

Full Portfolio Holdings

Offer name	Westpac KiwiSaver Scheme
Fund name	Moderate Fund
Period disclosure applies	31/03/20

Offer number	OFR10587
Fund number	FND342

Asset name	% of fund net assets	Security code
US 5YR NOTE (CBT) BO	3.18	
K2 Alternative Strategies NZ Portfolio	2.13	
A2 Milk Company Ltd	1.98	NZATME0002S8
Fisher & Paykel Healthcare Ltd	1.92	NZFAPE0001S2
US 2YR NOTE (CBT) BO	1.34	
Spark New Zealand Ltd	1.12	NZTELE0001S4
NZ Government Bond 5.5% 15/04/2023	1.06	NZGOVDT423C0
BlackRock Style Advantage Fund	0.99	LU1485749367
NZ Government Bond 3% 20/04/2029	0.90	NZGOVDT429C7
NZ Government Bond 4.50% 15/04/2027	0.80	NZGOVDT427C1
NZ Government Bond 2.75% 15/04/2037	0.77	NZGOVDT437C0
Contact Energy Ltd	0.75	NZCENE0001S6
Goodman Property Trust	0.71	NZCPT0001S9
NZ Government Bond 3.5% 14/04/2033	0.62	NZGOVDT433C9
Kiwi Property Group Ltd	0.61	NZKPGE0001S9
Government Of Japan 0.9% 20-jun-2022	0.60	JP1103231C62
Ebos Group Ltd	0.58	NZEBOE0001S6
NZ Government Inflation Index Bond 2% 20/09/2025	0.57	NZIIBDT002C2
NZLGFA 4.5% 15/04/2027	0.55	NZLGFDTO07C4
Precinct Properties NZ Ltd	0.53	NZAPTE0001S3
NZLGFA 5.50% 15/04/2023	0.53	NZLGFDTO05C8
NZLGFA 3.50% 14/04/2033	0.51	NZLGFDTO09C0
Mainfreight Ltd	0.51	NZMFTE0001S9
Government Of The United States Of America 1.75% 30-sep-2022	0.51	US912828L575
Goldman Sachs Alternative Risk Premia Portfolio	0.50	LU1481600150
Meridian Energy Limited	0.49	NZMELE0002S7
Auckland International Airport Ltd	0.45	NZAIAE0002S6
Government Of Japan 1.1% 20-sep-2021	0.44	JP1103171B99
Ryman Healthcare Ltd	0.43	NZRYME0001S4
Government Of Japan 1.7% 20-jun-2033	0.41	JP1201451D66
Government Of The United States Of America 2.0% 31-may-2024	0.40	US912828XT22
NZ Government Bond 1.5% 15/05/2031	0.40	NZGOVDT531C0
NZ Government Bond 2.75% 15/04/2025	0.39	NZGOVDT425C5
Westpac 32 day Notice Deposit	0.39	
EURO-SCHATZ FUT BOND	0.38	
Government Of The United States Of America 2.5% 15-may-2024	0.37	US912828WJ58
Government Of Japan 1.3% 20-mar-2021	0.37	JP1103131B31
NZ Government Inflation Index Bond 3% 20/09/2030	0.36	NZIIBDT003C0
Government Of Japan 0.3% 20-dec-2024	0.36	JP1103371F10
Government Of Germany 0.0% 15-feb-2030	0.33	DE0001102499
Investore Property Limited	0.33	NZIPLE0001S3
Government Of The United States Of America 2.0% 31-dec-2021	0.33	US912828U816
NZLGFA 6.00% 15/05/2021	0.32	NZLGFDTO04C1
Mercury NZ Limited	0.32	NZMRPE0001S2
Government Of Japan 0.1% 20-sep-2027	0.32	JP1103481H98
S&P500 E-Mini Future Jun20	0.31	ES20200619
Infratil Ltd	0.29	NZFITE0003S3
Government Of The United States Of America 1.875% 31-mar-2022	0.28	US912828W896
Summerset Group Holdings Ltd	0.28	NZSUME0001S0
Government Of Singapore 2.25% 01-jun-2021	0.26	SG7Y76964295

Asset name	% of fund net assets	Security code
Chorus Ltd	0.26	NZCNUE0001S2
Government Of The United States Of America 2.75% 15-feb-2028	0.26	US9128283W81
Government Of Japan 1.1% 20-mar-2021	0.26	JP1103141B54
Government Of The United States Of America 0.625% 15-jan-2026	0.26	US912828N712
Government Of Japan 0.1% 20-dec-2027	0.26	JP1103491HC4
Government Of The United States Of America 2.125% 15-aug-2021	0.25	US912828RC60
Argosy Property Trust	0.25	NZARGE0010S7
Scales Corporation Limited	0.25	NZSCLE0002S8
NZ Government Inflation Index Bond 2.5% 20/09/2035	0.24	NZIIBDT004C8
BNZ 180 Day Rolling Deposit Account	0.24	
Government Of Mexico 7.5% 03-jun-2027	0.24	MX0MGO0000D8
NZ Government Bond 6% 15/05/2021	0.24	NZGOVDO521C2
Fletcher Building Ltd	0.24	NZFBUE0001S0
Government Of Japan 2.2% 20-sep-2028	0.24	JP12010618A8
NZLGFA 1.5% 20/04/2029	0.24	NZLGFDTO12C4
Government Of Mexico 8.5% 31-may-2029	0.24	MX0MGO0000H9
NZLGFA 2.75% 15/04/2025	0.23	NZLGFDTO08C2
Government Of The United States Of America 2.375% 15-aug-2024	0.23	US912828D564
Government Of Japan 2.1% 20-dec-2027	0.23	JP12009917C3
Government Of Japan 0.1% 01-apr-2021	0.22	JP1023991K47
Visa Inc. Class A	0.22	US92826C8394
Apple Inc.	0.21	US0378331005
Government Of Mexico 8.5% 18-nov-2038	0.21	MX0MGO0000J5
Sanford Ltd	0.21	NZSANEO001S0
Amazon.com, Inc.	0.21	US0231351067
ASBBNK 4.245% 05/26/2021	0.20	NZABBDTO34C0
Facebook, Inc. Class A	0.20	US30303M1027
Government Of Singapore 3.0% 01-sep-2024	0.19	SG7S30941627
Government Of Japan 0.1% 20-dec-2023	0.19	JP1051381K12
Government Of The United States Of America 0.125% 15-apr-2021	0.19	US912828Q608
Government Of Japan 0.3% 20-jun-2039	0.19	JP1201691K75
Vital Healthcare Property Trust	0.19	NZCHPE0001S4
NZLGFA 2.25% 15/04/2024	0.19	NZLGFDTO11C6
BZLNZ 4.102% 15/06/2023	0.19	NZBNZDT387C9
Government Of Japan 0.1% 20-jun-2026	0.19	JP1103431G66
BNZ 90 Day Rolling Deposit Account	0.19	
NZ Government Inflation Index Bond 2.50% 20/09/2040	0.19	NZIIBDT005C5
Government Of Malaysia 3.62% 30-nov-2021	0.19	MYBMJ1600042
Oceania Healthcare Limited	0.19	NZOCAE0002S0
AUCKCN 3.17% 27/06/2023	0.18	NZAKCDT453C0
Government Of The United States Of America 1.875% 31-jul-2022	0.18	US9128282P40
WSTP 3.795% 28/04/2021	0.18	NZWNZDO421L6
ANZNZ 4.00% 22/03/2021	0.18	NZANBDTO16C3
Government Of Italy 0.35% 01-nov-2021	0.18	IT0005216491
WSTP 3.72% 23/03/2023	0.18	NZWNZDO323L4
Nestle S.A.	0.18	CH0038863350
Roche Holding AG	0.17	CH0012032048
Microsoft Corporation	0.17	US5949181045
BZLNZ 3.648% 16/11/2023	0.17	NZBNZDT394C5
ANZNZ 3.7% 30/05/2023	0.17	NZANBDTO22C1
WSTP 3.775% 07/06/2022	0.17	NZWNZDO622L9

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IBRD 2.5% 24/01/2024	0.17	NZIBDDT013C4
Alphabet Inc. Class A	0.17	US02079K3059
ASBBNK 4.20% 24/02/2022	0.17	NZABBDG003C0
Government Of Japan 1.8% 20-sep-2031	0.17	JP1201301B94
AUCKCN 5.806% 25/03/2024	0.16	NZAKCDT324C3
Government Of Japan 2.3% 20-mar-2039	0.16	JP1300301940
Tower Ltd	0.16	NZTWRE0011S2
US 10Yr Note (CBT) Jun20	0.16	
IFC 1.75% 29/07/2024	0.16	NZIFCDTO11C5
CSL Limited	0.16	AU000000C5L8
Government Of Germany 0.0% 18-oct-2024	0.16	DE0001141802
WSTP 2.083% 20/02/2025	0.16	NZWNZDO225L1
BZLNZ 3.856% 27/07/2022	0.16	NZBNZDT389C5
Thermo Fisher Scientific Inc.	0.16	US8835561023
RENTEN 5.375% 24/04/2024	0.15	NZLRBDTO09C1
LNZCC 2018-1 A 0% 22/11/2021	0.15	NZLATD1001R5
ASBBNK 3.31% 07/09/2023	0.15	NZABBDTO42C3
TPNZ 1.735% 04/09/2025	0.15	NZTRPD0070L9
IFC 3.75% 09/08/2027	0.15	NZIFCDTO09C9
Bank Of America Corporation 3.194% 23-jul-2030	0.15	US06051GHV41
EURO-BOBL FUTURE BON	0.15	
WSTP 2.22% 29/07/24	0.15	NZWNZDO724L3
BNZ 2.16% 29/01/2025	0.15	NZBNZDT396C0
Samsung Electronics Co., Ltd.	0.15	KR7005930003
ANZNZ 3.03% 20/03/2024	0.15	NZANBDTO23C9
ASIA 3.5% 30/05/2024	0.14	NZADBBDT007C4
DCTL 3.61% 17/07/2025	0.14	NZDCTDT148C4
ANZNZ 3.33% 02/09/2021	0.14	NZANBDTO18C9
Government Of Malaysia 3.8% 17-aug-2023	0.14	MYBML1600014
HOUSNZ 3.42% 18/10/2028	0.14	NZHNZDO628L7
Government Of United Kingdom 1.0% 22-apr-2024	0.14	GB00BFWFPL34
LBANK 4.00% 15/04/2027	0.14	NZLBKDT003C1
Government Of Canada 2.5% 01-jun-2024	0.14	CA135087B451
FCGNZ 4.33% 20/10/2021	0.14	NZFCGDGO03C9
Government Of The United States Of America 2.25% 15-aug-2027	0.13	US9128282R06
Government Of France 0.0% 25-mar-2025	0.13	FR0013415627
HOUSNZ 3.36% 12/06/2025	0.13	NZHNZDO625L3
RESNZ NFIXIBID +140bps 16/07/2050	0.13	NZRVTD1015R8
CHURC 3.58% 27/11/2024	0.13	NZCCHDT853C4
DCTL 2.9% 15/03/2026	0.13	NZDCTDT160C9
TOYOTA 2.71% 23/04/2024	0.13	NZTFSDT719C2
SPKNZ 3.37% 07/03/2024	0.13	NZSPFDO580L4
Comcast Corporation Class A	0.13	US20030N1019
Government Of South Korea 1.875% 10-jun-2029	0.13	KR103502G966
Stride Property Ltd and Stride Invest Mgmt Ltd	0.13	NZSPGE0001S2
JPN 10Y Bond (OSE) Jun20	0.13	
ASBBNK NFIX3FRA + 70 19/01/2021	0.13	NZABBDTO41C5
ADB 1.625% 28/01/2025	0.12	NZADBDO101C8
RABOBK 4.592 10/06/2020	0.12	NZRABDTO14C4
Government Of The United States Of America 1.625% 15-nov-2022	0.12	US912828TY62
LVMH Moet Hennessy Louis Vuitton SE	0.12	FR0000121014
Accenture Plc Class A	0.12	IE00B4BNMY34
IBRD 4.625 10/06/2021	0.12	NZIBDDTO08C4



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DCTL 4.88% 25/11/2021	0.12	NZDCTDT076C7
Government Of Japan 0.1% 20-sep-2022	0.12	JP1051331H91
ASIA 3.00% 17/01/2023	0.12	NZADBDT008C2
UnitedHealth Group Incorporated	0.12	US91324P1021
IADB 3.5% 26/07/2024	0.12	NZIDBDT004C3
Government Of Canada 2.75% 01-jun-2022	0.12	CA135087ZU15
NIB 3.125% 18/03/2021	0.12	NZNIBDT010C8
Xero Ltd	0.12	NZXROE000IS2
IBRD 1.375% 19/02/2025	0.12	NZIBDDT014C2
KIWI 4.6475% 29/05/2020	0.12	NZKIWD0520L7
Government Of China 3.25% 06-jun-2026	0.12	CND100029RW4
Government Of Japan 2.1% 20-mar-2027	0.11	JP1200941746
ANZNZ NFX3FRA + 73 21/12/2020	0.11	NZANBDG030C9
KBN 4% 20/08/2025	0.11	NZKBNDT009C6
NIB 3.875 09/02/25 MTN	0.11	NZNIBDT009C0
Goodman Group	0.11	AU000000GMG2
CHURC 3.4% 06/12/2022	0.11	NZCCHDT839C3
Oracle Corporation	0.11	US68389X1054
Government Of France 0.0% 25-feb-2021	0.11	FR0013311016
ASBBNK NFX3FRA + 0.0 22/02/2022	0.11	NZABBDT043C1
DCTL 3.79% 16/10/2024	0.11	NZDCTDT135C1
AUCKCN 2.013% 10/07/2025	0.11	NZAKCDT484C5
Schneider Electric SE	0.11	FR0000121972
BNZ 32 Day Rolling Deposit Account	0.11	
AUCKCN 6.05% 29/03/2022	0.11	NZAKCDT248C4
DCTL 2.09% 15/11/2026	0.11	NZDCTDT173C2
Medtronic Plc	0.11	IE00BTN1Y115
TPNZ 2.73% 14/03/2024	0.11	NZTRPDO060L0
Euro-Bund Future Jun20	0.11	
Government Of Canada 2.25% 01-jun-2029	0.11	CA135087J397
Alibaba Group Holding Ltd. Sponsored ADR	0.11	US01609W1027
KIWI NFX3FRA + 95 22/11/2021	0.11	NZKIWD2021L4
Government Of United Kingdom 4.25% 07-jun-2032	0.11	GB0004893086
TOYOTA 3.17% 12/09/2023	0.11	NZTFSDT707C7
Government Of Canada 1.75% 01-may-2020	0.11	CA135087H805
Bayer AG	0.11	DE000BAY0017
TPNZ 4.3% 30/06/2022	0.11	NZTRPDO030L3
IFC 2.625% 07/09/2023	0.11	NZIFCDT010C7
Government Of Japan 0.4% 20-jun-2049	0.11	JP1300631K78
HSBC NFX3FRA + 77 26/11/2021	0.11	NZHKBDT008C6
Government Of Singapore 1.25% 01-oct-2021	0.10	SG31B0000009
IADB 3.5% 15/05/2021	0.10	NZIDBDT003C5
AIANZ NFX3FRA + 75 11/04/2020	0.10	NZAIAD0420L7
London Stock Exchange Group plc	0.10	GB00B0SWJX34
Essity AB Class B	0.10	SE0009922164
Government Of Japan 0.1% 01-dec-2021	0.10	JP1024071KC4
DCTL NFX3FRA + 56 15/10/2022	0.10	NZDCTDT097C3
Diageo plc	0.10	GB0002374006
Johnson & Johnson	0.10	US4781601046
US 10YR NOTE (CBT) B	0.10	
WSTP NFX3FRA + 0 14/02/2022	0.10	NZWNVZD022L8
Sky City Entertainment Group	0.10	NZSKCE000IS2
ASBBNK 1.83% 08/19/2024	0.10	NZABBDG004C8
Prologis, Inc.	0.10	US74340W1036
Government Of Brazil 6.0% 15-may-2045	0.10	BRSTNCNTB0A6
Government Of Japan 0.2% 20-jun-2036	0.10	JP1201571G68
Government Of Spain 0.0% 30-apr-2023	0.10	ES0000012F84
STOXX EUROPE 600 Jun20	0.10	
KIWI 2.155% 20/09/2024	0.09	NZKIWD0924L1
SPKNZ 4.5% 25/03/2022	0.09	NZSPFDO322L1
ICBCAS Term Deposit 2.45% 19/12/2019 08/04/2020	0.09	
3M Company	0.09	US88579Y1010
TOYOTA NFX3FRA + 105 26/10/2022	0.09	NZTFSDT641C8
FPQC 2019-2 A NFX1BID +110bps 17/08/2026	0.09	NZFPFD1033R7
Stryker Corporation	0.09	US8636671013
MTFNZ R19 Mtge A +120BP	0.09	NZRAMTFAT017
Kansas City Southern	0.09	US4851703029

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HSBC NFX3FRA + 75 29/03/2021	0.09	NZHKBDT007C8
Colgate- Palmolive Company	0.09	US1941621039
ASIA 2.375% 16/04/2026	0.09	NZADBDT009C0
Property for Industry Ltd	0.09	NZPFIE000IS5
KBN 5.125% 14/05/2021	0.09	NZKBNDT008C8
KFW 3.00% 07/03/2023	0.09	NZKFZDT003C1
POTNZ 4.792% 29/01/2021	0.09	NZPOTD0121L7
Government Of Japan 1.2% 20-mar-2035	0.09	JP1201521F37
CNUNZ 4.12% 06/05/2021	0.09	NZCNUDT002C8
HBLNZ 3.55% 12/04/2024	0.09	NZHBLD0020L2
Deutsche Bank Ag 2.95% 20-aug-2020	0.09	US251526BU23
DCTL 3.15% 15/04/2021	0.09	NZDCTDT108C8
Government Of Japan 0.6% 20-dec-2037	0.09	JP1201631HC6
Humana Inc.	0.09	US4448591028
Government Of Singapore 2.75% 01-jul-2023	0.09	SG3260987684
BCHINA Term Deposit 2.4% 10/02/2020 11/05/2020	0.09	
HSBC 1.835% 16/08/2024	0.09	NZHKBDT010C2
Government Of Japan 0.1% 01-nov-2020	0.09	JP1023941JB3
Reckitt Benckiser Group plc	0.09	GB00B24CGK77
DCTL 5.56% 16/11/2020	0.09	NZDCTDT055C1
TOYOTA 1.73% 06/09/2024	0.09	NZTFSDT727C5
KBN 3.375% 07/06/2023	0.09	NZKBNDT010C4
Linde plc	0.09	IE00B212WP82
Fortescue Metals Group Ltd	0.08	AU000000FMG4
Pushpay Holdings Ltd	0.08	NZPAYE0003S9
AUCKCN 3.338% 27/07/2026	0.08	NZAKCDT410C0
ICBCAS Term Deposit 2.75% 27/11/2019 27/05/2020	0.08	
Anheuser-busch Cos. Llc 3.65% 01-feb-2026	0.08	US03522AAG58
Government Of Singapore 3.125% 01-sep-2022	0.08	SG7J28931946
Broadcom Inc. 4.75% 15-apr-2029	0.08	US11135FAB76
AUCKCN 4.176% 24/03/2025	0.08	NZAKCDT363C1
ASML Holding NV	0.08	NL0010273215
Pacific Edge Ltd	0.08	NZPEBE0002S1
Government Of France 4.75% 25-apr-2035	0.08	FR0010070060
Government Of Italy 0.35% 01-feb-2025	0.08	IT0005386245
CCB 4.005% 19/06/2023	0.08	NZCCBDT011C5
Synopsys, Inc.	0.08	US8716071076
Government Of Singapore 2.0% 01-jul-2020	0.08	SG31A1000000
FCGNZ 5.90% 25/02/2022	0.08	NZFCGDT266C7
Canadian National Railway Company	0.08	CA1363751027
Asset Plus Ltd	0.08	NZNAPE0007S3
Pernod Ricard SA	0.08	FR0000120693
Freightways Ltd	0.08	NZFREE0001S0
Government Of Italy 2.05% 01-aug-2027	0.08	IT0005274805
Charles Schwab Corporation	0.08	US8085131055
TPNZ 3.823% 06/03/2025	0.08	NZTRPDO050L1
PayPal Holdings Inc	0.08	US70450Y1038
IBRD 3.00% 02/02/2023	0.08	NZIBDDT012C6
NIB 3.00% 19/01/2023	0.08	NZNIBDT011C6
Government Of The United States Of America 2.375% 15-may-2029	0.08	US9128286T26
IADB 3.00% 25/01/2023	0.08	NZIDBDT005C0
Banco De Sabadell, S.a. 1.125% 27-mar-2025	0.08	XS2055190172
TOYOTA 3.56% 11/08/2022	0.08	NZTFSDT671C5
EIB 3.00% 15/03/2023	0.08	NZEIBDT005C9
IBRD 3.375% 25/01/22	0.08	NZIBDDT011C8
Cisco Systems, Inc.	0.08	US17275R1023
Z Energy Ltd	0.07	NZZELE0001S1
RABOBK 3.375% 02/02/2023	0.07	XST764082514
PIFAU 4.76% 28/09/2022	0.07	NZPWCDT007C3
Vonovia SE	0.07	DE000A1ML7J1
Government Of Colombia 7.0% 04-may-2022	0.07	COL17CT02864
BFWD UKM 1.045% APR2	0.07	
Fonterra Cooperative Group FRN 9/11/2020	0.07	NZFCGDT395C4
KFW 3.375% 02/15/2021	0.07	NZKFZDT002C3
Government Of Canada 2.25% 01-jun-2025	0.07	CA135087D507

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Government Of Japan 0.1% 20-jun-2029	0.07	JP1103551K72
Walt Disney Company	0.07	US2546871060
BNZ FRN 14/09/2020	0.07	NZBNZDT390C3
Government Of The Netherlands 0.0% 15-jan-2024	0.07	NL0012650469
Danaher Corporation	0.07	US2358511028
TOYOTA 2.54% 11/05/2020	0.07	XSI391166821
Cards li Trust Series 2018-1 0.0% 17-apr-2023	0.07	US14161GBT67
FCGNZ NFX3FRA + 0 08/10/2021	0.07	NZFCGDT424C2
Onemain Financial Issuance Trust 2019-1 3.48% 14-feb-2031	0.07	US68267DAA46
Intel Corporation	0.07	US4581401001
VCTNZ 4.996% 14/03/2024	0.07	NZVCTDT009C6
Procter & Gamble Company	0.07	US7427181091
Citigroup Inc. 4.075% 23-apr-2029	0.07	US172967LW98
Government Of Norway 1.75% 06-sep-2029	0.07	NO0010844079
RABOBK NFX3FRA + 75 22/03/2021	0.07	NZRABDT017C7
Government Of Colombia 10.0% 24-jul-2024	0.07	COL17CT02385
ARGNZ 4% 27/03/2026	0.07	NZARGDT001C6
Tencent Holdings Ltd.	0.07	KYG875721634
Bank Of America Corporation 2.456% 22-oct-2025	0.07	US06051GHW24
Abbvie Inc. 2.95% 21-nov-2026	0.07	US00287YBU29
Jpmorgan Chase & Co. 2.301% 15-oct-2025	0.07	US46647PBF27
AUST 3YR BOND FUT BO	0.07	
AvalonBay Communities, Inc.	0.07	US0534841012
Lam Research Corporation	0.07	US5128071082
Government Of Japan 0.1% 20-dec-2022	0.07	JP1051341HC3
Verizon Communications Inc. 4.016% 03-dec-2029	0.07	US92343VEU44
Unitedhealth Group Incorporated 2.7% 15-jul-2020	0.07	US91324PCM23
Goldman Sachs Group, Inc. 4.223% 01-may-2029	0.07	US38141GWZ35
General Motors Financial Of Canada Ltd. 3.0% 26-feb-2021	0.07	CA37045YAD63
ServiceNow, Inc.	0.07	US81762P1021
KPGNZ 4.00% 07/09/2023	0.07	NZKPGD0020L6
mini MSCI Emg Mkts Indx Ftr Jun20	0.07	JUN20MSCIEMG
CBAAU 7% 04/05/2021	0.07	XS0621112324
At&t Inc. 0.25% 04-mar-2026	0.07	XS2051361264
ZELNZ 4.01% 01/11/2021	0.07	NZZEELD0040L6
Danone SA	0.07	FR0000120644
Government Of Norway 2.0% 26-apr-2028	0.07	NO0010821598
NAB 6.78 05/08/2021	0.06	XS0653938752
General Motors Financial Co., Inc. 4.2% 06-nov-2021	0.06	US37045XCP96
MERINZ 4.88% 20/03/2024	0.06	NZMELDT024C2
CCB 3.932% 09/11/2022	0.06	NZCCBDT010C7
POTNZ 0% 15/04/2020	0.06	NZPOTDK106L4
Government Of Norway 1.75% 17-feb-2027	0.06	NO0010786288
Government Of France 0.5% 25-may-2029	0.06	FR0013407236
AIANZ 3.64% 17/04/2023	0.06	NZAIADT220L0
Abbott Laboratories	0.06	US0028241000
CNCBK 2.393% 22/11/2024	0.06	NZCCBDT012C3
VCTNZ 3.45% 27/05/2025	0.06	NZVCTDT090C6
CENNZ 4.63% 15/11/2022	0.06	NZCEND0040L1
ANZNZ 3.75% 01/09/2022	0.06	NZANBDT021C3
Macquarie Group Ltd	0.06	AU000000MQGI
Caisse D'amortissement De La Dette Sociale 0.125% 25-oct-2023	0.06	FR0013344181
Government Of Malaysia 3.757% 20-apr-2023	0.06	MYBM11800024
KPGNZ 4.06% 12/11/2025	0.06	NZKPGD0040L4
AIANZ 3.97% 02/11/2023	0.06	NZAIADT210L1
AUST 10Y BOND FUT BO	0.06	
AIANZ 4.28% 09/11/2022	0.06	NZAIADT200L2
Sartorius AG Pref	0.06	DE0007165631
Applied Materials, Inc.	0.06	US0382221051
QUALCOMM Incorporated	0.06	US7475251036
Discover Bank 4.25% 13-mar-2026	0.06	US25466AAE10

Asset name	% of fund net assets	Security code
Government Of The United States Of America 0.625% 15-jan-2024	0.06	US912828B8253
Government Of Malaysia 3.795% 30-sep-2022	0.06	MYBML1500024
BFWD IBR 1.000% APR2	0.06	
KIWI 4.0325% 22/09/2022	0.06	NZKIWD0922L5
Zimmer Biomet Holdings, Inc.	0.06	US98956P1021
Aercap Ireland Capital Dac 4.5% 15-may-2021	0.06	US00772BAF85
Penske Truck Leasing Co. Lp 3.3% 01-apr-2021	0.06	US709599AV63
AIANZ 3.51% 10/10/2024	0.06	NZAIAD0230LO
Government Of The United States Of America 2.0% 15-feb-2025	0.06	US912828J272
BCHINA 4.09% 17/10/2022	0.06	NZBOCDT001C2
WIANZ 6.25% 15/05/2021	0.06	NZWIAD0020L9
DexCom, Inc.	0.06	US252131I074
eBay Inc.	0.06	US278642I030
Vitalharvest Freehold Trust	0.06	AU0000018343
Ubs Group Funding (switzerland) Ag 1.5% 30-nov-2024	0.06	CH034144O334
FPQC NFIX1BID +118bps 17/08/2026	0.06	NZFPFD1023R8
KFW 3.75 29/05/2020	0.06	NZKFZDT001C5
Government Of Australia 3.25% 21-apr-2025	0.06	AU3TB0000168
Westpac Banking Corporation	0.06	AU000000WBC1
Merck & Co., Inc.	0.06	US58933Y1055
Ferrari NV	0.06	NLO011585146
Zoetis, Inc. Class A	0.06	US98978V1035
Legrand SA	0.06	FR0010307819
Biogen Inc.	0.06	US09062X1037
Home Depot, Inc.	0.06	US437076I029
MercadoLibre, Inc.	0.06	US58733R1023
Williams Partners L.p. 3.6% 15-mar-2022	0.06	US96949LAA35
Pfizer Inc.	0.06	US717081I035
CENNZ 0% 02/06/2020	0.06	NZCENDK154L7
GMTNZ 4.54% 31/05/2024	0.06	NZGMBDT004C4
Government Of Malaysia 3.885% 15-aug-2029	0.06	MYBMO1900020
Ge Capital International Funding Co. 4.418% 15-nov-2035	0.06	US36164QNA21
CHRIINT 4.13% 24/05/2024	0.06	NZCHCDT004C4
SEGRO plc	0.06	GB00B5ZN1N88
Elanor Commercial Property Fund	0.06	AU0000063893
Government Of Colombia 6.25% 26-nov-2025	0.06	COL17CT03557
Nomura Holdings, Inc. 3.103% 16-jan-2030	0.06	US65535HAQ20
Government Of Spain 6.0% 31-jan-2029	0.06	ES0000011868
Mastercard Incorporated Class A	0.05	US57636Q1040
Government Of Japan 0.1% 20-mar-2029	0.05	JP1103541K42
Bank Of Nova Scotia 2.7% 03-aug-2026	0.05	US064159QE92
American Express Company	0.05	US025816I092
MTFNZ 0% 15/09/2025	0.05	NZSTMTFAT015
Invitation Homes, Inc.	0.05	US46187W1071
DCTL NFIX3FRA + 65 15/02/2024	0.05	NZDCTDT122C9
Atlassian Corp. Plc Class A	0.05	GB00BZ09BD16
Alexandria Real Estate Equities, Inc.	0.05	US015271I091
Compagnie Financiere Richemont SA	0.05	CH0210483332
AIANZ 5.52% 28/05/2021	0.05	NZAIADT130L1
Government Of The United States Of America 5.5% 15-aug-2028	0.05	US912810IF39
PCTNZ 4.42% 27/11/2024	0.05	NZPCTDT002C9
Equifax Inc.	0.05	US294429I051
Deutsche Bank Ag 5.0% 14-feb-2022	0.05	US251526CA59
GDI Property Group	0.05	AU000000GDI7
Telefonica Europe Bv 3.875% Perp	0.05	XST795406658
Government Of Sweden 2.5% 12-may-2025	0.05	SE0005676608
Wells Fargo & Company 2.879% 30-oct-2030	0.05	US95000UJG70
Kubota Corporation	0.05	JP3266400005
Government Of Spain 0.8% 30-jul-2027	0.05	ES0000012G26

Asset name	% of fund net assets	Security code
Government Of South Korea 3.0% 10-mar-2023	0.05	KR1035027336
Adobe Inc.	0.05	US00724F1012
Government Of Norway 1.5% 19-feb-2026	0.05	N00010757925
Government Of South Korea 5.0%	0.05	KR1035027062
10-jun-2020		
Vistra Operations Co. Llc 3.55% 15-jul-2024	0.05	US92840VAD47
Electricite De France Sa 5.375% Perp	0.05	FR0011401751
Port of Tauranga Ltd	0.05	NZPOTE0003S0
TSVBBK 0% 20/05/2020	0.05	NZTSBDK141L3
Kinder Morgan, Inc. 5.0% 15-feb-2021	0.05	US49456BAA98
TPNZ 4.069% 16/09/2022	0.05	NZTRPD0040L2
Fox Corporation 4.709% 25-jan-2029	0.05	US35137LAC90
Rio Tinto Ltd	0.05	AU000000RIO1
American Tower Corporation	0.05	US03027X1000
Westpac 2.5% 13/01/2021	0.05	XS1344520488
Hyundai Capital America, Inc. 3.45% 12-mar-2021	0.05	US44891AAS69
Electronic Arts Inc.	0.05	US285512I099
JPMorgan Chase & Co.	0.05	US46625H1005
Check Point Software Technologies Ltd.	0.05	IL0010824113
Government Of South Korea 1.875% 10-mar-2022	0.05	KR103501G737
PFINZ 4.59% 28/11/2024	0.05	NZPFIDT010C2
Jimmy John's Llc 4.846% 30-jul-2047	0.05	US47760QAB95
FRAPORT AG FRANKFURT	0.05	--
Government Of Italy 1.35% 01-apr-2030	0.05	IT0005383309
BZLNZ NFIX3FRA + 60 15/05/2020	0.05	NZBNZDT393C7
Citigroup Inc. 3.887% 10-jan-2028	0.05	US172967LD18
Keyence Corporation	0.05	JP323620O006
Ares Capital Corporation 3.625% 19-jan-2022	0.05	US04010LAR42
PFINZ 4.25% 01/10/2025	0.05	NZPFIDT020C1
Government Of China 3.86% 22-jul-2049	0.05	CND10002DIY9
HOYA CORPORATION	0.05	JP3837800006
Abbvie Inc. 2.6% 21-nov-2024	0.05	US00287YBQ17
Abbvie Inc. 2.3% 21-nov-2022	0.05	US00287YBL20
State Street Corporation	0.05	US857477I031
ANZNZ 0 08/26/20	0.05	NZANBDG020C0
NextEra Energy, Inc.	0.05	US65339F1012
Dominos Pizza Master Issuer Series 2018-1 4.328% 25-jul-2048	0.05	US25755TAK60
Essex Property Trust, Inc.	0.05	US297178I057
Sun Hung Kai Properties Limited	0.05	HK0016000132
Morgan Stanley 3.622% 01-apr-2031	0.05	US6T74468P76
Aon Plc Class A	0.05	IE00BLPIHW54
salesforce.com, inc.	0.05	US79466L3024
Bank Of America Corporation 3.875% 01-aug-2025	0.05	US06051GFS30
Intuitive Surgical, Inc.	0.05	US46120E6023
Air Liquide SA	0.05	FR0000120073
Hamamatsu Photonics K.K.	0.05	JP3771800004
Bpce Sa 0.25% 15-jan-2026	0.05	FR0013476199
Fidelity National Information Services, Inc. 0.75% 21-may-2023	0.05	XS1843436574
RENTEN 3% 13/02/2023	0.05	NZLRBDT013C3
Cognex Corporation	0.05	US192422I039
NVIDIA Corporation	0.05	US67066G1040
Time Warner Entertainment Co. Lp 8.375% 15-mar-2023	0.05	US88731EAF79
Government Of Italy 2.5% 15-nov-2025	0.05	IT0005345183
Waters Corporation	0.05	US941848I035
Government Of Canada 1.0% 01-jun-2027	0.05	CA135087F825
Government Of Brazil 10.0% 01-jan-2025	0.04	BRSTNCNTFT10
Bpce Sa 5.7% 22-oct-2023	0.04	US05578QAA13
GENEPO 8.30% 23/06/2020	0.04	NZGPWDT004C6
Orange Sa 0.5% 04-sep-2032	0.04	FR0013444684
Jpmorgan Chase & Co. 2.739% 15-oct-2030	0.04	US46647PBE51
Government Of Norway 3.0% 14-mar-2024	0.04	N00010705536
Ebay Inc. 2.7% 11-mar-2030	0.04	US278642AW32

Asset name	% of fund net assets	Security code
Turners Automotive Group Ltd	0.04	NZVNLE0001S1
FCGNZ 4.15% 14/11/2025	0.04	NZFCGDG005C4
Aena SME SA	0.04	ES0105046009
BCHINA 4.02% 19/04/2023	0.04	NZBOCDT003C8
Arvida Group Limited	0.04	NZARVE0001S5
American Honda Finance Corp. 2.05% 10-jan-2023	0.04	US02665WDC29
Government Of United Kingdom 1.625% 22-oct-2028	0.04	GB00BFX0ZL78
Allstate Corporation	0.04	US020002I014
Alcon, Inc.	0.04	CH0432492467
Huazhu Group Ltd. Sponsored ADR	0.04	US44332N1063
Government Of South Korea 4.25% 10-jun-2021	0.04	KR1035027161
Unicredit S.p.a. 6.572% 14-jan-2022	0.04	US904678AJ86
Infineon Technologies AG	0.04	DE0006231004
Bank of New York Mellon Corporation	0.04	US064058I007
AVANZ NFIX1BID + 140 16/01/2051	0.04	NZAVAD1007R1
Government Of Indonesia 6.625% 15-may-2033	0.04	IDG000010406
MERINZ 4.21% 27/06/2025	0.04	NZMELDT042C4
CENNZ 3.55% 15/08/2024	0.04	NZCEND0050L0
Garda Diversified Property Fund	0.04	AU000000GDF3
HOUSNZ 2.247% 05/10/2026	0.04	NZHNZD0001L7
Government Of Belgium 0.5% 22-oct-2024	0.04	BE0000342510
Wintershall Dea Gmbh 0.84% 25-sep-2025	0.04	XS2054209833
Advanced Micro Devices, Inc.	0.04	US007903I078
Goldman Sachs Group, Inc.	0.04	US38141G1040
Bpce Sa 0.875% 31-jan-2024	0.04	FR0013312493
Rexford Industrial Realty, Inc.	0.04	US76169C1009
Waste Management, Inc.	0.04	US94106L1098
ICBCAS 2.61% 27/06/2024	0.04	NZICBDT009C3
RESNZ + 125 15/04/2049	0.04	NZRVTD1008R3
Sofi Consumer Loan Program 2020-1 Trust @na @na	0.04	US83407AAAO7
UBS Group AG	0.04	CH0244767585
HSBC NFIX3FRA + 65 16/08/2022	0.04	NZHKBDT009C4
United Parcel Service, Inc. Class B	0.04	US911312I068
Axa Sa 5.125% 04-jul-2043	0.04	XS0878743623
Akzo Nobel N.V.	0.04	NLO013267909
360 Capital Total Return Fund	0.04	AU000000TOT4
WSTP Term Deposit 2.44% 25/06/2019 24/06/2020	0.04	
Hsbc Holdings Plc 2.256% 13-nov-2026	0.04	XS1716248197
Government Of Italy 0.05% 15-jan-2023	0.04	IT0005384497
Kathmandu Holdings Ltd	0.04	NZKMDE0001S3
Goldman Sachs Group, Inc. 0.875% 21-jan-2030	0.04	XS2107332640
MFT 2.69% 17SEP29	0.04	
Deutsche Bank Ag 4.25% 04-feb-2021	0.04	US25160PAC14
Government Of Malaysia 3.418% 15-aug-2022	0.04	MYBMO1200017
ANZNZ Term Deposit 1.78% 21/08/2019 18/05/2020	0.04	
ASBBNK Term Deposit 2.44% 05/11/2019 05/08/2020	0.04	
ASBBNK Term Deposit 2.43% 11/11/2019 11/05/2020	0.04	
Repligen Corporation	0.04	US759916I095
KIWI Term Deposit 1.8% 25/10/2019 23/10/2020	0.04	
ZELNZ 4.00% 03/09/2024	0.04	NZZELD0060L4
ASBBNK Term Deposit 2.58% 20/12/2019 29/09/2020	0.04	
Viacom Inc. 4.25% 01-sep-2023	0.04	US92553PAT93
Cooper Companies, Inc.	0.04	US2166484020
WSTP Term Deposit 1.745% 13/11/2019 13/05/2020	0.04	
KIWI Term Deposit 1.92% 21/01/2020 21/04/2020	0.04	

Asset name	% of fund net assets	Security code
Millennium & Copthorne Hotels - Preference Shares	0.04	NZMCKE0005S6
MUFGBNK Term Deposit 1.91% 05/02/2020 06/04/2020	0.04	
WSTP Term Deposit 1.785% 21/02/2020 22/06/2020	0.04	
ICBCAS Term Deposit 2.6% 05/03/2020 25/08/2020	0.04	
KIWI Term Deposit 1.9% 25/02/2020 25/08/2020	0.04	
ICBCAS Term Deposit 2.6% 06/03/2020 15/09/2020	0.04	
KIWI Term Deposit 1.9% 27/02/2020 08/09/2020	0.04	
WSTP Term Deposit 1.805% 28/02/2020 27/08/2020	0.04	
KIWI Term Deposit 1.75% 02/03/2020 02/09/2020	0.04	
BCHINA Term Deposit 2.2% 09/03/2020 09/06/2020	0.04	
ASBBNK Term Deposit 2.18% 12/03/2020 10/12/2020	0.04	
Amphenol Corporation Class A	0.04	US0320951017
KIWI Term Deposit 1.75% 09/03/2020 15/09/2020	0.04	
KIWI Term Deposit 1.75% 10/03/2020 22/09/2020	0.04	
KIWI Term Deposit 1.75% 10/03/2020 29/09/2020	0.04	
WSTP Term Deposit 1.785% 11/03/2020 10/12/2020	0.04	
ANZNZ Term Deposit 1.39% 09/03/2020 08/09/2020	0.04	
WSTP Term Deposit 1.42% 10/03/2020 10/06/2020	0.04	
BCHINA Term Deposit 1.86% 17/03/2020 17/06/2020	0.04	
WSTP Term Deposit 1.555% 16/03/2020 14/12/2020	0.04	
KIWI Term Deposit 1.5% 16/03/2020 03/12/2020	0.04	
BZLNZ Term Deposit 1.1% 30/03/2020 28/09/2020	0.04	
BZLNZ Term Deposit 0.81% 30/03/2020 29/06/2020	0.04	
SPKNZ 0% 09/04/2020	0.04	NZSPFDK100L9
MERINZ 0% 15/04/2020	0.04	NZMELDT063C0
TSVBBK 0% 28/05/2020	0.04	NZTSBDK149L6
Santander Holdings Usa, Inc. 4.45% 03-dec-2021	0.04	US80282KAU07
BCHINA 0% 27/07/2020	0.04	NZBOCDK209L1
ASBBNK Enhanced +18bps 18/08/2020	0.04	NZFO4DT249C1
IPLNZ 4.40% 18/04/2024	0.04	NZIPLDT001C3
Government Of Indonesia 7.5% 15-aug-2032	0.04	IDG000012204
Hyundai Capital America, Inc. 2.75% 18-sep-2020	0.04	US44891AAQ04
TOPIX Indx Futr Jun20	0.04	
Equinix, Inc.	0.04	US29444U7000
Jab Holdings Bv 2.25% 19-dec-2039	0.04	DE000A2SBDf7
Government Of Mexico 10.0% 05-dec-2024	0.04	MX0MGO000078
Cadence Design Systems, Inc.	0.04	US1273871087
AIANZ NFIX3FRA + 0 11/10/2022	0.04	NZAIAD1022L0
Mitsui Fudosan Co., Ltd.	0.04	JP3893200000
Spark Finance Ltd 5.75 06/04/2020	0.04	XS0216258177
GENEPO 5% 03/04/2025	0.04	NZGNEDT007C3
Government Of United Kingdom 0.875% 22-oct-2029	0.04	GB00BJMHBS34
Government Of Italy 1.45% 15-may-2025	0.04	IT0005327306
PPG Industries, Inc.	0.04	US6935061076
Sun Communities, Inc.	0.04	US8666741041
Link Real Estate Investment Trust	0.04	HK0823032773
Planet Fitness Master Issuer Llc 4.666% 05-sep-2048	0.04	US72703PAB94

Asset name	% of fund net assets	Security code
Government Of South Korea 5.5% 10-mar-2028	0.04	KR1035027V32
Charter Communications Operating Llc 4.464% 23-jul-2022	0.04	US161175BB96
U.s. Bancorp 3.0% 30-jul-2029	0.04	US91159HHW34
Wintershall Dea Gmbh 0.452% 25-sep-2023	0.04	XS2054209320
Government Of Mexico 7.75% 23-nov-2034	0.04	0.04MX0MGO0000U2
Sabra Health Care Lp 4.8% 01-jun-2024	0.04	US78572XAF87
Gree Electric Appliances, Inc. of Zhuhai Class A	0.04	CNE0000001D4
Sunoco Logistics Partners Operations Lp 4.25% 01-apr-2024	0.04	US867658BAN91
Fiat Chrysler Automobiles Nv 4.5% 15-apr-2020	0.04	US31562QAC15
MTFNZ 0% 15/09/2024	0.04	NZTMTMTFAT013
Government Of Norway 2.0% 24-may-2023	0.04	NO0010646813
Government Of France 1.0% 25-may-2027	0.04	FR0013250560
Micron Technology, Inc.	0.04	US5951121038
Opel Finance International Bv 1.168% 18-may-2020	0.04	XS1413583839
Government Of Belgium 0.8% 22-jun-2025	0.04	BE0000334434
Government Of Mexico 8.0% 07-nov-2047	0.04	MX0MGO000102
Spotify Technology SA	0.04	LU1778762911
ICBCAS Term Deposit 3.15% 24/07/2019 24/04/2020	0.04	
ICBCAS Term Deposit 3.05% 16/08/2019 17/08/2020	0.04	
ICBCAS Term Deposit 3% 16/08/2019 15/05/2020	0.04	
TPNZ 5.893% 03/15/2028	0.04	NZTRPD0328L1
WSTP Term Deposit 2.445% 08/07/2019 08/07/2020	0.04	
Siemens Financieringsmaatschappij Nv 1.0% 20-feb-2025	0.04	XS2118273866
Volpara Health Technologies Ltd	0.04	NZVHTE0001S6
WSTP Term Deposit 2.425% 19/07/2019 17/07/2020	0.04	
WSTP Term Deposit 2.3% 05/08/2019 05/08/2020	0.04	
Hasbro, Inc. 3.55% 19-nov-2026	0.04	US418056AY31
WSTP Term Deposit 2.015% 09/08/2019 08/05/2020	0.04	
WSTP Term Deposit 2.05% 20/08/2019 20/08/2020	0.04	
Broadcom Inc. 4.25% 15-apr-2026	0.04	US11135FAE16
BCHINA Term Deposit 2.53% 15/10/2019 15/04/2020	0.04	
Level 3 Financing, Inc. 3.875% 15-nov-2029	0.04	US527298BQ51
KIWI Term Deposit 1.8% 19/08/2019 15/05/2020	0.04	
WSTP Term Deposit 1.915% 02/09/2019 02/09/2020	0.04	
WSTP Term Deposit 2% 16/09/2019 16/09/2020	0.04	
ANZNZ Term Deposit 1.78% 26/08/2019 22/05/2020	0.04	
Comcast Corporation 3.95% 15-oct-2025	0.04	US20030NCS80
WSTP Term Deposit 1.69% 15/10/2019 15/07/2020	0.04	
ICBCAS Term Deposit 2.75% 23/12/2019 15/06/2020	0.04	
ICBCAS Term Deposit 2.75% 27/12/2019 14/07/2020	0.04	
ANZNZ Term Deposit 1.66% 30/10/2019 29/04/2020	0.04	
KIWI Term Deposit 1.65% 31/10/2019 30/04/2020	0.04	
ICBCAS Term Deposit 2.75% 03/01/2020 03/09/2020	0.04	
ANZNZ Term Deposit 1.8% 18/11/2019 20/05/2020	0.04	
BCHINA Term Deposit 2.31% 19/12/2019 20/04/2020	0.04	

Asset name	% of fund net assets	Security code
Cognizant Technology Solutions Corporation Class A	0.04	US1924461023
ANZNZ Term Deposit 1.82% 27/11/2019 26/06/2020	0.04	
KIWI Term Deposit 1.75% 22/11/2019 22/05/2020	0.04	
WSTP Term Deposit 2.16% 18/12/2019 17/12/2020	0.04	
BZLNZ Term Deposit 1.72% 22/11/2019 21/08/2020	0.04	
KIWI Term Deposit 1.75% 25/11/2019 25/05/2020	0.04	
WSTP Term Deposit 2.16% 20/12/2019 21/09/2020	0.04	
BCHINA Term Deposit 2.53% 07/01/2020 07/07/2020	0.04	
KIWI Term Deposit 1.75% 02/12/2019 02/06/2020	0.04	
Volkswagen Leasing Gmbh 0.25% 16-feb-2021	0.04	XS1865186594
ANZNZ Term Deposit 1.92% 17/12/2019 14/09/2020	0.04	
BZLNZ Term Deposit 1.55% 27/11/2019 28/04/2020	0.04	
KIWI Term Deposit 2.1% 20/01/2020 20/07/2020	0.04	
WSTP Term Deposit 1.935% 17/01/2020 18/05/2020	0.04	
KIWI Term Deposit 2.05% 23/01/2020 22/06/2020	0.04	
KIWI Term Deposit 2% 07/02/2020 08/06/2020	0.04	
KIWI Term Deposit 2.1% 12/02/2020 12/08/2020	0.04	
KIWI Term Deposit 2.1% 20/02/2020 20/08/2020	0.04	
KIWI Term Deposit 1.9% 26/02/2020 01/09/2020	0.04	
Carls Junior Funding Series 2013-1 4.959% 20-jun-2048	0.04	US411707AD42
BNZ 17/04/2020	0.04	NZFO1DT142C1
TOYOTA 0% 21/04/2020	0.04	NZTFSDT737C4
TSVBBK 0% 22/04/2020	0.04	NZTSBDK113L2
TSVBBK 0% 28/04/2020	0.04	NZTSBDK119L9
TSVBBK 0% 30/04/2020	0.04	NZTSBDK121L5
POTNZ 0% 01/05/2020	0.04	NZPOTDK122L1
SBSNZ 0% 01/05/2020	0.04	NZSBBDT195C9
ASBBNK Enhanced +18bps 12/05/2020	0.04	NZFO4DT237C6
TOYOTA 0% 20/05/2020	0.04	NZTFSDT740C8
MCYNZ 0% 07/05/2020	0.04	NZMICYDT216C1
ASBBNK Enhanced+18bps 26/05/2020	0.04	NZFO4DT227C7
AIANZ 0% 15/05/2020	0.04	NZAIADK136L7
MCYNZ 0% 20/05/2020	0.04	NZMICYDT218C7
RABOBK 0% 11/06/2020	0.04	NZFO5DT077C5
SBSNZ 0% 25/05/2020	0.04	NZSBBDT199C1
Firstenergy Corp. 2.65% 01-mar-2030	0.04	US337932AL12
BZLNZ 0% 16/07/2020	0.04	NZFO1DT141C3
ASBBNK Enhanced +18bps 07/07/2020	0.04	NZFO4DT246C7
ASBBNK Enhanced +18bps 04/08/2020	0.04	NZFO4DT248C3
ASBBNK Enhanced +18bps 28/08/2020	0.04	NZFO4DT268C1
ASBBNK Enhanced +18bps 01/09/2020	0.04	NZFO4DT194C9
ASBBNK Enhanced +18bps 15/09/2020	0.04	NZFO4DT263C2
Alphabet Inc. Class C	0.04	US02079K1079
Stockland Trust Management Ltd. 1.5% 03-nov-2021	0.04	XS1130340091
Texas Instruments Incorporated	0.04	US8825081040
Equinix, Inc. 3.2% 18-nov-2029	0.04	US29444UBE55
General Electric Company	0.04	US3696041033
Bnp Paribas S.a. 1.125% 28-aug-2024	0.04	FR0013405537
American Homes 4 Rent Class A	0.04	US02665T3068
Merck KGaA	0.04	DE0006599905
HDFC Bank Limited Sponsored ADR	0.04	US40415F1012

Asset name	% of fund net assets	Security code
Government Of Spain 4.9% 30-jul-2040	0.04	ES00000120N0
New World Development Co. Ltd.	0.04	HK0017000149
BZLNZ NFIX3FRA + 65 29/08/2022	0.04	NZBNZDT395C2
ASB - Cash at Call	0.04	
ANZ Call Account	0.04	
Shopify, Inc. Class A	0.04	CA82509L1076
Walmart Inc.	0.04	US9311421039
Dollar General Corporation	0.04	US2566771059
Novo Nordisk A/S Class B	0.04	DK0060534915
Government Of Thailand 4.875% 22-jun-2029	0.04	TH0623039607
FPQC NFIX1BID +127.5bps 17/08/2026	0.04	NZFPFD1013R9
Government Of Japan 1.5% 20-mar-2034	0.03	JP1201481E36
Government Of Australia 5.75% 15-jul-2022	0.03	AU3TB0000051
Government Of Japan 0.7% 20-mar-2037	0.03	JP1201601H38
Government Of Singapore 2.125% 01-jun-2026	0.03	SG31A8000003
BFWD SOG 1.000% APR2	0.03	
General Motors Financial Co., Inc. 4.0% 15-jan-2025	0.03	US37045XAS53
Derwent London plc	0.03	GB0002652740
Augusta Capital	0.03	NZKPFEO001S1
Deutsche Telekom Ag 0.5% 05-jul-2027	0.03	XS2024715794
Netflix, Inc.	0.03	US64110L1061
Booking Holdings Inc.	0.03	US09857L1089
Morgan Stanley 2.72% 22-jul-2025	0.03	US6174468J17
E.on Se 0.25% 24-oct-2026	0.03	XS2069380991
Bristol-Myers Squibb Company	0.03	US1101221083
Heineken NV	0.03	NLO000009165
Government Of The United States Of America 1.625% 30-nov-2020	0.03	US912828M987
WSTP 0% 20/02/2023	0.03	NZWNZDO223L6
Government Of Denmark 0.5% 15-nov-2027	0.03	DK0009923567
Vista Group International Ltd	0.03	NZVGLE0003S1
Carlsberg A/S Class B	0.03	DK0010181759
Tyson Foods, Inc. Class A	0.03	US9024941034
Sunoco Logistics Partners Operations Lp 4.4% 01-apr-2021	0.03	US86765BAR06
Gilead Sciences, Inc.	0.03	US3755581036
Global Payments Inc. 2.65% 15-feb-2025	0.03	US37940XAA00
Hess Corporation 3.5% 15-jul-2024	0.03	US42809HAF47
Oracle Corporation 3.6% 01-apr-2040	0.03	US68389XBW48
International Business Machines Corporation	0.03	US4592001014
Royal Ahold Delhaize N.V.	0.03	NLO011794037
Cheniere Corpus Christi Holdings Llc 3.7% 15-nov-2029	0.03	US16412XAH89
Mylan N.V.	0.03	NLO011031208
Fidelity National Information Services, Inc. 0.125% 03-dec-2022	0.03	XS2085547433
Adyen NV	0.03	NLO012969182
Vistra Operations Co. Llc 4.3% 15-jul-2029	0.03	US92840VAE20
Bpce Sa 5.15% 21-jul-2024	0.03	US05578QAB95
Southern California Edison Company 4.0% 01-apr-2047	0.03	US842400GG23
Government Of Croatia 6.625% 14-jul-2020	0.03	XS0525827845
DiaSorin S.p.A.	0.03	IT0003492391
Government Of Japan 1.2% 20-jun-2021	0.03	JP1103151B69
Government Of Japan 0.1% 20-dec-2021	0.03	JP1051301GC9
Nationwide Building Society 3.622% 26-apr-2023	0.03	US63861VAD91
Government Of Colombia 6.0% 28-apr-2028	0.03	COL17CT02914
BZLNZ 4.426% 18/06/2020	0.03	NZBNZDT380C4
EURO-OAT FUTURE BOND	0.03	
Zions Bancorporation 3.25% 29-oct-2029	0.03	US98971DAB64
Daiichi Sankyo Company, Limited	0.03	JP3475350009
Government Of Japan 1.4% 20-sep-2034	0.03	JP1201501E99
Vector Ltd	0.03	NZVCTE0001S7
DCTL 1.51% 15/11/2022	0.03	NZDCTDT172C4
Intesa Sanpaolo S.p.A.	0.03	IT0000072618
Healthcare Trust of America, Inc. Class A	0.03	US42225P5017

Asset name	% of fund net assets	Security code
Discover Bank 2.45% 12-sep-2024	0.03	US25466AAQ40
Adecco Group AG	0.03	CH0012138605
Government Of Australia 4.5% 15-apr-2020	0.03	AU3TB0000036
BCHINA Term Deposit 2.23% 10/03/2020 15/07/2020	0.03	
ASBBNK Enhanced +18bps 21/07/2020	0.03	NZF04DT247C5
Level 3 Financing, Inc. 3.4% 01-mar-2027	0.03	US527298BP78
Taiwan Semiconductor Manufacturing Co., Ltd.	0.03	TW0002330008
Inmobiliaria Colonial SOCIMI SA	0.03	ES0139140174
Government Of Spain 4.65% 30-jul-2025	0.03	ES00000122E5
Government Of The Netherlands 0.25% 15-jul-2029	0.03	NL0013332430
Union Pacific Corporation	0.03	US9078181081
Digital Realty Trust, Inc.	0.03	US2538681030
Anheuser-busch Inbev Sa/nv @na 02-apr-2032	0.03	BE6320935271
Oracle Corporation 3.85% 01-apr-2060	0.03	US68389XBV04
CME Group Inc. Class A	0.03	US12572Q1058
Government Of Italy 2.45% 01-sep-2033	0.03	IT0005240350
JPN 10Y BOND(OSE) BO	0.03	
American Tower Corporation 2.75% 15-jan-2027	0.03	US03027XAX84
Government Of Qatar 4.0% 14-mar-2029	0.03	US74727PBA84
Serko Ltd	0.03	NZSKOE0001S7
Ross Stores, Inc.	0.03	US7782961038
Government Of United Kingdom 4.25% 07-mar-2036	0.03	GB0032452392
WAAV 3.84% 15NOV42	0.03	
General Electric Capital Corporation 6.15% 07-aug-2037	0.03	US36962G3A02
At&t Inc. 5.45% 01-mar-2047	0.03	US00206RDS85
S&P Global, Inc.	0.03	US78409V1044
MSCI Inc. Class A	0.03	US55354G1004
Aker Bp Asa 3.75% 15-jan-2030	0.03	US00973RAF01
AIA Group Limited	0.03	HK0000069689
Santander Holdings Usa, Inc. 3.4% 18-jan-2023	0.03	US80282KAS50
TD Ameritrade Holding Corporation	0.03	US87236Y1082
Jpmorgan Chase & Co. 3.96% 29-jan-2027	0.03	US46647PBA30
ASBBNK Enhanced +18 bps 09/06/2020	0.03	NZF04DT239C2
SBSNZ 0% 04/06/2020	0.03	NZSBBDT201C5
ASBBNK Enhanced +18bps 23/06/2020	0.03	NZF04DT240C0
Peugeot SA	0.03	FR000121501
Jack Henry & Associates, Inc.	0.03	US4262811015
Trip.com Group Ltd. Sponsored ADR	0.03	US89677Q1076
South Carolina St Pub Svcs Auth Rev 4.122% 01-dec-2025	0.03	US837151FS39
Government Of The United States Of America 2.125% 15-may-2025	0.03	US912828XB14
Extra Space Storage Inc.	0.03	US30225T1025
Government Of Switzerland 2.0% 25-may-2022	0.03	CH0127181011
Unicredit S.p.a. 7.5% Perp	0.03	XS1963834251
Verizon Communications Inc. 0.875% 19-mar-2032	0.03	XS2052320954
Santander Holdings Usa, Inc. 4.4% 13-jul-2027	0.03	US80282KAP12
Cooperatieve Rabobank Ua 2.5% 26-may-2026	0.03	XS1069772082
Fiserv, Inc. 3.5% 01-jul-2029	0.03	US337738AU25
Anhui Conch Cement Company Limited Class H	0.03	CNE1000001W2
Government Of United Kingdom 0.625% 07-jun-2025	0.03	GB00BK5CVX03
Banco De Sabadell, S.a. 0.875% 22-jul-2025	0.03	XS2028816028
Exact Sciences Corporation	0.03	US30063P1057
Jack In The Box Funding 2019-1 3.982% 25-aug-2049	0.03	US466365AA18
Anheuser-busch Inbev Sa/nv @na 02-apr-2040	0.03	BE6320936287
BFWD ACG 3.000% APR2	0.03	

Asset name	% of fund net assets	Security code
Maxim Integrated Products, Inc.	0.03	US57772K1016
Citrix Systems, Inc. 3.3% 01-mar-2030	0.03	US177376AF70
Oracle Corporation 3.6% 01-apr-2050	0.03	US68389XBX21
Equinix, Inc. 2.9% 18-nov-2026	0.03	US29444UBD72
Deutsche Bank Aktiengesellschaft 1.625% 20-jan-2027	0.03	DE000DL19U23
Kellogg Company	0.03	US4878361082
Volkswagen Bank Gmbh 1.875% 31-jan-2024	0.03	XS1944390241
Mondelez International, Inc. Class A	0.03	US6092071058
PepsiCo, Inc.	0.03	US7134481081
Wells Fargo & Company 3.75% 24-jan-2024	0.03	US95000U2C66
Olympus Corp.	0.03	JP3201200007
Goldman Sachs Group, Inc. 2.0% 27-jul-2023	0.03	XS1265805090
Nintendo Co., Ltd.	0.03	JP3756600007
TPWVNZ 3.35% 29/07/2026	0.03	NZTPWDT180C9
Becton, Dickinson and Company	0.03	US0758871091
Akelius Residential Property Ab 2.249% 17-may-2081	0.03	XS2110077299
Ford Credit Canada Co. 2.923% 16-sep-2020	0.03	CA34527ABN96
Citigroup Inc.	0.03	US1729674242
Fcc Aqualia Sa 2.629% 08-jun-2027	0.03	XS1627343186
Sofi Consumer Loan Program 2019-4 Trust 2.45% 25-aug-2028	0.03	US83405BAA08
At&t Inc. 3.4% 15-may-2025	0.03	US00206RCN08
Anthem, Inc. 4.101% 01-mar-2028	0.03	US036752AG89
Hermes International SCA	0.03	FR0000052292
Nomura Real Estate Master Fund, Inc.	0.03	JP3048110005
Mettler-Toledo International Inc.	0.03	US5926881054
Abbvie Inc. 4.05% 21-nov-2039	0.03	US00287YBR99
Government Of Switzerland 1.5% 24-jul-2025	0.03	CH0184249990
Orsted A/s 2.125% 17-may-2027	0.03	XS1997070781
Alexion Pharmaceuticals, Inc.	0.03	US0153511094
Alimentation Couche-tard Inc. 3.8% 25-jan-2050	0.03	US01626PAN69
Ingredion Incorporated	0.03	US4571871023
Mitsubishi Estate Company, Limited	0.03	JP3899600005
ONE Gas, Inc.	0.03	US68235P1084
Penumbra, Inc.	0.03	US70975L1070
Goldman Sachs Group, Inc. 3.272% 29-sep-2025	0.03	US38141GWQ36
EURO-BTP FUTURE BOND	0.03	
Electricite De France Sa 5.875% Perp	0.03	FR0011700293
Microsoft Corporation 1.55% 08-aug-2021	0.03	US594918BP86
Telefonica Emisiones Sa 1.495% 11-sep-2025	0.03	XS1877846110
Government Of Spain 1.95% 30-jul-2030	0.03	ES00000127A2
Government Of South Korea 3.75% 10-dec-2033	0.03	KRI03502G3C1
Ascendis Pharma A/S Sponsored ADR	0.03	US04351P1012
Monash IVF Group	0.03	AU000000MVF3
American Water Works Company, Inc.	0.03	US0304201033
Sony Corporation	0.03	JP3435000009
Government Of France 4.5% 25-apr-2041	0.03	FR0010773192
Fcc Medio Ambiente Sa 1.661% 04-dec-2026	0.03	XS2081500097
Autohome, Inc. Sponsored ADR Class A	0.03	US05278C1071
AVANZ NFIX1BID + 125 15/12/2049	0.03	NZAUAD1001R6
Fidelity National Information Services, Inc. 2.0% 21-may-2030	0.03	XS1843435923
Orange Sa 0.5% 15-jan-2022	0.03	FR0013396496
Tokyo Electron Ltd.	0.03	JP3571400005
Government Of South Korea 1.375% 10-dec-2029	0.03	KRI03502G9C8
Intercontinental Exchange, Inc.	0.03	US45866F1049
Clicks Group Limited	0.03	ZAE000134854
Government Of Mexico 6.5% 09-jun-2022	0.03	MX0MGO0000Q0
Bank Of America Corporation 4.45% 03-mar-2026	0.03	US06051GFU85
Citizens Financial Group, Inc.	0.03	US1746101054
Novartis AG	0.03	CH0012005267
Baxter International Inc.	0.03	US0718131099

Asset name	% of fund net assets	Security code
CDS USD USD 1.0% DEC	0.03	
KPGNZ 4.33% 19/12/2024	0.03	NZKPGD0030L5
McKesson Corporation	0.03	US58155Q1031
Marathon Petroleum Corporation 5.125% 15-dec-2026	0.03	US56585ABC53
Nasdaq, Inc.	0.03	US6311031081
Jpmorgan Chase & Co. 1.047% 04-nov-2032	0.03	XS2075811948
Atmos Energy Corporation	0.03	US0495601058
Amadeus IT Group SA Class A	0.03	ES0109067019
Samhallsbyggnadsbolaget I Norden Ab 1.125% 04-sep-2026	0.03	XS2049823680
Government Of Italy 3.45% 01-mar-2048	0.03	IT0005273013
Government Of Japan 0.1% 20-sep-2024	0.03	JP1051411KA2
Government Of Japan 0.1% 01-jan-2022	0.03	JP1024081L11
IDEXX Laboratories, Inc.	0.03	US45168D1046
Compass Group PLC	0.03	GB00BD6K4575
Magazine Luiza S.A.	0.03	BRMGLUACNOR2
FPQC 2019-2 B NFXIBID +215bps 16/04/2029	0.03	NZFPFD1035R2
WPP Plc	0.03	JE00B8KF9B49
Millennium & Copthorne Hotels Ltd	0.03	NZMCKE0004S9
Anheuser-busch Inbev Worldwide, Inc. 5.55% 23-jan-2049	0.03	US03523TBV98
Mars, Inc. 4.125% 01-apr-2054	0.03	US571676AG05
Government Of Portugal 4.125% 14-apr-2027	0.03	PTOTEUOE0019
Berkshire Hathaway Inc. Class B	0.03	US0846707026
CDS USD USD 1.0% DEC	0.03	
Barclays Plc 2.0% 07-feb-2028	0.03	XS1678970291
Rohm Co., Ltd.	0.03	JP3982800009
Verisk Analytics Inc	0.03	US92345Y1064
Jack In The Box Funding 2019-1 4.97% 25-aug-2049	0.03	US466365AC73
Cvs Health Corporation 4.78% 25-mar-2038	0.03	US126650CY46
Intuit Inc.	0.03	US4612021034
Intesa Sanpaolo S.p.a. 7.75% Perp	0.03	XS1548475968
Bank of America Corp	0.03	US0605051046
Government Of Italy 5.0% 01-aug-2034	0.03	IT0003535157
Cvs Health Corporation 4.3% 25-mar-2028	0.03	US126650CX62
Wintershall Dea Finance Bv 1.332% 25-sep-2028	0.03	XS2054210252
KIA Motors Corporation	0.02	KR7000270009
Government Of Italy 2.95% 01-sep-2038	0.02	IT0005321325
Fiserv, Inc.	0.02	US3377381088
Intel Corporation 4.95% 25-mar-2060	0.02	US458140BN94
Nihon Kohden Corporation	0.02	JP3706800004
Government Of Austria 3.5% 15-sep-2021	0.02	AT0000A001X2
American Electric Power Company, Inc.	0.02	US0255371017
Cantor Fitzgerald Lp 6.5% 17-jun-2022	0.02	US138616AC18
Capital One, National Association 2.25% 13-sep-2021	0.02	US14042RB177
Government Of The United States Of America 1.125% 30-jun-2021	0.02	US912828S273
Wal-Mart de Mexico SAB de CV	0.02	MX01WA000038
FCGNZ 4.42% 07/03/2023	0.02	NZFCGDG004C7
Rci Banque Sa 0.75% 26-sep-2022	0.02	FR0013283371
Bank Of America Corporation 3.648% 31-mar-2029	0.02	XS2148370211
Penske Truck Leasing Co. Lp 3.45% 01-jul-2024	0.02	US709599BF05
Qorvo, Inc.	0.02	US74736K1016
Wells Fargo & Company 2.1% 26-jul-2021	0.02	US949746SA05
Charter Communications, Inc. Class A	0.02	US16119P1084
GMTNZ 4.00% 01/09/2023	0.02	NZGMBDT005C1
Waste Connections, Inc.	0.02	CA94106B1013
Cna Financial Corporation 7.25% 15-nov-2023	0.02	US126117AE07
Roper Technologies, Inc.	0.02	US7766961061
Fastenal Company	0.02	US3119001044
Government Of Poland 2.5% 25-jul-2026	0.02	PL0000108866
Landsbankinn Hf. 1.375% 14-mar-2022	0.02	XS1576777566

Asset name	% of fund net assets	Security code
CubeSmart	0.02	US2296631094
Government Of Malaysia 3.882% 10-mar-2022	0.02	MYBM11700018
Broadridge Financial Solutions, Inc.	0.02	US11133T1034
International Business Machines Corporation 3.3% 15-may-2026	0.02	US459200JZ55
O'Reilly Automotive, Inc.	0.02	US67103H1077
Barclays Plc 0.625% 14-nov-2023	0.02	XS1716820029
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	0.02	US8740391003
Splunk Inc.	0.02	US8486371045
Estee Lauder Companies Inc. Class A	0.02	US5184391044
Barclays Plc 4.61% 15-feb-2023	0.02	US06738EBE41
Arion Banki Hf. 1.0% 20-mar-2023	0.02	XS1794196615
Morgan Stanley 4.431% 23-jan-2030	0.02	US6174468G77
Techtronic Industries Co., Ltd.	0.02	HK0669013440
Mcdonald's Corporation 3.5% 01-jul-2027	0.02	US58013MFP41
Government Of Italy 5.0% 01-sep-2040	0.02	IT0004532559
KIWI 0% 16/04/2020	0.02	NZFCGDT477C0
STORE Capital Corporation	0.02	US8621211007
Abertis Infraestructuras Sa 3.0% 27-mar-2031	0.02	XS1967636199
Fair Isaac Corporation	0.02	US3032501047
METAL 4.58% 15OCT42	0.02	
Danske Bank A/s 2.25% 14-jan-2028	0.02	XS2100904361
Tandem Diabetes Care, Inc.	0.02	US8753722037
Ecolab Inc.	0.02	US2788651006
Aspen Technology, Inc.	0.02	US0453271035
Activision Blizzard, Inc.	0.02	US00507V1098
Republic Services, Inc.	0.02	US7607591002
Regency Centers Corporation	0.02	US7588491032
Apartment Investment & Management Co Class A	0.02	US03748R7540
Boliden AB	0.02	SE0012455673
CSX Corporation	0.02	US1264081035
McDonald's Corporation	0.02	US5801351017
Galaxy Entertainment Group Limited	0.02	HK0020732686
Lion Corporation	0.02	JP3965400009
Commerzbank Ag 4.0% 23-mar-2026	0.02	DE000CZ40LD5
Fancl Corporation	0.02	JP3802670004
Pinnacle West Capital Corporation	0.02	US7234841010
General Motors Company 4.875% 02-oct-2023	0.02	US37045VAE02
Jazz Pharmaceuticals Plc	0.02	IE00B4Q5ZN47
Lenovo Group Limited	0.02	HK09920009065
Banco Santander, S.a. 0.0% Perp	0.02	XS2102912966
Euronet Worldwide, Inc. 1.375% 22-may-2026	0.02	XS2001315766
Credit Suisse Ag, London Branch 1.375% 31-jan-2022	0.02	XS1115479559
Sysco Corporation	0.02	US8718291078
Eureka Group Holdings Ltd	0.02	AU000000EGH7
Incyte Corporation	0.02	US45337C1027
Firstenergy Corp. 7.375% 15-nov-2031	0.02	US337932AC13
Arrow Electronics, Inc.	0.02	US0427351004
Skyworks Solutions, Inc.	0.02	US83088M1027
John Deere Cash Management 1.85% 02-apr-2028	0.02	XS2150006307
Government Of Austria 0.5% 20-feb-2029	0.02	AT0000A269M8
Zendesk, Inc.	0.02	US98936J1016
Daiwa Office Investment Corporation	0.02	JP3046310003
TAL Education Group Sponsored ADR Class A	0.02	US8740801043
Penske Truck Leasing Co. Lp 3.2% 15-jul-2020	0.02	US709599AU80
Fortive Corp.	0.02	US34959J1088
Comcast Corporation 3.4% 01-apr-2030	0.02	US20030NDG34
Boston Properties, Inc.	0.02	US1011211018
Pgh (cayman) 4.375% 24-jan-2029	0.02	XS1881005117
Square, Inc. Class A	0.02	US8522341036

Asset name	% of fund net assets	Security code
Lowe's Companies, Inc. 5.125% 15-apr-2050	0.02	US548661DW49
Abertis Infraestructuras Sa 2.375% 27-sep-2027	0.02	XS1967635977
Campbell Soup Company	0.02	US1344291091
Twitter, Inc.	0.02	US90184L1026
MS&AD Insurance Group Holdings, Inc.	0.02	JP3890310000
Gecina SA	0.02	FR0010040865
Rio Tinto plc	0.02	GB0007188757
Dh Europe Finance Ii Sarl 1.35% 18-sep-2039	0.02	XS2050406177
Fanuc Corporation	0.02	JP3802400006
Government Of Japan 0.6% 20-jun-2024	0.02	JP1103341E67
Workday, Inc. Class A	0.02	US98138H1014
ARGNZ 2.9% 29/10/2026	0.02	NZARGDT002C4
Viacomcbs Inc. 4.3% 15-feb-2021	0.02	US124857AE30
Pan Pacific International Holdings Corporation	0.02	JP3639650005
Heineken Nv 1.0% 04-may-2026	0.02	XS1401174633
Cigna Corporation 3.9% 15-feb-2022	0.02	US125523BQ28
Coca-Cola Company	0.02	US1912161007
Brookfield Asset Management Inc. Class A	0.02	CA1125851040
Synchrony Financial	0.02	US8716581035
Bank Of America Corporation 3.97% 05-mar-2029	0.02	US06051GHG73
Government Of Austria 0.0% 15-jul-2024	0.02	AT0000A28KX7
Marriott International, Inc. Class A	0.02	US5719032022
Eagle Materials Inc.	0.02	US26969P1084
Government Of Malaysia 3.478% 14-jun-2024	0.02	MYBM11900030
Government Of Italy 3.1% 01-mar-2040	0.02	IT0005377152
Vistra Operations Co. Llc 3.7% 30-jan-2027	0.02	US92840VAG77
Norfolk Southern Corporation	0.02	US6558441084
Orsted	0.02	DK0060094928
Murata Manufacturing Co., Ltd.	0.02	JP3914400001
UNITE Group plc	0.02	GB0006928617
Universal Health Services, Inc. Class B	0.02	US9139031002
Healthpeak Properties, Inc.	0.02	US42250P1030
Rci Banque Sa 0.75% 10-apr-2023	0.02	FR0013412699
Fidelity National Information Services, Inc. 1.5% 21-may-2027	0.02	XS1843436228
Cousins Properties Incorporated	0.02	US2227955026
Kilroy Realty Corporation	0.02	US49427F1084
Allegion PLC	0.02	IE00BFR37W74
LNZCC 2018-1 B 0% 22/11/2021	0.02	NZLATD1002R3
Dexus	0.02	AU000000DXS1
Wintershall Dea Finance Bv 1.823% 25-sep-2031	0.02	XS2055079904
Duke Realty Corporation	0.02	US2644115055
Wells Fargo & Company 2.164% 11-feb-2026	0.02	US95000U2K82
PT Bank Central Asia Tbk	0.02	ID1000109507
Deutsche Bank Ag 4.875% 01-dec-2032	0.02	US251526BN89
Texas Roadhouse, Inc.	0.02	US8826811098
Givaudan SA	0.02	CH0010645932
Government Of Malaysia 3.844% 15-apr-2033	0.02	MYBMX1300040
Yum! Brands, Inc.	0.02	US9884981013
Exelon Corporation 4.05% 15-apr-2030	0.02	US30161NAX93
Government Of Spain 0.5% 30-apr-2030	0.02	ES0000012F76
Exelon Corporation	0.02	US30161N1019
BCHINA Term Deposit 2.3% 29/01/2020 27/05/2020	0.02	
Nippon Prologis REIT, Inc.	0.02	JP3047550003
MERINZ 0% 29/04/2020	0.02	NZMELDT064C8
TSVBBK 0% 11/06/2020	0.02	NZTSBDK163L7
MERINZ 0% 12/06/2020	0.02	NZMELDT066C3
V.F. Corporation	0.02	US9182041080
Government Of Canada 1.5% 01-jun-2023	0.02	CA135087AE10
Prosus N.V. Class N	0.02	NL0013654783
GMO Payment Gateway, Inc.	0.02	JP3385890003
Energy Transfer Operating, L.p. 2.9% 15-may-2025	0.02	US29278NAP87

Asset name	% of fund net assets	Security code
Kinder Morgan Inc Class P	0.02	US49456B1017
Dai-ichi Life Holdings,Inc.	0.02	JP3476480003
Target Corporation	0.02	US87612E1064
Government Of Canada 1.0% 01-sep-2022	0.02	CA135087G732
Alibaba Group Holding Ltd.	0.02	KYGO17191142
Albertis Infraestructuras Sa 0.625% 15-jul-2025	0.02	XS2025466413
Spirit Realty Lp 4.0% 15-jul-2029	0.02	US84861TAD00
Chocoladefabriken Lindt & Spruengli AG	0.02	CH0010570759
Akamai Technologies, Inc.	0.02	US0097111016
NortonLifeLock Inc.	0.02	US6687711084
At&T Inc. 3.15% 04-sep-2036	0.02	XS1629866432
Bankia, S.a. 1.125% 12-nov-2026	0.02	ES0213307061
Arion Banki Hf 1.625% 01-dec-2021	0.02	XS1527737495
Fiserv, Inc. 1.684% 01-jul-2030	0.02	XS1843434108
Citigroup Inc. 2.666% 29-jan-2031	0.02	US172967ML25
MET 3.0% 30/09/2026	0.02	NZMETDT001C2
Everest Re Group, Ltd.	0.02	BMG3223R1088
E.on Se 0.35% 28-feb-2030	0.02	XS2047500926
Prada S.p.A.	0.02	IT0003874101
Canadian Apartment Properties Real Estate Investment Trust	0.02	CA1349211054
Samhaellsbyggnaðsbolaget I Norden Ab 1.0% 12-aug-2027	0.02	XS2114871945
WEG S.A.	0.02	BRWEGEACNOR0
Sonova Holding AG	0.02	CH0012549785
Unicredit S.p.a. 9.25% Perp	0.02	XS1539597499
SAPA 4.25% 15MAR40	0.02	
IQVIA Holdings Inc	0.02	US46266C1053
Trade Desk, Inc. Class A	0.02	US88339J1051
Caixabank Sa 0.75% 18-apr-2023	0.02	XS1752476538
Ambev SA Sponsored ADR	0.02	US02319V1035
Magellan Midstream Partners, L.P.	0.02	US5590801065
Cigna Corporation 3.4% 15-mar-2050	0.02	US125523CK49
Fiserv, Inc. 4.4% 01-jul-2049	0.02	US337738AV08
Albertis Infraestructuras Sa 1.625% 15-jul-2029	0.02	XS2025480596
RWE AG	0.02	DE0007037129
Johnson Controls International plc	0.02	IE00BY7QL619
MERINZ 0% 11/05/2020	0.02	NZMELDT065C5
L'Oreal SA	0.02	FR0000120321
Cox Communications, Inc. 3.15% 15-aug-2024	0.02	US224044CH86
Trainline Plc	0.02	GB00BKDKT925
SCLP 3.28% 26JAN26	0.02	
Goldman Sachs Group, Inc. 2.6% 07-feb-2030	0.02	US38141GXG45
Shimadzu Corporation	0.02	JP3357200009
Vail Resorts, Inc.	0.02	US91879Q1094
Medtronic Global Holdings Sca 1.0% 02-jul-2031	0.02	XS2020670852
B3 SA - Brasil, Bolsa, Balcão	0.02	BRB3SAACNOR6
Sands China Ltd. 5.125% 08-aug-2025	0.02	US80007RAF29
Recordati Industria Chimica e Farmaceutica S.p.A.	0.02	IT0003828271
Matsumotokiyoshi Holdings Co., Ltd.	0.02	JP3869010003
General Mills, Inc.	0.02	US3703341046
Beiersdorf AG	0.02	DE0005200000
SMC Corporation	0.02	JP3162600005
Xerox Holdings Corporation	0.02	US98421M1062
Government Of Sweden 5.0% 01-dec-2020	0.02	SE0001149311
Electricite De France Sa 3.0% Perp	0.02	FR0013464922
Telefonica Emisiones Sa 1.957% 01-jul-2039	0.02	XS2020583618
Eli Lilly and Company	0.02	US5324571083
Government Of Australia 3.0% 21-mar-2047	0.02	AU000XCLWAS7
Government Of Japan 0.1% 20-dec-2026	0.02	JP1103451GCO
New Zealand Refining Ltd	0.02	NZNZRE0001S9
Credit Suisse Group Ag 4.194% 01-apr-2031	0.02	US225401AP33
Deutsche Boerse AG	0.02	DE0005810055
OBIC Co., Ltd.	0.02	JP3173400007

Asset name	% of fund net assets	Security code
3P Learning Limited	0.02	AU0000003PL9
Charter Communications Operating Llc	0.02	US161175BN35
5.75% 01-apr-2048		
Government Of Israel 4.25% 31-mar-2023	0.02	IL0011267478
Government Of Austria 3.65% 20-apr-2022	0.02	AT0000A0N9A0
Centerpoint Energy, Inc. 2.95% 01-mar-2030	0.02	US15189TAX54
Anglo American plc	0.02	GB00BIXZS820
Government Of The United States Of America 3.75% 15-aug-2041	0.02	US912810QS06
Banca Monte Dei Paschi Di Siena S.p.a. 0.875% 08-oct-2026	0.02	IT0005386922
Spectris plc	0.02	GB0003308607
Cintas Corporation	0.02	US1729081059
Symrise AG	0.02	DE000SYM9999
Welltower, Inc.	0.02	US95040Q1040
Sanofi	0.02	FR0000120578
Scout24 AG	0.02	DE000A12DM80
Brenntag AG	0.02	DE000A1DAH10
Barry Callebaut AG	0.02	CH0009002962
Merlin Properties Socimi Sa 1.875% 04-dec-2034	0.02	XS2089229806
Cameron Lng Llc 3.302% 15-jan-2035	0.02	US133434AB69
UPM-Kymmene Oyj	0.02	FI0009005987
Telefonica Emisiones Sa 1.715% 12-jan-2028	0.02	XS1681521081
Dassault Systemes SA	0.02	FR0000130650
Sika AG	0.02	CH0418792922
Societe Generale S.a. 2.5% 08-apr-2021	0.02	US83368RAG74
Freeport-McMoRan, Inc.	0.02	US35671D8570
Bid Corporation Limited	0.02	ZAE000216537
Cegedim SA	0.02	FR0000053506
Industrial & Infrastructure Fund Investment Corporation	0.02	JP3046500009
Melco Resorts and Entertainment Ltd Shs Sponsored American Deposit Receipt Repr 3 Shs	0.02	US5854641009
MTU Aero Engines AG	0.02	DE000A0D9PT0
Digital Realty Trust, Inc. 1.5% 15-mar-2030	0.02	XS2100664114
Db Master Finance Llc 4.352% 20-may-2049	0.02	US233046AL57
Enterprise Products Operating Llc 2.8% 31-jan-2030	0.02	US29379VBX01
National Grid plc	0.02	GB00BDR05C01
Westpac Banking Corporation 4.11% 24-jul-2034	0.02	US961214EF61
Spirit Realty Lp 3.2% 15-jan-2027	0.02	US84861TAE82
Government Of Spain 4.7% 30-jul-2041	0.02	ES0000012157
Bausch Health Companies Inc.	0.02	CA0717341071
Telefonaktiebolaget LM Ericsson Class B	0.02	SE0000108656
RELX PLC	0.02	GB00B280DG97
Tencent Holdings Ltd. 3.575% 11-apr-2026	0.02	US88032XAM65
China Mobile Limited	0.02	HK0941009539
Siemens AG	0.02	DE0007236101
Berkshire Hathaway Energy Co. 3.7% 15-jul-2030	0.02	US084659AU51
Bunzl plc	0.02	GB00B0744838
Asahi Intecc Co., Ltd.	0.02	JP3110650003
Ingevity Corporation	0.02	US45688C1071
Government Of Spain 1.45% 30-apr-2029	0.02	ES0000012E51
Assicurazioni Generali S.p.A.	0.02	IT0000062072
Whitbread PLC	0.02	GB00B1KJJ408
Thor Industries, Inc.	0.02	US8851601018
STARR 4.08% 15MAY43	0.02	
Government Of Spain 2.35% 30-jul-2033	0.02	ES00000128Q6
Fabege AB	0.02	SE0011166974
Disco Corporation	0.02	JP3548600000
Jpmorgan Chase & Co. 4.203% 23-jul-2029	0.02	US46647PAV85
Americold Realty Trust	0.02	US03064D1081
Telefonica Emisiones Sa 2.932% 17-oct-2029	0.02	XS1120892507
Sofi Consumer Loan Program 2018-4 3.54% 26-nov-2027	0.02	US83406HAA68
Sumitomo Mitsui Financial Group, Inc.	0.02	JP3890350006

Asset name	% of fund net assets	Security code
Regeneron Pharmaceuticals, Inc.	0.02	US75886F1075
Apple Inc. 2.05% 11-sep-2026	0.02	US037833DN70
Unilever NV	0.02	NL0000388619
FPQC NFX1BID +110bps 15/08/2025	0.02	NZFPFD1022R0
POTNZ 0% 06/04/2020	0.02	NZPOTDK097L5
FCGNZ 0% 09/04/2020	0.02	NZFCGDT476C2
CENNZ 0% 11/05/2020	0.02	NZCENDK132L3
VICI Properties Inc	0.02	US9256521090
Government Of Spain 4.2% 31-jan-2037	0.02	ES0000012932
Taco Bell Funding 2018-1 4.94% 25-nov-2048	0.02	US87342RAE45
Pnc Funding Corp. 3.3% 08-mar-2022	0.02	US693476BN25
WH Group Ltd. (HK)	0.02	KYG960071028
Tingyi (Cayman Islands) Holding Corp.	0.02	KYG887851030
Japan Hotel Reit Investment Corporation	0.02	JP3046400002
Stora Enso Oyj Class R	0.02	FI0009005961
Diamond 1 Finance Corp. 8.35% 15-jul-2046	0.02	US25272KAR41
Government Of Spain 5.75% 30-jul-2032	0.02	ES0000012411
RESNZ NFX1BID +220bps 16/07/2050	0.02	NZRVRTD1016R6
Nissan Chemical Corporation	0.02	JP3670800006
Kikkoman Corporation	0.02	JP3240400006
Wix.com Ltd.	0.02	IL0011301780
Chemring Group PLC	0.02	GB00B45C9X44
Government Of South Korea 2.625% 10-jun-2028	0.02	KR103502G867
Nippon Telegraph and Telephone Corporation	0.02	JP3735400008
JD.com, Inc. Sponsored ADR Class A	0.02	US47215P1066
BT Group plc	0.02	GB0030913577
Charter Hall Group	0.02	AU000000CHCO
Dh Europe Finance Ii Sarl 2.2% 15-nov-2024	0.02	US23291KAG04
Davide Campari-Milano S.p.A.	0.02	IT0005252207
Cyrusone Lp 1.45% 22-jan-2027	0.02	XS2089972629
Barclays Plc 6.375% Perp	0.02	XS2049810356
Burberry Group plc	0.02	GB0031743007
Nemetschek SE	0.02	DE0006452907
Equity Residential	0.02	US29476L1070
Compagnie de Saint-Gobain SA	0.02	FR0000125007
Allied Properties Real Estate Investment Trust	0.02	CA0194561027
Amgen Inc.	0.02	US0311621009
Chubb Ina Holdings, Inc. 2.875% 03-nov-2022	0.02	US00440EAU10
Government Of Belgium 1.25% 22-apr-2033	0.02	BE0000346552
Long Gilt Future Jun20	0.02	
Constellation Software Inc.	0.01	CA21037X1006
Dominion Energy, Inc. 4.25% 01-jun-2028	0.01	US25746UCY38
AEGON Funding Company LLC 5.1 % Notes 2019-15.12.49 Gtd Global	0.01	US00775V1044
Government Of Australia 4.5% 21-apr-2033	0.01	AU000XCLWAG2
Government Of Ireland 0.0% 18-oct-2022	0.01	IE00BDHDPQ37
LEG Immobilien AG	0.01	DE000LEG1110
Persimmon Plc	0.01	GB0006825383
TPNZ 0% 11/05/2020	0.01	NZTRPDK132L7
Boston Gas Co. 3.001% 01-aug-2029	0.01	US100743AL70
Omnicom Group Inc	0.01	US6819191064
Deutsche Telekom International Finance Bv 1.375% 30-jan-2027	0.01	XS1557095616
Bnp Paribas S.a. 1.0% 27-jun-2024	0.01	XS1637277572
John Deere Cash Management 2.2% 02-apr-2032	0.01	XS2150006562
Deutsche Wohnen SE	0.01	DE000A0HN5C6
Citigroup Inc. 4.412% 31-mar-2031	0.01	US172967MP39
Alimentation Couche-tard Inc. 2.95% 25-jan-2030	0.01	US01626PAM86
Government Of Finland 0.5% 15-sep-2029	0.01	FI4000369467
STMicroelectronics NV	0.01	NL0000226223
MSE S&P/TSX 60 Indx Ftr Jun20	0.01	
NLRC 3.79% 13/08/2020	0.01	NZNRCD0820L8
Entra ASA	0.01	NO0010716418
Datadog Inc Class A	0.01	US2380411035

Asset name	% of fund net assets	Security code
CK Asset Holdings Limited	0.01	KYG2177B1014
Government Of Finland 4.0% 04-jul-2025	0.01	FI4000006176
ANIMA Holding S.p.A.	0.01	IT0004998065
Discovery Communications Llc 2.95% 20-mar-2023	0.01	US25470DAQ25
Straumann Holding AG	0.01	CH0012280076
Wendy's Funding Llc 3.783% 15-jun-2049	0.01	US95058XAG34
KION GROUP AG	0.01	DE000KGX8881
Vodafone Group Plc 4.25% 17-sep-2050	0.01	US92857WBU36
Lloyds Banking Group plc	0.01	GB0008706128
Koninklijke Philips N.V.	0.01	NL0000009538
Wells Fargo & Company 5.013% 04-apr-2051	0.01	US95000U2M49
Bmw Us Capital Llc 1.85% 15-sep-2021	0.01	US05565EAL92
Government Of Russia 8.15% 03-feb-2027	0.01	RU000AAJ33W6
Government Of Ireland 1.1% 15-may-2029	0.01	IE00BH3SQ895
Government Of Belgium 4.25% 28-sep-2021	0.01	BE0000321308
AVEVA Group plc	0.01	GB00BBG9VN75
Rightmove plc	0.01	GB00BGDT3G23
Microchip Technology Incorporated	0.01	US5950171042
Auto Trader Group PLC	0.01	GB00BVYVFW23
EssilorLuxottica SA	0.01	FR0000121667
Aroundtown SA	0.01	LU1673108939
American Transmission Systems, Inc. 5.25% 15-jan-2022	0.01	US030288AA24
Starbucks Corporation	0.01	US8552441094
Safestore Holdings plc	0.01	GB00BIN7Z094
Williams Companies, Inc. 4.55% 24-jun-2024	0.01	US969457BW96
MFT 2.24% 15MAR30	0.01	
Sekisui House Reit. Inc.	0.01	JP3047820000
FedEx Corporation	0.01	US31428X1063
Nomura Holdings, Inc.	0.01	JP3762600009
Shinhan Bank Co., Ltd. 3.875% 24-mar-2026	0.01	US82460EAJ91
CAN 10Y Bond Fut Jun20	0.01	
Avolon Holdings Funding Ltd. 3.25% 15-feb-2027	0.01	US05401AAJ07
Cvs Health Corporation 3.75% 01-apr-2030	0.01	US126650DJ69
Harmonic Drive Systems Inc.	0.01	JP3765150002
Kinder Morgan, Inc. 5.625% 15-nov-2023	0.01	US49456BAB71
Kakaku.com, Inc.	0.01	JP3206000006
MERLIN Properties SOCIMI, S.A.	0.01	ES0105025003
Cvs Health Corporation 4.125% 01-apr-2040	0.01	US126650DK33
Swap Maturing 02/07/2025 (BNZW40)	0.01	
Aviva plc	0.01	GB0002162385
Astellas Pharma Inc.	0.01	JP3942400007
Simon Property Group, Inc.	0.01	US8288061091
Fifth Third Bancorp	0.01	US3167731005
Walt Disney Company 3.0% 15-sep-2022	0.01	US254687CM62
Navistar International Corporation	0.01	US63934E1082
Dh Europe Finance II Sarl 0.45% 18-mar-2028	0.01	XS2050404800
Jungheinrich AG Pref	0.01	DE0006219934
Best Buy Co., Inc.	0.01	US0865161014
Julius Baer Gruppe AG	0.01	CH0102484968
Affiliated Managers Group, Inc.	0.01	US0082521081
Woori Bank 4.75% 30-apr-2024	0.01	US98105HAC43
ROTO DC 5.22% 19/06/2020	0.01	NZROTD146C8
Corporacion Financiera Alba, S.A.	0.01	ES0117160111
Government Of Italy 3.5% 01-mar-2030	0.01	IT0005024234
Electricite De France Sa 2.0% 09-dec-2049	0.01	FR0013465424
Toyota Industries Corp.	0.01	JP3634600005
Bank Of America Corporation 3.559% 23-apr-2027	0.01	US06051GHT94
Cyrusone Lp 3.45% 15-nov-2029	0.01	US23283PAR55
CoreSite Realty Corporation	0.01	US21870Q1058
Castellum AB	0.01	SE0000379190
Aptiv PLC	0.01	JE00B783TY65
General Motors Company 5.4% 01-apr-2048	0.01	US37045VAQ32
BNP Paribas SA Class A	0.01	FR0000131104
Government Of Thailand 3.65% 17-dec-2021	0.01	TH0623031C01

Asset name	% of fund net assets	Security code
Cigna Corporation 2.4% 15-mar-2030	0.01	US125523CL22
Discover Financial Services	0.01	US2547091080
Government Of Australia 4.75% 21-apr-2027	0.01	AU3TB0000135
Prudential plc	0.01	GB0007099541
CAE Inc.	0.01	CA1247651088
Las Vegas Sands Corp.	0.01	US5178341070
Fox Corporation 4.03% 25-jan-2024	0.01	US35137LA818
United Urban Investment Corporation	0.01	JP3045540006
Yandex NV Class A	0.01	NL0009805522
Ascendas Real Estate Investment Trust	0.01	SGIM77906915
Take-Two Interactive Software, Inc.	0.01	US8740541094
Fresenius SE & Co. KGaA	0.01	DE0005785604
Aker Bp Asa 3.0% 15-jan-2025	0.01	US00973RAE36
Bnp Paribas S.a. 2.875% 20-mar-2026	0.01	XS1046827405
Ajinomoto Co., Inc.	0.01	JP3119600009
Crown Castle International Corp	0.01	US22822V1017
Government Of Czech Republic 2.5% 25-aug-2028	0.01	CZ0001003859
Dropbox, Inc. Class A	0.01	US26210C1045
Elanor Retail Property Fund	0.01	AU000000ERF8
Caterpillar Inc.	0.01	US1491231015
Pandora A/S	0.01	DK0060252690
Delta Air Lines, Inc.	0.01	US2473617023
Marsden Maritime Holdings Ltd	0.01	NZNTHE000IS3
First Industrial Realty Trust, Inc.	0.01	US32054K1034
Goodman+Bonds 6.2% 16/12/2020	0.01	NZGMBDT002C8
Japan Airlines Co., Ltd.	0.01	JP3705200008
Atos SE	0.01	FR0000051732
CVS Health Corporation	0.01	US1266501006
Vodafone Group Plc 0.9% 24-nov-2026	0.01	XS2002017361
Government Of Colombia 7.0% 30-jun-2032	0.01	COL17CT03490
Harley-Davidson, Inc.	0.01	US4128221086
Anthem, Inc.	0.01	US0367521038
Aia Group Limited 3.9% 06-apr-2028	0.01	US00131LAF22
CENNZ 0% 17/06/2020	0.01	NZCENDK169L5
POTNZ 0% 17/06/2020	0.01	NZPOTDK169L2
Government Of Portugal 4.1% 15-apr-2037	0.01	PTOTE50E0007
US LONG BOND(CBT) BO	0.01	
Government Of Belgium 4.25% 28-mar-2041	0.01	BE0000320292
Abertis Infraestructuras Sa 1.5% 27-jun-2024	0.01	XS1967635621
Essential Properties Realty Trust, Inc.	0.01	US29670E1073
Kestrel Aircraft Funding Ltd. 4.25% 15-oct-2025	0.01	US49255PAA12
Fukuda Denshi Co., Ltd.	0.01	JP3806000000
Banca Farmafactoring SpA	0.01	IT0005244402
Barclays Plc 7.125% Perp	0.01	XS1998799792
Bristol-myers Squibb Company 3.2% 15-jun-2026	0.01	US110122CA48
Mars, Inc. 3.6% 01-apr-2034	0.01	US571676AC90
Shop Apotheke Europe NV	0.01	NL0012044747
Hsbc Usa Inc. 2.75% 07-aug-2020	0.01	US40428HPV86
Iberdrola SA	0.01	ES0144580Y14
Credit Suisse Group Ag 2.593% 11-sep-2025	0.01	US225401AM02
FPQC NFIX1BID +220bps 15/02/2027	0.01	NZFPFD1016R2
Union Pacific Corporation 3.75% 05-feb-2070	0.01	US907818FL73
Avnet, Inc.	0.01	US0538071038
Penske Truck Leasing Co. Lp 2.7% 01-nov-2024	0.01	US709599BG87
Healthcare Realty Trust Incorporated	0.01	US4219461047
BFWD CRO 3.000% APR2	0.01	
Jpmorgan Chase & Co. 2.55% 01-mar-2021	0.01	US46625HQJ22
Syrah Resources Ltd	0.01	AU000000SYR9
VINCI SA	0.01	FR0000125486
GREYDC NFIX3FRA + 75 15/06/2020	0.01	NZGDCDCT009C3
Jpmorgan Chase & Co. 4.5% 24-jan-2022	0.01	US46625HJD35
SoftBank Group Corp.	0.01	JP3436100006
NN Group N.V.	0.01	NL0010773842
ADGB 3.12% 03MAY26	0.01	

Asset name	% of fund net assets	Security code
Constellation Energy Group, Inc. 5.15% 01-dec-2020	0.01	US210371AL43
Abbvie Inc. 3.2% 21-nov-2029	0.01	US00287YBW84
BorgWarner Inc.	0.01	US0997241064
Muskkrat Falls/labrador Transmission Assets	0.01	CA628153AA60
Funding Trust 3.63% 01-jun-2029		
MediaTek Inc	0.01	TW0002454006
IG Group Holdings plc	0.01	GB00B06QFB75
Wendy's Funding Llc 4.08% 15-jun-2049	0.01	US95058XAH17
United Airlines Holdings, Inc.	0.01	US9100471096
Mail.ru Group Ltd. Sponsored GDR	0.01	US5603172082
zooplus AG	0.01	DE0005111702
Mori Hills Reit Investment Corporation	0.01	JP3046470005
Chinasoft International Ltd.	0.01	KYG210A1114
Vodafone Group Plc 1.625% 24-nov-2030	0.01	XS2002018500
WestRock Company	0.01	US96145D1054
Prologis, L.p. 3.0% 15-apr-2050	0.01	US74340XBP50
Government Of United Kingdom 4.25% 07-dec-2046	0.01	GB00B128DP45
Broadcom Inc.	0.01	US11135FI012
Loomis AB Class B	0.01	SE0002683557
Bank of Kyoto, Ltd.	0.01	JP3251200006
ManpowerGroup Inc.	0.01	US56418H1005
Government Of Denmark 1.5% 15-nov-2023	0.01	DK0009923054
D.R. Horton, Inc.	0.01	US23331A1097
Cox Communications, Inc. 3.5% 15-aug-2027	0.01	US224044CJ43
Kerry Properties Limited	0.01	BMG5524401079
UniCredit S.p.A.	0.01	IT0005239360
NIBE Industrier AB Class B	0.01	SE0008321293
Firstenergy Corp. 3.4% 01-mar-2050	0.01	US337932AM94
Costco Wholesale Corporation	0.01	US22160K1051
Electricite de France SA	0.01	FR0010242511
Japan Retail Fund Investment Corporation	0.01	JP3039710003
Travelers Companies, Inc.	0.01	US89417E1091
Catholic Health Initiatives 2.76% 01-oct-2024	0.01	US20268JAA16
Verizon Communications Inc.	0.01	US92343V1044
Cerved Group SpA	0.01	IT0005010423
Rakuten, Inc.	0.01	JP3967200001
Van Lanschot Kempen NV cert. of shs	0.01	NL0000302636
T & G Global Ltd	0.01	NZTURE000255
ENGIE SA	0.01	FR0010208488
Okamoto Industries, Inc.	0.01	JP3192800005
Mcdonald's Corporation 2.125% 01-mar-2030	0.01	US58013MFM10
BFWD EFS 0.700% APR2	0.01	
Barratt Developments PLC	0.01	GB0000811801
Fidelity National Financial, Inc. - FNF Group	0.01	US31620R3030
Avolon Holdings Funding Ltd. 3.95% 01-jul-2024	0.01	US05401AAFB4
Hollysys Automation Technologies Ltd.	0.01	VGG456671053
Grupo Aeroportuario del Sureste SA de CV Class B	0.01	MXPO011661018
Henkel AG & Co. KGaA	0.01	DE0006048408
Government Of South Korea 2.125% 10-jun-2027	0.01	KR103502G768
National Oilwell Varco, Inc.	0.01	US6370771011
Berkeley Group Holdings plc	0.01	GB00B02L3W35
Nitto Denko Corp.	0.01	JP3684000007
Government Of Norway 1.375% 19-aug-2030	0.01	NO0010875230
Engie Sa 1.75% 27-mar-2028	0.01	FR0013504677
Sopra Steria Group SA	0.01	FR0000050809
Swire Pacific Limited Class B	0.01	HK0087000532
Enel SpA	0.01	IT0003128367
Cameron Lng Llc 2.902% 15-jul-2031	0.01	US133434AA86
Government Of Belgium 5.0% 28-mar-2035	0.01	BE0000304130
Vertex Pharmaceuticals Incorporated	0.01	US92532F1003
Jumbo S.A.	0.01	GRS282183003
Ari Fleet Lease Trust 2018-a 2.84% 15-oct-2026	0.01	US00217EAC21
Sunac China Holdings Ltd.	0.01	KYG8569A1067

Asset name	% of fund net assets	Security code
Resona Holdings, Inc.	0.01	JP3500610005
Abano Healthcare Group Ltd	0.01	NZNPEE0001S8
Coca-cola Femsa Sab De Cv 2.75% 22-jan-2030	0.01	US191241AH15
Rockies Express Pipeline Llc 4.95% 15-jul-2029	0.01	US77340RAR84
City Developments Limited	0.01	SG1R89002252
Morgan Stanley 1.75% 30-jan-2025	0.01	XS1180256528
Eni S.p.A.	0.01	IT0003132476
SDL Plc	0.01	GB0009376368
BHP Group Plc	0.01	GB00B0HP3291
ageas SA/NV	0.01	BE0974264930
FOURLIS HOLDINGS S.A.	0.01	GRS096003009
ViacomCBS Inc. Class B	0.01	US92556H2067
Government Of The United States Of America 3.0% 15-feb-2048	0.01	US912810SA79
Jol Air 2019-1 3.967% 15-apr-2044	0.01	US46651NAA28
Standard Chartered PLC	0.01	GB0004082847
Swap Maturing 29/03/2023 (WPAC40)	0.01	
Kraft Heinz Company	0.01	US5007541064
Enagas SA	0.01	ES0130960018
Teleperformance SE	0.01	FR0000051807
Government Of Malaysia 3.733% 15-jun-2028	0.01	MYBMS1300057
VeriSign, Inc.	0.01	US92343E1029
Modern Times Group MTG AB Class B	0.01	SE0000412371
Zions Bancorporation, N.A.	0.01	US9897011071
Voya Financial, Inc.	0.01	US9290891004
HSBC Holdings Plc	0.01	GB0005405286
Gruppo MutuiOnline S.p.A.	0.01	IT0004195308
APPLUS SERVICES S.A.	0.01	ES0105022000
Government Of Qatar 4.0% 14-mar-2029	0.01	XS1959337582
Allergan Funding Scs 2.625% 15-nov-2028	0.01	XS1909193317
ING Groep NV	0.01	NL0011821202
Marsh & McLennan Companies, Inc. 3.5% 29-dec-2020	0.01	US577748BE18
58.com Inc. Sponsored ADR Class A	0.01	US31680Q1040
Banco Bilbao Vizcaya Argentaria, S.A.	0.01	ES0113211835
America Movil Sab De Cv 3.625% 22-apr-2029	0.01	US02364WBH79
Wellington Drive Technologies	0.01	NZWDETE0002S1
CAN 10YR BOND FUT BO	0.01	
Yageo Corporation	0.01	TW0002327004
Nichi-iko Pharmaceutical Co., Ltd.	0.01	JP3687200000
Ally Financial Inc	0.01	US02005N1000
Haitong Securities Co., Ltd. Class H	0.01	CNE1000019K9
SINA Corp.	0.01	KYG814771047
Orange SA	0.01	FR0000133308
Deutsche Bank Aktiengesellschaft 6.0% Perp	0.01	US251525AX97
Kimberly-Clark Corporation	0.01	US4943681035
Taylor Wimpey plc	0.01	GB0008782301
Discovery, Inc. Class A	0.01	US25470F1049
BGB 0.00% 22OCT27	0.01	
Ubs Group Ag 3.126% 13-aug-2030	0.01	US902613AA61
China Longyuan Power Group Corp. Ltd. Class H	0.01	CNE100000HD4
Government Of The Netherlands 0.5% 15-jan-2040	0.01	NL0013552060
FPQC NFXIBID 15/02/2027	0.01	NZFPFD1017R0
Qiwí Plc Sponsored ADR Class B	0.01	US74735M1080
Grupo Aeroportuario del Pacifico SAB de CV Class B	0.01	MX01GA000004
FPQC NFXIBID +135bps 15/08/2025	0.01	NZFPFD1011R3
Wing Tai Holdings Limited	0.01	SG1K66001688
Government Of Canada 1.5% 01-jun-2026	0.01	CA135087E679
Erste Group Bank AG	0.01	AT0000652011
Veeco Instruments Inc.	0.01	US9224711002
Daibiru Corporation	0.01	JP3497200000
Intesa Sanpaolo S.p.a. 4.7% 23-sep-2049	0.01	US46115HBN61
Banco Santander S.A.	0.01	ES011390QJ37
Playtech plc	0.01	IM00B7S9G985

Asset name	% of fund net assets	Security code
Government Of Austria 2.4% 23-may-2034	0.01	AT0000A10683
Cemex SAB de CV Sponsored ADR	0.01	US1512908898
MakeMyTrip Ltd.	0.01	MU0295S00016
China Merchants Bank Co., Ltd. Class H	0.01	CNE1000002M1
Klepierre SA	0.01	FR0000121964
Centuria Office Reit	0.01	AU0000077893
Piraeus Port Authority S.A.	0.01	GRS470003013
Tosei Corporation	0.01	JP3595070008
China Everbright International Limited	0.01	HK0257001336
Genting Singapore Limited	0.01	SGXE21576413
MGM China Holdings Limited	0.01	KYG607441022
Air Lease Corporation 3.0% 15-sep-2023	0.01	US00912XAT19
Indra Sistemas, S.A. Class A	0.01	ES0118594417
BASF SE	0.01	DE000BASF111
Petroleo Brasileiro SA Pfd	0.01	BRPETRACNPR6
Japan Exchange Group, Inc.	0.01	JP3183200009
Government Of Australia 4.25% 21-apr-2026	0.01	AU000XCLWA18
Value Partners Group Limited	0.01	KYG931751005
Hitachi,Ltd.	0.01	JP3788600009
FinecoBank SpA	0.01	IT0000072170
Baker Hughes Company Class A	0.01	US05722G1004
Coca-Cola HBC AG	0.01	CH0198251305
Government Of Singapore 2.75% 01-mar-2046	0.01	SG31A7000004
Japan Petroleum Exploration Co., Ltd.	0.01	JP3421100003
Royal Bank of Scotland Group plc	0.01	GB00B7777214
Genting Bhd.	0.01	MYL318200002
China Lesso Group Holdings Limited	0.01	KYG2157Q1029
Deutsche Lufthansa AG	0.01	DE0008232125
Kinder Morgan Energy Partners, L.p. 4.25% 01-sep-2024	0.01	US494550BV76
Yangzijiang Shipbuilding (Holdings) Ltd.	0.01	SG1U76934819
Government Of France 3.25% 25-may-2045	0.01	FR0011461037
Wihlborgs Fastigheter AB	0.01	SE0011205194
Ipsos SA	0.01	FR0000073298
Wynn Macau Ltd.	0.01	KYG981491007
Artisan Partners Asset Management, Inc. Class A	0.01	US04316A1088
Mediobanca S.p.A.	0.01	IT0000062957
Government Of Singapore 3.375% 01-sep-2033	0.01	SG3261987691
AmerisourceBergen Corporation	0.01	US03073E1055
CGG	0.01	FR0013181864
PNC Financial Services Group, Inc.	0.01	US6934751057
Engie Sa 2.125% 30-mar-2032	0.01	FR0013504693
Barclays PLC	0.01	GB0031348658
Lendlease Group	0.01	AU000000LLC3
PT Tower Bersama Infrastructure Tbk	0.01	ID1000116908
Heineken Nv 2.25% 30-mar-2030	0.01	XS2147977636
Government Of Finland 0.0% 15-sep-2024	0.01	FI4000391529
Ping An Insurance (Group) Company of China, Ltd. Class H	0.01	CNE1000003X6
Marubeni Corporation	0.01	JP3877600001
Sime Darby Property Bhd.	0.01	MYL528800005
Fujitsu Limited	0.01	JP3818000006
Keppel Corporation Limited	0.01	SG1U68934629
RESNZ + 180 15/04/2049	0.01	NZRVTDI009R1
Westlake Automobile Receivables Trust 2018-3 2.839% 18-jan-2022	0.01	US96042GAE26
Comcast Corporation 3.75% 01-apr-2040	0.01	US20030NDH17
Unitedhealth Group Incorporated 3.35% 15-jul-2022	0.01	US91324PCN06
Mosaic Company	0.01	US61945C1036
Americredit Automobile Receivables Trust 2018-3 2.691% 18-jan-2022	0.01	US03066MAC01
Government Of Czech Republic 3.85% 29-sep-2021	0.01	CZ0001002851
Coca-Cola Bottlers Japan Holdings Inc.	0.01	JP3293200006
Ralph Lauren Corporation Class A	0.01	US7512121010
Telefonica Emisiones Sa 1.477% 14-sep-2021	0.01	XS1290729208

Asset name	% of fund net assets	Security code
Mastercard Incorporated 3.35% 26-mar-2030	0.01	US57636QAP90
HCA Healthcare Inc	0.01	US40412C1018
Capri Holdings Limited	0.01	VGG1890L1076
Summit Industrial Income REIT	0.01	CA8661201167
Greentown Service Group Co. Ltd.	0.01	KYG410121084
Landis+Gyr Group AG	0.01	CH0371153492
Ocean Wilsons Holdings Limited	0.01	BMG6699D1074
Ambev SA	0.01	BRABEVACNOR1
Hsbc Holdings Plc 4.95% 31-mar-2030	0.01	US404280CF48
Nvidia Corporation 3.5% 01-apr-2050	0.01	US67066GAH74
Hilton Worldwide Holdings Inc	0.01	US43300A2033
Tsumura & Co.	0.01	JP3535800001
Intertrust NV	0.01	NL0010937058
Tenaris S.A.	0.01	LU0156801721
Public Service Enterprise Group Inc	0.01	US7445731067
Big Yellow Group PLC	0.01	GB0002869419
Tremor International Ltd.	0.01	IL0011320343
Brandywine Realty Trust	0.01	US1053682035
Caim Homes PLC	0.01	IE00BWY4ZFI8
Nissan Auto Lease Trust 2018-a 2.345% 16-feb-2021	0.01	US65478BAC54
Southwestern Energy Company	0.01	US8454671095
AbbVie, Inc.	0.01	US00287Y1091
Dominion Energy, Inc. 2.0% 15-aug-2021	0.01	US25746UCJ60
Goldman Sachs Group, Inc. 2.625% 25-apr-2021	0.01	US38141GVU56
SCLP 3.09% 27OCT25	0.01	
MUFG NFX3FRA + 95 04/04/2022	0.01	NZMUFDT001C8
Malaysia Airports Holdings Bhd.	0.01	MYL501400005
Ing Groep Nv 3.15% 29-mar-2022	0.01	US456837AG88
LG Chem Ltd.	0.01	KR7051910008
Reliance Industries Limited Sponsored GDR 144A	0.01	US7594701077
Okta, Inc. Class A	0.01	US6792951054
Swap Maturing 27/11/2023 (BNZW40)	0.01	
Elanor Investors Group	0.01	AU000000ENN1
Ca Immobilien Anlagen Aktiengesellschaft 0.875% 05-feb-2027	0.01	XS2099128055
Taiheiyō Cement Corporation	0.01	JP3449020001
CK Hutchison Holdings Ltd	0.01	KYG217651051
Exelon Corporation 4.7% 15-apr-2050	0.01	US30161NAY76
Consolidated Edison Company Of New York, Inc. 3.35% 01-apr-2030	0.01	US209111FX66
Vicat-Ciments Vicat SA	0.01	FR0000031775
Standard Chartered Plc 4.644% 01-apr-2031	0.01	US853254BS85
Enable Midstream Partners Lp 5.0% 15-may-2044	0.01	US292480AJ92
State Street Corporation 3.152% 30-mar-2031	0.01	US857477BK85
Mcdonald's Corporation 3.625% 01-sep-2049	0.01	US58013MFK53
Credit Suisse (new York Securities Branch) 3.625% 09-sep-2024	0.01	US22546QAP28
Government Of Ireland 1.5% 15-may-2050	0.01	IE00B83SQB22
Saipem S.p.A.	0.01	IT0005252140
Public Storage	0.01	US74460D1090
Teck Resources Limited Class B	0.01	CA8787422044
Xcel Energy Inc. 3.4% 01-jun-2030	0.01	US98389BAY65
Zynga Inc. Class A	0.01	US98986T1088
Edwards Lifesciences Corporation	0.01	US28176E1082
EXOR N.V.	0.01	NL0012059018
Kyocera Corporation	0.01	JP3249600002
GEA Group Aktiengesellschaft	0.01	DE0006602006
Fnac Darty SA	0.01	FR0011476928
Continental AG	0.01	DE0005439004
Grupo Financiero Banorte SAB de CV Class O	0.01	MPX370711014
DWS Group GmbH & Co. KGaA	0.01	DE000DWS1007
Takeda Pharmaceutical Co. Ltd.	0.01	JP3463000004
CGI Inc. Class A	0.01	CA12532H1047

Asset name	% of fund net assets	Security code
Deutsche Telekom Ag 1.375% 05-jul-2034	0.01	XS2024716099
Kangwon Land, Inc.	0.01	KR7035250000
Infosys Limited Sponsored ADR	0.01	US4567881085
ICICI Bank Limited Sponsored ADR	0.01	US45104G1040
Sabra Health Care REIT, Inc.	0.01	US78573L1061
Seagate Technology PLC	0.01	IE00B58JVZ52
Government Of France 2.5% 25-may-2030	0.01	FR0011883966
American International Group, Inc.	0.01	US0268747849
Coupa Software, Inc.	0.01	US22266L1061
SK hynix Inc	0.01	KR7000660001
Exxon Mobil Corporation	0.01	US30231G1022
Bangkok Bank Public Company Limited (Alien Mkt)	0.01	TH0001010014
Vienna Insurance Group AG Wiener Versicherung Gruppe	0.01	AT0000908504
Advanced Info Service Public Co., Ltd. NVDR	0.01	TH0268010R11
Neinor Homes SA	0.01	ES0105251005
Kroger Co.	0.01	US5010441013
Arch Capital Group Ltd.	0.01	BMG0450AI053
AGC Inc.	0.01	JP3112000009
Sigma Alimentos Sa De Cv 4.125% 02-may-2026	0.01	USP8674JAE93
H. Lundbeck A/S	0.01	DK0010287234
Toshiba Corporation	0.01	JP3592200004
Direcional Engenharia S.A.	0.01	BRDI1RRACNOR0
Unitedhealth Group Incorporated 3.875% 15-dec-2028	0.01	US91324PDP45
Jpmorgan Chase & Co. 4.35% 15-aug-2021	0.01	US46625HJC51
Chubb Ina Holdings, Inc. 2.3% 03-nov-2020	0.01	US00440EAT47
Allergan plc	0.01	IE00BY9D5467
DXC Technology Co.	0.01	US23355L1061
Multichoice Group Ltd	0.01	ZAE000265971
Raiffeisen Bank International AG	0.01	AT0000606306
A.P. Moller - Maersk A/S Class A	0.01	DK0010244425
Schlumberger NV	0.01	AN8068571086
Dowa Holdings Co., Ltd.	0.01	JP3638600001
Shionogi & Co., Ltd.	0.01	JP3347200002
GlaxoSmithKline plc	0.01	GB0009252882
Wells Fargo & Company 1.625% 02-jun-2025	0.01	XS1240964483
Valeo SA	0.01	FR0013176526
Government Of Canada 5.75% 01-jun-2033	0.01	CA135087XG49
Heijmans NV	0.01	NL0009269109
Unitedhealth Group Incorporated 2.875% 15-aug-2029	0.01	US91324PDS83
FPQC 2019-1 A NFX1BID +120bps 15/04/2021	0.01	NZFPFD1030R3
Itochu Corporation	0.01	JP3143600009
FPQC NFX1BID +225bps 15/02/2028	0.01	NZFPFD1025R3
Cvs Health Corporation 3.35% 09-mar-2021	0.01	US126650DC17
MRPNZ Float 07/09/2021	0.01	NZMTYDT003C4
Munich Reinsurance Company	0.01	DE0008430026
Covestro AG	0.01	DE0006062144
Sands China Ltd.	0.01	KYG7800X1079
Kinross Gold Corporation	0.01	CA4969024047
CD Projekt S.A.	0.01	PLOPTTC00011
EPR Properties	0.01	US26884U1097
Evrz PLC	0.01	GB00B71N6K86
DeNA Co., Ltd.	0.01	JP3548610009
TKH Group N.V. Cert	0.01	NL0000852523
CDS USD USD 1.0% DEC	0.01	
CDS USD USD 1.0% DEC	0.01	
CDS USD USD 1.0% DEC	0.01	
Capita plc	0.01	GB00B23KOM20
Centrica plc	0.01	GB00B033F229
Seino Holdings Co., Ltd.	0.01	JP3415400005
Eurazeo SA	0.01	FR0000121121
Li & Fung Limited	0.01	BMG5485F1692
Resideo Technologies, Inc.	0.01	US76118Y1047
Valid Solucoes SA	0.01	BRVLIDACNOR5
Bolsa de Valores de Colombia S.A.	0.01	COR01PA00010
Devon Energy Corporation	0.01	US25179M1036

Asset name	% of fund net assets	Security code
China CITIC Bank Corporation Ltd Class H	0.01	CNE1000001Q4
Wells Fargo & Company	0.01	US9497461015
Carrefour SA	0.01	FR0000120172
Government Of Spain 1.5% 30-apr-2027	0.01	ES00000128P8
Government Of Belgium 0.8% 22-jun-2028	0.01	BE0000345547
JBS S.A.	0.01	BRJBSSACNOR8
Wipro Limited Sponsored ADR	0.01	US97651M1099
BFWD EFS 2.000% APR2	0.01	
Kinder Morgan Energy Partners, L.p. 4.15% 01-feb-2024	0.01	US494550BS48
TE Connectivity Ltd.	0.01	CH0102993182
NuStar Energy LP Cum Red Perp Pfd Units Series B	0.01	US67058H3003
Credit Suisse Group Ag 1.25% 17-jul-2025	0.01	CH0343366842
American International Group, Inc. 6.4% 15-dec-2020	0.01	US026874BW66
Hochtief AG	0.01	DE0006070006
Weyerhaeuser Company	0.01	US9621661043
CIMB Group Holdings Bhd	0.01	MYL102300O000
CSPC Pharmaceutical Group Limited	0.01	HK1093012172
NXP Semiconductors NV	0.01	NL0009538784
Volvo AB Class B	0.01	SE0000115446
WIANZ 4% 01/04/2030	0.01	NZWIA0006L05
Park Hotels & Resorts, Inc.	0.01	US7005171050
Nikon Corp.	0.01	JP3657400002
Fortinet, Inc.	0.01	US34959E1091
Titan Cement International N.V.	0.01	BE0974338700
Fortum Oyj	0.01	FI0009007132
Danaher Corporation 2.5% 30-mar-2030	0.01	XS2147995372
Ibersol, SGPS S.A.	0.01	PTIBS0AM0008
Samsung Life Insurance Co., Ltd.	0.01	KR7032830002
Government Of Mexico 6.5% 10-jun-2021	0.01	MX0MG00000N7
Criteo SA Sponsored ADR	0.01	US2267181046
Booz Allen Hamilton Holding Corporation Class A	0.00	US0995021062
Mcdonald's Corporation 4.2% 01-apr-2050	0.00	US58013MFR07
Credit Agricole Sa (london Branch) 1.375% 03-may-2027	0.00	XS1605365193
Sunstone Hotel Investors, Inc.	0.00	US8678921011
Government Of Sweden 2.25% 01-jun-2032	0.00	SE0004517290
United Microelectronics Corp.	0.00	TW0002303005
Blue Apron Holdings, Inc. Class A	0.00	US09523Q2003
Bankinter SA	0.00	ES0113679137
Snap-on Incorporated	0.00	US8330341012
Bank of Ireland Group Plc	0.00	IE00BD1RP616
Prologis Property Mexico, S.A. de C.V.	0.00	MXCFF1170008
Bnp Paribas S.a. 1.125% 16-aug-2022	0.00	XS1473446604
Jefferies Financial Group Inc.	0.00	US47233W1099
Royal Dutch Shell Plc Class B	0.00	GB00B03MM408
Government Of Mexico 10.0% 20-nov-2036	0.00	MX0MG00000B2
LG Corp Pfd Registered Shs Non-Voting	0.00	KR7003551009
Consorcio ARA SAB de CV	0.00	MPX001161019
Flex Ltd.	0.00	SG9999000020
FIAOT 3.23% 15DEC22	0.00	
American Financial Group, Inc.	0.00	US0259321042
Government Of Thailand 3.625% 16-jun-2023	0.00	TH0623033600
Gentera, S.A.B. de C.V.	0.00	MX01GE0E0004
Nokia Oyj	0.00	FI0009000681
Dr. Reddy's Laboratories Ltd. Sponsored ADR	0.00	US2561352038
Walt Disney Company 4.5% 15-feb-2021	0.00	US254687CK07
PT Link Net Tbk	0.00	ID1000131808
Enerplus Corporation	0.00	CA2927661025
Shinsei Bank, Limited	0.00	JP3729000004
IQE plc	0.00	GB0009619924
Poste Italiane SpA	0.00	IT0003796171
Parker-Hannifin Corporation	0.00	US7010941042
Naturgy Energy Group, S.A.	0.00	ES0116870314
Goldman Sachs Group, Inc. 2.75% 15-sep-2020	0.00	US38141GVP61
MFT 3.71% 15DEC28	0.00	

Asset name	% of fund net assets	Security code
CDS USD USD 1.0% DEC	0.00	
James Hardie Industries PLC Chess Units of Foreign Securities	0.00	AU000000JHXT
Japan Real Estate Investment Corp.	0.00	JP3027680002
Hon Hai Precision Industry Co., Ltd.	0.00	TW0002317005
Swiss Life Holding AG	0.00	CH0014852781
Government Of Denmark 3.0% 15-nov-2021	0.00	DK0009922676
PCT 5.54 17/12/2021	0.00	NZPCTDT001C1
Government Of Italy 3.35% 01-mar-2035	0.00	IT0005358806
EcoRodovias Infraestrutura e Logistica S.A.	0.00	BRECORACNOR8
HYUNDAI GLOVIS Co., Ltd.	0.00	KR7086280005
Western Midstream Operating, Lp 4.65% 01-jul-2026	0.00	US958254AF13
Kajima Corporation	0.00	JP3210200006
Wistron Corporation	0.00	TW0003231007
Steel Dynamics, Inc.	0.00	US8581191009
Swap Maturing 13/01/2021 (BNZW40)	0.00	
Air Canada	0.00	CA0089118776
Uni-President China Holdings Ltd.	0.00	KYG9222R1065
Kasikornbank Public Co. Ltd. (Alien Mkt)	0.00	TH0016010017
Bangkok Bank Public Company Limited NVDR	0.00	TH0001010R16
MFT 3.20% 15SEP28	0.00	
Fraser & Neave Ltd.	0.00	SG1T58930911
Wynn Resorts, Limited	0.00	US9831341071
Datalogic S.p.A.	0.00	IT0004053440
NZGB 0% 01/07/2020	0.00	NZRTBTDTKGIC8
Citizens Financial Group, Inc. 2.375% 28-jul-2021	0.00	US174610AN57
China Medical System Holdings Ltd.	0.00	KYG211081248
BFWD EFS 1.750% APR2	0.00	
LG Electronics Inc.	0.00	KR7066570003
Government Of Thailand 4.675% 29-jun-2044	0.00	TH0623030600
Eaton Corp. Plc	0.00	IE00B8KQN827
Smith & Nephew plc	0.00	GB0009223206
Church & Dwight Co., Inc.	0.00	US1713401024
Comfortdelgro Corporation Limited	0.00	SG1N31909426
AAC Technologies Holdings Inc.	0.00	KYG2953R1149
Sinotruk Hong Kong Ltd.	0.00	HK38080451546
Stockland	0.00	AU000000SGP0
SAGE Therapeutics, Inc.	0.00	US78667J1088
Solocal Group	0.00	FR0012938884
DCTL 3.98% 15/04/2026	0.00	NZDCTDT109C6
Nippon Building Fund, Inc.	0.00	JP3027670003
Bank Of America Corporation 2.5% 27-jul-2020	0.00	XS0954946926
UBE Industries, Ltd.	0.00	JP3158800007
Wells Fargo Commercial Mortgage Trust 2014-lc18 3.405% 17-dec-2047	0.00	US94989AAU97
Government Of Slovakia 3.375% 15-nov-2024	0.00	SK4120008871
Moody's Corporation	0.00	US6153691059
Tune Protect Group Bhd.	0.00	MYL523000007
H&M Hennes & Mauritz AB Class B	0.00	SE0000106270
Alimentation Couche-Tard Inc. Class B	0.00	CA01626P4033
Gafsa SA	0.00	BRGFSAACNOR3
Skanska AB Class B	0.00	SE0000113250
President Chain Store Corporation	0.00	TW0002912003
Government Of Canada 5.0% 01-jun-2037	0.00	CA135087XW98
Enauta Participacoes S.A.	0.00	BRENATACNORO
Immobiliare Grande Distribuzione SIlQ S.p.A.	0.00	IT0005322612
NTT DoCoMo, Inc.	0.00	JP3165650007
Haier Electronics Group Co., Ltd.	0.00	BMG423131256
Orion Oyj Class B	0.00	FI0009014377
IRS NZD 2.968% JUN29	0.00	
Otsuka Corporation	0.00	JP3188200004
Endesa S.A.	0.00	ES0130670112
Unibail-Rodamco-Westfield SE Stapled Secs	0.00	FR0013326246
Cons of 1 Sh Unibail Rodamco + 1 Sh WFD Unib Rod		

Asset name	% of fund net assets	Security code
Comerica Incorporated	0.00	US2003401070
Morgan Stanley Bank Of America Merrill Lynch Trust 2014-c19 3.526% 17-dec-2047	0.00	US61764PBU57
Anheuser-busch Inbev Worldwide, Inc. 4.75% 23-jan-2029	0.00	US035240AQ30
Barrick Gold Corporation	0.00	CA0679011084
CNP Assurances SA	0.00	FR0000120222
CDS USD USD 1.0% DEC	0.00	
Kamigumi Co., Ltd.	0.00	JP3219000001
Government Of Switzerland 3.5% 08-apr-2033	0.00	CH0015803239
KunLun Energy Co. Ltd.	0.00	BMG5320C1082
Open Text Corporation	0.00	CA6837151068
Henderson Land Development Co. Ltd.	0.00	HK0012000102
Eastman Chemical Company	0.00	US2774321002
Li Ning Company Limited	0.00	KYG5496K1242
TAISEI CORP	0.00	JP3443600006
Teledyne Technologies Incorporated	0.00	US8793601050
Koito Manufacturing Co., Ltd.	0.00	JP3284600008
Fca Capital Ireland Plc 1.375% 17-apr-2020	0.00	XS1220057472
Tosoh Corporation	0.00	JP3595200001
Malayan Banking Bhd.	0.00	MYL115500000
Sumitomo Corporation	0.00	JP3404600003
Ari Fleet Lease Trust 2018-a 2.55% 15-oct-2026	0.00	US00217EAB48
BYD Electronic (International) Co., Ltd.	0.00	HK0285041858
Exelon Corporation 2.45% 15-apr-2021	0.00	US30161NAT81
NIPPON EXPRESS CO., LTD.	0.00	JP3729400006
Swap Maturing 07/08/2028 (WPAC40)	0.00	
Tokyo Electric Power Company Holdings, Incorporated	0.00	JP3585800000
Hershey Company	0.00	US4278661081
Tesco PLC	0.00	GB0008847096
Red Electrica Corp. SA	0.00	ES0173093024
Baidu, Inc. Sponsored ADR Class A	0.00	US0567521085
CLP Holdings Limited	0.00	HK0002007356
Mitsubishi UFJ Financial Group, Inc.	0.00	JP3902900004
Mplx Lp 3.5% 01-dec-2022	0.00	USU5521WAH89
Charter Communications Operating Capital Corp. 3.579% 23-jul-2020	0.00	US161175AX26
Corporacion America Airports S.A.	0.00	LUT756447840
Hologic, Inc.	0.00	US4364401012
Banco do Brasil S.A.	0.00	BRBBASACNOR3
Cardinal Health, Inc.	0.00	US14149Y1082
Sally Beauty Holdings, Inc.	0.00	US79546E1047
Arcos Dorados Holdings, Inc. Class A	0.00	VGG0457F1071
Discovery Communications Llc 4.9% 11-mar-2026	0.00	US25470DAL38
Korea Zinc Co., Ltd.	0.00	KR7010130003
Kingboard Laminates Holdings Limited	0.00	KYG5257K1076
CDS USD USD 1.0% DEC	0.00	
Vodafone Group Plc	0.00	GB00BH4HKS39
CEMEX Latam Holdings SA	0.00	EST01PA00013
Hua Hong Semiconductor Ltd.	0.00	HK0000218211
CDS USD USD 1.0% DEC	0.00	
China Communications Services Corp. Ltd. Class H	0.00	CNE1000002G3
Allergan Funding Scs 2.125% 01-jun-2029	0.00	XS1622621222
Bayerische Motoren Werke AG	0.00	DE0005190003
Hitachi High-Tech Corporation	0.00	JP3678800008
Nanya Technology Corporation	0.00	TW0002408002
Alinma Bank	0.00	SAI22050HV19
NIKE, Inc. Class B	0.00	US6541061031
Obayashi Corporation	0.00	JP3190000004
Manulife Financial Corporation	0.00	CA65501RI064
Weichai Power Co., Ltd. Class H	0.00	CNE1000004L9
IRS AUD 2.25% SEP29	0.00	
3i Group plc	0.00	GB00B1YW4409
DuPont de Nemours, Inc.	0.00	US26614N1028
HP Inc.	0.00	US40434L1052
AXA SA	0.00	FR0000120628

Asset name	% of fund net assets	Security code
Signature Bank	0.00	US82669G1040
PT United Tractors Tbk	0.00	ID1000058407
IRS CAD CAD FLT JUN2	0.00	
Gazprom PJSC Sponsored ADR	0.00	US3682872078
Deere & Company 3.75% 15-apr-2050	0.00	US244199BK00
Government Of Austria 2.1% 20-sep-2117	0.00	AT0000A1XML2
3m Company 3.7% 15-apr-2050	0.00	US88579YBP51
Companhia de Saneamento Basico do Estado de Sao Paulo SABESP Sponsored ADR	0.00	US20441A1025
Petrobras Distribuidora SA	0.00	BRBRDTACNOR1
PT Bank Mandiri (Persero) Tbk	0.00	ID1000095003
Axis Bank Limited Sponsored GDR RegS	0.00	US05462W1099
Oil company LUKOIL PJSC Sponsored ADR	0.00	US69343P1057
Sumitomo Heavy Industries, Ltd.	0.00	JP3405400007
Investor AB Class B	0.00	SE0000107419
Stryker Corporation 0.75% 01-mar-2029	0.00	XS2087639626
Ventas, Inc.	0.00	US92276F1003
Hong Kong Exchanges & Clearing Ltd.	0.00	HK0388045442
NZLGFA 2.75% 14/04/2022	0.00	NZLGFDT010C8
NetEase, Inc. Sponsored ADR	0.00	US64110W1027
Zhen Ding Technology Holding Limited	0.00	KYG989221000
Brother Industries, Ltd.	0.00	JP3830000000
Cencosud S.A.	0.00	CLO000000100
Pegatron Corporation	0.00	TW0004938006
Deere & Company 3.1% 15-apr-2030	0.00	US244199BJ37
Sandvik AB	0.00	SE0000667891
China Resources Power Holdings Co. Ltd.	0.00	HK0836012952
MMC Norilsk Nickel PJSC ADR	0.00	US55315J1025
Danske Bank A/S	0.00	DK0010274414
Swap Maturing 12/10/2026 (WPAC40)	0.00	
Banco de Sabadell SA	0.00	ES0113860A34
CDW Corp.	0.00	US12514G1085
Alleghany Corporation	0.00	US01771751003
Volkswagen AG Pref	0.00	DE0007664039
China Construction Bank Corporation Class H	0.00	CNE1000002H1
Daiwa House REIT Investment Corporation	0.00	JP3046390005
Actividades de Construcción y Servicios SA	0.00	ES0167050915
Goldman Sachs Group, Inc. 3.85% 08-jul-2024	0.00	US38141EC238
Swap Maturing 08/08/2028 (BNZW40)	0.00	
Alstom SA	0.00	FR0010220475
Samba Financial Group	0.00	SA0007879097
KOREA INVESTMENT HOLDINGS CO LTD	0.00	KR7071050009
Technos S.A.	0.00	BRTECNACNOR6
State Bank of India Sponsored GDR RegS	0.00	US8565522039
Goldman Sachs Group, Inc. 5.75% 24-jan-2022	0.00	US38141GGS75
Abertis Infraestructuras Sa 1.875% 26-mar-2032	0.00	XS2055652056
TIM Participacoes S.A. Sponsored ADR	0.00	US88706P2056
Wells Fargo Commercial Mortgage Trust 2016-nxs6 2.918% 18-nov-2049	0.00	US95000KBB08
Robert Half International Inc.	0.00	US7703231032
Thai Union Group Public Company Limited NVDR	0.00	TH0450010R15
Standard Life Aberdeen PLC	0.00	GB00BF8Q6K64
Sun Art Retail Group Limited	0.00	HK0000083920
Direct Line Insurance Group Plc	0.00	GB00BY9D0Y18
RHB Bank Bhd.	0.00	MYL106600009
SATS Ltd	0.00	SG1152882764
IRS USD FLT FEB28	0.00	
IRS AUD 1.843% SEP24	0.00	
Shandong Weigao Group Medical Polymer Co. Ltd. Class H	0.00	CNE100000171
Kumho Petrochemical Co., Ltd.	0.00	KR701T780004
UCB S.A.	0.00	BE0003739530
PICC Property & Casualty Co. Ltd. Class H	0.00	CNE100000593
AMADA Co., Ltd.	0.00	JP3122800000
Autodesk, Inc.	0.00	US0527691069

Asset name	% of fund net assets	Security code
Antofagasta plc	0.00	GB0000456144
Fiat Chrysler Automobiles N.V.	0.00	NL0010877643
Hansoh Pharmaceutical Group Company Limited	0.00	KYG549581067
BlackBerry Limited	0.00	CA09228F1036
Eiffage SA	0.00	FR0000130452
Bank AlJazira	0.00	SA0007879055
Tele2 AB Class B	0.00	SE0005190238
Hypera S.A.	0.00	BRHYEACNORO
DocuSign, Inc.	0.00	US2561631068
Publicis Groupe SA	0.00	FR0000130577
Kweichow Moutai Co., Ltd. Class A	0.00	CNE0000018R8
Capgemini SE	0.00	FR0000125338
Empire Co. Ltd. Class A	0.00	CA2918434077
PT Adaro Energy Tbk	0.00	ID1000111305
IRS NZD NZD 1.437% M	0.00	
Etihad Etisalat Co.	0.00	SA000A0DM9P2
Suzuken Co., Ltd.	0.00	JP3398000004
Mapfre SA	0.00	ES0124244E34
Companhia Energetica de Minas Gerais SA Sponsored ADR Pfd	0.00	US20444096012
Japan Prime Realty Investment Corporation	0.00	JP3040890000
Grupo de Inversiones Suramericana S.A.	0.00	COT13PA00086
Kingfisher Plc	0.00	GB0033195214
RioCan Real Estate Investment Trust	0.00	CA7669101031
International Container Terminal Services, Inc.	0.00	PHY411571011
Accton Technology Corp.	0.00	TW0002345006
Melrose Industries PLC	0.00	GB00BZ1G4322
Yum China Holdings, Inc.	0.00	US98850P1093
IMT 2004-A 2	0.00	NZINSDTA02C5
Realty Income Corporation	0.00	US7561091049
Swap Maturing 16/10/2023 (BNZW40)	0.00	
China Overseas Land & Investment Limited	0.00	HK0688002218
China Resources Land Limited	0.00	KYG2108Y1052
Ashtead Group plc	0.00	GB0000536739
Alfresa Holdings Corporation	0.00	JP3126340003
Williams Partners L.p. 4.5% 15-nov-2023	0.00	US96950FAL85
Credit Suisse Group AG	0.00	CH0012138530
Saudi Basic Industries Corp.	0.00	SA0007879121
Hartalega Holdings Bhd.	0.00	MYL516800009
First Financial Holding Co. Ltd.	0.00	TW0002892007
New Oriental Education & Technology Group, Inc. Sponsored ADR	0.00	US6475811070
Toyota Tsusho Corp.	0.00	JP3635000007
SKF AB Class B	0.00	SE0000108227
Oracle Corporation Japan	0.00	JP3689500001
Mr Price Group Limited	0.00	ZAE000200457
IRS AUD AUD 1.343% M	0.00	
Investec Australia Property Fund	0.00	AU0000046005
OTP Bank Nyrt	0.00	HU0000061726
HeidelbergCement AG	0.00	DE0006047004
IRS EUR 1.156% SEP29	0.00	
Commerzbank AG	0.00	DE000CBK1001
IRS NZD NZD 1.125% M	0.00	
Mebuki Financial Group, Inc.	0.00	JP3117700009
IRS GBP GBP FLT MAR2	0.00	
Uni-President Enterprises Corp.	0.00	TW0001216000
China Resources Cement Holdings Limited	0.00	KYG2113L1068
Government Of France 0.75% 25-may-2028	0.00	FR0013286192
Yue Yuen Industrial (Holdings) Limited	0.00	BMG988031446
Mitsubishi Gas Chemical Company, Inc.	0.00	JP3896800004
CJ ENM Co., Ltd.	0.00	KR7035760008
Petronas Gas Bhd.	0.00	MYL603300004
Walgreens Boots Alliance Inc	0.00	US9314271084
IRS USD USD FLT MAR2	0.00	
BNK Financial Group, Inc.	0.00	KR7138930003
Beijing Enterprises Holdings Limited	0.00	HK0392044647
Lite-On Technology Corp.	0.00	TW0002301009

Asset name	% of fund net assets	Security code
PT Telekomunikasi Indonesia (Persero) Tbk. Class B	0.00	ID1000129000
IRS AUD AUD 1.031% J	0.00	
Ingenico Group SA	0.00	FR0000125346
Nomura Research Institute,Ltd.	0.00	JP3762800005
Sino Land Co. Ltd.	0.00	HK0083000502
Government Of Spain 3.8% 30-apr-2024	0.00	ES00000124W3
IRS CAD CAD FLT MAR3	0.00	
China National Building Material Co. Ltd. Class H	0.00	CNE1000002N9
Alps Alpine Co., Ltd.	0.00	JP3126400005
Next plc	0.00	GB0032089863
Government Of Austria 3.9% 15-jul-2020	0.00	AT0000386115
Micro Focus International plc	0.00	GB00BJ1F4N75
Fuji Electric Co., Ltd.	0.00	JP3820000002
Swire Properties Limited	0.00	HK0000063609
Sumitomo Dainippon Pharma Co. Ltd.	0.00	JP3495000006
Fresenius Medical Care AG & Co. KGaA	0.00	DE0005785802
LyondellBasell Industries NV	0.00	NL0009434992
Xilinx, Inc.	0.00	US9839191015
Country Garden Holdings Co. Ltd.	0.00	KYG245241032
Hyundai Marine & Fire Insurance Co., Ltd.	0.00	KR7001450006
IRS NOK NOK FLT MAR2	0.00	
Mazda Motor Corp.	0.00	JP3868400007
IRS NZD 2.187% SEP24	0.00	
IRS CAD CAD 1.093% J	0.00	
Foschini Group Limited	0.00	ZAE000148466
Methanex Corporation	0.00	CA59151K1084
Beijing Capital International Airport Co., Ltd. Class H	0.00	CNE100000221
Industrial Bank Of Korea	0.00	KR7024110009
Associated British Foods plc	0.00	GB0006731235
Daiwa House Industry Co., Ltd.	0.00	JP3505000004
Hana Financial Group Inc.	0.00	KR7086790003
NOVATEK JSC Sponsored GDR RegS	0.00	US6698881090
JTEKT Corporation	0.00	JP3292200007
SinoPac Financial Holdings Co., Ltd.	0.00	TW0002890001
Arab National Bank	0.00	SA0007879105
Vedanta Limited Sponsored ADR	0.00	US92242Y1001
Xaar plc	0.00	GB0001570810
Cronos Group Inc	0.00	CA22771L1013
Carvana Co. Class A	0.00	US1468691027
FIBRA Macquarie Mexico	0.00	MXCFFI0U0002
HLB Co., Ltd.	0.00	KR7028300002
Momentum Metropolitan Holdings Limited	0.00	ZAE000269890
Jiangsu Hengrui Medicine Co., Ltd. Class A	0.00	CNE0000014W7
Hyundai Mobis Co., Ltd	0.00	KR7012330007
Sime Darby Bhd.	0.00	MYL419700009
Longfor Group Holdings Ltd.	0.00	KYG5635P1090
HKT Trust and HKT Ltd	0.00	HK0000093390
Glencore plc	0.00	JE00B4T3BW64
Hino Motors,Ltd.	0.00	JP3792600003
Viva Energy REIT	0.00	AU000000VVR9
Aspen Pharmacare Holdings Limited	0.00	ZAE000066692
Severstal PAO Sponsored GDR RegS	0.00	US8181503025
Allianz SE	0.00	DE0008404005
Kimberly-Clark de Mexico SAB de CV Class A	0.00	MPX606941179
Government Of Italy 2.45% 01-sep-2050	0.00	IT0005398406
Almarai Co. Ltd.	0.00	SA000A0ETH1
HD Supply Holdings, Inc.	0.00	US40416M1053
Government Of Slovakia 3.625% 16-jan-2029	0.00	SK4120009762
IRS USD USD FLT JUN3	0.00	
Anglo American Platinum Limited	0.00	ZAE000013181
Gruma SAB de CV Class B	0.00	MPX4948K1056
BAIC Motor Corporation Limited Class H	0.00	CNE100001TJ4
Arcelik A.S.	0.00	TRAARCLK91H5
Agricultural Bank of China Limited Class A	0.00	CNE100000RJ0
Zoom Video Communications, Inc. Class A	0.00	US98980L1017
Banque Saudi Fransi	0.00	SA0007879782

Asset name	% of fund net assets	Security code
ZTO Express (Cayman) Inc. Sponsored ADR Class A	0.00	US98980A1051
China Resources Pharmaceutical Group Ltd.	0.00	HK0000311099
Luxshare Precision Industry Co. Ltd. Class A	0.00	CNE100000TP3
NOW Inc.	0.00	US67011P1003
Top Glove Corporation Bhd.	0.00	MYL711300003
IRS USD FLT FEB25	0.00	
Luye Pharma Group Ltd.	0.00	BMG570071099
WIANZ 4.25% 12/05/2023	0.00	NZWIAD0030L8
Saudi Arabian Oil Company (Saudi Aramco)	0.00	SA14TG012N13
Tata Motors Limited Sponsored ADR	0.00	US8765685024
IRS USD FLT FEB23	0.00	
Ping An Insurance (Group) Company of China, Ltd. Class A	0.00	CNE000001R84
Shimao Property Holdings Limited	0.00	KYG810431042
Powertech Technology Inc.	0.00	TW0006239007
Bank of China Limited Class A	0.00	CNE000001N05
Riyad Bank	0.00	SA0007879048
Polski Koncern Naftowy ORLEN S.A.	0.00	PLPKN0000018
Foxconn Technology Co., Ltd.	0.00	TW0002354008
China Evergrande Group	0.00	KYG2119W1069
Gold Fields Limited Sponsored ADR	0.00	US38059T1060
Porsche Automobil Holding SE Pref	0.00	DE000PAH0038
Tenaga Nasional Bhd	0.00	MYL534700009
Sumitomo Realty & Development Co., Ltd.	0.00	JP3409000001
Country Garden Services Holdings Co. Ltd.	0.00	KYG2453A1085
Wuliangye Yibin Co., Ltd. Class A	0.00	CNE000000VQ8
Far East Horizon Limited	0.00	HK0000077468
Pinduoduo, Inc. Sponsored ADR Class A	0.00	US7223041028
Cyfrowy Polsat SA	0.00	PLCFRPT00013
Credicorp Ltd.	0.00	BMG2519Y1084
IRS CAD CAD FLT JUN3	0.00	
Hangzhou Hikvision Digital Technology Co., Ltd Class A	0.00	CNE100000PM8
IRS GBP GBP FLT JUN3	0.00	
Investec Limited	0.00	ZAE000081949
Life Healthcare Group Holdings Limited	0.00	ZAE000145892
Yanbu National Petrochemical Co.	0.00	SA000A0AHNF36
Anhui Conch Cement Company Limited Class A	0.00	CNE0000019V8
National Industrialization Co.	0.00	SA0007879170
Vipshop Holdings Ltd Sponsored ADR	0.00	US92763W1036
Arca Continental SAB de CV	0.00	MX01AC100006
Pick N Pay Stores Limited	0.00	ZAE000005443
Semiconductor Manufacturing International Corp.	0.00	KYG8020E1199
China Merchants Bank Co., Ltd. Class A	0.00	CNE000001B33
IRS GBP GBP FLT JUN2	0.00	
Baoshan Iron & Steel Co., Ltd. Class A	0.00	CNE0000015R4
IRS USD FLT FEB25	0.00	
IRS EUR EUR FLT MAR2	0.00	
Spar Group Limited	0.00	ZAE000058517
China Vanke Co., Ltd Class H	0.00	CNE100001SR9
Powszechna Kasa Oszczednosci Bank Polski SA	0.00	PLPKO0000016
Taiwan Cooperative Financial Holding Co., Ltd.	0.00	TW0005880009
Foshan Haitian Flavouring & Food Co., Ltd. Class A	0.00	CNE100001SL2
IRS USD USD FLT JUN2	0.00	
CITIC Securities Co. Ltd. Class A	0.00	CNE000001DB6
Surgutneftegas PJSC Sponsored ADR	0.00	US8688612048
CTBC Financial Holding Company Ltd.	0.00	TW0002891009
SM Prime Holdings, Inc.	0.00	PHY8076N1120
Jiangxi Copper Company Limited Class H	0.00	CNE1000003K3
PGE Polska Grupa Energetyczna S.A.	0.00	PLPGER000010
IRS NOK NOK 1.531% J	0.00	
Groupe Bruxelles Lambert SA	0.00	BE0003797140
IRS SEK 0.718% SEP24	0.00	
China Yangtze Power Co., Ltd. Class A	0.00	CNE000001G87
Daito Trust Construction Co., Ltd.	0.00	JP3486800000

Asset name	% of fund net assets	Security code
IRS CAD CAD FLT JUN3	0.00	
Sany Heavy Industry Co., Ltd. Class A	0.00	CNE000001F70
Fibra Uno Administracion SA de CV	0.00	MXCFFU000001
Sunny Optical Technology (Group) Co., Ltd.	0.00	KYG8586D1097
Banco Santander-Chile Sponsored ADR	0.00	US05965X1090
Ayala Land Inc.	0.00	PHY0488F1004
Banco de Chile	0.00	CLP0939W1081
Tiger Brands Limited	0.00	ZAE000071080
IRS EUR EUR FLT JAN5	0.00	
Growthpoint Properties Limited	0.00	ZAE000179420
BOE Technology Group Co., Ltd. Class A	0.00	CNE0000016L5
Bumrungrad Hospital Public Co., Ltd. NVDR	0.00	TH0168010R13
KCC Corporation	0.00	KR7002380004
Rosneft Oil Co. Sponsored GDR RegS	0.00	US67812M2070
CITIC Limited	0.00	HK0267001375
BYD Company Limited Class A	0.00	CNE100001526
PearlAbyss Corp.	0.00	KR7263750002
Eregli Demir ve celik Fabrikalari T.A.S.	0.00	TRAEREGL91G3
Alfa, S.A.B. de C.V. Class A	0.00	MXPO00511016
Kingboard Holdings Limited	0.00	KYG525621408
OIS EUR EUR FLT JUN2	0.00	
Singapore Exchange Ltd.	0.00	SG1J26887955
Notre Dame Intermedica Participacoes SA	0.00	BRGNDIACNOR2
China State Construction Engineering Corp. Ltd. Class A	0.00	CNE100000F46
Great-West Lifeco Inc.	0.00	CA39138C1068
IRS EUR 0.406% SEP24	0.00	
Haitong Securities Co., Ltd. Class A	0.00	CNE000000CK1
BDO Unibank, Inc.	0.00	PHY077751022
China Merchants Securities Co., Ltd. Class A	0.00	CNE100000HK9
China International Travel Service Corporation Limited Class A	0.00	CNE100000G29
China Railway Construction Corporation Limited Class A	0.00	CNE1000009T1
Indorama Ventures Public Co. Ltd. NVDR	0.00	TH1027010R10
Advanced Petrochemical Co.	0.00	SA000A0LE310
Saudi Telecom Co.	0.00	SA0007879543
Guotai Junan Securities Co., Ltd. Class A	0.00	CNE10000022F3
Impala Platinum Holdings Limited	0.00	ZAE000083648
Industrial and Commercial Bank of China Limited Class A	0.00	CNE000001P37
Jarir Marketing Co.	0.00	SA000A0BLA62
Power Corporation of Canada	0.00	CA7392391016
IRS USD FLT MAY23	0.00	
Huatai Securities Co., Ltd. Class A	0.00	CNE100000LQ8
Remgro Limited	0.00	ZAE000026480
Ratch Group Public Co. Ltd. NVDR	0.00	TH0637010R17
Ninety One Limited	0.00	ZAE000282356
Taishin Financial Holdings Co., Ltd.	0.00	TW0002887007
BGF retail CO., LTD.	0.00	KR7282330000
Texwinca Holdings Limited	0.00	BMG8770Z1068
Industrial Bank Co., Ltd. Class A	0.00	CNE000001QZ7
Luzhou Laojiao Company Limited Class A	0.00	CNE000000GF2
Emirates Telecommunications Group Company PJSC	0.00	AEE000401019
IRS EUR EUR -0.38% J	0.00	
SAIC Motor Corporation Limited Class A	0.00	CNE000000TY6
CRRC Corporation Limited Class A	0.00	CNE100000CP9
Bangkok Dusit Medical Services Public Co. Ltd. NVDR	0.00	TH0264010R10
Ping An Bank Co. Ltd. Class A	0.00	CNE000000040
Mahindra & Mahindra Ltd. Sponsored GDR RegS	0.00	USY541641194
Synnex Technology International Corp.	0.00	TW0002347002
Yonghui Superstores Co., Ltd. Class A	0.00	CNE100000XX9
IRS NOK FLT SEP24	0.00	
NARI Technology Co., Ltd. Class A	0.00	CNE000001G38
First Abu Dhabi Bank P.J.S.C.	0.00	AEN000101016
Daelim Industrial Co., Ltd	0.00	KR7000210005

Asset name	% of fund net assets	Security code
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	0.00	CNE000000JP5
Saudi Arabian Fertilizer Co.	0.00	SA0007879139
China Minsheng Banking Corp., Ltd. Class A	0.00	CNE0000015Y0
IRS CAD CAD FLT JUN3	0.00	
Berli Jucker Public Co. Ltd. NVDR	0.00	TH0002010R14
BB Seguridade Participacoes SA	0.00	BRBBSEACNOR5
Bank of Communications Co., Ltd. Class A	0.00	CNE1000000S2
Bank Albilad	0.00	SA000A0D9HK3
China Petroleum & Chemical Corporation Class A	0.00	CNE0000018G1
Bank of Ningbo Co., Ltd. Class A	0.00	CNE1000005P7
China Everbright Bank Co., Ltd. Class A	0.00	CNE1000000SL4
Taiwan Business Bank	0.00	TW0002834009
IRS NOK NOK 0.869% J	0.00	
IRS NOK NOK 0.869% J	0.00	
Momo Inc Sponsored ADR Class A	0.00	US60879B1070
Bank of Shanghai Co., Ltd. Class A	0.00	CNE100002FM5
Novatek Microelectronics Corp.	0.00	TW0003034005
Haier Smart Home Co., Ltd. Class A	0.00	CNE0000000CG9
PT Indofood CBP Sukses Makmur Tbk	0.00	ID1000116700
PT Indofood Sukses Makmur Tbk	0.00	ID1000057003
Shenwan Hongyuan Group Co., Ltd. Class A	0.00	CNE100002FD4
Bank of Beijing Co., Ltd. Class A	0.00	CNE100000734
DiGi.Com Bhd	0.00	MYL694700005
Meritz Securities Co., Ltd	0.00	KR7008560005
Central Pattana Public Co. Ltd. NVDR	0.00	TH0481010R10
BR Malls Participacoes S.A.	0.00	BRBRMLACNOR9
Shanghai Pudong Development Bank Co., Ltd. Class A	0.00	CNE0000011B7
Hyundai Department Store Co., Ltd	0.00	KR7069960003
CK Infrastructure Holdings Limited	0.00	BMG2178K1009
IRS EUR FLT SEP24	0.00	
DB INSURANCE CO. LTD	0.00	KR7005830005
China United Network Communications Limited Class A	0.00	CNE000001CS2
Naspers Limited Class N	0.00	ZAE000015889
Aguas Andinas S.A. Class A	0.00	CL0000000035
Chang Hwa Commercial Bank, Ltd.	0.00	TW0002801008
Doosan Bobcat Inc.	0.00	KR7241560002
Bank Of America Corporation 3:705% 24-apr-2028	0.00	US06051GGL77
Anthem, Inc. 3.125% 15-may-2022	0.00	US94973VAX55
New China Life Insurance Co., Ltd. Class A	0.00	CNE1000019Y0
NEPI Rockcastle Plc	0.00	IMO0BDD7WW31
China Pacific Insurance (Group) Co., Ltd. Class A	0.00	CNE1000008M8
Hong Leong Bank Bhd.	0.00	MYL581900007
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	0.00	CNE100000HB8
PT Charoen Pokphand Indonesia Tbk	0.00	ID1000117708
Suning.com Co., Ltd. Class A	0.00	CNE000001KF2
SINOPEC Engineering (Group) Co., Ltd. Class H	0.00	CNE100001NV2
Asustek Computer Inc.	0.00	TW0002357001
IRS EUR EUR FLT FEB5	0.00	
China Vanke Co., Ltd Class A	0.00	CNE0000000T2
Hulic Co., Ltd.	0.00	JP3360800001
Bank of China Limited Class H	0.00	CNE1000001Z5
POSCO INTERNATIONAL Corporation	0.00	KR7047050000
PT Unilever Indonesia Tbk	0.00	ID1000095706
IRS SEK SEK FLT JUN2	0.00	
Saudi Industrial Investment Group	0.00	SA000A0B89Q3
China Jinmao Holdings Group Limited	0.00	HK0817039453
Southern Copper Corporation	0.00	US84265V1052
PCCW Limited	0.00	HK0008011667
Nexteer Automotive Group Limited	0.00	KYG6501M1050
IRS EUR EUR 0.19% JU	0.00	
Tokyu Fudosan Holdings Corp.	0.00	JP3569200003
IRS NOK NOK 0.963% J	0.00	

Asset name	% of fund net assets	Security code
PetroChina Company Limited Class A	0.00	CNE1000007Q1
Haitian International Holdings Limited	0.00	KYG4232C1087
IHH Healthcare Bhd.	0.00	MYL522500007
Emaar Properties (P.J.S.C)	0.00	AEE000301011
China Hongqiao Group Ltd.	0.00	KYG211501005
IRS JPY JPY -0.13% D	0.00	
ASE Technology Holding Co., Ltd.	0.00	TW0003711008
PT Perusahaan Gas Negara Tbk Class B	0.00	ID1000111602
Compania Cervecerias Unidas S.A.	0.00	US2044291043
Sponsored ADR		
LG Innotek Co., Ltd	0.00	KR7011070000
Embraer S.A. Sponsored ADR	0.00	US29082A1079
CCR S.A.	0.00	BRCCROACNOR2
Cigna Corporation 4.125% 15-nov-2025	0.00	US125523AG54
IRS EUR EUR FLT JUL5	0.00	
Bank of the Philippine Islands	0.00	PHY0967S1694
Banco de Credito e Inversiones	0.00	CLP321331116
IRS NOK NOK 0.947% J	0.00	
IRS SEK SEK FLT JUN2	0.00	
Truworths International Limited	0.00	ZAE000028296
Government Of Italy 0.95% 01-mar-2023	0.00	IT0005325946
Borr Drilling Limited	0.00	BMGI466R2078
IRS EUR EUR FLT JUL5	0.00	
Government Of The United States Of America 5.375% 15-feb-2031	0.00	US912810FP85
IRS EUR EUR FLT MAR3	0.00	
Government Of Spain 0.45% 31-oct-2022	0.00	ES0000012A97
Bank Bill Futures	0.00	
IRS EUR EUR FLT JUN3	0.00	
IRS JPY JPY FLT DEC2	0.00	
IRS NOK NOK FLT JUN2	0.00	
Swap Maturing 11/05/2020 (CBAN90)	0.00	
IRS SEK SEK 0.375% J	0.00	
IRS EUR EUR 0.572% J	0.00	
IRS NOK NOK FLT JUN2	0.00	
IRS EUR EUR -0.12% M	0.00	
IRS EUR EUR FLT JUN5	0.00	
IRS EUR EUR 0.19% JU	0.00	
IRS SEK FLT SEP24	0.00	
IRS EUR FLT SEP29	0.00	
IRS NOK NOK FLT JUN2	0.00	
IRS NOK NOK FLT JUN2	0.00	
IRS CAD CAD 1.226% J	0.00	
Swap Maturing 18/06/2020 (BNZW40)	0.00	
IRS SEK SEK 0.343% J	0.00	
Swap Maturing 23/06/2020 (BNZW40)	0.00	
IRS NZD FLT SEP24	0.00	
Swap Maturing 18/06/2020 (BNZW40)	0.00	
IRS EUR EUR FLT JUN2	0.00	
IRS EUR EUR 0.502% J	0.00	
OIS EUR EUR -0.51% J	0.00	
IRS NOK NOK FLT JUN3	0.00	
IRS CAD CAD 1.262% J	0.00	
Swap Maturing 15/11/2022 (CBAN90)	0.00	
IRS AUD FLT SEP24	0.00	
IRS USD USD 0.656% J	0.00	
IRS CAD CAD 1.325% J	0.00	
IRS AUD AUD FLT JUN2	0.00	
IRS NZD NZD FLT MAR2	0.00	
IRS NOK 1.906% SEP24	0.00	
IRS GBP GBP 0.66% JU	0.00	
Swap Maturing 26/05/2021 (CBAN90)	0.00	
IRS EUR EUR 0.566% F	0.00	
IRS EUR EUR -0.34% M	0.00	
IRS AUD AUD FLT MAR3	0.00	
IRS NZD NZD FLT MAR3	0.00	
IRS CAD CAD FLT JUN2	0.00	
IRS GBP GBP 1.062% J	0.00	
IRS NZD FLT JUN29	0.00	

Asset name	% of fund net assets	Security code
CDS EUR EUR 5.0% DEC	0.00	
IRS AUD FLT SEP29	0.00	
CDS USD USD 1.0% DEC	0.00	
IRS EUR EUR 0.628% J	0.00	
IRS CAD CAD 1.781% M	0.00	
IRS USD 2.675% MAY23	0.00	
IRS GBP GBP 0.812% M	0.00	
CDS USD USD 1.0% DEC	0.00	
IRS USD USD 1.843% J	0.00	
IRS NOK NOK 1.718% M	0.00	
IRS USD 2.205% FEB25	0.00	
CDS USD USD 1.0% DEC	0.00	
IRS USD 2.114% FEB23	0.00	
IRS USD 2.264% FEB25	0.00	
Swap Maturing 06/04/2020 (WPAC40)	0.00	
CDS EUR EUR 5.0% DEC	0.00	
IRS USD USD 1.531% M	0.00	
CDS EUR EUR 5.0% DEC	0.00	
CDS USD USD 1.0% DEC	0.00	
CDS USD USD 1.0% DEC	0.00	
CDS USD USD 1.0% DEC	0.00	
IRS CAD CAD 1.968% J	-0.01	
CDS EUR EUR 5.0% DEC	-0.01	
CDS EUR EUR 5.0% DEC	-0.01	
IRS USD 2.363% FEB28	-0.01	
CDS EUR EUR 5.0% DEC	-0.01	
CDS USD USD 1.0% DEC	-0.01	
CDS USD USD 1.0% DEC	-0.02	
CDS EUR EUR 1.0% DEC	-0.02	
CDS EUR EUR 1.0% DEC	-0.02	
CDS EUR EUR 1.0% DEC	-0.02	
CDS USD USD 1.0% DEC	-0.02	
CDS USD USD 1.0% DEC	-0.02	
CDS EUR EUR 1.0% DEC	-0.02	
CDS USD USD 1.0% DEC	-0.02	
CDS EUR EUR 1.0% DEC	-0.03	
CDS USD USD 1.0% DEC	-0.03	
CDS EUR EUR 1.0% DEC	-0.03	
CDS USD USD 1.0% DEC	-0.04	
CDS USD USD 5.0% DEC	-0.04	
BFWD FRT 1.750% APR2	-0.04	
CDS USD USD 1.0% DEC	-0.04	
CDS USD USD 1.0% DEC	-0.05	
CDS USD USD 1.0% DEC	-0.05	
CDS USD USD 1.0% DEC	-0.05	
LONG GILT FUTURE BON	-0.05	
BFWD UKT 0.875% APR2	-0.06	
EURO-BUXL 30Y BND BO	-0.22	
US ULTRA BOND CBT BO	-0.25	
CDI USD USD 1.0% DEC	-0.35	
CDI USD USD 1.0% DEC	-0.53	
US 10YR ULTRA FUT BO	-0.57	
3MO EURO EURIBOR INT	-0.65	
EURO-BUND FUTURE BON	-0.80	
90DAY EURO\$ FUTR INT	-0.95	
Cash and cash equivalents	5.11	