	NZDCTDT130C2	Caixabank Sa 6.75% Perp	0.02	ES0840609004	Waste Connections, Inc.	0.02	CA94106B1013
Toyota Motor Credit Corporation 1.9% 08-apr-2021	0.02	US89236TCZ66	Firstenergy Corp. 7.375% 15-nov-2031	0.02	US337932AC13	O'Reilly Automotive, Inc.	0.02	US67103H1077
Voya Financial, Inc.	0.02	US9290891004	Government Of Japan 2.3% 20-mar-2039	0.02	JP1300301940	Sunstone Hotel Investors, Inc.	0.02	US8678921011
Barclays PLC	0.02	GB0031348658	Penske Truck Leasing Co. Lp 3.2% 15-jul-2020	0.02	US709599AU80	Charter Communications Operating Llc 4.464% 23-jul-2022	0.02	US161175BB96
TAUDIS 0% 07/11/2017	0.02	NZTDCDH311L3	MRC Global Inc.	0.02	US55345K1034	Teradyne, Inc.	0.02	US8807701029
CENNZ 0% 08/11/2017	0.02	NZCENDH312L6	DCTL 7.81% 15/10/2017	0.02	NZDCTDT005C6	TOPIX Indx Futr Dec17	0.02	
NAVER Corp.	0.02	KR7035420009	General Motors Company 3.5% 02-oct-2018	0.02	US37045VAD29	HEICO Corporation	0.02	US4228061093
ANZ 4.80% 27/09/2018	0.02	XSO973201014	STORE Capital Corporation	0.02	US8621211007	Quintiles IMS Holdings, Inc.	0.02	US74876Y1010
HBLNZ 0% 07/12/2017	0.02	NZH2FDH341F7	JXTG Holdings, Inc.	0.02	JP3386450005	ServiceNow, Inc.	0.02	US81762P1021
Vicat-Ciments Vicat SA	0.02	FR0000031775	Eni S.p.A.	0.02	IT0003132476	Banco Santander S.A.	0.02	ES0113900J37
Citigroup Inc. 4.45% 29-sep-2027	0.02	US172967KA87	Government Of The Netherlands 0.25% 15-jan-2020	0.02	NL0010881827	Regeneron Pharmaceuticals, Inc.	0.02	US75886F1075
Sumitomo Mitsui Financial Group, Inc.	0.02	JP3890350006	IRS CAD 2.169% SEP27	0.02		Government Of Japan 0.6% 20-jun-2024	0.02	JP110334IE67
Goldman Sachs Group, Inc. 2.35% 15-nov-2021	0.02	US38145GAG55	PT Bank Central Asia Tbk	0.02	ID1000109507	Government Of Austria 3.65% 20-apr-2022	0.02	AT0000A0N9A0
Credit Agricole Assurances Sa 4.75% 27-sep-2048	0.02	FR0013203734	Morgan Stanley 1.0% 02-dec-2022	0.02	XS1529838085	CommVault Systems, Inc.	0.02	US2041661024
Wells Fargo & Company 2.1% 26-jul-2021	0.02	US949746SA05	Humana Inc.	0.02	US4448591028	Principal Financial Group, Inc. 3.1% 15-nov-2026	0.02	US74251VAM46
Praxair, Inc.	0.02	US74005PI049	EOG Resources, Inc.	0.02	US26875PI012	Mastercard Incorporated Class A	0.02	US57636Q1040
			CBAU 5.25% 15/10/2018	0.02	XSO979363156	Sartorius AG Pref	0.02	DE0007165631
			Canadian Natural Resources Limited 2.95% 15-jan-2023	0.02	US136385AW17	Texas Roadhouse, Inc.	0.02	US8826811098
						TechnipFMC Plc	0.02	GB00BDSFG982
						Wienerberger AG	0.02	AT0000831706

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
SL Green Realty Corp.	0.02	US78440X1019	AT&T Inc.	0.02	US00206R1023	Zurich Insurance Group AG	0.02	CH0011075394
Fiserv, Inc.	0.02	US3377381088	Valeo Sa 1.625% 18-mar-2026	0.02	FRO013139482	United Rentals, Inc.	0.02	US9113631090
Tableau Software, Inc. Class A	0.02	US87336U1051	Firstenergy Corp. 4.85% 15-jul-2047	0.02	US337932AJ65	Zynga Inc. Class A	0.02	US98986T1088
Suncor Energy Inc.	0.02	CA8672241079	Chr. Hansen Holding A/S	0.02	DK0060227585	Henkel AG & Co. KGaA Pref	0.02	DE0006048432
Extra Space Storage Inc.	0.02	US30225T1025	Assicurazioni Generali S.p.A.	0.02	IT0000062072	Capital One Financial Corporation	0.02	US14040H1059
Sika AG	0.02	CH0000587979	Aflac Incorporated	0.02	US0010551028	adidas AG	0.02	DE000A1EWW00
Republic Services, Inc.	0.02	US7607591002	Deutsche Boerse AG	0.02	DE0005810055	Best Buy Co., Inc.	0.02	US0865161014
Allergan Funding Scs 0.5% 01-jun-2021	0.02	XS1622630132	Channel Link Enterprises Finance Plc 2.706% 30-jun-2050	0.02	XS1620780202	Mitsubishi Estate Company, Limited	0.02	JP3899600005
AIANZ 0% 19/10/2017	0.02	NZAIADH292L3	Barclays Plc 4.836% 09-may-2028	0.02	US06738EAW57	Pnc Bank Na 2.7% 01-nov-2022	0.02	US69349LAG32
Costco Wholesale Corporation	0.02	US22160K1051	Southern Power Co. 4.95% 15-dec-2046	0.02	US843646AU49	Wells Fargo & Company 3.0% 22-apr-2026	0.02	US949746RW34
Chemours Co.	0.02	US1638511089	Air Liquide SA	0.02	FRO000120073	Societe Generale S.a. 2.5% 08-apr-2021	0.02	US83368RAG74
Atlas Copco AB Class A	0.02	SE0006886750	Coca-Cola Company	0.02	US1912161007	Klepierre SA	0.02	FRO000121964
Penske Truck Leasing Co. Lp 2.7% 14-mar-2023	0.02	US709599AY03	Noble Corporation plc	0.02	GB00BFG3KF26	Sands China Ltd.	0.02	KYG7800X1079
RPM International Inc.	0.02	US7496851038	Skandinaviska Enskilda Banken Ab 1.25% 05-aug-2022	0.02	XS1467389745	SunTrust Banks, Inc.	0.02	US8679141031
Alaska Air Group, Inc.	0.02	US0116591092	Hsbc Holdings Plc 2.95% 25-may-2021	0.02	US404280AY54	Japan Hotel Reit Investment Corporation	0.02	JP3046400002
Sanmina-SCI Corporation	0.02	US8010561020	Vantiv, Inc. Class A	0.02	US92210H1059	Pnc Bank Na 2.95% 23-feb-2025	0.02	US69353REK05
Cna Financial Corporation 4.5% 01-mar-2026	0.02	US126117AT75	Inco Ltd. 7.2% 15-sep-2032	0.02	US453258AP01	RELX NV	0.02	NL0006144495
Tauron Polska Energia S.a. 2.375% 05-jul-2027	0.02	XS1577960203	Whitbread PLC	0.02	GB00B1KJ4J08	SoftBank Group Corp.	0.02	JP3436100006
Sherwin-Williams Company	0.02	US8243481061	Loomis AB Class B	0.02	SE0002683557	Bmw Us Capital Llc 2.0% 11-apr-2021	0.02	US05565EAF25
Cinemark Holdings, Inc.	0.02	US17243V1026	Electricite De France Sa 5.875% Perp	0.02	FRO011700293	CTS Eventim AG & Co. KGaA	0.02	DE0005470306
Nippon Telegraph and Telephone Corporation	0.02	JP3735400008	Hispania Activos Inmobiliarios, SOCIMI, S.A.	0.02	ES0105019006	Infratil Ltd	0.02	NZIFTE000333
Wolters Kluwer NV	0.02	NL0000395903	Royal Dutch Shell Plc Class B	0.02	GB00B03MM408	DP World	0.02	AEDFXA0M6V00
Roper Technologies, Inc.	0.02	US7766961061	At&t Inc. 2.35% 04-sep-2029	0.02	XS1629866275	United Continental Holdings, Inc.	0.02	US9100471096
Kerry Properties Limited	0.02	BMG524401079	MERINZ 0% 20/12/2017	0.02	NZMELDT029C1	Apache Corporation	0.02	US0374111054
Government Of The Netherlands 0.25% 15-jul-2025	0.02	NL0011220108	Temenos Group AG	0.02	CH0012453913	Citigroup Inc. 1.7% 27-apr-2018	0.02	US172967JN28
Fce Bank Plc 0.869% 13-sep-2021	0.02	XS1548776498	Twitter, Inc.	0.02	US90184L1026	Deutsche Lufthansa AG	0.02	DE0008232125
American Water Works Company, Inc.	0.02	US0304201033	FOURLIS HOLDINGS S.A.	0.02	GRS096003009	Royal Caribbean Cruises Ltd.	0.02	LR0008862868
Weir Group PLC	0.02	GB0009465807	Dassault Systemes SA	0.02	FRO000130650	Ctrip.com International Ltd Sponsored ADR	0.02	US22943F1003
Bakkafrost P/F	0.02	F00000000179	Rentokil Initial plc	0.02	GB00B082RF11	Entergy Corporation 2.95% 01-sep-2026	0.02	US29364GAJ22
Dai-ichi Life Holdings, Inc.	0.02	JP3476480003	Duke Realty Corporation	0.02	US2644115055	Government Of Germany 4.0% 04-jan-2037	0.02	DE0001135275
Jack Henry & Associates, Inc.	0.02	US4262811015	Government Of Spain 4.2% 31-jan-2037	0.02	ES0000012932	Mitsui Chemicals, Inc.	0.02	JP3888300005
Church & Dwight Co., Inc.	0.02	US1713401024	easyJet plc	0.02	GB00B7KR2P84	Quest Diagnostics Incorporated	0.02	US74834L1008
Caterpillar Inc.	0.02	US1491231015	Government Of South Africa 8.0% 31-jan-2030	0.02	ZAG000106998	Broadcom Corporation 3.0% 15-jan-2022	0.02	US11134LAC37
Danaher Corporation	0.02	US2358511028	Caixabank Sa 1.125% 17-may-2024	0.02	XS1614722806	Lojas Renner S.A.	0.02	BRLRENACNORI
Spectris plc	0.02	GB0003308607	Biogen Inc.	0.02	US09062X1037	B2W Companhia Digital	0.02	BRBTOWACNOR8
Hilton Worldwide Holdings Inc	0.02	US43300A2033	IRS CAD 2.25% DEC21	0.02		Nomura Holdings, Inc.	0.02	JP3762600009
Edwards Lifesciences Corporation	0.02	US28176E1082	Intercontinental Exchange, Inc.	0.02	US45866F1049	Government Of Slovenia 1.5% 25-mar-2035	0.02	SI0002103487
ASOS plc	0.02	GB0030927254	Valmet Corp	0.02	FI4000074984	AutoZone, Inc.	0.02	US0533321024
Leggett & Platt, Incorporated	0.02	US5246601075	Keyence Corporation	0.02	JP3236200006	Invitation Homes, Inc.	0.02	US46187W1071
Charter Communications Operating Capital Corp. 6.834% 23-oct-2055	0.02	US161175BC79	Government Of Russia 8.15% 03-feb-2027	0.02	RU000A0JS3W6	WIANZ 6.25% 15/05/2021	0.02	NZWIAD0020L9
Ambev SA	0.02	BRABEVACNORI	Government Of Belgium 2.6% 22-jun-2024	0.02	BE0000332412	Bank Of America Corporation 3.875% 01-aug-2025	0.02	US06051GFS30
Ralph Lauren Corporation Class A	0.02	US7512121010	Boston Properties, Inc.	0.02	US1011211018	Trade Me Group Ltd	0.02	NZTMEE0003S8
Exelon Corporation	0.02	US30161N1019	Danske Bank A/s 2.0% 08-sep-2021	0.02	US23636AAH41	ABB Ltd.	0.02	CH0012221716
Novozymes A/S Class B	0.02	DK0060336014	Straumann Holding AG	0.02	CH0012280076	Spectrum Brands Holdings, Inc.	0.02	US84763R1014
Rexford Industrial Realty, Inc.	0.02	US76169C1009	Glencore plc	0.02	JE00B4T3BW64	LEG Immobilien AG	0.02	DE000LEG1110
Morgan Stanley 4.875% 01-nov-2022	0.02	US6174824M37	BillerudKorsnas AB	0.02	SE0000862997	Fabege AB	0.02	SE0000950636
Sysco Corporation	0.02	US8718291078	Dr Pepper Snapple Group, Inc.	0.02	US26138E1091	Government Of Belgium 4.25% 28-sep-2021	0.02	BE0000321308
Government Of Israel 4.25% 31-mar-2023	0.02	IL0011267478	Cox Communications, Inc. 3.15% 15-aug-2024	0.02	US224044CH86	UNITE Group plc	0.02	GB0006928617
Julius Baer Gruppe AG	0.02	CH0102484968	Telefonica Emisiones Sa 1.715% 12-jan-2028	0.02	XS1681521081	CapitaLand Limited	0.02	SGIJ27887962
Arkema SA	0.02	FRO010313833	bluebird bio, Inc.	0.02	US09609G1004	RFSNZ 0% 10/10/2017	0.02	NZ538DH283L3
Plastic Omnium SA	0.02	FRO000124570	Government Of Ireland 0.8% 15-mar-2022	0.02	IE00BJ38CQ36	AUCKCN 0% 06/11/2017	0.02	NZAKCDT440C7
Ingersoll-Rand Plc	0.02	IE00B6330302	VINCI SA	0.02	FRO000125486	Swiss Re AG	0.02	CH0126881561
Bank Of America Corporation Frn 21-oct-2022	0.02	US06051GFY08	Millennium and Copthorne Hotels Ltd	0.02	NZMCKE0004S9	BNP Paribas Sa 1.0% 27-jun-2024	0.02	XS1637277572
Jungheinrich AG Pref	0.02	DE0006219934	Amadeus IT Group SA Class A	0.02	ES0109067019	HSBC Holdings plc	0.02	GB0005405286
F1401 Trust 6.95% 30-jan-2044	0.02	USP9406GAB43	Discovery Communications Llc 2.95% 20-mar-2023	0.02	US25470DAQ25	Pnc Funding Corp. 3.3% 08-mar-2022	0.02	US693476BN25
CRH Plc	0.02	IE0001827041	Government Of The Netherlands 2.0% 15-jul-2024	0.02	NL0010733424	Unibail-Rodamco SE	0.02	FRO000124711
TOYOTA 2.31% 03/12/2018	0.02	XS1238915380	Catcher Technology Co., Ltd.	0.02	TW0002474004	Hudson Pacific Properties, Inc.	0.02	US4440971095
Enbridge Energy Partners, L.p. 5.1325% 01-oct-2037	0.02	US2925ORAK23	Deutsche Bank Aktiengesellschaft 2.75% 17-feb-2025	0.02	DE000DB7XJJ2	Van Lanschot Kempen NV cert. of shs	0.02	NL0000302636
ING Groep NV	0.02	NL0011821202	Wartsila Oyj Abp	0.02	FI0009003727	Asics Corporation	0.02	JP3118000003
United Therapeutics Corporation	0.02	US91307C1027	TOYOTA 3.42% 12/03/2018	0.02	XS1199540458	National Grid North America, Inc. 0.75% 11-feb-2022	0.02	XS1188094673
Energy Transfer L.p. Frn 01-nov-2066	0.02	US29273RBA68	Veeco Instruments Inc.	0.02	US9224171002	ICICI Bank Limited Sponsored ADR	0.02	US45104G1040
Valeo SA	0.02	FRO013176526	Interxion Holding N.V.	0.02	NL0009693779	European Financial Stability Facility Sa (Luxembourg) 0.75% 03-may-2027	0.02	EU000A1G0DR4
Electricite De France Sa 6.0% Perp	0.02	FRO011401728				Hitachi, Ltd.	0.02	JP3788600009
IRS PLN FLT DEC22	0.02					Malaysia Airports Holdings Bhd.	0.02	MYL501400005

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 Finland 4.0% 04-jul-2025	0.01	FI4000006176	Altaba Inc.	0.01	US0213461017	Physicians Realty Trust	0.01	US71943U1043
Discovery Communications Llc 5.0% 20-sep-2037	0.01	US25470DAS80	American Transmission Systems, Inc. 5.25% 15-jan-2022	0.01	US030288AA24	Oncor Electric Delivery Company Llc 7.0% 01-sep-2022	0.01	US68233DAR89
Morgan Stanley & Co. Llc 3.95% 23-apr-2027	0.01	US61761JZN26	Zions Bancorporation	0.01	US9897011071	FinecoBank SpA	0.01	IT0000072170
QGEP Participacoes S.A.	0.01	BRQGEFACNOR8	CAN 10Y Bond Fut Dec17	0.01		AIXTRON SE	0.01	DE000A0WMPJ6
Equity Residential	0.01	US29476L1070	Banco Bilbao Vizcaya Argentaria, S.A.	0.01	ES0113211835	Channel Link Enterprises Finance Plc 1.761% 30-jun-2050	0.01	XS1620779964
Microchip Technology Incorporated	0.01	US5950171042	Innogy Finance Bv 3.0% 17-jan-2024	0.01	XS0982019126	Arcos Dorados Holdings, Inc. Class A	0.01	VGG0457F1071
Mitsubishi Motors Corporation	0.01	JP3899800001	Marathon Oil Corporation	0.01	US5658491064	Blue Apron Holdings, Inc. Class A	0.01	US09523Q1013
Energy Transfer L.p. 6.125% 15-dec-2045	0.01	US29273RBJ77	Tune Protect Group Bhd.	0.01	MYL523000007	MakeMyTrip Ltd.	0.01	MU0295S00016
Travelers Companies, Inc.	0.01	US89477E1091	Bmw Us Capital Llc 1.85% 15-sep-2021	0.01	US05565EAL92	Los Angeles Cnty Calif Met Transn Auth Sales Taxrev 5.735% 01-jun-2039	0.01	US5447122H42
Barratt Developments PLC	0.01	GB0000811801	Rakuten, Inc.	0.01	JP3967200001	SAGE Therapeutics, Inc.	0.01	US78667J1088
Haseko Corporation	0.01	JP3768600003	Mosaic Company	0.01	US61945C1036	Anadarko Petroleum Corporation 6.95% 15-jun-2019	0.01	US032511BF31
California St For Previous Issues See 13063a Foraddl Is 7.35% 01-nov-2039	0.01	US13063BBU52	Citigroup Inc. 5.5% 13-sep-2025	0.01	US172967HB08	EPR Properties	0.01	US26884U1097
Anima Holding SpA	0.01	IT0004998065	Unipol Gruppo Finanziario S.p.A.	0.01	IT0004810054	Public Service Enterprise Group Inc	0.01	US7445731067
Coherent, Inc.	0.01	US1924791031	Public Storage	0.01	US74460D1090	Daibiru Corporation	0.01	JP3497200000
Government Of Australia 4.5% 21-apr-2033	0.01	AU000XCLWAG2	Fanuc Corporation	0.01	JP3802400006	Government Of Japan 1.3% 20-mar-2021	0.01	JP1103131B31
Kajima Corporation	0.01	JP3210200006	Chocoladefabriken Lindt & Spruengli AG	0.01	CH0010570759	Magna International Inc.	0.01	CA5592224011
Bnp Paribas Sa 1.5% 17-nov-2025	0.01	XS1614416193	Rohm Co., Ltd.	0.01	JP3982800009	Sonova Holding AG	0.01	CH0012549785
Rocket Internet SE	0.01	DE000A12UKK6	Goldman Sachs Group, Inc. 4.25% 21-oct-2025	0.01	US38141GVR28	APPLUS SERVICES S.A.	0.01	ES0105022000
Jpmorgan Chase & Co. Frn 24-oct-2023	0.01	US46625HRW24	Li Ning Company Limited	0.01	KYG5496K1242	Bp Capital Markets Plc 2.75% 10-may-2023	0.01	US05565QCD88
Baker Hughes, a GE Company Class A	0.01	US05722G1004	Credit Agricole 2.625% 17-mar-2027	0.01	XS1204154410	UGI Corporation	0.01	US9026811052
BT Group plc	0.01	GB0030913577	Danske Bank A/s 3.875% 04-oct-2023	0.01	XS0974372467	Constellation Energy Group, Inc. 5.15% 01-dec-2020	0.01	US210371AL43
Erste Group Bank AG	0.01	AT0000652011	Ezaki Glico Co., Ltd.	0.01	JP3161200005	Government Of Denmark 1.5% 15-nov-2023	0.01	DK0009923054
Fogo de Chao, Inc.	0.01	US3441771009	Transcanada Pipelines Ltd. 4.875% 15-jan-2026	0.01	US89352HAT68	Sberbank Russia OJSC Sponsored ADR	0.01	US80585Y3080
Nippon Yusen Kabushiki Kaisha	0.01	JP3753000003	Avnet, Inc.	0.01	US0538071038	DENTSPLY SIRONA, Inc.	0.01	US24906P1093
Nifco Inc.	0.01	JP3756200006	Secom Co., Ltd.	0.01	JP3421800008	Government Of Japan 1.4% 20-sep-2034	0.01	JP1201501E99
Grupo Financiero Banorte SAB de CV Class O	0.01	MXP370711014	Banco BPM SpA	0.01	IT0005218380	Government Of Germany 5.5% 04-jan-2031	0.01	DE0001135176
Government Of The Netherlands 4.0% 15-jan-2037	0.01	NL0000102234	Furukawa Electric Co., Ltd.	0.01	JP3827200001	Abbey National Treasury Services Plc 1.125% 14-jan-2022	0.01	XS1166160173
Sherwin-williams Company 2.75% 01-jun-2022	0.01	US824348AU08	Mariotti International, Inc. Class A	0.01	US5719032022	Rci Banque Sa 3.0% 09-may-2019	0.01	XS1064797126
Citigroup Inc. 4.125% 25-jul-2028	0.01	US172967KU42	Boliden AB	0.01	SE0000869646	CapitaLand Commercial Trust	0.01	SG1P32918333
Petroleo Brasileiro SA Pfd	0.01	BRPETRACNPR6	Coca-Cola HBC AG	0.01	CH0198251305	AbbVie, Inc.	0.01	US00287Y1091
TOYOTA 5.04% 19/12/2018	0.01	XS1004770506	Daicel Corporation	0.01	JP3485800001	Swap Maturing 13/01/2021 (BNZW40)	0.01	
Discovery Communications Llc 3.95% 20-mar-2028	0.01	US25470DAR08	DTE Energy Company	0.01	US2333311072	GMO Internet Inc.	0.01	JP3152750000
Chubb Ina Holdings, Inc. 2.875% 03-nov-2022	0.01	US00440EAU10	Take-Two Interactive Software, Inc.	0.01	US8740541094	Goodman Us Finance Three Llc 3.7% 15-mar-2028	0.01	US38239JAA97
Edison International	0.01	US2810201077	Novo Nordisk A/S Class B	0.01	DK0060534915	Hsbc Usa, Inc. 2.75% 07-aug-2020	0.01	US40428HPV86
General Electric Company 2.7% 09-oct-2022	0.01	US369604BD45	Bnp Paribas Sa 5.25% 19-sep-2019	0.01	XS0969811123	New Zealand King Salmon Inv Ltd	0.01	NZNZKE0003S0
Enel Spa 1.0% 16-sep-2024	0.01	XS1550149204	Piraeus Port Authority S.A.	0.01	GRS470003013	OUE Ltd.	0.01	SG2B80958517
Banca Farmafactoring SpA	0.01	IT0005244402	TLG Immobilien AG	0.01	DE000A12B8Z4	Ellaktor SA	0.01	GRS191213008
Mitsubishi Chemical Holdings Corporation	0.01	JP3897700005	Broadcom Corporation 3.625% 15-jan-2024	0.01	US11134LAE92	Yandex NV Class A	0.01	NL0009805522
Start Today Co., Ltd.	0.01	JP3399310006	Goldman Sachs Group, Inc. 5.0% 08-aug-2018	0.01	AU3CB0211944	Ingredion Incorporated	0.01	US4571871023
Fca Capital Ireland Plc 2.625% 17-apr-2019	0.01	XS1057487875	Dollarama Inc.	0.01	CA25675T1075	Mail.ru Group Ltd. Sponsored GDR RegS	0.01	US5603172082
Transport For London 1.25% 21-nov-2017	0.01	XS0856993349	MinebeaMitsumi Inc.	0.01	JP3906000009	Muskrat Falls/labrador Transmission Assets Funding Trus 3.63% 01-jun-2029	0.01	CA628153AA60
West Fraser Timber Co. Ltd.	0.01	CA9528451052	21st Century Fox America, Inc. 3.0% 15-sep-2022	0.01	US90131HAR66	Sca Hygiene Ab 0.625% 28-mar-2022	0.01	XS1584122680
Long Gilt Future Dec17	0.01		Orange Sa 0.75% 11-sep-2023	0.01	FRO013241536	Willis Towers Watson Public Limited Company	0.01	IE00BD86Q211
Tullow Oil plc	0.01	GB0001500809	Epistar Corporation	0.01	TW0002448008	Corporacion Financiera Alba, S.A.	0.01	ES0117160111
Sky Plc 1.5% 15-sep-2021	0.01	XS1109741246	Marathon Petroleum Corporation	0.01	US56585A1025	Urban Outfitters, Inc.	0.01	US9170471026
Royal Bank of Scotland Group plc	0.01	GB0087177214	Bank of Kyoto, Ltd.	0.01	JP3251200006	Jpmorgan Chase & Co. 4.5% 24-jan-2022	0.01	US46625HJD35
Deutsche Bank Ag London 3.7% 30-may-2024	0.01	US25152RXA66	Sally Beauty Holdings, Inc.	0.01	US79546E1047	Robert Half International, Inc.	0.01	US7703231032
Lion Corporation	0.01	JP3965400009	Taisei Corporation	0.01	JP3443600006	New Jersey St Tpk Auth Tpk Rev 7.414% 01-jan-2040	0.01	US646139W353
Nihon M&A Center Inc.	0.01	JP3689050007	Royal Mail plc	0.01	GB00BDVZY277	HCP, Inc.	0.01	US40414L1098
Koito Manufacturing Co., Ltd.	0.01	JP3284600008	Shanghai Fosun Pharmaceutical (Group) Co., Ltd. Class H	0.01	CNE100001M79	JD.com, Inc. Sponsored ADR Class A	0.01	US47215P1066
Vivendi SA	0.01	FRO000127771	Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	0.01	US8740391003	Ocean Wilsons Holdings Limited	0.01	BMG6699D1074
Bnp Paribas Sa 2.875% 20-mar-2026	0.01	XS1046827405	Lumentum Holdings, Inc.	0.01	US55024U1097	Tate & Lyle PLC	0.01	GB0008754136
Wyeth Corp. 5.95% 01-apr-2037	0.01	US983024AN02	Thailand Ministry Of Finance 3.65% 17-dec-2021	0.01	TH0623031C01	Credit Suisse Group AG	0.01	CH0012138530
TomTom International B.V.	0.01	NL0000387058	Nokia Oyj	0.01	FI0009000681	ABN AMRO Group N.V. Shs Depository receipts	0.01	NL0011540547
Harley-Davidson, Inc.	0.01	US4128221086	Atlantia S.p.a 1.875% 13-jul-2027	0.01	XS1645722262	Ping An Insurance (Group) Company of China, Ltd. Class H	0.01	CNE1000003X6
Kinder Morgan, Inc. 5.625% 15-nov-2023	0.01	US49456BAB71	China Mengniu Dairy Co., Ltd.	0.01	KYG2109611001	Berkshire Hathaway Inc. 2.75% 15-mar-2023	0.01	US084670BR84
Hutchison Whampoa International Ltd. 3.625% 31-oct-2024	0.01	USG46747AB00	OSRAM Licht AG	0.01	DE000LED4050	Discovery Communications, Inc. Class A	0.01	US25470F1049
Castellum AB	0.01	SE0000379190	Chow Tai Fook Jewellery Group Limited	0.01	KYG211461085	Government Of France 1.25% 25-may-2036	0.01	FRO013154044
Compagnie de Saint-Gobain SA	0.01	FRO000125007	RhythmOne plc	0.01	GB00B0BYWORC64	Jpmorgan Chase & Co. 2.55% 01-mar-2021	0.01	US46625HQJ22
Brenntag AG	0.01	DE000A1DAHI0	United Urban Investment Corporation	0.01	JP3045540006			
			Government Of Ireland 4.5% 18-oct-2018	0.01	IE00B28HXX02			
			At&t Inc. 3.95% 15-jan-2025	0.01	US00206RDD17			
			CBAU 4.76% 30/04/2019	0.01	XS1057732346			

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Blackstone Group L.P.	0.01	US09253U1088	Dominion Energy, Inc. 2.75% 15-sep-2022	0.01	US25746UBP30	Aroundtown Property Holdings Plc	0.01	LU1673108939
Morgan Stanley 3.75% 25-feb-2023	0.01	US61746BDJ26	Marathon Oil Corporation 2.8% 01-nov-2022	0.01	US565849AK29	Bank Of America Corporation 4.2% 26-aug-2024	0.01	US06051GFH74
Dominion Energy, Inc. 3.625% 01-dec-2024	0.01	US25746UCB35	General Motors Financial Co., Inc. 3.7% 24-nov-2020	0.01	US37045XBD75	Blackrock, Inc. 3.2% 15-mar-2027	0.01	US09247XAN12
COLOPL, Inc.	0.01	JP3305960001	Molson Coors Brewing Company 2.1% 15-jul-2021	0.01	US60871RAF73	Tingyi (Cayman Islands) Holding Corp.	0.01	KYG8878S1030
Fujitsu Limited	0.01	JP3818000006	Wilson Sons Ltd Shs Cert Deposito Bras Repr 1 Sh	0.01	BRWSONBDR009	Petra Diamonds Limited	0.01	BMG702781094
NN Group N.V.	0.01	NL0010773842	University Calif Revs 4.601% 15-may-2031	0.01	US91412GTG00	Government Of Ireland 1.7% 15-may-2037	0.01	IE00BV8C9B83
Danske Bank A/S	0.01	DK0010274414	Cerved Information Solutions S.p.A.	0.01	IT0005010423	IRS USD 1.815% NOV21	0.01	
PG&E Corporation	0.01	US69331C1080	Continental AG	0.01	DE0005439004	Government Of Sweden 1.5% 13-nov-2023	0.01	SE0004869071
JPMCC FLT 12FEB51	0.01		HP Inc.	0.01	US40434L1052	Brasil Brokers Participacoes S.A.	0.01	BRBRKACNOR4
W.W. Grainger, Inc.	0.01	US3848021040	Bank Of America Corporation 4.1% 24-jul-2023	0.01	US06053FAA75	Hitachi High-Technologies Corp.	0.01	JP3678800008
TOD'S S.p.A.	0.01	IT0003007728	Compagnie Generale des Etablissements Michelin SCA	0.01	FRO000121261	RABOBK 4.40% 29/05/2019	0.01	XSI072618264
Japan Logistics Fund, Inc.	0.01	JP3046230003	Cummins Inc.	0.01	US2310211063	L3 Technologies, Inc.	0.01	US5024131071
Pfizer Inc. 7.2% 15-mar-2039	0.01	US171081CY74	Parques Reunidos Servicios Centrales SA	0.01	ES0105131009	Anadarko Petroleum Corporation 8.7% 15-mar-2019	0.01	US03251BC000
Aetna Inc. 2.8% 15-jun-2023	0.01	US00817YAV02	ePRICE S.p.A.	0.01	IT0005084717	International Consolidated Airlines Group SA	0.01	ES0177542018
Web.com Group, Inc.	0.01	US94733A1043	Cairn Homes PLC	0.01	IE00BWWY4ZF8	Enel Finance International Nv 1.375% 01-jun-2026	0.01	XSI425966287
FPIT 2017-B B 0% 10/15/25	0.01	NZFPID1002R6	Yangzijiang Shipbuilding (Holdings) Ltd.	0.01	SGIU76934819	Samsonite International S.A.	0.01	LU0633102719
Chongqing Rural Commercial Bank Co. Ltd. Class H	0.01	CNE10000X44	zooplus AG	0.01	DE0005111702	China Life Insurance Co. Ltd. Class H	0.01	CNE1000002L3
Government Of Austria 1.15% 19-oct-2018	0.01	AT0000A12B06	Government Of Finland 1.5% 15-apr-2023	0.01	FI4000062625	Royal Bank Of Scotland Group Plc 3.498% 15-may-2023	0.01	US780097BE04
Fca Capital Ireland Plc 2.875% 26-jan-2018	0.01	XSI021817355	Great Portland Estates plc	0.01	GB00BZ0XJR39	Prada S.p.A.	0.01	IT0003874101
ASTM S.p.A.	0.01	IT0000084027	Grivalia Properties Real Estate Investment Company S.A.	0.01	GRS4910030000	Air Liquide Finance Sa 2.25% 27-sep-2023	0.01	USF0183JHP96
OneSavings Plc	0.01	GB00BM757K96	Square Enix Holdings Co., Ltd.	0.01	JP3164630000	Spirit Realty Capital, Inc.	0.01	US84860W1027
A.P. Moller - Maersk A/S Class A	0.01	DK0010244425	Petroleum Geo-Services ASA	0.01	NO0010199151	Government Of Finland 2.0% 15-apr-2024	0.01	FI4000079041
Husky Energy Inc.	0.01	CA4480551031	Starbucks Corporation	0.01	US8552441094	Methanex Corporation	0.01	CA59151K1084
Gruppo MutuiOnline S.p.A.	0.01	IT0004195308	Infosys Limited Sponsored ADR	0.01	US4567881085	California St 7.3% 01-oct-2039	0.01	US13063A7D02
Bolsas y Mercados Espanoles	0.01	ES0115056139	Senior Housing Properties Trust	0.01	US81721M1099	QUALCOMM Incorporated	0.01	US7475251036
Government Of Kuwait 3.5% 20-mar-2027	0.01	XSI582346968	Express Scripts Holding Company	0.01	US30219G1085	MSE S&P/TSX 60 Indx Ftr Dec17	0.01	
Government Of Italy 4.75% 01-sep-2021	0.01	IT0004695075	Cairn Energy Plc	0.01	GB00B74CDH82	Government Of Czech Republic 3.85% 29-sep-2021	0.01	CZ0001002851
Eureka Group Holdings Ltd	0.01	AU000000EGH7	MTF Valiant Trust 120bps 15/07/2018	0.01	NZVTMTFAT019	China Overseas Land & Investment Limited	0.01	HK0688002218
Daiwa Office Investment Corporation	0.01	JP3046310003	Royal Kpn Nv 1.125% 11-sep-2028	0.01	XSI485533431	Devon Energy Corporation 4.0% 15-jul-2021	0.01	US25179MAK99
Mediobanca S.p.A.	0.01	IT0000062957	Immobiliare Grande Distribuzione SIIQ S.p.A.	0.01	IT0003745889	Haier Electronics Group Co., Ltd.	0.01	BMG423131256
Government Of Denmark 4.0% 15-nov-2017	0.01	DK0009921942	PT Tower Bersama Infrastructure Tbk	0.01	ID1000116908	Pioneer Natural Resources Company 3.45% 15-jan-2021	0.01	US723787AL19
Morgan Stanley 1.75% 30-jan-2025	0.01	XSI180256528	UCB S.A.	0.01	BE0003739530	D.R. Horton, Inc.	0.01	US23331A1097
Everest Re Group, Ltd.	0.01	BMG3223R1088	GVC Holdings PLC	0.01	IM00B5VQMV65	Legg Mason, Inc.	0.01	US249011058
Royal Philips NV	0.01	NL0000009538	CEMEX Latam Holdings SA	0.01	EST01PA00013	Conocophillips 4.2% 15-mar-2021	0.01	US20826FAS56
Unilever NV Cert. of shs	0.01	NL0000009355	Sunoco Logistics Partners Operations Lp 4.25% 01-apr-2024	0.01	US86765BAN91	Fidelity National Financial, Inc. - FNF Group	0.01	US31620R3030
First Industrial Realty Trust, Inc.	0.01	US32054K1034	Swiss Life Holding AG	0.01	CH0014852781	Concordia Financial Group, Ltd.	0.01	JP3305990008
Enerplus Corporation	0.01	CA2927661025	Cigna Corporation	0.01	US1255091092	Sony Corporation	0.01	JP3435000009
Euronext NV	0.01	NL0006294274	SOHO China Ltd.	0.01	KYG826001003	Hellenic Exchanges - Athens Stock Exchange S.A.	0.01	GRS395363005
Leucadia National Corporation	0.01	US5272881047	SK Telecom Co., Ltd.	0.01	KR7017670001	Mondi plc	0.01	GB00B1CRLC47
Nomura Real Estate Holdings, Inc.	0.01	JP3762900003	Anthem, Inc.	0.01	US0367521038	Citigroup Inc. 4.6% 09-mar-2026	0.01	US172967KJ96
IRS PLN FLT DEC19	0.01		Government Of Australia 4.25% 21-apr-2026	0.01	AU000XCLWAI8	Safestore Holdings plc	0.01	GB00BIN7Z094
Deutsche Bank Aktiengesellschaft 1.5% 20-jan-2022	0.01	DE000DL19TA6	NH Hotel Group SA	0.01	ES0161560018	BR Malls Participacoes S.A.	0.01	BRBRMLACNOR9
Healthcare Trust of America, Inc. Class A	0.01	US42225P5017	Government Of Spain 1.6% 30-apr-2025	0.01	ES00000126Z1	Construtora Tenda SA	0.01	BRTENDACNOR4
Government Of Spain 1.95% 30-jul-2030	0.01	ES00000127A2	Walt Disney Company 1.85% 30-may-2019	0.01	US25468PDA12	SKF AB Class B	0.01	SE0000108227
Die Raiffeisen Bank International AG	0.01	AT0000606306	Tokyo Tatemono Co., Ltd.	0.01	JP3582600007	Fraser & Neave Ltd.	0.01	SGIT58930911
DeNa Co., Ltd.	0.01	JP3548610009	Value Partners Group Limited	0.01	KYG931751005	Scentre Group	0.01	AU000000SCG8
Nbcuniversal Media Llc 5.15% 30-apr-2020	0.01	US63946BAD29	Cvs Health Corporation 2.125% 01-jun-2021	0.01	US126650CT50	Marvell Technology Group Ltd.	0.01	BMG5876H1051
Bank of Ireland Group Plc	0.01	IE00BD1RP616	SK hynix Incorporated	0.01	KR7000660001	Heijmans NV	0.01	NL0009269109
Cemex SAB de CV Sponsored ADR	0.01	US1512908898	Sunoco Logistics Partners Operations Lp 5.95% 01-dec-2025	0.01	US86765BAS88	CK Asset Holdings Limited	0.01	KYG2177B1014
Technos S.A.	0.01	BRTECNACNOR6	UniCredit S.p.A.	0.01	IT0005239360	Melco International Development Limited	0.01	HK0200030994
Valid Solucoes e Servicos de Seguranca em Meios de Pag	0.01	BRVLJADACNOR5	Jumbo S.A.	0.01	GRS282183003	Fang Holdings Ltd. Sponsored ADR Class A	0.01	US30711Y1029
ErlingKlinger AG	0.01	DE0007856023	Munich Reinsurance Company	0.01	DE0008430026	Sompo Holdings, Inc.	0.01	JP3165000005
Chipotle Mexican Grill, Inc.	0.01	US1696561059	Parker-hannifin Corporation 1.125% 01-mar-2025	0.01	XSI571341830	Gafisa S.A.	0.01	BRGFS AACNOR3
Entrra ASA	0.01	NO0010716418	Astellas Pharma Inc.	0.01	JP3942400007	LendingClub Corp	0.01	US52603A1097
Credit Agricole Sa (london Branch) 1.375% 03-may-2027	0.01	XSI605365193	Government Of Italy 4.75% 01-aug-2023	0.01	IT0004356843	Snap, Inc. Class A	0.01	US83304A1060
MGM China Holdings Limited	0.01	KYG607441022	China Mobile Limited	0.01	HK0941009539	Ashtead Group plc	0.01	GB0000536739
Vienna Insurance Group AG Wiener Versicherung Gruppe	0.01	AT0000908504	Bankinter SA	0.01	ES0113679137	Lear Corporation	0.01	US5218652049
Japan Display Inc.	0.01	JP3389660006	Canadian Apartment Properties Real Estate Investment Trust	0.01	CA1349211054	lochpe Maxion S.A.	0.01	BRMYPKACNOR7
Bank Of America Corporation 5.875% 05-jan-2021	0.01	US06051GEE52	National Oilwell Varco, Inc.	0.01	US6370711011	Groupon, Inc.	0.01	US3994731079
Hon Hai Precision Industry Co., Ltd.	0.01	TW0002317005	Banco BTG Pactual SA Units Cons of 1 Sh + 2 Pfd Shs A	0.01	BRBPACUNTO06	Kraft Heinz Foods Co. 2.8% 02-jul-2020	0.01	US50077LHA96
Government Of Canada 2.5% 01-jun-2024	0.01	CA135087B451						
Archer-Daniels-Midland Company	0.01	US0394831020						

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Eurazeo SA	0.01	FRO00012121	Kenedix Retail REIT Corp	0.01	JP3047900000	Kamigumi Co., Ltd.	0.01	JP3219000001
Genting Bhd.	0.01	MYL318200002	Obayashi Corporation	0.01	JP3190000004	Heiwa Real Estate Co., Ltd.	0.01	JP3834800009
Wynn Resorts, Limited	0.01	US9831341071	Grupo Nutresa S.A.	0.01	COT04PA00028	Host Hotels & Resorts, Inc.	0.01	US4410771049
Consorcio ARA SAB de CV	0.01	MXPO01161019	Government Of Norway 4.5% 22-mar-2019	0.01	NO0010429913	Virgin Media Secured Finance Plc 5.125% 15-jan-2025	0.01	XS1169843007
General Motors Company	0.01	US37045V1008	Anglo American Platinum Limited	0.01	ZAE000013181	American Electric Power Company, Inc.	0.01	US0255371017
Daimler Ag 1.75% 08-nov-2017	0.01	XS0989397921	Uniper SE	0.01	DE000UNSE018	Chubb Ina Holdings, Inc. 2.3% 03-nov-2020	0.01	US00440EAT47
3D Systems Corporation	0.01	US88554D2053	UBE Industries, Ltd.	0.01	JP3158800007	Swire Pacific Limited Class A	0.01	HK0019000162
SDL Plc	0.01	GB0009376368	Seino Holdings Co., Ltd.	0.01	JP3415400005	Emera Us Finance Lp 2.15% 15-jun-2019	0.01	US29103DAC02
Smiles SA	0.01	BRSMLEACNORI	Ing Groep Nv 3.15% 29-mar-2022	0.01	US456837AG88	Allianz Finance II Bv 5.75% 08-jul-2041	0.01	DE000A1GNAHI
Volpara Health Technologies Ltd	0.01	NZVHTE0001S6	Li & Fung Limited	0.01	BMG5485FI692	Bank of China Limited Class H	0.01	CNEI000001Z5
Telefonica Emisiones Sa 1.477% 14-sep-2021	0.01	XS1290729208	Goldman Sachs Group, Inc. 2.625% 25-apr-2021	0.01	US38141GVU56	China Longyuan Power Group Corp. Ltd. Class H	0.01	CNEI00000HD4
Qivi Plc Sponsored ADR Class B	0.01	US74735M1080	Kirin Holdings Company, Limited	0.01	JP3258000003	Range International Ltd	0.01	AU000000RANO
Cleco Corporate Holdings Llc 3.743% 01-may-2026	0.01	US18551PAC32	Wipro Limited Sponsored ADR	0.01	US97651M1099	Konica Minolta, Inc.	0.01	JP3300600008
HUGO BOSS AG	0.01	DE000A1PHFF7	Dominion Energy, Inc. 2.0% 15-aug-2021	0.01	US25746UCJ60	Brp Paribas Sa 2.875% 01-oct-2026	0.01	XS1378880253
China Construction Bank Corporation Class H	0.01	CNEI000002H1	Folli Follie S.A.	0.01	GRS294003009	Japan Post Holdings Co. Ltd.	0.01	JP3752900005
B3 SA - Brasil, Bolsa, Balcao	0.01	BRBVMFACNOR3	Verizon Communications Inc. 4.125% 16-mar-2027	0.01	US92343VDY74	Government Of Canada 5.75% 01-jun-2033	0.01	CA135087XG49
Criteo SA Sponsored ADR	0.01	US2267181046	Hochtief AG	0.01	DE0006070006	Casino, Guichard-Perrachon SA	0.01	FRO000125585
Western Digital Corporation	0.01	US9581021055	CNP Assurances SA	0.01	FRO000120222	PT Tambang Batubara Bukit Asam (Persero) Tbk Class B	0.01	ID1000094006
Unicredit S.p.a. 3.75% 12-apr-2022	0.01	US904678AA77	Prosegur Cash SA	0.01	ES0105229001	Geely Automobile Holdings Limited	0.01	KYG3777B1032
Government Of Austria 4.15% 15-mar-2037	0.01	ATO000AA04967	Japan Exchange Group, Inc.	0.01	JP3183200009	Prudential Financial, Inc. 5.625% 15-jun-2043	0.01	US744320AM42
Vina Concha Y Toro S.A. Sponsored ADR	0.01	US9271911060	Wihlborgs Fastigheter AB	0.01	SE0001413600	Kobe Steel, Ltd.	0.01	JP3289800009
Anadarko Petroleum Corporation 4.85% 15-mar-2021	0.01	US032511BM81	Toyota Industries Corp.	0.01	JP3634600005	Wheels Spv 2 Llc Series 2016-1.159% 20-may-2025	0.01	US96328DAT19
Kasikornbank Public Co. Ltd.(Alien Mkt)	0.01	TH0016010017	Enterprise Products Operating Llc 3.7% 15-feb-2026	0.01	US29379VBH50	Neste Corporation	0.01	FI0009013296
Nippon Express Co., Ltd.	0.01	JP3729400006	Phison Electronics Corp.	0.01	TW0008299009	Kao Corp.	0.01	JP3205800000
Morgan Stanley & Co. Llc 3.875% 27-jan-2026	0.01	US61746BDZ67	Kubota Credit Owner Trust 2016-1.125% 15-apr-2019	0.01	US50116WAB19	SONAECON SGPS SA	0.01	
Telefonica Brasil SA Pfd	0.01	BRVIVTACNPR7	Subsea 7 S.A.	0.01	LU0075646355	BASF SE	0.01	DE000BASF111
Visa Inc. 2.8% 14-dec-2022	0.01	US92826CAC64	Marcopolo SA Pfd	0.01	BRPOMOACNPR7	Magazine Luiza S.A.	0.01	BRMGLUJACNOR2
Ing Groep Nv 3.95% 29-mar-2027	0.01	US456837AH61	SUBARU CORP	0.01	JP3814800003	Wfrbs Commercial Mortgage Trust 2014-c22 3.488% 17-sep-2057	0.01	US92890KAZ84
Direcional Engenharia S.A.	0.01	BRDIRRACNORO	Lonmin Plc	0.01	GB00BYSRJ698	Mixi, Inc.	0.01	JP3882750007
ManpowerGroup Inc.	0.01	US56418H1005	Weyerhaeuser Company	0.01	US9621661043	Tsingtao Brewery Co., Ltd. Class H	0.01	CNEI000004K1
Anheuser-busch Cos. Llc 5.5% 15-jan-2018	0.01	US035229DD29	Mplx Lp 4.125% 01-mar-2027	0.01	US55336VAK61	Government Of Japan 1.0% 20-sep-2020	0.01	JP1103101A95
Fortis Inc. 2.1% 04-oct-2021	0.01	US349553AK32	Cooperatieve Centrale Raiffeisen-boerenleenbank Ba (new 1.25% 23-mar-2026	0.01	XS1382784509	Government Of Cyprus 2.75% 27-jun-2024	0.01	XS1637276848
Williams Partners L.p. 3.6% 15-mar-2022	0.01	US96949LAA35	GGP, Inc.	0.01	US36174X1019	Bank Of America Corporation 5.75% 01-dec-2017	0.01	US060505DP69
American International Group, Inc.	0.01	US0268747849	Prothema Corp. Plc	0.01	IE00B91XRN20	Deutsche Post AG	0.01	DE0005552004
Government Of Japan 1.3% 20-mar-2019	0.01	JP1102991930	Wells Fargo & Company 1.625% 02-jun-2025	0.01	XS1240964483	Mazda Motor Corp.	0.01	JP3868400007
Dairy Farm International Holdings Limited	0.01	BMG2624N1535	Dowa Holdings Co., Ltd.	0.01	JP3638600001	DDR Corp.	0.01	US23317H1023
China Lesso Group Holdings Limited	0.01	KYG2157Q1029	Chemring Group PLC	0.01	GB00B45C9X44	Star Bulk Carriers Corp.	0.01	MHY8162K2046
TP ICAP plc	0.01	GB00B1H0DZ51	NOS SGPS SA	0.01	PTZON0AM0006	American International Group, Inc. 6.4% 15-dec-2020	0.01	US026874BW66
Mitsubishi Corporation	0.01	JP3898400001	Credit Suisse (new York Securities Branch) 3.625% 09-sep-2024	0.01	US22546QAP28	Georgia Power Company 4.3% 15-mar-2042	0.01	US373334JW27
COSCO SHIPPING Ports Limited	0.01	BMG2442N1048	Metropole Television SA	0.01	FRO000053225	Metlife, Inc. 1.903% 15-dec-2017	0.01	US59156RBK32
Gerdau SA Pfd	0.01	BRGGBRACNPR8	Shenzhen Expressway Co., Ltd. Class H	0.01	CNEI00000478	EcoRodovias Infraestrutura e Logistica S.A.	0.01	BRECORACNOR8
NSI N.V.	0.01	NL0012365084	CONE Midstream Partners LP	0.01	US2068121092	Tenaris S.A.	0.01	LU0156801721
Unitedhealth Group Incorporated 3.35% 15-jul-2022	0.01	US91324PCN06	Nichi-iko Pharmaceutical Co., Ltd.	0.01	JP3687200000	Comcast Corporation 3.375% 15-aug-2025	0.01	US20030NBN03
Titan Cement Co. SA	0.01	GRS074083007	Anthem, Inc. 2.3% 15-jul-2018	0.01	US94973VBE65	Conagra Brands, Inc.	0.01	US2058871029
Mediaset S.p.A.	0.01	IT0001063210	TDC A/S	0.01	DK0060228559	AES Tiete Energia SA Units Cons of 1 Sh + 4 Pfd Shs	0.01	BRTIETCDAM15
Aetna Inc. 2.75% 15-nov-2022	0.01	US008117AP87	Jpmorgan Chase & Co. 4.35% 15-aug-2021	0.01	US46625HJC51	Saint Marc Holdings Co., Ltd.	0.01	JP3337070001
Finisar Corporation	0.01	US31787A5074	MRV Engenharia e Participacoes S.A.	0.01	BRMRVEACNOR2	Wellington Drive Technologies	0.01	NZWDETE0002S1
GrubHub, Inc.	0.01	US4001101025	LG Chem Ltd.	0.01	KR7051910008	Japan Airlines Co., Ltd.	0.01	JP3705200008
China Resources Phoenix Healthcare Holdings Co., Ltd.	0.01	KYG2133W1087	ORIX Corporation	0.01	JP3200450009	Orion Oyj Class B	0.01	FI0009014377
Tenaga Nasional Bhd	0.01	MYL534700009	Berkshire Hathaway Inc. 0.75% 16-mar-2023	0.01	XS1200670955	PT United Tractors Tbk	0.01	ID1000058407
Allianz SE	0.01	DE0008404005	Saipem S.p.A.	0.01	IT0005252140	Cvs Health Corporation 4.125% 15-may-2021	0.01	US126650BW98
Investment Technology Group, Inc.	0.01	US46145F1057	Hilton Grand Vacations, Inc.	0.01	US43283X1054	Tanger Factory Outlet Centers, Inc.	0.01	US8754651060
Mitsubishi Gas Chemical Company, Inc.	0.01	JP3896800004	Government Of France 3.75% 25-oct-2019	0.01	FRO010776161	Playtech plc	0.01	IM00B7S9G985
YOOX Net APorter S.p.A.	0.01	IT0003540470	Raia Drogasil S.A.	0.01	BRRADLACNORO	Endo International Plc	0.01	IE00BJ3V9050
Ibersol, SGPS S.A.	0.01	PTIBSOAM0008	Axa Sa 3.375% 06-jul-2047	0.01	XS1346228577	Investec plc	0.01	GB00B17BBQ50
Industrial & Infrastructure Fund Investment Corporation	0.01	JP3046500009	Capgemini SE	0.01	FRO000125338	Unum Group	0.01	US91529Y1064
Almacenes Exito SA	0.01	COG31PA00010	TE Connectivity Ltd.	0.01	CH0102993182	Air Lease Corporation 3.75% 01-feb-2022	0.01	US00912XAQ79
Global Payments Inc.	0.01	US37940X1028	NDIRS KRW FLT MAR28	0.01		Comm 2014-ubs4 Mortgage Trust 3.694% 12-aug-2047	0.01	US12591QAR39
MRPNZ Float 07/09/2021	0.01	NZMTYD0003C4	NDIRS KRW FLT MAR28	0.01		Eiffage SA	0.01	FRO000130452
Ipsos SA	0.01	FRO000073298	General Motors Financial Co., Inc. 3.2% 13-jul-2020	0.01	US37045XAY22			
Sinopharm Group Co., Ltd. Class H	0.01	CNEI00000FN7	Foot Locker, Inc.	0.01	US3448491049			
Brother Industries, Ltd.	0.01	JP3830000000						

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Government Of Sweden 2.25% 01-jun-2032	0.00	SE0004517290	Thailand Ministry Of Finance 3.625% 16-jun-2023	0.00	TH0623033600	Government Of Canada 5.0% 01-jun-2037	0.00	CA135087XW98
Bnp Paribas Sa 1.125% 16-aug-2022	0.00	XS1473446604	IMT 2004-A 2	0.00	NZINSSTA02C5	Fraser's Logistics & Industrial Trust	0.00	SGIC19000006
Teck Resources Limited Class B	0.00	CA8787422044	Conocophillips 2.875% 15-nov-2021	0.00	US20826FAE60	Banco Santander-Chile Sponsored ADR	0.00	US05965X1090
Unilever PLC	0.00	GB00B10RZP78	Prysmian S.p.A.	0.00	IT0004176001	Shire PLC	0.00	JE00B2QKY057
N.V. Mithra Pharmaceuticals S.A.	0.00	BE0974283153	Goldman Sachs Group, Inc. 2.75% 15-sep-2020	0.00	US38141GVP61	Fca Capital Ireland Plc 1.375% 17-apr-2020	0.00	XS1220057472
PTT Global Chemical Plc NVDR	0.00	TH1074010R12	Comm 2014-ccre21 Mortgage Trust 3.528% 12-dec-2047	0.00	US12592RBF55	Pennsylvania Electric Company 3.25% 15-mar-2028	0.00	US708696BY48
Bank Of America Corporation 3.95% 21-apr-2025	0.00	US06051GFP90	Chevron Corporation	0.00	US1667641005	Bank Of America Corporation 2.65% 01-apr-2019	0.00	US06051GFD60
Xinyi Solar Holdings Ltd.	0.00	KYG9829NI025	Tata Motors Limited Sponsored ADR	0.00	US8765685024	DaVita Inc.	0.00	US23918K1088
Eversource Energy	0.00	US30040W1080	Barclays Plc 3.25% 12-feb-2027	0.00	XS1472663670	IRS USD FLT NOV27	0.00	
Government Of Spain 4.5% 31-jan-2018	0.00	ES00000123Q7	Kite Realty Group Trust	0.00	US49803T3005	BlackBerry Limited	0.00	CA09228F1036
Imerys SA	0.00	FR0000120859	Morgan Stanley Capital I Trust 2016-ubs12 3.337% 17-dec-2049	0.00	US61691EAZ88	Itausa - Investimentos Itau SA Pfd	0.00	BRITSAACNPR7
SHIMAMURA Co., Ltd.	0.00	JP3358200008	Fce Bank Plc 3.25% 19-nov-2020	0.00	XS0995022406	Morgan Stanley Bank Of America Merrill Lynch Trust 2014 3.526% 17-dec-2047	0.00	US61764PBU57
SBM Offshore NV	0.00	NL0000360618	Pioneer Natural Resources Company 4.45% 15-jan-2026	0.00	US723787AM91	Sino Land Co. Ltd.	0.00	HK0083000502
Wells Fargo Commercial Mortgage Trust 2015-sg1 3.789% 17-sep-2048	0.00	US94989QAV23	Petroleos Mexicanos Sa 3.5% 30-jan-2023	0.00	US71654QBG64	Thailand Ministry Of Finance 4.675% 29-jun-2044	0.00	TH0623030600
Weichai Power Co., Ltd. Class H	0.00	CNE1000004L9	PT Adaro Energy Tbk	0.00	ID1000111305	Hershey Company	0.00	US4278661081
Deere & Company	0.00	US2441991054	Norfolk Southern Corporation	0.00	US6558441084	Prologis Property Mexico, S.A. de C.V	0.00	MXCFFI70008
Comm 2016-dc2 Mortgage Trust 3.765% 12-feb-2049	0.00	US12594CBF68	Bank Of America Corporation 2.5% 27-jul-2020	0.00	XS0954946926	Progressive Corporation	0.00	US7433151039
Industrial Alliance Insurance and Financial Services Inc.	0.00	CA4558711038	Shop Apotheke Europe NV	0.00	NL0012044747	H&R Block, Inc.	0.00	US0936711052
Reinsurance Group of America, Incorporated	0.00	US7593516047	Government Of Slovakia 3.375% 15-nov-2024	0.00	SK4120008871	Ventas, Inc.	0.00	US92276F1003
Government Of South Africa 7.25% 15-jan-2020	0.00	ZAG000024738	Euro Buxl (EUR) Dec 17	0.00		Sega Sammy Holdings Inc.	0.00	JP3419050004
Schaeffler AG	0.00	DE000SHA0159	Sun Art Retail Group Limited	0.00	HK0000083920	Malayan Banking Bhd.	0.00	MYL115500000
TJX Companies Inc	0.00	US8725401090	AirAsia Bhd.	0.00	MYL509900006	Etsy, Inc.	0.00	US29786A1060
Government Of Denmark 3.0% 15-nov-2021	0.00	DK0009922676	Banco Bradesco S.A. Sponsored ADR Pfd	0.00	US0594603039	Electrolux AB Class B	0.00	SE0000103814
Partners Group Holding AG	0.00	CH0024608827	DXC Technology Co.	0.00	US23355L1061	Wells Fargo Commercial Mortgage Trust 2017-c38 3.453% 15-jul-2050	0.00	US95001MAF77
Big Yellow Group PLC	0.00	GB0002869419	Steel Dynamics, Inc.	0.00	US8581191009	Royal DSM NV	0.00	NL0000009827
CIA BRASILEIRA DE DI	0.00		Synchrony Financial	0.00	US8716581035	Internet Initiative Japan Inc.	0.00	JP3152820001
PT Link Net Tbk	0.00	ID1000131808	CHOCOLADEFABRIKEN LI	0.00		Turkiye Halk Bankasi Anonim Sirketi	0.00	TRETHAL00019
Thailand Ministry Of Finance 4.875% 22-jun-2029	0.00	TH0623039607	Csail 2015-c3 Commercial Mortgage Trust 3.446% 17-aug-2048	0.00	US12635FAS39	IRS USD FLT NOV24	0.00	
CaixaBank SA	0.00	ES0140609019	Citizens Financial Group, Inc. 2.375% 28-jul-2021	0.00	US174610AN57	Government Of Switzerland 3.5% 08-apr-2033	0.00	CH0015803239
IRS PLN FLT DEC22	0.00		Bp Capital Markets Plc 3.245% 06-may-2022	0.00	US05565QBZ00	Associated British Foods plc	0.00	GB0006731235
Morgan Stanley 5.625% 23-sep-2019	0.00	US61747YCJ29	Constellation Brands, Inc. 2.7% 09-may-2022	0.00	US21036PAR91	Samsung Life Insurance Co., Ltd.	0.00	KR7032830002
Barclays Africa Group Limited	0.00	ZAE000174124	Mitsubishi UFJ Financial Group, Inc.	0.00	JP3902900004	CDI EUR 1.0% DEC22	0.00	
Hoshino Resorts REIT, Inc.	0.00	JP3047610005	Dominion Energy, Inc. 4.45% 15-mar-2021	0.00	US25746UBL26	Government Of Italy 5.5% 01-nov-2022	0.00	IT0004848831
Sherwin-williams Company 3.125% 01-jun-2024	0.00	US824348AV80	Swap Maturing 12/09/2027 (CBAN90)	0.00		Pegatron Corporation	0.00	TW0004938006
Global Dominion Access SA	0.00	ES0105130001	Wharf (Holdings) Ltd.	0.00	HK0004000045	Digital Realty Trust, Inc.	0.00	US2538681030
Samsung C&T Corp.	0.00	KR7028260008	LG Corp Pfd Shs Non-Voting	0.00	KR7003551009	3i Group plc	0.00	GB00B1YW4409
Leonardo SpA	0.00	IT0003856405	S&P Global, Inc.	0.00	US78409V1044	Thai Oil Public Co. Ltd. NVDR	0.00	TH0796010R11
NDIRS KRW FLT MAR28	0.00		Williams Companies, Inc.	0.00	US9694571004	Panasonic Corporation	0.00	JP3866800000
MediaTek Inc	0.00	TW0002454006	Lagardere SCA	0.00	FR0000130213	Fideicomiso PLA Administradora Industrial S de RL de CV	0.00	MXCFTE0B0005
Itau Unibanco Holding S.A. Sponsored ADR Pfd	0.00	US4655621062	Bank Of America Corporation 5.7% 24-jan-2022	0.00	US06051GEM78	Hutchison Whampoa International (09) Ltd. 7.625% 09-apr-2019	0.00	USG4672JAA37
21Vianet Group, Inc. Sponsored ADR Class A	0.00	US90138A1034	Government Of Singapore 2.5% 01-jun-2019	0.00	SG7S29941612	Sfave Commercial Mortgage Securities Trust 2015-5ave 3.872% 08-jan-2043	0.00	US78413MAA62
Severstal PAO Sponsored GDR RegS	0.00	US8181503025	Annaly Capital Management, Inc.	0.00	US0357104092	Allied Properties Real Estate Investment Trust	0.00	CA0194561027
Akamai Technologies, Inc.	0.00	US00971T1016	HCA Healthcare Inc	0.00	US40412C1018	Abbey National Treasury Services Plc 1.125% 10-mar-2025	0.00	XS1199439222
Reliance Industries Limited Sponsored GDR 144A	0.00	US7594701077	Manulife Financial Corporation	0.00	CA56501R1064	Hyundai Marine & Fire Insurance Co., Ltd.	0.00	KR7001450006
FUJIFILM Holdings Corp	0.00	JP3814000000	Citigroup Commercial Mortgage Trust 2015-gc31 3.762% 12-jun-2048	0.00	US17323YAD13	Kangwon Land, Inc.	0.00	KR7035250000
Target Corporation	0.00	US87612E1064	Csail 2015-c4 Commercial Mortgage Trust 3.808% 18-nov-2048	0.00	US12635RAX61	Dr. Reddy's Laboratories Ltd. Sponsored ADR	0.00	US2561352038
NDIRS KRW FLT MAR28	0.00		Encana Corporation	0.00	CA2925051047	Munchener Ruckversicherungs-gesellschaft Aktiengesellschaft 6.0% 26-may-2041	0.00	XS0608392550
21st Century Fox America, Inc. 4.5% 15-feb-2021	0.00	US90131HAQ83	Anheuser Busch Inbev Finance, Inc. 3.3% 01-feb-2023	0.00	US035242AL09	Kaiser Foundation Hospitals, Inc. 3.15% 01-may-2027	0.00	US48305QAC78
Nucor Corporation	0.00	US6703461052	Morgan Stanley 7.3% 13-may-2019	0.00	US61747YCG89	Bolsa de Valores de Colombia S.A.	0.00	COR01PA00010
Wal-Mart de Mexico SAB de CV	0.00	MX01WA000038	WH Group Ltd. (HK)	0.00	KYG960071028	Assurant, Inc.	0.00	US04621X1081
Industrial and Commercial Bank of China Limited Class H	0.00	CNE1000003G1	Prudential Financial, Inc.	0.00	US7443201022	Exelon Corporation 2.45% 15-apr-2021	0.00	US30161NAT81
GKN plc	0.00	GB0030646508	Gs Mortgage Securities Trust 2014-gc20 5.02% 12-apr-2047	0.00	US36252WAE84	SJM Holdings Limited	0.00	HK0880043028
Modern Times Group MTG AB Class B	0.00	SE0000412371	Wells Fargo Commercial Mortgage Trust 2014-lc18 3.405% 17-dec-2047	0.00	US94989AAU97	Bed Bath & Beyond Inc.	0.00	US0758961009
Volvo AB Class B	0.00	SE0000115446	Comm 2013-ccre7 Mortgage Trust 3.213% 12-mar-2046	0.00	US12625FAE60	Walgreens Boots Alliance Inc	0.00	US9314271084
Macquarie Mexico Real Estate Management SA de CV	0.00	MXCFI0U00002	Comm 2013-ccre6 Mortgage Trust 3.101% 12-mar-2046	0.00	US12624XAD03	Charter Communications Operating Capital Corp. 3.579% 23-jul-2020	0.00	US161175AX26
Eutelsat Communications SA	0.00	FR0010221234	Commercial Mortgage Trust 2015-dcl 3.35% 12-feb-2048	0.00	US12629NAF24	Korean Air Lines Co., Ltd	0.00	KR7003490000
Extended Stay America Inc	0.00	US30224P2002				JFE Holdings, Inc.	0.00	JP3386030005
Wells Fargo Commercial Mortgage Trust 2014-lc16 3.548% 17-aug-2050	0.00	US94988XAT37				Jpmorgan Chase Commercial Mortgage Securities Trust 201 5.588% 17-aug-2046	0.00	US46636VAR78
Banco do Brasil S.A.	0.00	BRBBASACNOR3						

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
TAURON Polska Energia S.A.	0.00	PLTAURN00011	Goldman Sachs Group, Inc. 5.75% 24-jan-2022	0.00	US38141GG575	LATAM Airlines Group SA Sponsored ADR	0.00	US51817R1068
Pola Orbis Holdings Inc.	0.00	JP3855900001	SINOPEC Engineering (Group) Co., Ltd. Class H	0.00	CNEI00001NV2	Government Of Austria 2.1% 20-sep-2117	0.00	AT0000AIXML2
Swap Maturing 01/02/2019 (BNZW40)	0.00		Comm 2015-pc1 Mortgage Trust 3.902% 12-jul-2050	0.00	US12593GAF90	Government Of The Netherlands 1.75% 15-jul-2023	0.00	NL0010418810
CTBC Financial Holding Company Ltd.	0.00	TW0002891009	Comm 2012-ccre5 Mortgage Trust 2.54% 12-dec-2045	0.00	US126233AD27	Goldman Sachs Group, Inc. 5.25% 27-jul-2021	0.00	US38141GGQ10
KGINICIS Co., Ltd.	0.00	KR7035600006	Hypermarcas S.A.	0.00	BRHYEACNORO	Wpp Finance 2010 3.75% 19-sep-2024	0.00	US92936MAF41
Mebuki Financial Group, Inc.	0.00	JP3117700009	Hong Kong Exchanges & Clearing Ltd.	0.00	HK0388045442	NH Foods Ltd.	0.00	JP3743000006
Mitsubishi Electric Corp.	0.00	JP3902400005	Goldman Sachs Group, Inc. 3.85% 08-jul-2024	0.00	US38141EC238	China Evergrande Group	0.00	KYG2119W1069
CDK Global Inc	0.00	US12508E1010	Government Of Italy 5.5% 01-sep-2022	0.00	IT0004801541	Hammerson plc	0.00	GB0004065016
Jpmorgan Chase Commercial Mortg Secs Corp. Ser 2008-c2 6.068% 12-Feb-2051	0.00	US46632MBY57	CDS USD 1.0% JUN22	0.00		Toyota Motor Corp.	0.00	JP3633400001
Penske Truck Leasing Co. Lp 2.5% 15-jun-2019	0.00	US709599AQ78	E.SUN Financial Holding Co., Ltd.	0.00	TW0002884004	Porto Seguro S.A.	0.00	BRPSSAACNOR7
Sandvik AB	0.00	SE0000667891	NOW, Inc.	0.00	US67011P1003	Government Of Italy 2.15% 15-dec-2021	0.00	IT0005028003
CSPC Pharmaceutical Group Ltd.	0.00	HK109301272	Agricultural Bank of China Limited Class H	0.00	CNEI00000Q43	Canadian Imperial Bank of Commerce	0.00	CA1360691010
Brixmor Property Group, Inc.	0.00	US11120U1051	Skandinaviska Enskilda Banken AB Class A	0.00	SE0000148884	Turkiye Vakiflar Bankasi Turk Anonim Ortakligi	0.00	TREVKFB00019
Eastman Chemical Company	0.00	US2774321002	Hitachi Chemical Company, Ltd.	0.00	JP3785000005	SMC Corporation	0.00	JP3162600005
Mobile TeleSystems PJSC Sponsored ADR	0.00	US6074091090	RMB Holdings Limited	0.00	ZAE000024501	General Motors Financial Co., Inc. 4.375% 25-sep-2021	0.00	US37045XAQ97
China Cinda Asset Management Co., Ltd. Class H	0.00	CNEI00001Q51	POSCO	0.00	KR7005490008	Japan Real Estate Investment Corp.	0.00	JP3027680002
Fresenius SE & Co. KGaA	0.00	DE0005785604	Otsuka Corporation	0.00	JP3188200004	PACCAR Inc	0.00	US6937181088
Haitian International Holdings Limited	0.00	KYG4232C1087	CBRE Group, Inc. Class A	0.00	US12504L1098	Government Of Spain 4.65% 30-jul-2025	0.00	ES00000122E5
First Financial Holding Co. Ltd.	0.00	TW0002892007	Government Of Italy 5.0% 01-mar-2022	0.00	IT0004759673	Daiwa House Industry Co., Ltd.	0.00	JP3050500004
America Movil SAB de CV Sponsored ADR Class L	0.00	US02364W1053	Qualicorp S.A.	0.00	BRQUALACNOR6	Government Of Austria 3.9% 15-jul-2020	0.00	AT0000386115
Beijing Enterprises Holdings Limited	0.00	HK0392044647	Government Of South Africa 6.25% 31-mar-2036	0.00	ZAG000030404	Komatsu Ltd.	0.00	JP3304200003
Exxaro Resources Limited	0.00	ZAE000084992	Valero Energy Corporation	0.00	US91913Y1001	Veritas Investments Limited	0.00	NZSAME000152
Mondi Limited	0.00	ZAE000156550	Companhia de Saneamento Basico do Estado de Sao Paulo SABESP Sponsored ADR	0.00	US20441A1025	Pinnacle West Capital Corporation	0.00	US7234841010
Prudential plc	0.00	GB0007099541	Public Bank Bhd	0.00	MYL129500004	Bank of the Philippine Islands	0.00	PHY0967S1694
Government Of Germany 6.25% 04-jan-2030	0.00	DE0001135143	Vina Concha Y Toro S.A.	0.00	CLP9796J1008	PTT Public Co., Ltd. NVDR	0.00	TH0646010R18
Sul America SA Ctf de Deposito de Acoes Cons of 1 Sh + 2 Pfd Shs	0.00	BRSULACDAM12	Canadian Tire Corporation, Limited Class A	0.00	CA1366812024	Morgan Stanley Capital I Series 2007-hq13 5.569% 15-dec-2044	0.00	US61757RAD98
Government Of Italy 3.75% 01-may-2021	0.00	IT0004966401	Jpmorgan Chase Commcl Mortgage Securities Trust 2012-lc 2.84% 17-dec-2047	0.00	US46639EAE14	Nippon Building Fund, Inc.	0.00	JP3027670003
Krung Thai Bank Public Co., Ltd. NVDR	0.00	TH0150010R11	Polski Koncern Naftowy ORLEN S.A.	0.00	PLPKN0000018	RioCan Real Estate Investment Trust	0.00	CA7669101031
ageas SA/NV	0.00	BE0974264930	Lite-On Technology Corp.	0.00	TW0002301009	Johnson Matthey Plc	0.00	GB00B24BQC70
Wistron Corporation	0.00	TW0003231007	Liberty Interactive Corporation QVC Group Class A	0.00	US53071M1045	PGE Polska Grupa Energetyczna S.A.	0.00	PLPGER000010
Massmart Holdings Limited	0.00	ZAE000152617	Swap Maturing 29/08/2027 (CBAN90)	0.00		Idemitsu Kosan Co., Ltd.	0.00	JP3142500002
Realtek Semiconductor Corp	0.00	TW0002379005	Aozora Bank, Ltd.	0.00	JP3711200000	Government Of Spain 3.8% 30-apr-2024	0.00	ES00000124W3
Hyundai Mobis Co., Ltd	0.00	KR7012330007	Wells Fargo Commercial Mortgage Trust 2016-nxs6 2.918% 18-nov-2049	0.00	US95000KBB08	BP p.l.c.	0.00	GB0007980591
Investor AB Class B	0.00	SE0000107419	Royal Bank of Canada	0.00	CA7800871021	Nomura Research Institute, Ltd.	0.00	JP3762800005
LG Electronics Inc.	0.00	KR7066570003	Swap Maturing 14/11/2018 (WPAC40)	0.00		Eucatec SA Industria e Comercio Pfd	0.00	BREUCAACNPR8
NTT DoCoMo, Inc.	0.00	JP3165650007	Nasmedia Co., Ltd.	0.00	KR7089600001	Government Of New Zealand 6.0% 15-dec-2017	0.00	NZGOV00008C0
Eaton Corp. Plc	0.00	IE00B8KQN827	British Land Company PLC	0.00	GB0001367019	Seven & I Holdings Co., Ltd.	0.00	JP3422950000
UPM-Kymmene Oyj	0.00	FI0009005987	Skanska AB Class B	0.00	SE0000113250	Formosa Petrochemical Corp	0.00	TW0006055001
Koh Young Technology Inc.	0.00	KR7098460009	Marubeni Corporation	0.00	JP3877600001	BDO Unibank, Inc.	0.00	PHY077751022
Government Of Italy 4.75% 01-sep-2028	0.00	IT0004889033	Broadcom Limited	0.00	SG9999014823	Suzuken Co., Ltd.	0.00	JP3398000004
Cadence Design Systems, Inc.	0.00	US1273871087	Wm Morrison Supermarkets plc	0.00	GB0006043169	Yum China Holdings, Inc.	0.00	US98850P1093
Finning International Inc.	0.00	CA3180714048	Government Of Austria 1.95% 18-jun-2019	0.00	AT0000A0VRF9	Nomura Real Estate Master Fund, Inc.	0.00	JP3048100005
TravelSky Technology Ltd. Class H	0.00	CNEI000004J3	Skyworks Solutions, Inc.	0.00	US83088M1027	Mexichem SAB de CV	0.00	MX01ME050007
Charter Communications Operating Llc 4.2% 15-mar-2028	0.00	US161175BG83	OTP Bank Nyrt	0.00	HU0000061726	Constellation Software Inc.	0.00	CA21037X1006
Jastrzebska Spolka Weglowa S.A.	0.00	PLJSW0000015	Vornado Realty Trust	0.00	US9290421091	China Resources Power Holdings Co. Ltd.	0.00	HK0836012952
Pioneer Natural Resources Company 3.95% 15-jul-2022	0.00	US723787AK36	Fonciere des Regions SA	0.00	FR0000064578	Darden Restaurants, Inc.	0.00	US2371941053
Old Mutual plc	0.00	GB00E77J0862	Hanwha Chemical Corporation	0.00	KR7009830001	Kerr-mcgee Corp. 6.95% 01-jul-2024	0.00	US492386AU15
Arca Continental SAB de CV	0.00	MX01AC100006	International Container Terminal Services, Inc.	0.00	PHY411571011	Sappi Limited	0.00	ZAE00006284
State Bank of India Sponsored GDR RegS	0.00	US8565522039	Government Of Germany 4.75% 04-jul-2028	0.00	DE0001135085	China Petroleum & Chemical Corporation Class H	0.00	CNEI000002Q2
CNOOC Limited	0.00	HK0883013259	Nine Dragons Paper Holdings Ltd.	0.00	BMG653181005	Axis Capital Holdings Limited	0.00	BMG0692U1099
PICC Property & Casualty Co. Ltd. Class H	0.00	CNEI00000593	Land Securities Group PLC	0.00	GB00BYW0PQ60	Dixons Carphone PLC	0.00	GB00B4Y7R145
PT Bank Negara Indonesia (Persero) Tbk Class B	0.00	ID1000096605	Realty Income Corporation	0.00	US7561091049	CGI Group Inc. Class A	0.00	CA39945C1095
Oil company LUKOIL PJSC Sponsored ADR	0.00	US69343P1057	Newmont Mining Corporation	0.00	US6516391066	Enel Americas S.A. Sponsored ADR	0.00	US29274F1049
Standard Life Aberdeen PLC	0.00	GB00BVFD7Q58	Level 3 Communications, Inc.	0.00	US52729N3089	Comm 2015-pc1 Mortgage Trust 3.62% 12-jul-2050	0.00	US12593GAE26
Public Joint-Stock Company Gazprom Sponsored ADR	0.00	US3682872078	BNK Financial Group, Inc.	0.00	KR7138930003	Sodexo SA	0.00	FR0000121220
China Shenhua Energy Co. Ltd. Class H	0.00	CNEI000002R0	ROCKWELL AUTOMATION	0.00		Johnston Press plc	0.00	GB00BRK8Y334
Viacom Inc. Class B	0.00	US92553P2011	FLIR Systems, Inc.	0.00	US3024451011	LM Ericsson Telefon AB Class B	0.00	SE0000108656
General Interface Solution (GIS) Holding Ltd.	0.00	KYG3808R1011	BEC World Public Co., Ltd.(Alien Mkt)	0.00	TH0592010214	Evonik Industries AG	0.00	DE000EVNK013
Kraft Heinz Foods Co. 3.0% 01-jun-2026	0.00	US50077LAD82	Innolux Corp.	0.00	TW0003481008	Companhia Energetica de Minas Gerais SA Sponsored ADR Pfd	0.00	US2044096012
Lb-ubs Commercial Mortgage Trust Series 2008-c1 6.319% 15-apr-2041	0.00	US50180LAC46				Yue Yuen Industrial (Holdings) Limited	0.00	BMG988031446
						HD Supply Holdings, Inc.	0.00	US40416M1053
						Guangzhou Automobile Group Co. Ltd. Class H	0.00	CNEI00000Q35
						POSCO DAEWOO Corporation	0.00	KR7047050000

Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code	Asset name	% of fund net assets	Security code
Royal Dutch Shell Plc Class A	0.00	GB00B03MLX29	Sunny Optical Technology (Group) Co. Ltd.	0.00	KYG8586D1097	Novatek Microelectronics Corp.	0.00	TW0003034005
Kinder Morgan Inc Class P	0.00	US49456B1017	Chang Hwa Commercial Bank, Ltd.	0.00	TW0002801008	Fortress Income Fund Limited Class B	0.00	ZAEO00192795
Daikin Industries, Ltd.	0.00	JP3481800005	Jiangxi Copper Company Limited Class H	0.00	CNE1000003K3	Tokyu Fudosan Holdings Corp.	0.00	JP3569200003
Hysan Development Co., Ltd.	0.00	HK0014000126	Taiwan Cooperative Financial Holding Co. Ltd.	0.00	TW0005880009	GCL-Poly Energy Holdings Limited	0.00	KYG3774X1088
Bank of East Asia Ltd.	0.00	HK0023000190	Surgutneftegas OJSC Sponsored ADR	0.00	US8688612048	Swap Maturing 11/05/2020 (CBAN90)	0.00	
Arrow Electronics, Inc.	0.00	US0427351004	SINA Corp.	0.00	KYG814771047	NWS Holdings Limited	0.00	BMG668971101
New Oriental Education & Technology Group, Inc. Sponsored ADR	0.00	US6475811070	Sino Biopharmaceutical Limited	0.00	KYG8167W1380	Alior Bank SA	0.00	PLALIOR00045
Juniper Networks, Inc.	0.00	US48203R1041	Rosneft Oil Co. Sponsored GDR RegS	0.00	US67812M2070	Hulic Co., Ltd.	0.00	JP3360800001
Aisin Seiki Co Ltd	0.00	JP3102000001	Genting Malaysia Bhd.	0.00	MYL471500008	Ford Otomotiv Sanayi A.S.	0.00	TRAOTOSN91H6
Bank of Montreal	0.00	CA0636711016	People's Insurance Co. (Group) of China Ltd. Class H	0.00	CNE100001MK7	PCCW Limited	0.00	HK0008011667
Sunac China Holdings Ltd.	0.00	KYG8569A1067	SM Prime Holdings, Inc.	0.00	PHY8076N1120	SK Innovation Co., Ltd	0.00	KR7096770003
Onex Corporation	0.00	CA68272K1030	Power Corporation of Canada	0.00	CA7392391016	Tiger Brands Limited	0.00	ZAEO00071080
LG Corp	0.00	KR7003550001	Fibra Uno Administracion SA de CV	0.00	MXCFFU000001	Bangkok Bank Public Company Limited NVDR	0.00	TH0001010R16
Kinross Gold Corporation	0.00	CA4969024047	Novolipetsk Steel Sponsored GDR RegS	0.00	US67011E2046	Transmissora Alianca De Energia Eletrica S.A. Unit	0.00	BRTAEEDDAM10
Porsche Automobil Holding SE Pref	0.00	DE000PAH0038	58.com Inc. Sponsored ADR Class A	0.00	US31680Q1040	Hanon Systems	0.00	KR7018880005
KT Corporation Sponsored ADR	0.00	US48268K1016	Commercial Mortgage Loan Trust 2008-ls1 6.335% 10-dec-2049	0.00	US20173WAE84	Woori Bank	0.00	KR7000030007
NOVATEK Joint Stock Company Sponsored GDR RegS	0.00	US6698881090	Astro Japan Prop	0.00	AU000000AJ44	CCR S.A.	0.00	BRCRCROACNOR2
Braskem SA Pfd A	0.00	BRBRKMACNPA4	Imperial Holdings Limited	0.00	ZAE000067211	FXO P GBP/SEK MAR18	0.00	
Daito Trust Construction Co., Ltd.	0.00	JP3486800000	Credit Suisse Commercial Mortgage Trust Series 2008-cl 6.52% 15-feb-2041	0.00	US22546NAD66	Sembcorp Industries Ltd.	0.00	SGIR50925390
Banco de Chile	0.00	CLP0939W1081	Longfor Properties Co. Ltd.	0.00	KYG5635P1090	LAND SECURITIES G-DU	0.00	
Sanlam Limited	0.00	ZAE000070660	Hanwha Life Insurance Co., Ltd.	0.00	KR7088350004	PPLA Participations Ltd Units Cons of 1 BDRs -A- + 2 BDRs -B-	0.00	BRPPLAUNTO07
TATNEFT PJSC Sponsored ADR	0.00	US8766292051	Korea Investment Holdings Co., Ltd.	0.00	KR7071050009	Galileo Japan Trust	0.00	AU0000000GJT1
Embraer S.A. Sponsored ADR	0.00	US29082A1079	Turkiye Petrol Rafinerileri A.S.	0.00	TRATUPRS91E8	Morgan Stanley Capital I Series 2006-top21 5.302% 12-oct-2052	0.00	US671451CY37
Government Of Slovakia 3.625% 16-jan-2029	0.00	SK4120009762	Grupo Mexico S.A.B. de C.V. Class B	0.00	MXP370841019	CSAIL VAR 15JUN57	0.00	
Coronation Fund Managers Limited	0.00	ZAE000047353	MMI Holdings Limited	0.00	ZAE000149902	GEDI Gruppo Editoriale S.p.A.	0.00	IT0001398541
China Resources Land Limited	0.00	KYG2108Y1052	China Vanke Co., Ltd Class H	0.00	CNE100001SR9	GSMS VAR 10JUL46	0.00	
Ambev SA Sponsored ADR	0.00	US02319V1035	KIA Motors Corporation	0.00	KR7000270009	Novus Holdings Ltd.	0.00	ZAE000202149
Foschini Group Limited	0.00	ZAE000148466	NEPI Rockcastle Plc	0.00	IM008BD7WV31	I-CABLE Communications Limited	0.00	HK1097008929
Investec Limited	0.00	ZAE000081949	Morgan Stanley Capital I Series 2006-top21 5.358% 12-oct-2052	0.00	US671451CX53	Investa Office Trust	0.00	AU00000010F6
Country Garden Holdings Co. Ltd.	0.00	KYG245241032	Hua Nan Financial Holdings Co., Ltd.	0.00	TW0002880002	Capitaland Commercial Trust Rights 2017-19.10.17 for Shares	0.00	SGIDJ1000000
Bunge Limited	0.00	BMG169621056	Akbank TAS	0.00	TAAAKBNK91N6	Pumpkin Patch Ltd	0.00	NZPPL0001S8
Westlake Automobile Receivables Trust 2016-1.754% 15-jan-2019	0.00	US96042TAE47	MOL Hungarian Oil & Gas Plc Class A	0.00	HU0000153937	Swap Maturing 29/08/2019 (CBAN90)	0.00	
Doosan Heavy Industries & Construction Co., Ltd.	0.00	KR7034020008	Companhia Brasileira de Distribuicao Sponsored ADR Pfd Class A	0.00	US20440T2015	Swap Maturing 12/03/2018 (CBAN90)	0.00	
Westlake Automobile Receivables Trust 2015-3.182% 15-jan-2019	0.00	US96042TAC80	Kroton Educacional S.A.	0.00	BRKROTACNOR9	Bank Bill Futures	0.00	
Credicorp Ltd.	0.00	BMG2519Y1084	CK Infrastructure Holdings Limited	0.00	BMG2178K1009	Swap Maturing 04/09/2018 (BNZW40)	0.00	
TAL Education Group Sponsored ADR Class A	0.00	US8740801043	Singapore Exchange Ltd.	0.00	SG1J26887955	Swap Maturing 25/02/2020 (NBNZ40)	0.00	
Sumitomo Realty & Development Co., Ltd.	0.00	JP3409000001	Vipshop Holdings Ltd Sponsored ADR	0.00	US92763W1036	Swap Maturing 24/12/2019 (CBAN90)	0.00	
Grupo Aeroportuario del Sureste SA de CV Sponsored ADR Class B	0.00	US40051E2028	Komercni banka, a.s.	0.00	CZ0008019106	Swap Maturing 27/09/2018 (CBAN90)	0.00	
Government Of Denmark 4.0% 15-nov-2019	0.00	DK0009922403	Powertech Technology Inc.	0.00	TW0006239007	Swap Maturing 27/09/2018 (ANZW)	0.00	
Enel Generacion Chile S.A. Sponsored ADR	0.00	US29244T1016	Valeant Pharmaceuticals International Inc	0.00	CA91911K1021	Swap Maturing 03/12/2018 (CBAN90)	0.00	
Redefine Properties Ltd.	0.00	ZAE000190252	Fullshare Holdings Limited	0.00	KYG3690U1058	Swap Maturing 29/05/2019 (CBAN90)	0.00	
Micro Focus International plc Sponsored ADR	0.00	US5948373049	Itau Corpbanca	0.00	CL0002262351	Swap Maturing 30/10/2018 (CBAN90)	0.00	
SinoPac Financial Holdings Co., Ltd.	0.00	TW0002890001	Banco Santander (Brasil) S.A. Sponsored ADR	0.00	US05967A1079	CDS USD 1.0% DEC22	0.00	
Wells Fargo Mortgage Backed Securities 2005-ar1 Trust 0.0% 25-jan-2035	0.00	US949781AA68	Nien Made Enterprise Co., Ltd.	0.00	TW0008464009	Swap Maturing 25/02/2020 (NBNZ40)	0.00	
Remgro Limited	0.00	ZAE000026480	Telkom SA SOC Ltd.	0.00	ZAE000044897	Swap Maturing 20/12/2017 (CBA)	0.00	
Credit Suisse First Boston Mortgage Securities Corp. 20 4.877% 15-apr-2037	0.00	US225458RW03	Mr Price Group Limited	0.00	ZAE000200457	Swap Maturing 30/04/2019 (CBAN90)	0.00	
Randgold Resources Limited	0.00	GB00B01C3S32	Resilient REIT Limited	0.00	ZAE000209557	Swap Maturing 19/12/2018 (CBAN90)	0.00	
Sekisui House, Ltd.	0.00	JP3420600003	Hana Financial Group Inc.	0.00	KR7086790003	Swap Maturing 20/12/2017 (CBA)	0.00	
Formosa Chemicals & Fibre Corporation	0.00	TW0001326007	Compania de Minas Buenaventura SAA Sponsored ADR	0.00	US2044481040	Swap Maturing 06/04/2020 (WPAC40)	0.00	
Hyundai Engineering & Construction Co., Ltd	0.00	KR7000720003	ASM Pacific Technology Limited	0.00	KYG0535Q1331	Swap Maturing 20/12/2017 (CBAN90)	0.00	
Au Optronics Corp.	0.00	TW0002409000	Samsung Card Co., Ltd	0.00	KR7029780004	Swap Maturing 16/02/2018 (CBAN90)	0.00	
Groupe Bruxelles Lambert SA	0.00	BE0003797140	SM Investments Corporation	0.00	PHY806761029	Swap Maturing 13/03/2019 (CBAN90)	0.00	
Ayala Land Inc.	0.00	PHY0488F1004	DGB Financial Group Co., Ltd.	0.00	KR7139130009	Swap Maturing 21/11/2018 (CBA)	0.00	
Citigroup Commercial Mortgage Trust 2014-gc19 5.065% 12-mar-2047	0.00	US17322AAM45	Kasikornbank Public Co. Ltd. NVDR	0.00	TH0016010R14	Swap Maturing 26/10/2018 (CBAN90)	0.00	
Growthpoint Properties Limited	0.00	ZAE000179420	Tofas Turk Otomobil Fabrikasi A.S.	0.00	TRATOASO91H3	Swap Maturing 27/08/2019 (CBAN90)	0.00	
Vedanta Limited Sponsored ADR	0.00	US92242Y1001	Kingsoft Corp. Ltd.	0.00	KYG5264Y1089	Swap Maturing 28/03/2018 (BNZW40)	0.00	
Jpmorgan Chase Commcl Mortg Securities Corp. Ser 2007-c 5.716% 15-feb-2051	0.00	US46630DAD49	Morgan Stanley 3.875% 29-apr-2024	0.00	US61746BDQ68	Swap Maturing 27/02/2019 (CBA)	0.00	
Great-West Lifeco Inc.	0.00	CA39138C1068	Security Bank Corp. (Philippines)	0.00	PHY7571C1000	Swap Maturing 20/12/2018 (CBAN90)	0.00	
PETRONAS Chemicals Group Bhd.	0.00	MYL518300008	Csail 2016-c5 Commercial Mortgage Trust 3.757% 18-nov-2048	0.00	US12636LAY65	Swap Maturing 30/04/2019 (CBAN90)	0.00	
			Crescent Point Energy Corp.	0.00	CA22576C1014	Swap Maturing 12/09/2019 (CBAN90)	0.00	
			Anthem, Inc. 3.125% 15-may-2022	0.00	US94973VAX55	Swap Maturing 20/09/2018 (CBAN90)	0.00	
			Enel Chile SA	0.00	CL0002266774	CDS USD 1.0% DEC22	0.00	
						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		Euro Bobl (EUR) Dec 17	-0.10	
Swap Maturing 15/10/2018 (CBAN90)	0.00		IRS PLN 2.28% DEC22	0.00		BFWD OAT 0.250% OCT1	-0.10	
CDS USD 1.0% DEC22	0.00		NDIRS KRW 1.9% MAR28	0.00		3Y Australia T-Bond (SFE) Dec 17	-0.11	
Swap Maturing 19/12/2018 (CBAN90)	0.00		NDIRS KRW 1.9% MAR28	-0.01		Ultra US T-Bond (CBT) Dec 17	-0.19	
Swap Maturing 07/02/2019 (CBAN90)	0.00		NDIRS KRW 1.9% MAR28	-0.01		Long Gilt (IFEU) Dec 17	-0.33	
Swap Maturing 13/03/2019 (CBAN90)	0.00		IRS USD FLT NOV21	-0.01		BFWD OAT 3.500% OCT1	-0.37	
Swap Maturing 01/08/2019 (CBAN90)	0.00		IRS PLN 2.0% DEC19	-0.01		Euro Bund (EUR) Dec 17	-0.39	
Swap Maturing 18/06/2020 (BNZW40)	0.00		CDI USD 1.0% JUN22	-0.01		BFWD US 0.375% OCT1	-0.43	
Swap Maturing 26/10/2018 (CBAN90)	0.00		IRS PLN 2.325% DEC22	-0.02		2Y T-Note (CBT) Dec 17	-0.45	
Swap Maturing 25/02/2020 (CBA)	0.00		IRS CAD FLT DEC21	-0.02		Eurodollar (CME) Sep 18	-0.49	
Swap Maturing 25/10/2019 (BNZW40)	0.00		IRS CAD FLT SEP27	-0.02		5Y T-Note (CBT) Dec 17	-0.57	
Swap Maturing 25/10/2019 (BNZW40)	0.00		IRS USD 2.432% FEB46	-0.05		Eurodollar (CME) Dec 18	-3.06	
Swap Maturing 22/11/2019 (CBAN90)	0.00		10Y Ultra T-Note (CBT) Dec 17	-0.05		Cash and cash equivalents	9.53	
Swap Maturing 25/06/2019 (BNZW40)	0.00		Euro OAT (EUR) Dec 17	-0.05				
IRS USD 2.033% NOV24	0.00		Euro Schatz (EUR) Dec 17	-0.08				
IRS USD 2.190% NOV27	0.00		US T-Bond (CBT) Dec 17	-0.08				