

# DFA Short-Term Extended Quality Portfolio

As of July 31, 2019 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
1	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$97,577,000		96,873,532.28	1.620%	1.620%
2	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €47,387,000		53,452,652.66	0.894%	2.513%
3	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$52,236,000		52,317,231.16	0.875%	3.388%
4	FLUOR CORP SR UNSECURED 03/23 1.75	1.750%	3/21/2023	EUR €40,276,000		46,578,524.19	0.779%	4.167%
5	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €40,228,000		45,446,664.54	0.760%	4.926%
6	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$42,800,000		43,017,583.22	0.719%	5.645%
7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$40,243,000		40,057,859.26	0.670%	6.315%
8	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	3/22/2021	USD \$37,679,000		37,790,518.91	0.632%	6.947%
9	EFSF GOVT GUARANT REGS 01/23 0.5	0.500%	1/20/2023	EUR €31,000,000		35,592,234.17	0.595%	7.542%
10	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$32,626,000		32,468,768.78	0.543%	8.085%
11	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR	2.745%	2/12/2021	USD \$30,000,000		29,998,223.40	0.502%	8.586%
12	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$30,000,000		29,899,200.00	0.500%	9.086%
13	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$29,052,000		29,155,048.03	0.487%	9.574%
14	NATIONAL GRID NA INC SR UNSECURED REGS 08/23 0.75	0.750%	8/8/2023	EUR €25,400,000		28,950,323.58	0.484%	10.058%
15	CATERPILLAR FINL SERVICE SR UNSECURED 05/20 VAR	2.698%	5/15/2020	USD \$28,500,000		28,525,125.03	0.477%	10.534%
16	CITIGROUP INC SR UNSECURED REGS 10/23 0.75	0.750%	10/26/2023	EUR €24,478,000		27,891,266.29	0.466%	11.001%
17	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$27,847,000		27,741,524.20	0.464%	11.465%
18	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$27,304,000		27,447,510.10	0.459%	11.923%
19	TAKEDA PHARMACEUTICAL SR UNSECURED REGS 11/20 0.375	0.375%	11/21/2020	EUR €24,266,000		27,057,886.65	0.452%	12.376%
20	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$27,091,000		26,850,658.67	0.449%	12.825%
21	ABBOTT IRELAND FINANCING COMPANY GUAR REGS 09/23 0.875	0.875%	9/27/2023	EUR €23,016,000		26,516,388.16	0.443%	13.268%

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<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
22	CANADIAN IMPERIAL BANK DEPOSIT NOTE REGS 03/23 0.75	0.750%	3/22/2023	EUR €23,000,000		26,384,684.87	0.441%	13.709%
23	BANCO SANTANDER SA SR UNSECURED 04/23 3.848	3.848%	4/12/2023	USD \$25,400,000		26,351,285.63	0.441%	14.150%
24	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$25,424,000		25,399,924.49	0.425%	14.574%
25	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$24,891,000		24,890,801.62	0.416%	14.990%
26	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$24,500,000		24,840,193.77	0.415%	15.406%
27	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$24,000,000		24,296,139.84	0.406%	15.812%
28	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$24,254,000		24,102,261.40	0.403%	16.215%
29	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$23,563,000		23,561,350.59	0.394%	16.609%
30	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	1/24/2022	USD \$21,571,000		23,295,503.52	0.389%	16.998%
31	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$23,256,000		23,263,969.60	0.389%	17.387%
32	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$22,867,000		22,834,733.98	0.382%	17.769%
33	FEDEX CORP COMPANY GUAR 01/23 1	1.000%	1/11/2023	EUR €19,955,000		22,787,183.77	0.381%	18.150%
34	AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	1/15/2023	USD \$22,501,000		22,706,345.48	0.380%	18.529%
35	MORGAN STANLEY SR UNSECURED 03/24 1.75	1.750%	3/11/2024	EUR €18,985,000		22,569,431.69	0.377%	18.907%
36	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$21,047,000		20,979,947.42	0.351%	19.257%
37	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$20,960,000		20,833,316.29	0.348%	19.606%
38	KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	USD \$20,500,000		20,400,550.61	0.341%	19.947%
39	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$20,185,000		20,219,010.11	0.338%	20.285%
40	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$20,000,000		20,074,047.80	0.336%	20.620%
41	KRAFT HEINZ FOODS CO COMPANY GUAR 06/23 4	4.000%	6/15/2023	USD \$19,000,000		19,878,488.94	0.332%	20.953%
42	BAYER CAPITAL CORP BV COMPANY GUAR REGS 11/23 1.25	1.250%	11/13/2023	EUR €17,005,000		19,738,097.70	0.330%	21.283%
43	APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$19,421,000		19,666,541.06	0.329%	21.611%
44	ABN AMRO BANK NV SR UNSECURED REGS 07/23 0.5	0.500%	7/17/2023	EUR €17,291,000		19,652,213.34	0.329%	21.940%
45	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$19,046,000		19,132,317.81	0.320%	22.260%
46	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$18,999,000		19,017,393.31	0.318%	22.578%
47	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	1/15/2022	USD \$18,077,000		18,944,349.46	0.317%	22.895%
48	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	3.250%	10/1/2022	USD \$18,630,000		18,889,950.54	0.316%	23.210%
49	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	3.400%	1/18/2023	USD \$18,560,000		18,851,277.48	0.315%	23.525%
50	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$17,836,000		18,501,032.03	0.309%	23.835%
51	ENBRIDGE INC COMPANY GUAR 07/22 2.9	2.900%	7/15/2022	USD \$18,189,000		18,409,827.19	0.308%	24.143%
52	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$18,342,000		18,336,467.69	0.307%	24.449%
53	BNP PARIBAS SR UNSECURED REGS 11/23 1.125	1.125%	11/22/2023	EUR €15,500,000		17,905,828.58	0.299%	24.748%
54	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$17,858,000		17,838,730.86	0.298%	25.047%
55	MASTERCARD INC SR UNSECURED 12/22 1.1	1.100%	12/1/2022	EUR €15,162,000		17,490,693.02	0.292%	25.339%
56	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$17,338,000		17,320,227.16	0.290%	25.629%
57	MITSUBISHI UFJ FIN GRP SR UNSECURED REGS 01/23 0.68	0.680%	1/26/2023	EUR €15,142,000		17,141,127.11	0.287%	25.915%
58	ING BANK NV SR UNSECURED REGS 11/21 VAR	0.110%	11/26/2021	EUR €15,400,000		17,095,540.78	0.286%	26.201%
59	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$17,072,000		17,078,126.63	0.286%	26.487%

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<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
60	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$17,000,000		17,032,323.97	0.285%	26.771%
61	COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	5/25/2022	USD \$16,925,000		16,953,901.13	0.283%	27.055%
62	JPMORGAN CHASE + CO SR UNSECURED REGS 01/24 0.625	0.625%	1/25/2024	EUR €14,800,000		16,814,364.44	0.281%	27.336%
63	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €14,800,000		16,684,999.48	0.279%	27.615%
64	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR	2.719%	4/1/2021	USD \$16,535,000		16,589,730.85	0.277%	27.892%
65	SOUTHERN POWER CO SR UNSECURED 06/22 1	1.000%	6/20/2022	EUR €14,310,000		16,296,771.05	0.272%	28.165%
66	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$16,190,000		16,226,162.31	0.271%	28.436%
67	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$16,249,000		16,225,646.77	0.271%	28.707%
68	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$16,155,000		16,141,274.87	0.270%	28.977%
69	IBM CREDIT LLC SR UNSECURED 01/21 VAR	2.538%	1/20/2021	USD \$16,000,000		16,011,424.00	0.268%	29.245%
70	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$15,935,000		15,963,500.23	0.267%	29.511%
71	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$15,822,000		15,834,264.11	0.265%	29.776%
72	ALTRIA GROUP INC COMPANY GUAR 02/23 1	1.000%	2/15/2023	EUR €13,875,000		15,827,927.04	0.265%	30.041%
73	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$15,512,000		15,709,246.09	0.263%	30.303%
74	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$15,000,000		15,271,800.60	0.255%	30.559%
75	SKY LTD COMPANY GUAR REGS 11/23 1.875	1.875%	11/24/2023	EUR €12,700,000		15,260,267.32	0.255%	30.814%
76	SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	3.125%	1/8/2021	USD \$15,000,000		15,060,879.75	0.252%	31.066%
77	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	2.550%	12/7/2020	USD \$15,000,000		15,057,655.80	0.252%	31.317%
78	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR	2.915%	5/11/2021	USD \$15,000,000		15,053,640.00	0.252%	31.569%
79	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$15,000,000		14,986,277.85	0.251%	31.820%
80	LANDWIRTSCH. RENTENBANK GOVT GUARANT 10/19 1.375	1.375%	10/23/2019	USD \$15,000,000		14,970,150.00	0.250%	32.070%
81	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 09/23 0.875	0.875%	9/26/2023	EUR €13,000,000		14,886,488.17	0.249%	32.319%
82	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$14,765,000		14,862,772.94	0.248%	32.567%
83	KFW GOVT GUARANT 08/23 2.125	2.125%	8/15/2023	EUR €12,000,000		14,751,037.81	0.247%	32.814%
84	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €13,000,000		14,582,953.08	0.244%	33.058%
85	MCDONALD S CORP SR UNSECURED REGS 11/23 1	1.000%	11/15/2023	EUR €12,500,000		14,529,546.95	0.243%	33.301%
86	PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$14,500,000		14,510,453.49	0.243%	33.543%
87	AT+T INC SR UNSECURED 03/23 2.5	2.500%	3/15/2023	EUR €12,000,000		14,444,469.54	0.241%	33.785%
88	NATIONAL BANK OF CANADA SR UNSECURED 144A 03/21 VAR	2.786%	3/21/2021	USD \$14,390,000		14,404,302.65	0.241%	34.025%
89	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$14,337,000		14,392,170.21	0.241%	34.266%
90	BAT INTL FINANCE PLC COMPANY GUAR REGS 01/23 2.375	2.375%	1/19/2023	EUR €12,041,000		14,390,514.15	0.241%	34.507%
91	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$14,123,000		14,378,130.02	0.240%	34.747%
92	ELECTRICITE DE FRANCE SA SR UNSECURED REGS 03/23 2.75	2.750%	3/10/2023	EUR €11,700,000		14,307,762.51	0.239%	34.986%
93	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$14,277,000		14,246,756.46	0.238%	35.224%
94	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$14,176,000		14,166,045.47	0.237%	35.461%
95	VERIZON COMMUNICATIONS SR UNSECURED 03/22 3.125	3.125%	3/16/2022	USD \$13,808,000		14,127,429.99	0.236%	35.697%
96	AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 3.3	3.300%	3/7/2022	AUD \$19,300,000		13,874,667.84	0.232%	35.929%
97	VOLKSWAGEN FIN SERV AG SR UNSECURED REGS 10/23 1.375	1.375%	10/16/2023	EUR €12,000,000		13,861,461.11	0.232%	36.161%

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<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
98	BMW FINANCE NV COMPANY GUAR REGS 10/23 0.625	0.625%	10/6/2023	EUR €12,085,000		13,765,128.88	0.230%	36.391%
99	MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$13,642,000		13,686,520.39	0.229%	36.620%
100	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$13,500,000		13,499,599.86	0.226%	36.846%
101	SWEDBANK AB SR UNSECURED REGS 09/22 0.3	0.300%	9/6/2022	EUR €12,020,000		13,446,099.44	0.225%	37.070%
102	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$13,135,000		13,336,661.92	0.223%	37.293%
103	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 VAR	2.930%	3/15/2021	USD \$13,300,000		13,313,945.32	0.223%	37.516%
104	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	9/14/2020	USD \$13,165,000		13,209,622.50	0.221%	37.737%
105	NEWELL BRANDS INC SR UNSECURED 06/22 4	4.000%	6/15/2022	USD \$12,950,000		13,183,772.88	0.220%	37.957%
106	TELEFONICA EMISIONES SAU COMPANY GUAR REGS 10/20 0.318	0.318%	10/17/2020	EUR €11,800,000		13,140,980.94	0.220%	38.177%
107	RYDER SYSTEM INC SR UNSECURED 03/23 3.4	3.400%	3/1/2023	USD \$12,680,000		13,017,724.19	0.218%	38.395%
108	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$13,012,000		12,881,939.20	0.215%	38.610%
109	GATX CORP SR UNSECURED 06/22 4.75	4.750%	6/15/2022	USD \$12,125,000		12,822,651.16	0.214%	38.824%
110	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$12,709,000		12,813,488.70	0.214%	39.039%
111	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$12,484,000		12,631,110.71	0.211%	39.250%
112	FMS WERTMANAGEMENT GOVT GUARANT REGS 02/20 2.25	2.250%	2/3/2020	USD \$12,600,000		12,601,134.00	0.211%	39.460%
113	BMW US CAPITAL LLC COMPANY GUAR 144A 08/21 VAR	3.035%	8/13/2021	USD \$12,540,000		12,572,604.00	0.210%	39.671%
114	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €11,200,000		12,560,774.55	0.210%	39.881%
115	ZOETIS INC SR UNSECURED 11/20 3.45	3.450%	11/13/2020	USD \$12,400,000		12,537,822.90	0.210%	40.090%
116	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$12,605,000		12,523,782.08	0.209%	40.300%
117	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$12,450,000		12,505,206.66	0.209%	40.509%
118	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$12,220,000		12,455,112.92	0.208%	40.717%
119	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	2.650%	12/2/2022	USD \$12,256,000		12,359,786.26	0.207%	40.923%
120	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$12,191,000		12,302,043.92	0.206%	41.129%
121	TORONTO DOMINION BANK SR UNSECURED 06/21 VAR	2.881%	6/11/2021	USD \$12,073,000		12,126,591.08	0.203%	41.332%
122	CANADIAN NATL RESOURCES SR UNSECURED 01/23 2.95	2.950%	1/15/2023	USD \$12,000,000		12,122,469.60	0.203%	41.535%
123	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$11,879,000		12,102,644.15	0.202%	41.737%
124	BARCLAYS PLC SR UNSECURED 08/21 3.2	3.200%	8/10/2021	USD \$12,000,000		12,068,158.32	0.202%	41.939%
125	PHILIP MORRIS INTL INC SR UNSECURED 03/20 1.75	1.750%	3/19/2020	EUR €10,758,000		12,058,236.73	0.202%	42.140%
126	AT+T INC SR UNSECURED 03/22 3.8	3.800%	3/15/2022	USD \$11,600,000		12,003,015.32	0.201%	42.341%
127	WELLS FARGO + COMPANY SR UNSECURED REGS 09/20 2.25	2.250%	9/3/2020	EUR €10,552,000		11,990,362.65	0.200%	42.541%
128	AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	USD \$11,283,000		11,886,068.34	0.199%	42.740%
129	CRED SUIS GP FUN LTD COMPANY GUAR REGS 04/22 1.25	1.250%	4/14/2022	EUR €10,220,000		11,708,771.96	0.196%	42.936%
130	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$11,695,000		11,683,117.41	0.195%	43.131%
131	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$11,500,000		11,614,243.30	0.194%	43.325%
132	BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	USD \$11,575,000		11,563,339.58	0.193%	43.519%
133	BPCE SA SR UNSECURED REGS 09/23 0.625	0.625%	9/26/2023	EUR €10,000,000		11,398,030.87	0.191%	43.709%
134	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$15,000,000		11,340,127.29	0.190%	43.899%
135	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$11,259,000		11,334,813.26	0.189%	44.088%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
136	KFW GOVT GUARANT 09/23 0.00000	0.000%	9/15/2023	EUR €10,000,000		11,331,123.76	0.189%	44.278%
137	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$11,108,000		11,296,293.15	0.189%	44.467%
138	ARCELORMITTAL SR UNSECURED REGS 01/23 0.95	0.950%	1/17/2023	EUR €10,000,000		11,260,541.41	0.188%	44.655%
139	DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$11,000,000		11,105,304.76	0.186%	44.840%
140	GOLDMAN SACHS GROUP INC SR UNSECURED REGS 10/21 2.5	2.500%	10/18/2021	EUR €9,411,000		11,029,954.28	0.184%	45.025%
141	JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	USD \$11,000,000		11,013,407.02	0.184%	45.209%
142	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$10,967,000		10,967,677.10	0.183%	45.392%
143	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €9,750,000		10,959,902.23	0.183%	45.576%
144	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	2.550%	6/9/2022	USD \$11,012,000		10,938,989.89	0.183%	45.758%
145	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$10,500,000		10,607,686.64	0.177%	45.936%
146	JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$10,620,000		10,605,043.54	0.177%	46.113%
147	UBS GROUP FUNDING SWITZE COMPANY GUAR REGS 11/22 1.75	1.750%	11/16/2022	EUR €9,052,000		10,601,821.14	0.177%	46.290%
148	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$10,527,000		10,524,209.50	0.176%	46.466%
149	EQUIFAX INC SR UNSECURED 06/23 3.95	3.950%	6/15/2023	USD \$10,000,000		10,419,012.80	0.174%	46.640%
150	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$10,180,000		10,369,908.41	0.173%	46.814%
151	LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$10,250,000		10,366,067.82	0.173%	46.987%
152	JOHNSON CONTROLS INTL PL SR UNSECURED 09/23 1	1.000%	9/15/2023	EUR €9,011,000		10,345,579.47	0.173%	47.160%
153	CELGENE CORP SR UNSECURED 08/22 3.55	3.550%	8/15/2022	USD \$9,995,000		10,323,822.11	0.173%	47.333%
154	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$10,000,000		10,290,494.90	0.172%	47.505%
155	SUMITOMO MITSUI FINL GRP SR UNSECURED REGS 07/23 0.819	0.819%	7/23/2023	EUR €8,946,000		10,224,981.83	0.171%	47.676%
156	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$10,000,000		10,222,748.40	0.171%	47.847%
157	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 03/23 1.125	1.125%	3/10/2023	EUR €8,850,000		10,214,500.16	0.171%	48.017%
158	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/22 3.5	3.500%	6/15/2022	USD \$10,000,000		10,207,855.50	0.171%	48.188%
159	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	6/15/2023	USD \$10,000,000		10,148,372.90	0.170%	48.358%
160	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$10,030,000		10,119,140.12	0.169%	48.527%
161	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$10,000,000		10,118,119.70	0.169%	48.696%
162	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/3/2020	USD \$10,000,000		10,075,114.30	0.168%	48.864%
163	QUALCOMM INC SR UNSECURED 01/23 2.6	2.600%	1/30/2023	USD \$10,000,000		10,041,718.00	0.168%	49.032%
164	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	2.750%	9/15/2020	USD \$10,000,000		10,029,652.10	0.168%	49.200%
165	DAIMLER FINANCE NA LLC COMPANY GUAR REGS 11/21 VAR	3.235%	11/5/2021	USD \$10,000,000		10,022,448.90	0.168%	49.367%
166	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	USD \$9,897,000		10,016,850.49	0.167%	49.535%
167	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$10,000,000		10,009,400.00	0.167%	49.702%
168	NRW.BANK LOCAL GOVT G REGS 12/21 VAR	2.480%	12/17/2021	USD \$10,000,000		10,001,600.00	0.167%	49.869%
169	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	1.250%	12/16/2019	USD \$10,000,000		9,963,896.00	0.167%	50.036%
170	NESTLE HOLDINGS INC COMPANY GUAR REGS 03/21 1.875	1.875%	3/9/2021	USD \$10,000,000		9,962,900.00	0.167%	50.203%
171	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$10,000,000		9,962,620.40	0.167%	50.369%
172	TELEFONICA EMISIONES SAU COMPANY GUAR REGS 01/23 3.987	3.987%	1/23/2023	EUR €7,800,000		9,871,924.92	0.165%	50.534%
173	ABBOTT IRELAND FINANCING COMPANY GUAR REGS 09/20 0.0000	0.000%	9/27/2020	EUR €8,847,000		9,809,635.77	0.164%	50.698%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
174	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	3/2/2020	USD \$9,750,000		9,738,363.47	0.163%	50.861%
175	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$9,683,000		9,705,160.51	0.162%	51.023%
176	SUNOCO LOGISTICS PARTNER COMPANY GUAR 01/23 3.45	3.450%	1/15/2023	USD \$9,515,000		9,686,355.73	0.162%	51.185%
177	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/22 3	3.000%	1/15/2022	USD \$9,465,000		9,502,209.28	0.159%	51.344%
178	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$9,300,000		9,478,599.90	0.158%	51.503%
179	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25	4.250%	1/17/2023	USD \$9,025,000		9,469,990.89	0.158%	51.661%
180	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$9,378,000		9,377,496.03	0.157%	51.818%
181	SANOFI SR UNSECURED REGS 03/23 0.5	0.500%	3/21/2023	EUR €8,000,000		9,092,980.86	0.152%	51.970%
182	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$8,793,000		9,040,018.67	0.151%	52.121%
183	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €8,000,000		9,025,123.69	0.151%	52.272%
184	NISSAN MOTOR ACCEPTANCE SR UNSECURED REGS 09/20 VAR	2.720%	9/28/2020	USD \$9,000,000		9,002,397.87	0.151%	52.422%
185	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$8,942,000		8,955,364.27	0.150%	52.572%
186	BOOKING HOLDINGS INC SR UNSECURED 03/22 0.8	0.800%	3/10/2022	EUR €7,866,000		8,914,733.82	0.149%	52.721%
187	BP CAPITAL MARKETS PLC COMPANY GUAR REGS 01/24 1.117	1.117%	1/25/2024	EUR €7,650,000		8,899,010.01	0.149%	52.870%
188	STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$8,868,000		8,893,789.03	0.149%	53.018%
189	AMERICAN INTL GROUP SR UNSECURED 06/23 1.5	1.500%	6/8/2023	EUR €7,600,000		8,864,487.65	0.148%	53.167%
190	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €7,800,000		8,780,234.73	0.147%	53.313%
191	NETAPP INC SR UNSECURED 06/21 3.375	3.375%	6/15/2021	USD \$8,650,000		8,744,364.15	0.146%	53.460%
192	CITIZENS BANK NA/RI SR UNSECURED 05/22 2.65	2.650%	5/26/2022	USD \$8,635,000		8,684,283.57	0.145%	53.605%
193	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$8,500,000		8,590,075.61	0.144%	53.748%
194	ASSURANT INC SR UNSECURED 03/23 4	4.000%	3/15/2023	USD \$8,305,000		8,554,113.46	0.143%	53.891%
195	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$8,008,000		8,352,726.30	0.140%	54.031%
196	ARCELORMITTAL SR UNSECURED REGS 01/24 2.25	2.250%	1/17/2024	EUR €7,000,000		8,275,330.94	0.138%	54.169%
197	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$8,009,000		8,210,423.79	0.137%	54.307%
198	MORGAN STANLEY SR UNSECURED 03/21 2.375	2.375%	3/31/2021	EUR €7,000,000		8,076,026.58	0.135%	54.442%
199	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	7/22/2020	USD \$8,000,000		8,021,501.12	0.134%	54.576%
200	EURO STABILITY MECHANISM SR UNSECURED REGS 07/23 0.1	0.100%	7/31/2023	EUR €7,000,000		7,944,680.97	0.133%	54.709%
201	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 02/21 4.5	4.500%	2/15/2021	USD \$7,638,000		7,895,038.79	0.132%	54.841%
202	GOLDMAN SACHS GROUP INC SR UNSECURED REGS 02/23 3.25	3.250%	2/1/2023	EUR €6,360,000		7,831,863.55	0.131%	54.971%
203	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$7,657,000		7,700,631.04	0.129%	55.100%
204	LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	2/1/2020	USD \$7,623,000		7,625,146.94	0.127%	55.228%
205	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$10,000,000		7,612,213.97	0.127%	55.355%
206	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$10,000,000		7,557,432.94	0.126%	55.481%
207	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 02/22 2.02	2.020%	2/28/2022	CAD \$10,000,000		7,554,174.87	0.126%	55.608%
208	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$7,500,000		7,499,214.53	0.125%	55.733%
209	TELEFONICA EMISIONES SAU COMPANY GUAR REGS 03/20 5.597	5.597%	3/12/2020	GBP £6,000,000		7,498,130.25	0.125%	55.858%
210	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	6/7/2022	USD \$7,350,000		7,473,577.76	0.125%	55.983%
211	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$7,428,000		7,442,938.23	0.124%	56.108%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
212	ARCELORMITTAL SR UNSECURED REGS 07/20 2.875	2.875%	7/6/2020	EUR €6,450,000		7,337,006.91	0.123%	56.230%
213	STRYKER CORP SR UNSECURED 11/23 1.125	1.125%	11/30/2023	EUR €6,300,000		7,335,466.18	0.123%	56.353%
214	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$7,360,000		7,334,648.77	0.123%	56.476%
215	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$7,229,000		7,229,816.66	0.121%	56.596%
216	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$7,174,000		7,214,474.99	0.121%	56.717%
217	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$7,000,000		7,200,396.14	0.120%	56.837%
218	DAIMLER INTL FINANCE BV COMPANY GUAR REGS 09/21 0.2	0.200%	9/13/2021	EUR €6,393,000		7,123,762.43	0.119%	56.957%
219	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	2/17/2022	USD \$7,000,000		7,109,514.51	0.119%	57.075%
220	AIRBUS FINANCE BV COMPANY GUAR 144A 04/23 2.7	2.700%	4/17/2023	USD \$7,000,000		7,089,528.04	0.119%	57.194%
221	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$6,957,000		7,079,023.90	0.118%	57.312%
222	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	2.875%	10/1/2022	USD \$7,000,000		7,077,604.45	0.118%	57.431%
223	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$7,064,000		7,072,940.20	0.118%	57.549%
224	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR	2.640%	3/15/2021	USD \$7,053,000		7,059,030.74	0.118%	57.667%
225	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	2.750%	6/1/2022	USD \$7,000,000		7,054,408.97	0.118%	57.785%
226	RYDER SYSTEM INC SR UNSECURED 03/20 2.65	2.650%	3/2/2020	USD \$7,000,000		7,006,347.88	0.117%	57.902%
227	UNITED TECHNOLOGIES CORP SR UNSECURED 05/24 1.15	1.150%	5/18/2024	EUR €5,950,000		6,916,301.47	0.116%	58.018%
228	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	2.646%	2/15/2020	USD \$6,873,000		6,870,892.46	0.115%	58.132%
229	WELLS FARGO + COMPANY SR UNSECURED REGS 05/23 2.25	2.250%	5/2/2023	EUR €5,700,000		6,860,113.45	0.115%	58.247%
230	GENERAL MILLS INC SR UNSECURED 04/23 1	1.000%	4/27/2023	EUR €5,922,000		6,818,741.98	0.114%	58.361%
231	DAIMLER INTL FINANCE BV COMPANY GUAR REGS 02/23 0.625	0.625%	2/27/2023	EUR €6,000,000		6,802,207.80	0.114%	58.475%
232	CITIGROUP INC SR UNSECURED 08/21 VAR	3.766%	8/2/2021	USD \$6,700,000		6,798,222.00	0.114%	58.588%
233	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$6,662,000		6,677,411.27	0.112%	58.700%
234	VODAFONE GROUP PLC SR UNSECURED REGS 08/23 1.75	1.750%	8/25/2023	EUR €5,600,000		6,661,018.31	0.111%	58.811%
235	SVENSKA HANDELSBANKEN AB SR UNSECURED 05/21 VAR	2.995%	5/24/2021	USD \$6,625,000		6,655,894.03	0.111%	58.923%
236	BIOGEN INC SR UNSECURED 09/22 3.625	3.625%	9/15/2022	USD \$6,426,000		6,643,962.40	0.111%	59.034%
237	IBM CREDIT LLC SR UNSECURED 11/20 VAR	2.994%	11/30/2020	USD \$6,536,000		6,567,827.25	0.110%	59.144%
238	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$6,500,000		6,523,793.12	0.109%	59.253%
239	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	USD \$6,415,000		6,494,677.38	0.109%	59.361%
240	TWDC ENTERPRISES 18 CORP COMPANY GUAR 09/20 2.15	2.150%	9/17/2020	USD \$6,482,000		6,481,459.01	0.108%	59.470%
241	REGIONS FINANCIAL CORP SR UNSECURED 08/22 2.75	2.750%	8/14/2022	USD \$6,401,000		6,444,163.61	0.108%	59.577%
242	ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$6,431,000		6,430,184.16	0.108%	59.685%
243	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 VAR	2.752%	9/7/2021	USD \$6,403,000		6,405,746.18	0.107%	59.792%
244	GLAXOSMITHKLINE CAPITAL COMPANY GUAR REGS 12/19 0.625	0.625%	12/2/2019	EUR €5,749,000		6,381,954.94	0.107%	59.899%
245	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$6,295,000		6,304,266.37	0.105%	60.004%
246	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375	2.375%	10/15/2022	USD \$6,225,000		6,248,216.26	0.104%	60.108%
247	AT+T INC SR UNSECURED 09/23 1.95	1.950%	9/15/2023	EUR €5,200,000		6,204,883.64	0.104%	60.212%
248	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/23 3.35	3.350%	3/15/2023	USD \$6,000,000		6,175,573.26	0.103%	60.315%
249	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$6,121,000		6,140,125.74	0.103%	60.418%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
250	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	5/15/2022	USD \$6,000,000		6,116,841.36	0.102%	60.520%
251	BNP PARIBAS SR UNSECURED REGS 10/22 2.875	2.875%	10/24/2022	EUR €5,000,000		6,091,867.75	0.102%	60.622%
252	UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	USD \$6,079,000		6,079,327.60	0.102%	60.724%
253	TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	6/19/2021	USD \$6,000,000		6,068,126.82	0.101%	60.825%
254	UBS GROUP FUNDING SWITZE COMPANY GUAR REGS 03/24 2.125	2.125%	3/4/2024	EUR €5,000,000		6,055,392.09	0.101%	60.927%
255	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$5,988,000		6,046,130.73	0.101%	61.028%
256	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$6,000,000		6,027,393.36	0.101%	61.128%
257	NORDEA BANK ABP SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$6,000,000		6,008,596.98	0.100%	61.229%
258	PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	8/15/2019	USD \$6,000,000		5,999,609.94	0.100%	61.329%
259	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,928,000		5,985,226.19	0.100%	61.429%
260	VERIZON COMMUNICATIONS SR UNSECURED 03/24 1.625	1.625%	3/1/2024	EUR €5,000,000		5,979,462.93	0.100%	61.529%
261	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$6,000,000		5,974,788.96	0.100%	61.629%
262	JPMORGAN CHASE + CO SR UNSECURED REGS 09/20 3.875	3.875%	9/23/2020	EUR €5,150,000		5,969,600.38	0.100%	61.729%
263	EUROPEAN INVESTMENT BANK SR UNSECURED 06/20 1.375	1.375%	6/15/2020	USD \$6,000,000		5,959,483.74	0.100%	61.828%
264	TORONTO DOMINION BANK SR UNSECURED 06/20 VAR	2.731%	6/11/2020	USD \$5,921,000		5,932,968.53	0.099%	61.928%
265	MORGAN STANLEY SR UNSECURED 03/23 1.875	1.875%	3/30/2023	EUR €5,000,000		5,907,231.15	0.099%	62.026%
266	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$5,911,000		5,905,481.14	0.099%	62.125%
267	ROYAL BK SCOTLND GRP PLC SR UNSECURED REGS 03/23 2.5	2.500%	3/22/2023	EUR €5,000,000		5,890,482.23	0.098%	62.224%
268	AMERICAN HONDA FINANCE SR UNSECURED 11/22 1.375	1.375%	11/10/2022	EUR €5,000,000		5,812,328.00	0.097%	62.321%
269	GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	3/18/2023	USD \$5,700,000		5,803,035.82	0.097%	62.418%
270	BP CAPITAL MARKETS PLC COMPANY GUAR REGS 02/23 1.109	1.109%	2/16/2023	EUR €5,000,000		5,788,671.01	0.097%	62.515%
271	CAPITAL ONE FINANCIAL CO SR UNSECURED 06/24 0.8	0.800%	6/12/2024	EUR €5,125,000		5,785,880.38	0.097%	62.611%
272	MITSUBISHI UFJ FIN GRP SR UNSECURED REGS 10/23 0.98	0.980%	10/9/2023	EUR €5,004,000		5,751,324.54	0.096%	62.707%
273	ANHEUSER BUSCH INBEV SA/ COMPANY GUAR REGS 04/23 0.8	0.800%	4/20/2023	EUR €5,000,000		5,742,087.49	0.096%	62.803%
274	KFW GOVT GUARANT 06/23 0.125	0.125%	6/7/2023	EUR €5,000,000		5,686,926.99	0.095%	62.899%
275	COCA COLA EUROPEAN PARTN COMPANY GUAR REGS 11/23 2.625	2.625%	11/6/2023	EUR €4,620,000		5,679,425.73	0.095%	62.993%
276	VOLKSWAGEN FIN SERV AG SR UNSECURED REGS 04/23 0.875	0.875%	4/12/2023	EUR €5,000,000		5,666,590.01	0.095%	63.088%
277	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$5,632,000		5,617,154.39	0.094%	63.182%
278	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 VAR	4.133%	3/9/2021	USD \$5,500,000		5,614,050.59	0.094%	63.276%
279	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,616,000		5,610,858.22	0.094%	63.370%
280	SOCIETE GENERALE SR UNSECURED REGS 01/23 0.5	0.500%	1/13/2023	EUR €5,000,000		5,608,662.06	0.094%	63.464%
281	COMCAST CORP COMPANY GUAR 07/22 3.125	3.125%	7/15/2022	USD \$5,450,000		5,591,842.03	0.093%	63.557%
282	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$5,500,000		5,501,829.69	0.092%	63.649%
283	HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	USD \$5,500,000		5,495,901.18	0.092%	63.741%
284	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$5,500,000		5,458,222.39	0.091%	63.832%
285	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,400,000		5,422,949.19	0.091%	63.923%
286	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	5.750%	1/24/2022	USD \$5,000,000		5,385,646.70	0.090%	64.013%
287	CONSTELLATION BRANDS INC COMPANY GUAR 02/23 3.2	3.200%	2/15/2023	USD \$5,191,000		5,300,121.36	0.089%	64.101%



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<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
288	COMCAST CORP COMPANY GUAR 10/21 VAR	2.759%	10/1/2021	USD \$5,200,000		5,222,360.00	0.087%	64.189%
289	HSBC BANK PLC SR UNSECURED REGS 03/20 VAR	0.132%	3/9/2020	EUR €4,700,000		5,215,597.19	0.087%	64.276%
290	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 03/21 0.625	0.625%	3/10/2021	EUR €4,647,000		5,208,163.60	0.087%	64.363%
291	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	8/15/2021	USD \$4,994,000		5,185,234.89	0.087%	64.450%
292	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$5,000,000		5,129,795.55	0.086%	64.535%
293	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	6/1/2021	USD \$5,000,000		5,124,009.40	0.086%	64.621%
294	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$5,000,000		5,117,501.80	0.086%	64.707%
295	CBS CORP COMPANY GUAR 03/22 3.375	3.375%	3/1/2022	USD \$5,000,000		5,106,350.65	0.085%	64.792%
296	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$5,078,000		5,075,136.06	0.085%	64.877%
297	AMGEN INC SR UNSECURED 10/20 3.45	3.450%	10/1/2020	USD \$4,990,000		5,049,351.11	0.084%	64.961%
298	KEURIG DR PEPPER INC COMPANY GUAR 11/21 3.2	3.200%	11/15/2021	USD \$5,000,000		5,042,858.50	0.084%	65.046%
299	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$5,000,000		5,031,858.75	0.084%	65.130%
300	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$5,000,000		5,025,287.05	0.084%	65.214%
301	BANK OF MONTREAL SR UNSECURED 04/21 VAR	2.763%	4/13/2021	USD \$5,000,000		5,019,535.00	0.084%	65.298%
302	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$5,000,000		5,017,362.25	0.084%	65.382%
303	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$5,000,000		5,010,429.20	0.084%	65.465%
304	SUMITOMO MITSUI BANKING COMPANY GUAR 10/20 VAR	2.692%	10/16/2020	USD \$5,000,000		5,008,968.00	0.084%	65.549%
305	NEWMONT GOLDCORP CORP COMPANY GUAR 144A 06/21 3.625	3.625%	6/9/2021	USD \$4,927,000		5,004,964.65	0.084%	65.633%
306	MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	7/15/2020	USD \$4,928,000		4,983,669.10	0.083%	65.716%
307	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	2.000%	6/1/2021	USD \$5,000,000		4,979,032.90	0.083%	65.799%
308	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$5,000,000		4,968,817.15	0.083%	65.882%
309	DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/2/2021	USD \$5,000,000		4,957,807.35	0.083%	65.965%
310	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$4,935,000		4,954,843.83	0.083%	66.048%
311	ING GROEP NV SR UNSECURED REGS 09/23 1	1.000%	9/20/2023	EUR €4,200,000		4,838,725.53	0.081%	66.129%
312	PNC BANK NA SR UNSECURED 07/20 2.6	2.600%	7/21/2020	USD \$4,800,000		4,812,170.06	0.080%	66.209%
313	VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 01/23 0.875	0.875%	1/16/2023	EUR €4,200,000		4,787,768.09	0.080%	66.289%
314	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$4,770,000		4,769,666.10	0.080%	66.369%
315	AMERICAN HONDA FINANCE SR UNSECURED 03/23 0.55	0.550%	3/17/2023	EUR €4,193,000		4,751,632.21	0.079%	66.449%
316	BMW FINANCE NV COMPANY GUAR REGS 11/22 0.5	0.500%	11/22/2022	EUR €4,200,000		4,743,440.69	0.079%	66.528%
317	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/1/2019	USD \$4,672,000		4,707,206.32	0.079%	66.607%
318	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$4,650,000		4,698,859.88	0.079%	66.685%
319	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	3/30/2020	USD \$4,600,000		4,689,732.57	0.078%	66.764%
320	WILLIAMS COMPANIES INC SR UNSECURED 08/22 3.35	3.350%	8/15/2022	USD \$4,600,000		4,687,467.30	0.078%	66.842%
321	IBM CORP SR UNSECURED 05/23 1.25	1.250%	5/26/2023	EUR €4,000,000		4,658,169.33	0.078%	66.920%
322	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$4,632,000		4,636,445.38	0.078%	66.997%
323	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	9/15/2020	USD \$4,591,000		4,632,961.92	0.077%	67.075%
324	MUFG BANK LTD SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$4,570,000		4,569,543.73	0.076%	67.151%
325	AVNET INC SR UNSECURED 12/22 4.875	4.875%	12/1/2022	USD \$4,291,000		4,546,990.33	0.076%	67.227%

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<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
326	NRW.BANK LOCAL GOVT G 07/23 0.125	0.125%	7/7/2023	EUR €4,000,000		4,535,088.59	0.076%	67.303%
327	BNG BANK NV SR UNSECURED REGS 07/23 0.05	0.050%	7/11/2023	EUR €4,000,000		4,526,923.36	0.076%	67.379%
328	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/5/2020	USD \$4,500,000		4,517,365.64	0.076%	67.454%
329	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$4,500,000		4,510,705.14	0.075%	67.530%
330	VOLKSWAGEN BANK GMBH SR UNSECURED REGS 06/24 1.25	1.250%	6/10/2024	EUR €3,900,000		4,479,589.13	0.075%	67.605%
331	IBM CORP SR UNSECURED 11/20 1.875	1.875%	11/6/2020	EUR €3,938,000		4,476,983.51	0.075%	67.679%
332	UNITED TECHNOLOGIES CORP SR UNSECURED 05/23 1.25	1.250%	5/22/2023	EUR €3,825,000		4,434,278.55	0.074%	67.754%
333	BHP BILLITON FINANCE LTD COMPANY GUAR REGS 09/20 2.25	2.250%	9/25/2020	EUR €3,850,000		4,382,564.96	0.073%	67.827%
334	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 08/20 5.65	5.650%	8/15/2020	USD \$4,210,000		4,356,266.85	0.073%	67.900%
335	L3HARRIS TECH INC SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,247,000		4,253,169.62	0.071%	67.971%
336	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	2.750%	4/15/2023	USD \$4,189,000		4,235,565.05	0.071%	68.042%
337	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$6,000,000		4,229,203.32	0.071%	68.112%
338	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$4,200,000		4,199,664.42	0.070%	68.182%
339	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$4,127,000		4,193,891.61	0.070%	68.253%
340	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,184,000		4,184,000.00	0.070%	68.323%
341	MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	USD \$4,065,000		4,129,557.77	0.069%	68.392%
342	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$4,000,000		4,123,866.88	0.069%	68.460%
343	ENI SPA SR UNSECURED REGS 01/24 1.75	1.750%	1/18/2024	EUR €3,406,000		4,099,169.54	0.069%	68.529%
344	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$4,060,000		4,091,189.81	0.068%	68.597%
345	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$4,000,000		4,073,629.76	0.068%	68.666%
346	XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	3/15/2021	USD \$4,070,000		4,063,190.48	0.068%	68.733%
347	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$4,000,000		4,029,507.76	0.067%	68.801%
348	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$4,000,000		4,023,867.32	0.067%	68.868%
349	AUST + NZ BANKING GROUP SR UNSECURED 144A 11/20 VAR	2.882%	11/9/2020	USD \$4,000,000		4,007,286.24	0.067%	68.935%
350	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$4,000,000		3,997,572.16	0.067%	69.002%
351	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$4,000,000		3,996,542.48	0.067%	69.069%
352	EQUINOR ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$4,000,000		3,995,794.56	0.067%	69.136%
353	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/22 0.5	0.500%	12/6/2022	EUR €3,496,000		3,982,189.60	0.067%	69.202%
354	ENI SPA SR UNSECURED REGS 06/20 4	4.000%	6/29/2020	EUR €3,450,000		3,966,188.89	0.066%	69.268%
355	BAT INTL FINANCE PLC COMPANY GUAR REGS 10/23 0.875	0.875%	10/13/2023	EUR €3,487,000		3,965,630.55	0.066%	69.335%
356	ENBRIDGE INC COMPANY GUAR 12/22 3.19	3.190%	12/5/2022	CAD \$5,000,000		3,892,142.75	0.065%	69.400%
357	MORGAN STANLEY SR UNSECURED 08/21 3.125	3.125%	8/5/2021	CAD \$5,000,000		3,854,485.53	0.064%	69.464%
358	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,845,000		3,845,379.96	0.064%	69.529%
359	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €3,000,000		3,798,468.35	0.064%	69.592%
360	FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	2/1/2020	USD \$3,741,000		3,740,287.98	0.063%	69.655%
361	KELLOGG CO SR UNSECURED 11/22 0.8	0.800%	11/17/2022	EUR €3,270,000		3,731,872.34	0.062%	69.717%
362	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$3,720,000		3,723,107.95	0.062%	69.779%
363	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$3,701,000		3,715,859.40	0.062%	69.841%

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<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
364	BAT INTL FINANCE PLC COMPANY GUAR 03/24 7.25	7.250%	3/12/2024	GBP £2,443,000		3,705,227.02	0.062%	69.903%
365	NATWEST MARKETS PLC SR UNSECURED REGS 03/20 5.5	5.500%	3/23/2020	EUR €3,225,000		3,699,927.27	0.062%	69.965%
366	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$3,605,000		3,645,051.48	0.061%	70.026%
367	AT+T INC SR UNSECURED 01/22 4	4.000%	1/15/2022	USD \$3,500,000		3,630,979.45	0.061%	70.087%
368	EQT CORP SR UNSECURED 11/21 4.875	4.875%	11/15/2021	USD \$3,500,000		3,617,567.84	0.060%	70.147%
369	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/22 2.625	2.625%	8/23/2022	EUR €3,000,000		3,609,895.26	0.060%	70.208%
370	INTL FINANCE CORP SR UNSECURED 09/19 1.75	1.750%	9/16/2019	USD \$3,600,000		3,597,480.00	0.060%	70.268%
371	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$5,000,000		3,581,518.17	0.060%	70.328%
372	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$5,000,000		3,527,547.63	0.059%	70.387%
373	ANHEUSER BUSCH INBEV SA/ COMPANY GUAR REGS 03/20 0.625	0.625%	3/17/2020	EUR €3,146,000		3,500,294.24	0.059%	70.445%
374	JPMORGAN CHASE + CO SR UNSECURED REGS 04/21 2.625	2.625%	4/23/2021	EUR €3,000,000		3,482,800.53	0.058%	70.503%
375	BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	5/10/2021	USD \$3,500,000		3,482,523.49	0.058%	70.562%
376	NORDEA BANK ABP SR UNSECURED REGS 02/23 1	1.000%	2/22/2023	EUR €3,000,000		3,460,536.54	0.058%	70.619%
377	BNP PARIBAS SR UNSECURED REGS 06/24 1	1.000%	6/27/2024	EUR €3,000,000		3,460,357.21	0.058%	70.677%
378	BMW FINANCE NV COMPANY GUAR REGS 07/23 0.375	0.375%	7/10/2023	EUR €3,000,000		3,382,798.54	0.057%	70.734%
379	HSBC HOLDINGS PLC SR UNSECURED 05/21 VAR	4.181%	5/25/2021	USD \$3,289,000		3,358,924.90	0.056%	70.790%
380	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$3,300,000		3,315,514.59	0.055%	70.845%
381	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$3,215,000		3,276,213.63	0.055%	70.900%
382	BANK OF AMERICA CORP SR UNSECURED 06/22 3.228	3.228%	6/22/2022	CAD \$4,130,000		3,215,535.76	0.054%	70.954%
383	CANADIAN IMPERIAL BANK SR UNSECURED REGS 05/24 0.375	0.375%	5/3/2024	EUR €2,880,000		3,212,363.71	0.054%	71.008%
384	WELLS FARGO + COMPANY SR UNSECURED REGS 09/22 1.5	1.500%	9/12/2022	EUR €2,700,000		3,137,359.94	0.052%	71.060%
385	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/21 4	4.000%	11/12/2021	USD \$3,000,000		3,093,702.00	0.052%	71.112%
386	ZOETIS INC SR UNSECURED 02/23 3.25	3.250%	2/1/2023	USD \$3,015,000		3,084,095.66	0.052%	71.163%
387	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$3,094,000		3,082,916.43	0.052%	71.215%
388	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €2,750,000		3,074,571.98	0.051%	71.266%
389	PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	6/1/2023	USD \$3,000,000		3,074,501.43	0.051%	71.318%
390	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,500,000		3,059,549.98	0.051%	71.369%
391	CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875	2.875%	11/3/2022	USD \$3,000,000		3,052,860.33	0.051%	71.420%
392	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €2,700,000		3,047,364.12	0.051%	71.471%
393	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000		3,027,670.62	0.051%	71.521%
394	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	2.850%	1/6/2022	USD \$3,000,000		3,019,316.94	0.050%	71.572%
395	MINITUBISHI UFJ FIN GRP SR UNSECURED 07/21 VAR	2.917%	7/26/2021	USD \$3,000,000		3,009,918.42	0.050%	71.622%
396	ALIMENTATION COUCHE TARD COMPANY GUAR 144A 07/22 2.7	2.700%	7/26/2022	USD \$3,000,000		3,001,271.04	0.050%	71.672%
397	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$3,000,000		3,000,121.44	0.050%	71.723%
398	GE CAPITAL EURO FUNDING COMPANY GUAR 11/21 4.35	4.350%	11/3/2021	EUR €2,463,000		2,994,446.68	0.050%	71.773%
399	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	1.700%	9/15/2021	USD \$3,020,000		2,986,110.32	0.050%	71.823%
400	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	7/15/2021	USD \$3,000,000		2,979,865.44	0.050%	71.872%
401	BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	5/24/2021	USD \$2,850,000		2,957,879.20	0.049%	71.922%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
402	CORNING INC SR UNSECURED 08/20 4.25	4.250%	8/15/2020	USD \$2,850,000		2,901,806.64	0.049%	71.970%
403	BPCE SA SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €2,500,000		2,893,361.54	0.048%	72.019%
404	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$2,824,000		2,822,423.81	0.047%	72.066%
405	BANK OF MONTREAL SR UNSECURED 01/21 VAR	2.678%	1/22/2021	USD \$2,772,000		2,779,284.82	0.046%	72.112%
406	EQUINOR ASA COMPANY GUAR 01/22 3.15	3.150%	1/23/2022	USD \$2,692,000		2,753,295.22	0.046%	72.158%
407	STANDARD CHARTERED PLC SR UNSECURED REGS 06/21 1.625	1.625%	6/13/2021	EUR €2,400,000		2,741,669.93	0.046%	72.204%
408	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,500,000		2,598,742.15	0.043%	72.248%
409	ENEL FINANCE INTL NV COMPANY GUAR REGS 09/22 5	5.000%	9/14/2022	EUR €2,000,000		2,570,109.66	0.043%	72.291%
410	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	9/19/2021	USD \$2,535,000		2,507,341.73	0.042%	72.333%
411	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR	2.694%	6/30/2021	USD \$2,500,000		2,506,846.08	0.042%	72.374%
412	DAIMLER INTL FINANCE BV COMPANY GUAR REGS 09/23 2	2.000%	9/4/2023	GBP £2,000,000		2,502,976.40	0.042%	72.416%
413	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €2,200,000		2,482,306.81	0.041%	72.458%
414	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000		2,470,920.40	0.041%	72.499%
415	QUALCOMM INC SR UNSECURED 05/22 3	3.000%	5/20/2022	USD \$2,425,000		2,466,466.65	0.041%	72.540%
416	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £2,000,000		2,445,853.77	0.041%	72.581%
417	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$2,450,000		2,443,743.39	0.041%	72.622%
418	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €2,080,000		2,365,881.36	0.040%	72.662%
419	TOYOTA CREDIT CANADA INC SR UNSECURED 05/20 2.05	2.050%	5/20/2020	CAD \$3,092,000		2,342,451.22	0.039%	72.701%
420	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$3,200,000		2,300,074.00	0.038%	72.739%
421	EQUINOR ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$2,280,000		2,298,674.73	0.038%	72.778%
422	CREDIT AGRICOLE LONDON SR UNSECURED REGS 12/23 0.75	0.750%	12/5/2023	EUR €2,000,000		2,296,361.73	0.038%	72.816%
423	BMW US CAPITAL LLC COMPANY GUAR REGS 04/22 0.625	0.625%	4/20/2022	EUR €2,000,000		2,260,579.05	0.038%	72.854%
424	UNITED PARCEL SERVICE SR UNSECURED 11/23 0.375	0.375%	11/15/2023	EUR €2,000,000		2,258,059.52	0.038%	72.892%
425	ENEL FINANCE INTL NV COMPANY GUAR 144A 05/22 2.875	2.875%	5/25/2022	USD \$2,200,000		2,214,099.93	0.037%	72.929%
426	AMGEN INC SR UNSECURED 05/22 2.65	2.650%	5/11/2022	USD \$2,200,000		2,213,291.89	0.037%	72.966%
427	BAT INTL FINANCE PLC COMPANY GUAR REGS 12/19 6.375	6.375%	12/12/2019	GBP £1,787,000		2,212,178.57	0.037%	73.003%
428	CVS HEALTH CORP SR UNSECURED 03/21 VAR	1.000%	3/9/2021	USD \$2,185,000		2,194,633.67	0.037%	73.039%
429	CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$2,175,000		2,174,670.79	0.036%	73.076%
430	CVS HEALTH CORP SR UNSECURED 12/22 2.75	2.750%	12/1/2022	USD \$2,120,000		2,124,528.30	0.036%	73.111%
431	AUST + NZ BANKING GROUP SR UNSECURED 144A 11/21 VAR	3.394%	11/23/2021	USD \$2,050,000		2,074,433.58	0.035%	73.146%
432	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	6/1/2022	USD \$2,000,000		2,055,019.92	0.034%	73.180%
433	ENERGY TRANSFER OPERATING COMPANY GUAR 02/23 3.6	3.600%	2/1/2023	USD \$2,000,000		2,049,089.74	0.034%	73.214%
434	APPLE INC SR UNSECURED 08/21 1.55	1.550%	8/4/2021	USD \$2,065,000		2,040,771.83	0.034%	73.249%
435	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$2,000,000		2,036,263.88	0.034%	73.283%
436	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85	2.850%	5/8/2022	USD \$2,000,000		2,029,540.66	0.034%	73.317%
437	SOCIETE GENERALE SR UNSECURED 144A 01/22 3.25	3.250%	1/12/2022	USD \$2,000,000		2,023,570.96	0.034%	73.350%
438	BARCLAYS PLC SR UNSECURED REGS 04/22 1.5	1.500%	4/1/2022	EUR €1,764,000		2,016,080.34	0.034%	73.384%
439	BP CAPITAL MARKETS PLC COMPANY GUAR 11/22 2.5	2.500%	11/6/2022	USD \$2,000,000		2,011,831.74	0.034%	73.418%

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<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
440	AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/15/2022	USD \$2,000,000		2,004,127.80	0.034%	73.451%
441	KEURIG DR PEPPER INC COMPANY GUAR 11/22 2.7	2.700%	11/15/2022	USD \$2,000,000		1,991,774.02	0.033%	73.485%
442	MORGAN STANLEY SR UNSECURED 08/20 5.375	5.375%	8/10/2020	EUR €1,700,000		1,989,357.30	0.033%	73.518%
443	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €1,750,000		1,978,936.55	0.033%	73.551%
444	E.ON INTL FINANCE BV COMPANY GUAR REGS 10/19 6	6.000%	10/30/2019	GBP £1,600,000		1,968,583.28	0.033%	73.584%
445	GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$1,955,000		1,955,508.30	0.033%	73.616%
446	SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	3/30/2021	USD \$1,930,000		1,933,821.23	0.032%	73.649%
447	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	USD \$1,932,000		1,931,285.16	0.032%	73.681%
448	PRAXAIR INC SR UNSECURED 02/24 1.2	1.200%	2/12/2024	EUR €1,580,000		1,855,449.08	0.031%	73.712%
449	BPCE SA SR UNSECURED REGS 01/23 1.125	1.125%	1/18/2023	EUR €1,600,000		1,839,406.12	0.031%	73.743%
450	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$1,788,000		1,812,733.51	0.030%	73.773%
451	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 06/22 0.5	0.500%	6/23/2022	EUR €1,600,000		1,799,731.22	0.030%	73.803%
452	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 2.5	2.500%	5/18/2022	USD \$1,780,000		1,788,679.85	0.030%	73.833%
453	BMW FINANCE NV COMPANY GUAR REGS 01/21 0.125	0.125%	1/12/2021	EUR €1,600,000		1,778,781.46	0.030%	73.863%
454	STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$1,770,000		1,766,028.28	0.030%	73.892%
455	EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	3/19/2020	USD \$1,755,000		1,752,964.15	0.029%	73.922%
456	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$1,700,000		1,745,521.63	0.029%	73.951%
457	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/21 2.95	2.950%	3/1/2021	USD \$1,725,000		1,737,075.72	0.029%	73.980%
458	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$1,690,000		1,729,698.73	0.029%	74.009%
459	EBAY INC SR UNSECURED 03/22 3.8	3.800%	3/9/2022	USD \$1,636,000		1,688,584.90	0.028%	74.037%
460	DAIMLER AG SR UNSECURED REGS 01/21 0.875	0.875%	1/12/2021	EUR €1,500,000		1,684,104.49	0.028%	74.065%
461	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$1,683,000		1,682,442.52	0.028%	74.093%
462	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €1,500,000		1,674,279.51	0.028%	74.121%
463	OMNICOM GP/OMNICOM CAP SR UNSECURED 05/22 3.625	3.625%	5/1/2022	USD \$1,595,000		1,641,598.53	0.027%	74.149%
464	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	3.400%	3/15/2022	USD \$1,600,000		1,632,361.60	0.027%	74.176%
465	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	8/17/2020	USD \$1,600,000		1,604,639.49	0.027%	74.203%
466	DAIMLER AG SR UNSECURED REGS 01/24 1.4	1.400%	1/12/2024	EUR €1,355,000		1,597,760.67	0.027%	74.230%
467	APPLIED MATERIALS INC SR UNSECURED 10/20 2.625	2.625%	10/1/2020	USD \$1,590,000		1,596,727.61	0.027%	74.256%
468	WHIRLPOOL CORP SR UNSECURED 03/23 3.7	3.700%	3/1/2023	USD \$1,525,000		1,569,779.34	0.026%	74.283%
469	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	3.800%	4/1/2021	USD \$1,531,000		1,558,367.30	0.026%	74.309%
470	BANK OF MONTREAL SR UNSECURED 08/21 VAR	3.311%	8/27/2021	USD \$1,510,000		1,526,590.35	0.026%	74.334%
471	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,484,000		1,520,426.20	0.025%	74.360%
472	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$1,489,000		1,515,936.04	0.025%	74.385%
473	MYLAN NV COMPANY GUAR 06/21 3.15	3.150%	6/15/2021	USD \$1,500,000		1,513,649.63	0.025%	74.410%
474	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$1,500,000		1,498,357.01	0.025%	74.435%
475	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,500,000		1,498,112.72	0.025%	74.460%
476	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$1,484,000		1,484,809.45	0.025%	74.485%
477	PUGET ENERGY INC SR SECURED 12/20 6.5	6.500%	12/15/2020	USD \$1,363,000		1,432,228.96	0.024%	74.509%

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<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
478	EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$1,399,000		1,402,900.54	0.023%	74.533%
479	KROGER CO SR UNSECURED 11/21 2.95	2.950%	11/1/2021	USD \$1,386,000		1,399,464.41	0.023%	74.556%
480	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/23 0.75	0.750%	1/25/2023	EUR €1,200,000		1,381,913.08	0.023%	74.579%
481	TAKEDA PHARMACEUTICAL SR UNSECURED REGS 11/22 1.125	1.125%	11/21/2022	EUR €1,200,000		1,379,342.76	0.023%	74.602%
482	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3	3.000%	4/1/2022	USD \$1,352,000		1,373,677.91	0.023%	74.625%
483	DOVER CORP SR UNSECURED 12/20 2.125	2.125%	12/1/2020	EUR €1,203,000		1,371,129.85	0.023%	74.648%
484	SWEDBANK AB SR UNSECURED REGS 11/22 0.25	0.250%	11/7/2022	EUR €1,200,000		1,342,614.43	0.022%	74.670%
485	LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	6/24/2021	USD \$1,270,000		1,324,882.97	0.022%	74.693%
486	TAKEDA PHARMACEUTICAL SR UNSECURED 144A 11/22 1.125	1.125%	11/21/2022	EUR €1,150,000		1,321,870.14	0.022%	74.715%
487	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$1,315,000		1,317,323.91	0.022%	74.737%
488	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$1,250,000		1,310,056.61	0.022%	74.759%
489	EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$1,285,000		1,296,408.10	0.022%	74.780%
490	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	4.950%	5/1/2022	USD \$1,200,000		1,267,069.97	0.021%	74.801%
491	ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/6/2022	USD \$1,252,000		1,263,589.10	0.021%	74.823%
492	GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	4/1/2021	USD \$1,198,000		1,240,665.16	0.021%	74.843%
493	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$1,220,000		1,224,377.71	0.020%	74.864%
494	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/21 4.65	4.650%	6/1/2021	USD \$1,180,000		1,221,213.75	0.020%	74.884%
495	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$1,208,000		1,217,361.87	0.020%	74.905%
496	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$1,198,000		1,201,597.79	0.020%	74.925%
497	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$1,166,000		1,166,589.42	0.020%	74.944%
498	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/22 2.784	2.784%	7/12/2022	USD \$1,150,000		1,159,601.32	0.019%	74.964%
499	MEDTRONIC INC COMPANY GUAR 03/22 3.15	3.150%	3/15/2022	USD \$1,033,000		1,058,254.22	0.018%	74.981%
500	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,000,000		1,033,382.83	0.017%	74.998%
501	COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	USD \$1,020,000		1,031,944.18	0.017%	75.016%
502	HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	USD \$1,000,000		1,031,306.81	0.017%	75.033%
503	AUTODESK INC SR UNSECURED 12/22 3.6	3.600%	12/15/2022	USD \$1,000,000		1,026,077.33	0.017%	75.050%
504	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	1/14/2020	USD \$1,025,000		1,025,954.21	0.017%	75.067%
505	INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/1/2020	USD \$1,000,000		1,015,850.51	0.017%	75.084%
506	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$1,000,000		1,009,417.16	0.017%	75.101%
507	BPCE SA COMPANY GUAR 12/21 2.75	2.750%	12/2/2021	USD \$1,000,000		1,007,290.00	0.017%	75.118%
508	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		1,005,755.68	0.017%	75.135%
509	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$1,000,000		1,005,711.64	0.017%	75.152%
510	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000		1,001,518.42	0.017%	75.168%
511	L BANK BW FOERDERBANK LOCAL GOVT G REGS 09/21 VAR	2.431%	9/27/2021	USD \$1,000,000		1,001,150.00	0.017%	75.185%
512	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$1,000,000		999,561.40	0.017%	75.202%
513	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	2.875%	8/5/2021	USD \$1,000,000		999,340.00	0.017%	75.219%
514	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/20 2.375	2.375%	1/15/2020	USD \$1,000,000		998,667.93	0.017%	75.235%
515	BP CAP MARKETS AMERICA COMPANY GUAR 09/21 2.112	2.112%	9/16/2021	USD \$1,000,000		997,261.28	0.017%	75.252%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,520,583,286.76</b>		<b>75.575%</b>
516	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	3.200%	1/25/2023	USD \$939,000		954,719.10	0.016%	75.268%
517	UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	4.700%	2/15/2021	USD \$925,000		952,995.81	0.016%	75.284%
518	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €750,000		851,752.16	0.014%	75.298%
519	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$828,000		829,083.39	0.014%	75.312%
520	VERIZON COMMUNICATIONS SR UNSECURED 03/22 2.946	2.946%	3/15/2022	USD \$800,000		814,905.90	0.014%	75.326%
521	MONDELEZ INTERNATIONAL SR UNSECURED 01/21 2.375	2.375%	1/26/2021	EUR €700,000		804,323.28	0.013%	75.339%
522	PERNOD RICARD SA SR UNSECURED REGS 06/20 2	2.000%	6/22/2020	EUR €700,000		790,499.06	0.013%	75.352%
523	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	USD \$770,000		786,251.74	0.013%	75.365%
524	KEURIG DR PEPPER INC COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$747,000		744,957.72	0.012%	75.378%
525	AFLAC INC SR UNSECURED 06/23 3.625	3.625%	6/15/2023	USD \$706,000		739,892.67	0.012%	75.390%
526	PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	8/23/2021	USD \$706,000		727,840.06	0.012%	75.402%
527	MORGAN STANLEY SR UNSECURED 12/22 1	1.000%	12/2/2022	EUR €600,000		686,521.38	0.011%	75.414%
528	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$665,000		664,457.91	0.011%	75.425%
529	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$663,000		663,013.19	0.011%	75.436%
530	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$620,000		652,555.85	0.011%	75.447%
531	CANADIAN IMPERIAL BANK SR UNSECURED 02/21 VAR	2.891%	2/2/2021	USD \$645,000		645,699.83	0.011%	75.458%
532	AP MOLLER MAERSK A/S SR UNSECURED REGS 11/22 1.5	1.500%	11/24/2022	EUR €540,000		627,021.26	0.010%	75.468%
533	MIZUHO FINANCIAL GROUP SR UNSECURED 02/22 2.953	2.953%	2/28/2022	USD \$600,000		605,700.49	0.010%	75.478%
534	IBERDROLA INTL BV COMPANY GUAR REGS 09/23 1.75	1.750%	9/17/2023	EUR €500,000		598,726.73	0.010%	75.488%
535	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	9/15/2019	USD \$586,000		587,617.36	0.010%	75.498%
536	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	1/11/2023	USD \$563,000		578,040.61	0.010%	75.508%
537	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 07/23 0.25	0.250%	7/12/2023	EUR €500,000		564,002.34	0.009%	75.517%
538	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$542,000		553,073.49	0.009%	75.526%
539	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$502,000		503,016.31	0.008%	75.535%
540	ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$447,000		446,962.63	0.007%	75.542%
541	EXELON CORP SR UNSECURED 04/21 2.45	2.450%	4/15/2021	USD \$447,000		446,161.79	0.007%	75.550%
542	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €325,000		366,841.13	0.006%	75.556%
543	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$300,000		299,384.89	0.005%	75.561%
544	SWEDBANK AB SR UNSECURED REGS 08/23 0.4	0.400%	8/29/2023	EUR €250,000		281,371.84	0.005%	75.566%
545	OMNICOM GP/OMNICOM CAP SR UNSECURED 08/20 4.45	4.450%	8/15/2020	USD \$220,000		224,278.67	0.004%	75.569%
546	PNC BANK NA SR UNSECURED 06/20 2.3	2.300%	6/1/2020	USD \$200,000		200,029.72	0.003%	75.573%
547	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	USD \$77,000		76,977.07	0.001%	75.574%
548	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$74,000		74,763.29	0.001%	75.575%
549	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	1.700%	12/15/2019	USD \$2,000		1,995.67	0.000%	75.575%
<b>Currency Forward Contract</b>						<b>26,202,784.50</b>		<b>0.438%</b>
550	EUR190807		8/7/2019	-129,080,969	142,949,845.98	3,220,242.86	0.054%	75.629%
551	EUR190808		8/8/2019	-131,591,009	145,741,231.70	2,801,752.17	0.047%	75.676%
552	EUR190814		8/14/2019	-130,894,615	145,039,054.50	2,565,920.47	0.043%	75.719%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Currency Forward Contract</b>						<b>26,202,784.50</b>		<b>0.438%</b>
553	EUR190806		8/6/2019	-136,025,263	150,628,207.55	2,346,046.06	0.039%	75.758%
554	EUR190812		8/12/2019	-136,113,171	150,797,602.68	2,279,245.47	0.038%	75.796%
555	SEK190816		8/16/2019	-636,973,437	66,000,075.78	2,175,354.71	0.036%	75.833%
556	SEK190819		8/19/2019	-627,107,181	64,992,352.63	2,061,855.44	0.034%	75.867%
557	EUR190820		8/20/2019	-102,109,950	113,197,801.30	1,384,635.39	0.023%	75.890%
558	AUD190823		8/23/2019	-69,119,020	47,304,162.54	1,354,348.84	0.023%	75.913%
559	EUR190819		8/19/2019	-70,774,795	78,453,817.90	1,135,135.60	0.019%	75.932%
560	EUR190927		9/27/2019	-130,419,977	145,030,821.23	1,101,672.05	0.018%	75.950%
561	EUR191025		10/25/2019	-122,627,061	136,666,533.86	931,697.14	0.016%	75.966%
562	EUR190827		8/27/2019	-121,866,147	135,174,365.09	906,054.31	0.015%	75.981%
563	GBP190808		8/8/2019	-17,094,248	20,794,170.50	672,522.63	0.011%	75.992%
564	EUR191028		10/28/2019	-130,546,310	145,526,554.64	667,949.90	0.011%	76.003%
565	SEK190812		8/12/2019	-174,495,961	18,075,016.24	421,560.98	0.007%	76.010%
566	CAD190828		8/28/2019	-148,431,016	112,524,066.94	141,492.54	0.002%	76.013%
567	DKK191028		10/28/2019	-49,973,412	7,462,580.46	35,297.94	0.001%	76.013%
<b>Sovereign Bond</b>						<b>1,429,777,272.98</b>		<b>23.903%</b>
568	US TREASURY FRN 04/21 VAR	2.190%	4/30/2021	USD \$411,000,000		410,931,749.34	6.870%	82.883%
569	US TREASURY N/B 08/19 1.25	1.250%	8/31/2019	USD \$202,000,000		201,846,902.18	3.374%	86.258%
570	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr903,000,000		94,690,616.16	1.583%	87.841%
571	US TREASURY FRN 01/21 VAR	2.166%	1/31/2021	USD \$75,000,000		74,932,643.25	1.253%	89.094%
572	US TREASURY N/B 11/19 1	1.000%	11/30/2019	USD \$60,000,000		59,767,968.60	0.999%	90.093%
573	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$49,193,000		49,826,113.91	0.833%	90.926%
574	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr360,000,000		38,233,011.30	0.639%	91.565%
575	FRANCE (GOVT OF) BONDS REGS 05/23 1.75	1.750%	5/25/2023	EUR €30,000,000		36,355,865.22	0.608%	92.173%
576	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €27,300,000		31,565,951.77	0.528%	92.700%
577	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €26,900,000		30,465,595.53	0.509%	93.210%
578	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 06/20 VAR	2.539%	6/19/2020	USD \$30,000,000		30,010,800.00	0.502%	93.712%
579	ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	4/14/2020	USD \$28,000,000		28,413,580.44	0.475%	94.187%
580	BONOS Y OBLIG DEL ESTADO BONDS 144A REGS 01/23 5.4	5.400%	1/31/2023	EUR €17,000,000		22,674,570.65	0.379%	94.566%
581	US TREASURY N/B 12/19 1.375	1.375%	12/15/2019	USD \$20,000,000		19,947,656.20	0.333%	94.899%
582	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €16,407,000		19,933,405.62	0.333%	95.232%
583	IRISH TSY 3.4 2024 UNSECURED REGS 03/24 3.4	3.400%	3/18/2024	EUR €15,000,000		19,558,140.77	0.327%	95.559%
584	WESTERN AUST TREAS CORP LOCAL GOVT G REGS 10/22 2.75	2.750%	10/20/2022	AUD \$27,000,000		19,441,203.66	0.325%	95.884%
585	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/20 2	2.000%	4/17/2020	USD \$17,000,000		16,981,776.00	0.284%	96.168%
586	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 02/23 0.75	0.750%	2/22/2023	SEK kr150,000,000		15,998,484.77	0.267%	96.436%
587	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$15,530,000		15,674,026.00	0.262%	96.698%
588	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$20,000,000		15,157,296.56	0.253%	96.951%
589	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$20,000,000		15,020,912.26	0.251%	97.202%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>1,429,777,272.98</b>		<b>23.903%</b>
590	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$20,000,000		14,983,027.73	0.250%	97.453%
591	ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$15,000,000		14,957,707.20	0.250%	97.703%
592	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$19,000,000		14,923,738.45	0.249%	97.952%
593	CPPIB CAPITAL INC GOVT GUARANT 144A 09/19 1.25	1.250%	9/20/2019	USD \$13,895,000		13,874,046.34	0.232%	98.184%
594	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$12,892,000		12,852,885.67	0.215%	98.399%
595	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 04/23 0.2	0.200%	4/17/2023	EUR €9,000,000		10,228,318.84	0.171%	98.570%
596	KOMMUNALBANKEN AS SR UNSECURED REGS 09/21 VAR	2.583%	9/8/2021	USD \$10,000,000		10,014,300.00	0.167%	98.738%
597	US TREASURY N/B 08/19 1	1.000%	8/31/2019	USD \$10,000,000		9,990,404.90	0.167%	98.905%
598	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$10,000,000		9,954,860.00	0.166%	99.071%
599	US TREASURY N/B 10/19 1.5	1.500%	10/31/2019	USD \$9,700,000		9,683,328.13	0.162%	99.233%
600	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$9,471,000		9,464,400.89	0.158%	99.391%
601	KINGDOM OF DENMARK BONDS 11/23 1.5	1.500%	11/15/2023	DKK kr45,000,000		7,320,234.81	0.122%	99.514%
602	PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	8/26/2020	USD \$5,000,000		4,976,742.00	0.083%	99.597%
603	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 01/24 4	4.800%	1/31/2024	EUR €3,500,000		4,771,634.66	0.080%	99.676%
604	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €4,000,000		4,523,779.48	0.076%	99.752%
605	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$3,950,000		3,938,466.00	0.066%	99.818%
606	PROVINCE OF QUEBEC NOTES 12/20 4.5	4.500%	12/1/2020	CAD \$5,000,000		3,923,965.75	0.066%	99.884%
607	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €1,750,000		1,967,161.94	0.033%	99.916%
<b>STIF</b>						<b>4,997,695.85</b>		<b>0.084%</b>
608	EUROPEAN INVT BNK	0.000%	8/7/2019	USD \$5,000,000		4,997,695.85	0.084%	100.000%
<b>Total</b>						<b>5,981,561,040.09</b>		<b>100.00%</b>