



Asset Class

Equity

3i Group plc  
3M Company  
ABB Ltd.  
Abbott Laboratories  
AbbVie, Inc.  
Accenture Plc Class A  
Accor SA  
Activision Blizzard, Inc.  
Adecco Group AG  
adidas AG  
Adobe Systems Incorporated  
AEGON N.V.  
AEON Co., Ltd.  
AEON Financial Service Co., Ltd.  
Aflac Incorporated  
AGL Energy Limited  
Air Liquide SA  
Air Products and Chemicals, Inc.  
Aisin Seiki Co Ltd  
Ajinomoto Co., Inc.  
Akzo Nobel N.V.  
Albemarle Corporation  
Alcoa Corp.  
Alleghany Corporation  
Allianz SE  
Alphabet Inc. Class A  
Alphabet Inc. Class C  
Amadeus IT Group SA Class A  
Amazon.com, Inc.  
Amcort Ltd  
Amdocs Limited  
American Tower Corporation  
Ameriprise Financial, Inc.  
Amgen Inc.  
AMP Limited  
Antero Resources Corporation  
Anthem, Inc.  
APA Group  
Apple Inc.  
Aptiv PLC  
Aramark  
Asahi Glass Co., Ltd.  
Asahi Kasei Corporation  
Ascendas Real Estate Investment Trust  
Asics Corporation  
ASML Holding NV  
ASSA ABLOY AB Class B  
Assicurazioni Generali S.p.A.  
Associated British Foods plc  
Astellas Pharma Inc.  
AT&T Inc.  
athenahealth, Inc.  
Atlas Copco AB Class A  
Atlas Copco AB Class B  
Auckland International Airport Limited  
Aurizon Holdings Ltd.  
Australia and New Zealand Banking Group Limited  
Autodesk, Inc.

Automatic Data Processing, Inc.  
Avery Dennison Corporation  
Aviva plc  
AXA SA  
Banco Bilbao Vizcaya Argentaria, S.A.  
Banco de Sabadell SA  
Bank Hapoalim BM  
Bank Leumi Le-Israel Ltd.  
Bank of America Corporation  
Bankinter SA  
Barratt Developments PLC  
BASF SE  
Baxter International Inc.  
Bayerische Motoren Werke AG  
Bayerische Motoren Werke AG Pref  
Becton, Dickinson and Company  
Beiersdorf AG  
Bendigo and Adelaide Bank Limited  
Benesse Holdings, Inc.  
Berkeley Group Holdings plc  
Best Buy Co., Inc.  
Biogen Inc.  
BlackRock, Inc.  
Bluescope Steel Limited  
BOC Hong Kong (Holdings) Limited  
Boliden AB  
Booz Allen Hamilton Holding Corporation Class A  
Brambles Limited  
Bristol-Myers Squibb Company  
British Land Company PLC  
BT Group plc  
Burberry Group plc  
CA, Inc.  
CaixaBank SA  
Caltex Australia Limited  
Capgemini SE  
Capita plc  
CapitaLand Limited  
Capitol Federal Financial, Inc.  
Carrefour SA  
Carter's, Inc.  
Casio Computer Co., Ltd.  
Catalent Inc  
Celanese Corporation Class A  
Celgene Corporation  
CenterPoint Energy, Inc.  
Central Japan Railway Company  
Chimera Investment Corporation  
Chocoladefabriken Lindt & Spruengli AG Partizipsch.  
Chr. Hansen Holding A/S  
Chugai Pharmaceutical Co., Ltd.  
Cinemark Holdings, Inc.  
Cisco Systems, Inc.  
Citizens Financial Group, Inc.  
Citrix Systems, Inc.  
City Developments Limited  
Clorox Company  
CLP Holdings Limited



Asset Class

Equity, continued

CME Group Inc. Class A  
CNH Industrial NV  
CNP Assurances SA  
Coca-Cola Amatil Limited  
Coca-Cola Company  
Colgate-Palmolive Company  
Coloplast A/S Class B  
Commerzbank AG  
Commonwealth Bank of Australia  
Compagnie de Saint-Gobain SA  
Compagnie Financiere Richemont SA  
Compagnie Generale des Etablissements Michelin SCA  
Concho Resources Inc.  
ConocoPhillips  
Consolidated Edison, Inc.  
Corning Inc  
CRH Plc  
Croda International Plc  
Cullen/Frost Bankers, Inc.  
Cummins Inc.  
CVS Health Corporation  
Dai Nippon Printing Co., Ltd.  
Daicel Corporation  
Daikin Industries, Ltd.  
Daiwa House Industry Co., Ltd.  
Danone SA  
Darden Restaurants, Inc.  
DBS Group Holdings Ltd  
Dell Technologies Inc Class V  
Delphi Technologies Plc  
DENSO CORPORATION  
Dentsu Inc.  
Deutsche Boerse AG  
Deutsche Post AG  
Dexus  
DNB ASA  
Dominion Energy Inc  
Donaldson Company, Inc.  
Dover Corporation  
DXC Technology Co.  
E.ON SE  
East Japan Railway Company  
Eastman Chemical Company  
Eaton Corp. Plc  
Ecolab Inc.  
EDP-Energias de Portugal SA  
Eisai Co., Ltd.  
Eli Lilly and Company  
Emerson Electric Co.  
Enagas SA  
EOG Resources, Inc.  
Essilor International SA  
Essity AB Class B  
Estee Lauder Companies Inc. Class A  
Etablissements Franz Colruyt N.V.  
Evonik Industries AG  
EXOR N.V.  
Expeditors International of Washington, Inc.  
FAST RETAILING CO., LTD.  
Fastenal Company  
Ferguson PLC  
Ferrovial, S.A.  
Forest City Realty Trust Inc Class A  
Fraport AG  
Fujitsu Limited  
Galp Energia, SGPS S.A. Class B  
GameStop Corp. Class A  
Gap, Inc.  
Garmin Ltd.  
Gas Natural SDG, S.A.  
Gecina SA  
General Mills, Inc.  
Genmab A/S  
Genpact Limited  
Givaudan SA  
GlaxoSmithKline plc  
Goodman Group  
GPT Group  
Graphic Packaging Holding Company  
Hain Celestial Group, Inc.  
Hammerson plc  
Hang Seng Bank, Limited  
HeidelbergCement AG  
Henkel AG & Co. KGaA  
Henkel AG & Co. KGaA Pref  
Hennes & Mauritz AB Class B  
Hershey Company  
Hitachi Chemical Company, Ltd.  
Hitachi Construction Machinery Co., Ltd.  
Hitachi High-Technologies Corp.  
Hitachi Metals, Ltd.  
Home Depot, Inc.  
Honda Motor Co., Ltd.  
Hong Kong & China Gas Co. Ltd.  
Hong Kong Exchanges & Clearing Ltd.  
Hospitality Properties Trust  
Host Hotels & Resorts, Inc.  
HP Inc.  
Hubbell Incorporated Class B  
Humana Inc.  
Hysan Development Co., Ltd.  
Iberdrola SA  
ICON Plc  
IDEXX Laboratories, Inc.  
Illinois Tool Works Inc.  
Illumina, Inc.  
Industria de Diseno Textil, S.A.  
ING Groep NV  
Ingersoll-Rand Plc  
Inpex Corporation  
Insurance Australia Group Limited  
Intel Corporation  
InterContinental Hotels Group PLC  
International Business Machines Corporation  
International Flavors & Fragrances Inc.  
Intertek Group plc  
Intesa Sanpaolo S.p.A.



Asset Class

Equity, continued

Intesa Sanpaolo SpA Az.di Risp. non conv.  
Invesco Ltd.  
Investec plc  
Investors Bancorp Inc  
IQVIA Holdings Inc  
Iron Mountain, Inc.  
ITV plc  
J Sainsbury plc  
Jabil Inc  
Jack Henry & Associates, Inc.  
John Wiley & Sons, Inc. Class A  
Johnson & Johnson  
Johnson Controls International plc  
Johnson Matthey Plc  
Jones Lang LaSalle Incorporated  
JPMorgan Chase & Co.  
Kajima Corporation  
Kansai Paint Co., Ltd.  
Kao Corp.  
KBC Groupe SA  
KDDI Corporation  
Keio Corporation  
Kellogg Company  
Keppel Corporation Limited  
Kering SA  
Kerry Group Plc Class A  
Keyence Corporation  
Kikkoman Corporation  
Kimberly-Clark Corporation  
Kingfisher Plc  
Kinnevik AB Class B  
Kobe Steel, Ltd.  
Kohl's Corporation  
Komatsu Ltd.  
Konica Minolta, Inc.  
Kubota Corporation  
Kuhne & Nagel International AG  
Kuraray Co., Ltd.  
Kyocera Corporation  
LafargeHolcim Ltd.  
Lamb Weston Holdings, Inc.  
Land Securities Group PLC  
Lawson, Inc.  
Legal & General Group Plc  
Legg Mason, Inc.  
Lendlease Group  
Li & Fung Limited  
LM Ericsson Telefon AB Class B  
London Stock Exchange Group plc  
Lonza Group AG  
L'Oreal SA  
Lowe's Companies, Inc.  
Macquarie Group Limited  
Macy's Inc  
Maple Leaf Foods Inc.  
Marks and Spencer Group plc  
Marriott International, Inc. Class A  
Marui Group Co., Ltd.

Masco Corporation  
Mastercard Incorporated Class A  
Maxim Integrated Products, Inc.  
Mazda Motor Corp.  
McDonald's Corporation  
Merck & Co., Inc.  
Merck KGaA  
METRO AG  
MFA Financial, Inc.  
Microchip Technology Incorporated  
Microsoft Corporation  
Mirvac Group  
Mitsubishi Corporation  
Mitsubishi Electric Corp.  
Mitsubishi Estate Company, Limited  
Mitsubishi Materials Corp.  
Mitsubishi UFJ Lease & Finance Company Limited  
Mitsui Fudosan Co., Ltd.  
Mitsui O.S.K.Lines,Ltd.  
Mizuho Financial Group, Inc.  
Mondelez International, Inc. Class A  
Mondi plc  
Morningstar, Inc.  
MTR Corporation Limited  
Munich Reinsurance Company  
Murata Manufacturing Co., Ltd.  
National Australia Bank Limited  
National Grid plc  
National Instruments Corporation  
NATIXIS  
NEC Corp.  
Neste Corporation  
NetApp, Inc.  
Newcrest Mining Limited  
Newell Brands Inc  
Newmont Mining Corporation  
Next plc  
NGK Insulators, Ltd.  
NGK SPARK PLUG CO., LTD.  
Nielsen Holdings Plc  
Nikon Corp.  
Nissan Motor Co., Ltd.  
Nitto Denko Corp.  
NN Group N.V.  
Nokian Renkaat Oyj  
Nomura Research Institute,Ltd.  
Nordea Bank AB  
Nordstrom, Inc.  
Norsk Hydro ASA  
Novartis AG  
Novo Nordisk A/S Class B  
Novozymes A/S Class B  
NSK Ltd.  
NTT DoCoMo, Inc.  
Obayashi Corporation  
Occidental Petroleum Corporation  
Old Mutual plc  
Old Republic International Corporation  
OMRON Corporation



Asset Class

Equity, continued

OMV AG  
ONE Gas, Inc.  
ONEOK, Inc.  
Oracle Corporation  
Orange SA  
Oriental Land Co., Ltd.  
Orsted  
Osaka Gas Co., Ltd.  
OSRAM Licht AG  
PacWest Bancorp  
Panasonic Corporation  
Pandora A/S  
Paychex, Inc.  
Pearson PLC  
Pentair plc  
People's United Financial, Inc.  
PepsiCo, Inc.  
PG&E Corporation  
Pioneer Natural Resources Company  
Polaris Industries Inc.  
Praxair, Inc.  
Principal Financial Group, Inc.  
Procter & Gamble Company  
Prologis, Inc.  
ProSiebenSat.1 Media SE  
Prudential Financial, Inc.  
Prudential plc  
Public Storage  
Qorvo, Inc.  
QUALCOMM Incorporated  
Quest Diagnostics Incorporated  
Reckitt Benckiser Group plc  
Red Electrica Corp. SA  
Regal Entertainment Group Class A  
Regions Financial Corporation  
RELX NV  
RELX PLC  
RenaissanceRe Holdings Ltd.  
Renault SA  
Repsol S.A. Rights 2017-05.01.2018  
Repsol SA  
ResMed Inc.  
Resona Holdings, Inc.  
Rexel SA  
Robert Half International Inc.  
Roche Holding Ltd Genusssch.  
Rockwell Automation, Inc.  
Royal Ahold Delhaize N.V.  
Royal Caribbean Cruises Ltd.  
Royal DSM NV  
Royal KPN NV  
Royal Philips NV  
RSA Insurance Group plc  
Ryder System, Inc.  
salesforce.com, inc.  
Sandvik AB  
Santen Pharmaceutical Co., Ltd.  
SAP SE  
Schlumberger NV  
Schneider Electric SE  
Schroders PLC  
Secom Co., Ltd.  
SEGRO plc  
Sekisui House, Ltd.  
Senior Housing Properties Trust  
SES SA FDR (Class A)  
Seven & I Holdings Co., Ltd.  
SGS SA  
Shangri-La Asia Limited  
Shimadzu Corporation  
Shimizu Corporation  
Shin-Etsu Chemical Co Ltd  
Shionogi & Co., Ltd.  
Shiseido Company, Limited  
Siemens AG  
Sika AG  
Simon Property Group, Inc.  
Sinclair Broadcast Group, Inc. Class A  
Singapore Press Holdings Limited  
Singapore Telecommunications Limited  
Skandinaviska Enskilda Banken AB Class A  
SKF AB Class B  
Sky plc  
Skyworks Solutions, Inc.  
Snam S.p.A.  
Societe BIC SA  
Sompo Holdings, Inc.  
Sonoco Products Company  
Sony Corporation  
South32 Ltd.  
SS&C Technologies Holdings, Inc.  
SSE plc  
Standard Chartered PLC  
Standard Life Aberdeen PLC  
Stanley Black & Decker, Inc.  
Stanley Electric Co., Ltd.  
Starbucks Corporation  
Statoil ASA  
Stockland  
SUBARU CORP  
SUEZ SA  
Sumitomo Chemical Co., Ltd.  
Sumitomo Corporation  
Sumitomo Electric Industries, Ltd.  
Sumitomo Metal Mining Co., Ltd.  
Sumitomo Mitsui Trust Holdings, Inc.  
Suzuken Co., Ltd.  
Svenska Handelsbanken AB Class A  
Swedbank AB Class A  
Swire Pacific Limited Class A  
Swire Properties Limited  
Swiss Re AG  
Swisscom AG  
Sydney Airport  
Symrise AG  
Sysco Corporation  
Sysmex Corporation



**Asset Class**

**Equity, continued**

T&D Holdings, Inc.  
Takeda Pharmaceutical Co. Ltd.  
Tapestry, Inc.  
Targa Resources Corp.  
Target Corporation  
Taylor Wimpey plc  
TDK Corporation  
TE Connectivity Ltd.  
Teijin Limited  
Telenor ASA  
Telia Company AB  
Telstra Corporation Limited  
Tenaris S.A.  
Terna S.p.A.  
Tesco PLC  
Texas Instruments Incorporated  
Thermo Fisher Scientific Inc.  
Time Warner Inc.  
T-Mobile US, Inc.  
TOHO GAS Co., Ltd.  
Tokyo Electron Ltd.  
TOKYO GAS Co., Ltd.  
Tokyu Corporation  
Toray Industries, Inc.  
Total SA  
TOTO Ltd  
Transurban Group Ltd.  
Travis Perkins plc  
Tupperware Brands Corporation  
U.S. Bancorp  
Umicore  
Unibail-Rodamco SE  
Unilever NV Cert. of shs  
Unilever PLC  
Union Pacific Corporation  
UnipolSai Assicurazioni S.p.A.  
United Parcel Service, Inc. Class B  
United Utilities Group PLC  
UnitedHealth Group Incorporated  
Uniti Group Inc  
US Foods Holding Corp.  
Valero Energy Corporation  
Vanguard FTSE Developed Markets ETF  
Ventas, Inc.  
Verizon Communications Inc.  
Versum Materials, Inc.  
Vestas Wind Systems A/S  
Visa Inc. Class A  
Vivendi SA  
Vodafone Group Plc  
Vulcan Materials Company  
W.W. Grainger, Inc.  
Walt Disney Company  
Wartsila Oyj Abp  
Waste Management, Inc.  
Weingarten Realty Investors  
Wesfarmers Limited  
West Japan Railway Company  
Western Digital Corporation  
Western Union Company  
Westpac Banking Corporation  
WestRock Co.  
Weyerhaeuser Company  
Whitbread PLC

White Mountains Insurance Group Ltd  
Williams-Sonoma, Inc.  
Wm Morrison Supermarkets plc  
Woodside Petroleum Ltd  
WPP Plc  
Yakult Honsha Co., Ltd.  
Yamada Denki Co., Ltd.  
Yamaha Corporation  
Yamaha Motor Co., Ltd.  
Yaskawa Electric Corporation  
Yokogawa Electric Corp.  
Yum! Brands, Inc.  
Zoetis, Inc. Class A  
Zurich Insurance Group AG





Asset Class

Fixed Income

1011778 Bc Ulc 4.25% 15-may-2024  
Abbvie Inc. 3.2% 14-may-2026  
Adobe Systems Incorporated 4.75% 01-feb-2020  
Alabama Economic Settlement Auth Bp Settlement Rev 3.163% 15-sep-2025  
Ally Financial Inc. 3.25% 05-nov-2018  
Amazon.com, Inc. 2.8% 22-aug-2024  
Amazon.com, Inc. 3.875% 22-aug-2037  
American Express Credit Corporation 2.25% 05-may-2021  
American Mun Pwr Ohio Inc Rev 6.973% 15-feb-2024  
American Tower Corporation 2.25% 15-jan-2022  
Amerigas Partners, L.p. 5.875% 20-aug-2026  
Amgen Inc. 3.2% 02-nov-2027  
Anheuser-busch Inbev Finance, Inc. 3.3% 01-feb-2023  
Antero Midstream Partners Lp 5.375% 15-sep-2024  
Apple Inc. 2.85% 06-may-2021  
Apple Inc. 2.85% 11-may-2024  
Apple Inc. 3.0% 20-jun-2027  
Arcelormittal Sa 6.125% 01-jun-2025  
Asian Development Bank 2.125% 19-mar-2025  
At&t Inc. 3.9% 14-aug-2027  
At&t Inc. 4.9% 14-aug-2037  
Bank Of America Corporation 1.95% 12-may-2018  
Bank Of America Corporation 2.151% 09-nov-2020  
Bank Of America Corporation 3.3% 11-jan-2023  
Bank Of America Corporation 3.5% 19-apr-2026  
Bank Of New York Mellon Corporation 2.2% 16-aug-2023  
Bank Of New York Mellon Corporation 2.45% 17-aug-2026  
Becton, Dickinson And Company 7.0% 01-aug-2027  
Blackrock, Inc. 3.375% 01-jun-2022  
Ca, Inc. 5.375% 01-dec-2019  
California St 5.0% 01-oct-2028  
Calvert Social Investment Foundation, Inc. 1.5% 30-apr-2020  
Campbell Soup Company 3.3% 19-mar-2025  
Care Capital Properties Lp 5.125% 15-aug-2026  
CEI INVESTMENT NOTES 171101 2.000 111018  
Centerpoint Energy Houston Electric, Llc 2.25% 01-aug-2022  
Charles Schwab Corporation 2.65% 25-jan-2023  
Charles Schwab Corporation 3.2% 25-jan-2028  
Chicago Ill Met Wtr Reclamation Dist Gtr Chicago 4.0% 01-dec-2036  
Chubb Ina Holdings, Inc. 3.35% 03-may-2026  
Cisco Systems, Inc. Frn 01-mar-2019  
CMUNTY CDT UNION OF LYNN CERT OF DEPO 11  
Concho Resources Inc. 3.75% 01-oct-2027  
Conocophillips 2.875% 15-nov-2021  
Conocophillips 4.95% 15-mar-2026  
Cummins Engine Co., Inc. 7.125% 01-mar-2028  
Dallas Tex Indpt Sch Dist 6.45% 15-feb-2035  
Dell Equipment Finance Trust 2017-2 2.47% 24-oct-2022  
Diamond 1 Finance Corp. 6.02% 15-jun-2026  
Digital Realty Trust Lp 3.95% 01-jul-2022  
Discover Bank 3.2% 09-aug-2021  
Discover Bank 4.25% 13-mar-2026  
Discovery Communications Llc 3.95% 20-mar-2028  
Ebay Inc. 2.75% 30-jan-2023  
Eli Lilly And Company 3.1% 15-may-2027  
ENVEST MICROFINANCE SR NOTE 4 09/20 FIXE  
FED HM LN PC POOL 2B1077 FH 01/43 FLOATI  
FED HM LN PC POOL A96555 FG 01/41 FIXED  
FED HM LN PC POOL C03805 FG 04/42 FIXED  
FED HM LN PC POOL C91385 FG 08/31 FIXED  
FED HM LN PC POOL C91854 FG 10/35 FIXED  
FED HM LN PC POOL G05705 FG 10/39 FIXED  
FED HM LN PC POOL G07787 FG 08/44 FIXED  
FED HM LN PC POOL G08775 FG 08/47 FIXED

FED HM LN PC POOL G14908 FG 06/28 FIXED  
FED HM LN PC POOL G14957 FG 01/29 FIXED  
FED HM LN PC POOL G30681 FG 01/34 FIXED  
FED HM LN PC POOL J15724 FG 06/26 FIXED  
FED HM LN PC POOL K92455 FG 03/35 FIXED  
FED HM LN PC POOL Q07480 FG 04/42 FIXED  
FED HM LN PC POOL Q31260 FG 02/45 FIXED  
FED HM LN PC POOL Q50642 FG 09/47 FIXED  
FED HM LN PC POOL Q51644 FG 10/47 FIXED  
FED HM LN PC POOL Q52955 FG 12/47 FIXED  
FED HM LN PC POOL U89032 FG 07/33 FIXED  
Federal Farm Credit Banks Funding Corp. 1.12% 20-aug-2018  
Federal Farm Credit Banks Funding Corp. 1.14% 04-sep-2018  
Federal Farm Credit Banks Funding Corp. 1.77% 05-oct-2023  
Federal Farm Credit Banks Funding Corp. 1.875% 02-mar-2022  
Federal Home Loan Bank System 2.375% 12-mar-2021  
Federal National Mortgage Association 1.0% 20-dec-2018  
Federal National Mortgage Association 1.05% 25-may-2018  
Fhlmc Remic Series K-049 3.01% 25-jul-2025  
Fifth Third Bank (cincinnati, Ohio) 2.25% 14-jun-2021  
Fnma 30yr Pool#as0234 4.000% 01-aug-2043  
FNMA POOL 932862 FN 12/40 FIXED 3.5  
FNMA POOL AB3678 FN 10/41 FIXED 3.5  
FNMA POOL AB3902 FN 11/26 FIXED 3  
FNMA POOL AB5679 FN 07/42 FIXED 4  
FNMA POOL AB9554 FN 06/43 FIXED 3  
FNMA POOL AB9757 FN 06/43 FIXED 3.5  
FNMA POOL AD6437 FN 06/40 FIXED 5  
FNMA POOL AH1131 FN 01/41 FIXED 4  
FNMA POOL AH4793 FN 02/41 FIXED 4  
FNMA POOL AH7196 FN 03/41 FIXED 4.5  
FNMA POOL AJ5442 FN 11/41 FIXED 4.5  
FNMA POOL AJ9822 FN 12/26 FIXED 3.5  
FNMA POOL AK9483 FN 04/42 FLOATING VAR  
FNMA POOL AL0850 FN 10/26 FIXED VAR  
FNMA POOL AL2905 FN 06/40 FIXED VAR  
FNMA POOL AL6816 FN 09/43 FLOATING VAR  
FNMA POOL AL7199 FN 08/45 FIXED VAR  
FNMA POOL AL7594 FN 08/45 FIXED VAR  
FNMA POOL AL8633 FN 06/46 FIXED VAR  
FNMA POOL AL9281 FN 09/46 FIXED VAR  
FNMA POOL AL9727 FN 01/42 FIXED VAR  
FNMA POOL AN2477 FN 08/26 FIXED 2.48  
FNMA POOL AN2852 FN 09/26 FIXED 2.27  
FNMA POOL AN4457 FN 03/24 FIXED 2.94  
FNMA POOL AN4492 FN 01/29 FIXED 3.66  
FNMA POOL AN4858 FN 03/27 FIXED 3.14  
FNMA POOL AN6675 FN 09/27 FIXED 3.27  
FNMA POOL AP6309 FN 09/42 FLOATING VAR  
FNMA POOL AS2530 FN 05/34 FIXED 4  
FNMA POOL AS6074 FN 10/45 FIXED 4  
FNMA POOL AS6229 FN 11/45 FIXED 4  
FNMA POOL AS7010 FN 04/46 FIXED 3.5  
FNMA POOL AS7372 FN 06/46 FIXED 3  
FNMA POOL AS8142 FN 10/46 FIXED 4  
FNMA POOL AS9803 FN 05/47 FIXED 4  
FNMA POOL AS9831 FN 06/47 FIXED 4  
FNMA POOL AX7665 FN 01/45 FIXED 4  
FNMA POOL AY8604 FN 04/45 FIXED 3.5  
FNMA POOL AZ1070 FN 06/45 FIXED 4  
FNMA POOL AZ2646 FN 09/45 FIXED 4  
FNMA POOL AZ3292 FN 10/45 FIXED 4  
FNMA POOL AZ4750 FN 10/45 FIXED 3.5  
FNMA POOL AZ7335 FN 11/45 FIXED 4  
FNMA POOL BC0960 FN 06/46 FIXED 4



Asset Class

Fixed Income, continued

FNMA POOL BC9468 FN 06/46 FIXED 3  
FNMA POOL BE1348 FN 10/46 FIXED 3  
FNMA POOL BE2976 FN 01/47 FIXED 4  
FNMA POOL BE5068 FN 07/46 FIXED 4  
FNMA POOL BE6489 FN 01/47 FIXED 4.5  
FNMA POOL BH7375 FN 08/47 FIXED 3.5  
FNMA POOL CA0110 FN 08/47 FIXED 3.5  
FNMA POOL MA0616 FN 01/31 FIXED 4  
FNMA POOL MA1870 FN 04/34 FIXED 4.5  
FNMA POOL MA2321 FN 07/35 FIXED 3.5  
FNMA POOL MA2688 FN 07/36 FIXED 4  
FNMA POOL MA3128 FN 09/37 FIXED 3.5  
Ford Motor Credit Company Llc Frn 12-mar-2019  
Ford Motor Credit Company Llc Frn 20-nov-2018  
FREDDIE MAC FHR 4417 PU  
Fremf 2011-k13 Mortgage Trust 4.611% 25-jan-2048  
Fremf 2015-k721 Mortgage Trust 3.565% 25-nov-2047  
Ge Capital International Funding Co. 4.418% 15-nov-2035  
Georgia St 4.31% 01-oct-2026  
GNMA II POOL MA1109 G2 06/43 FLOATING VA  
GNMA II POOL MA2602 G2 02/45 FIXED 4  
GNMA II POOL MA4069 G2 11/46 FIXED 3.5  
GNMA POOL 676384 GN 01/38 FIXED 6  
GNMA POOL AU4920 GN 09/41 FIXED 3.02  
Goldman Sachs Group, Inc. 6.75% 01-oct-2037  
Goldman Sachs Group, Inc. Frn 30-apr-2018  
GOVERNMENT NATIONAL MORTGAGE A GNR 2013  
GOVERNMENT NATIONAL MORTGAGE A GNR 2013  
GOVERNMENT NATIONAL MORTGAGE A GNR 2014  
GOVERNMENT NATIONAL MORTGAGE A GNR 2014  
Government Of The United States Of America 0.125% 15-apr-2018  
Government Of The United States Of America 0.125% 15-apr-2021  
Government Of The United States Of America 0.125% 15-apr-2022  
Government Of The United States Of America 0.125% 15-jul-2024  
Government Of The United States Of America 0.375% 15-jul-2027  
Government Of The United States Of America 0.625% 15-jan-2026  
Government Of The United States Of America 0.875% 15-feb-2047  
Government Of The United States Of America 1.0% 15-oct-2019  
Government Of The United States Of America 1.25% 15-jul-2020  
Government Of The United States Of America 1.375% 15-jan-2020  
Government Of The United States Of America 1.75% 30-nov-2021  
Government Of The United States Of America 1.875% 30-apr-2022  
Government Of The United States Of America 2.0% 31-may-2024  
Government Of The United States Of America 2.125% 30-nov-2023  
Government Of The United States Of America 2.125% 30-sep-2021  
Government Of The United States Of America 2.125% 31-mar-2024  
Government Of The United States Of America 2.375% 15-aug-2024  
Government Of The United States Of America 2.375% 15-may-2027  
Government Of The United States Of America 2.75% 15-nov-2047  
Government Of The United States Of America 4.375% 15-nov-2039  
Government Of The United States Of America 4.5% 15-feb-2036  
Government Of The United States Of America 5.0% 15-may-2037  
Government Of The United States Of America 6.25% 15-may-2030  
Hca, Inc. 4.5% 15-feb-2027  
Hca, Inc. 5.5% 15-jun-2047  
Hess Corporation 3.5% 15-jul-2024  
Home Depot, Inc. 2.8% 14-sep-2027  
Honolulu Hawaii City & Cnty 3.125% 01-oct-2028  
Ing Bank N.v. 2.0% 26-nov-2018  
Ingersoll-rand Public Limited Company 6.443% 15-nov-2027  
Intel Corporation 3.15% 11-may-2027  
International Bank For Reconstruction & Development 2.125% 03-mar-2025  
International Lease Finance Corporation 7.125% 01-sep-2018  
INTL BK RECON + DEVELOP SR UNSECURED 05/  
Iron Mountain Incorporated 4.875% 15-sep-2027  
Jpmorgan Chase & Co. 2.95% 01-oct-2026  
Jpmorgan Chase & Co. 2.972% 15-jan-2023  
Kentucky St Ppty & Bldgs Commn Revs 5.373% 01-nov-2025  
Kimberly-clark Corporation 2.65% 01-mar-2025  
Lamb Weston Holdings, Inc. 4.625% 01-nov-2024  
Lamb Weston Holdings, Inc. 4.875% 01-nov-2026  
Level 3 Financing, Inc. 5.375% 15-jan-2024  
Los Angeles Calif Wastewater Sys Rev 3.144% 01-jun-2026  
Lyondellbasell Industries Nv 6.0% 15-nov-2021  
Marriott International, Inc. 3.25% 15-sep-2022  
Masco Corporation 4.375% 01-apr-2026  
Massachusetts St 4.2% 01-dec-2021  
Mastr Asset Backed Securities Trust 2007-ncw 0.0% 25-may-2037  
Merck & Co., Inc. 2.35% 10-feb-2022  
METLIFE SECURITIZATION TRUST MST 2017 1A  
Mgm Resorts International 4.625% 01-sep-2026  
Microsoft Corporation 2.4% 08-aug-2026  
Microsoft Corporation 2.875% 06-feb-2024  
Midamerican Energy Company 3.1% 01-may-2027  
Mill City Mortgage Loan Trust 3.25% 25-jan-2061  
Morgan Stanley & Co. Llc 2.625% 17-nov-2021  
Morgan Stanley 2.2% 07-dec-2018  
Morgan Stanley Frn 20-jan-2022  
Napa Calif Solid Waste Rev 2.89% 01-aug-2031  
Netapp, Inc. 3.25% 15-dec-2022  
New Jersey St Transn Tr Fd Auth 6.104% 15-dec-2028  
Nexstar Broadcasting, Inc. 6.125% 15-feb-2022  
Noble Energy, Inc. 3.9% 15-nov-2024  
North American Development Bank 2.4% 26-oct-2022  
Occidental Petroleum Corporation 3.5% 15-jun-2025  
Oneok Partners, L.p. 8.625% 01-mar-2019  
Pepsico, Inc. 2.375% 06-oct-2026  
Pepsico, Inc. 3.0% 15-oct-2027  
Performance Food Group, Inc. 5.5% 01-jun-2024  
Pnc Bank Na 2.625% 17-feb-2022  
Pnc Bank Na 3.1% 25-oct-2027  
Prudential Financial, Inc. 7.375% 15-jun-2019  
Raymond James Financial, Inc. 3.625% 15-sep-2026  
Ross Stores, Inc. 3.375% 15-sep-2024  
Royal Bank Of Scotland Plc 6.125% 15-dec-2022  
Sabine Pass Liquefaction Llc 5.0% 15-mar-2027  
Sabine Pass Liquefaction Llc 5.625% 01-mar-2025  
San Francisco Calif City & Cnty Pub Utils Commnwtr Rev 2.619% 01-nov-2022  
San Francisco Calif City & Cnty Pub Utils Commnwtr Rev 6.0% 01-nov-2040  
Santa Clara Vy Calif Wtr Dist Ctfs Partn 3.369% 01-jun-2027  
Schlumberger Finance Canada Ltd. 2.65% 20-nov-2022  
SEQUOIA MORTGAGE TRUST SEMT 2017 CH2 A1  
Sirius Xm Radio Inc. 4.625% 15-may-2023  
Sofi Professional Loan Program 2.84% 25-jan-2041  
Solarcity Corp. 4.7% 29-may-2025  
SOLARCITY CORPORATION D/B/A TE TES 2017  
Southern Power Co. 4.15% 01-dec-2025  
State Street Corporation 4.956% 15-mar-2018  
Taft Tex Indpt Sch Dist 4.207% 15-aug-2036  
Target Corporation 6.0% 15-jan-2018  
Time Warner Cable Inc. 6.75% 01-jul-2018  
Tjx Companies, Inc. 2.25% 15-sep-2026  
Towd Point Mortgage Trust 2017-5 1.838% 26-feb-2057  
TOWD POINT MORTGAGE TRUST TPMT 2015 1 A3  
TOWD POINT MORTGAGE TRUST TPMT 2015 2 2M  
TOWD POINT MORTGAGE TRUST TPMT 2017 2 A4  
Toyota Motor Credit Corporation 1.9% 08-apr-2021  
Toyota Motor Credit Corporation 2.15% 08-sep-2022  
Toyota Motor Credit Corporation 4.25% 11-jan-2021



**Asset Class**

**Fixed Income, continued**

Travelers Companies, Inc. 3.75% 15-may-2046  
U.s. Bancorp 1.95% 15-nov-2018  
U.s. Bancorp 3.15% 27-apr-2027  
United Parcel Service, Inc. 2.4% 15-nov-2026  
United Parcel Service, Inc. 3.05% 15-nov-2027  
Unitedhealth Group Incorporated 3.45% 15-jan-2027  
University Calif Revs For Previous Issues See 91412f 4.059% 15-may-2031  
University Mass Bldg Auth Proj Rev 6.573% 01-may-2039  
Us Department Of Housing & Urban Development 4.62% 01-aug-2018  
Verizon Communications Inc. 3.5% 01-nov-2024  
Verizon Communications Inc. 4.5% 10-aug-2033  
Viasat, Inc. 5.625% 15-sep-2025  
Virgin Media Secured Finance Plc 5.5% 15-aug-2026  
Visa Inc. 3.65% 15-sep-2047  
Walt Disney Company 3.75% 01-jun-2021  
Waste Management, Inc. 2.9% 15-sep-2022  
Western Digital Corporation 7.375% 01-apr-2023  
Zoetis Inc. 3.0% 12-sep-2027

**Cash & Equivalents**

**Holdings are subject to change.**



*Holdings are as of the period ended December 31, 2017 and are subject to change.*

*You should consider Pax World Funds' investment objectives, risks, and charges and expenses carefully before investing. For this and other important information, please obtain a fund prospectus by calling 800.767.1729 or visit [www.paxworld.com](http://www.paxworld.com). Please read it carefully before investing. Copyright © 2018 Impax Asset Management LLC. All rights reserved. Pax World Funds are distributed by ALPS Distributors, Inc. ALPS Distributors is not affiliated with Impax Asset Management LLC.*

*PAX007498 (3/18)*