

DFA Targeted Credit Portfolio

As of March 31, 2018 (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
Corporate Bond						547,339,727.45		97.403%
1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$5,776,000		5,704,838.87	1.015%	1.015%
2	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$5,500,000		5,336,747.08	0.950%	1.965%
3	AIR LIQUIDE FINANCE COMPANY GUAR REGS 06/22 0.5	0.500%	6/13/2022	EUR €3,700,000		4,595,040.06	0.818%	2.783%
4	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	2.268%	7/15/2022	CAD \$5,500,000		4,187,018.28	0.745%	3.528%
5	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$4,250,000		4,165,322.53	0.741%	4.269%
6	ANHEUSER BUSCH INBEV SA/ COMPANY GUAR REGS 03/22 0.875	0.875%	3/17/2022	EUR €3,272,000		4,114,507.46	0.732%	5.001%
7	JPMORGAN CHASE + CO SR UNSECURED REGS 08/22 2.75	2.750%	8/24/2022	EUR €2,868,000		3,868,003.40	0.688%	5.690%
8	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 06/22 0.5	0.500%	6/23/2022	EUR €3,100,000		3,807,383.19	0.678%	6.367%
9	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €3,000,000		3,673,176.57	0.654%	7.021%
10	BOOKING HOLDINGS INC SR UNSECURED 03/22 0.8	0.800%	3/10/2022	EUR €2,900,000		3,609,332.47	0.642%	7.663%
11	BNP PARIBAS SR UNSECURED REGS 06/22 0.5	0.500%	6/1/2022	EUR €2,800,000		3,458,423.47	0.615%	8.278%
12	MIZUHO FINANCIAL GROUP SR UNSECURED 02/22 2.953	2.953%	2/28/2022	USD \$3,500,000		3,439,796.15	0.612%	8.891%
13	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$3,500,000		3,406,033.26	0.606%	9.497%
14	VERIZON COMMUNICATIONS SR UNSECURED 02/22 2.375	2.375%	2/17/2022	EUR €2,500,000		3,310,832.51	0.589%	10.086%
15	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	3/19/2022	USD \$3,288,000		3,236,935.49	0.576%	10.662%
16	BHP BILLITON FINANCE LTD COMPANY GUAR REGS 10/22 0.75	0.750%	10/28/2022	EUR €2,554,000		3,193,515.84	0.568%	11.230%
17	KELLOGG CO SR UNSECURED 11/22 0.8	0.800%	11/17/2022	EUR €2,500,000		3,096,771.18	0.551%	11.781%
18	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$3,000,000		2,973,515.04	0.529%	12.311%
19	ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	5/15/2022	USD \$3,000,000		2,959,327.83	0.527%	12.837%
20	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	2.550%	10/15/2022	USD \$3,000,000		2,906,351.82	0.517%	13.354%
21	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$2,900,000		2,896,481.55	0.515%	13.870%

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Corporate Bond						547,339,727.45		97.403%
22	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	2.550%	6/9/2022	USD \$3,000,000		2,885,828.88	0.514%	14.383%
23	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$3,000,000		2,862,225.66	0.509%	14.893%
24	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	3.450%	11/15/2021	USD \$2,800,000		2,820,295.46	0.502%	15.395%
25	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$2,800,000		2,775,232.57	0.494%	15.888%
26	BP CAPITAL MARKETS PLC COMPANY GUAR REGS 03/22 1.373	1.373%	3/3/2022	EUR €2,146,000		2,745,477.65	0.489%	16.377%
27	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$2,700,000		2,656,092.41	0.473%	16.850%
28	DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/2/2021	USD \$2,770,000		2,653,871.38	0.472%	17.322%
29	SUNTRUST BANK SR UNSECURED 08/22 2.45	2.450%	8/1/2022	USD \$2,750,000		2,648,671.80	0.471%	17.793%
30	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 03/22 0.875	0.875%	3/11/2022	EUR €2,068,000		2,586,664.78	0.460%	18.254%
31	KOHL S CORPORATION SR UNSECURED 11/21 4	4.000%	11/1/2021	USD \$2,500,000		2,539,283.45	0.452%	18.706%
32	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,400,000		2,522,993.28	0.449%	19.154%
33	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	3.375%	5/15/2022	USD \$2,500,000		2,491,358.40	0.443%	19.598%
34	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	2.850%	1/6/2022	USD \$2,500,000		2,456,474.35	0.437%	20.035%
35	ANGLO AMERICAN CAPITAL COMPANY GUAR REGS 03/22 3.5	3.500%	3/28/2022	EUR €1,800,000		2,448,513.92	0.436%	20.471%
36	ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/6/2022	USD \$2,500,000		2,441,251.38	0.434%	20.905%
37	CIGNA CORP SR UNSECURED 02/22 4	4.000%	2/15/2022	USD \$2,400,000		2,440,054.51	0.434%	21.339%
38	ENERGY TRANSFER PARTNERS COMPANY GUAR 02/23 3.6	3.600%	2/1/2023	USD \$2,500,000		2,436,122.68	0.434%	21.773%
39	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$2,500,000		2,429,635.95	0.432%	22.205%
40	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$2,500,000		2,410,724.15	0.429%	22.634%
41	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$2,475,000		2,400,260.10	0.427%	23.061%
42	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	3/1/2022	USD \$2,400,000		2,393,436.46	0.426%	23.487%
43	VOLKSWAGEN LEASING GMBH COMPANY GUAR REGS 09/22 2.375	2.375%	9/6/2022	EUR €1,800,000		2,377,500.49	0.423%	23.910%
44	CELGENE CORP SR UNSECURED 08/22 3.55	3.550%	8/15/2022	USD \$2,371,000		2,367,008.54	0.421%	24.332%
45	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	2.400%	9/15/2022	USD \$2,454,000		2,339,116.26	0.416%	24.748%
46	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$2,359,000		2,333,224.24	0.415%	25.163%
47	COCA COLA EUROPEAN PARTN COMPANY GUAR REGS 02/22 0.75	0.750%	2/24/2022	EUR €1,846,000		2,303,755.01	0.410%	25.573%
48	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	2.300%	7/11/2022	CAD \$3,000,000		2,291,535.69	0.408%	25.981%
49	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	2.094%	4/25/2022	CAD \$3,000,000		2,253,161.02	0.401%	26.382%
50	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	USD \$2,335,000		2,250,258.02	0.400%	26.782%
51	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	4.375%	6/15/2021	USD \$2,176,000		2,237,126.08	0.398%	27.180%
52	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 2.5	2.500%	5/18/2022	USD \$2,300,000		2,232,818.04	0.397%	27.578%
53	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$2,260,000		2,223,833.90	0.396%	27.974%
54	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$2,250,000		2,214,078.93	0.394%	28.368%
55	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	2.375%	8/17/2022	USD \$2,291,000		2,206,277.35	0.393%	28.760%
56	SOCIETE GENERALE SR UNSECURED REGS 07/22 4.25	4.250%	7/13/2022	EUR €1,500,000		2,147,366.65	0.382%	29.142%
57	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$2,000,000		2,144,917.48	0.382%	29.524%
58	DEUTSCHE BANK AG SR UNSECURED REGS 01/22 1.5	1.500%	1/20/2022	EUR €1,700,000		2,124,109.43	0.378%	29.902%
59	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	USD \$2,100,000		2,116,596.43	0.377%	30.279%

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Corporate Bond						547,339,727.45		97.403%
60	BEST BUY CO INC SR UNSECURED 03/21 5.5	5.500%	3/15/2021	USD \$2,000,000		2,111,461.76	0.376%	30.654%
61	ENBRIDGE INC SR UNSECURED 07/22 2.9	2.900%	7/15/2022	USD \$2,167,000		2,101,681.92	0.374%	31.028%
62	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$2,104,000		2,091,949.15	0.372%	31.401%
63	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/1/2021	USD \$2,005,000		2,088,852.01	0.372%	31.772%
64	DH EUROPE FINANCE SA COMPANY GUAR 01/22 1.7	1.700%	1/4/2022	EUR €1,600,000		2,067,942.97	0.368%	32.140%
65	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,086,000		2,063,436.59	0.367%	32.508%
66	LOWE S COMPANIES INC SR UNSECURED 04/21 3.75	3.750%	4/15/2021	USD \$2,000,000		2,045,496.44	0.364%	32.872%
67	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	3.561%	11/1/2021	USD \$2,000,000		2,028,673.04	0.361%	33.233%
68	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	4.000%	6/6/2022	CAD \$2,500,000		2,024,100.59	0.360%	33.593%
69	MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	USD \$2,000,000		2,019,224.28	0.359%	33.952%
70	CRED SUIS GP FUN LTD COMPANY GUAR REGS 04/22 1.25	1.250%	4/14/2022	EUR €1,600,000		2,010,653.23	0.358%	34.310%
71	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	3/15/2022	USD \$2,000,000		2,007,401.06	0.357%	34.667%
72	NETAPP INC SR UNSECURED 06/21 3.375	3.375%	6/15/2021	USD \$2,000,000		1,998,655.90	0.356%	35.023%
73	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/21 3.3	3.300%	2/25/2021	USD \$2,000,000		1,996,019.24	0.355%	35.378%
74	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$1,962,000		1,992,984.83	0.355%	35.733%
75	ING GROEP NV SR UNSECURED REGS 03/22 0.75	0.750%	3/9/2022	EUR €1,600,000		1,986,349.39	0.353%	36.086%
76	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	7/15/2021	USD \$1,900,000		1,980,961.91	0.353%	36.439%
77	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	2.875%	10/1/2022	USD \$2,000,000		1,969,198.82	0.350%	36.789%
78	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5	2.500%	3/4/2021	USD \$2,000,000		1,963,321.42	0.349%	37.139%
79	BB+T CORPORATION SR UNSECURED 04/22 2.75	2.750%	4/1/2022	USD \$2,000,000		1,962,385.30	0.349%	37.488%
80	XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	3/15/2021	USD \$2,000,000		1,961,215.70	0.349%	37.837%
81	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$2,000,000		1,961,049.26	0.349%	38.186%
82	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	8/9/2022	USD \$2,000,000		1,957,645.48	0.348%	38.534%
83	CAPITAL ONE FINANCIAL CO SR UNSECURED 01/23 3.2	3.200%	1/30/2023	USD \$2,000,000		1,951,222.84	0.347%	38.881%
84	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	2.550%	6/16/2022	USD \$2,000,000		1,951,055.42	0.347%	39.229%
85	ROCKWELL COLLINS INC SR UNSECURED 03/22 2.8	2.800%	3/15/2022	USD \$2,000,000		1,949,137.64	0.347%	39.575%
86	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5	2.500%	8/22/2022	USD \$2,000,000		1,934,273.16	0.344%	39.920%
87	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$2,000,000		1,932,404.92	0.344%	40.264%
88	APPLE INC SR UNSECURED 09/22 2.1	2.100%	9/12/2022	USD \$2,000,000		1,926,263.10	0.343%	40.606%
89	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	7/15/2021	USD \$2,000,000		1,918,706.54	0.341%	40.948%
90	AMGEN INC SR UNSECURED 02/22 1.25	1.250%	2/25/2022	EUR €1,500,000		1,902,292.45	0.339%	41.286%
91	ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	USD \$1,951,000		1,901,593.97	0.338%	41.625%
92	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	4.000%	11/15/2021	USD \$1,848,000		1,869,137.29	0.333%	41.957%
93	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,677,000		1,809,958.80	0.322%	42.279%
94	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	2.000%	5/15/2021	USD \$1,860,000		1,795,919.00	0.320%	42.599%
95	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$1,750,000		1,751,563.21	0.312%	42.911%
96	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	6/1/2021	USD \$1,700,000		1,748,119.45	0.311%	43.222%
97	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$1,700,000		1,713,538.73	0.305%	43.527%

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Corporate Bond						547,339,727.45	97.403%	
98	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$1,676,000		1,712,336.42	0.305%	43.831%
99	DUKE ENERGY CORP SR UNSECURED 08/22 2.4	2.400%	8/15/2022	USD \$1,775,000		1,703,931.29	0.303%	44.135%
100	MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	USD \$1,900,000		1,676,750.00	0.298%	44.433%
101	ELECTRICITE DE FRANCE SA SR UNSECURED REGS 01/22 3.875	3.875%	1/18/2022	EUR €1,200,000		1,674,020.90	0.298%	44.731%
102	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	7.750%	3/15/2022	USD \$1,500,000		1,670,625.00	0.297%	45.028%
103	NOKIA OYJ SR UNSECURED 06/22 3.375	3.375%	6/12/2022	USD \$1,728,000		1,665,446.40	0.296%	45.325%
104	BAT INTL FINANCE PLC COMPANY GUAR REGS 05/22 1	1.000%	5/23/2022	EUR €1,333,000		1,661,759.57	0.296%	45.620%
105	AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	4/15/2021	USD \$1,695,000		1,660,872.58	0.296%	45.916%
106	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	USD \$1,650,000		1,634,133.39	0.291%	46.207%
107	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	3.200%	1/25/2023	USD \$1,643,000		1,623,734.38	0.289%	46.496%
108	CITIGROUP INC SR UNSECURED 11/21 3.39	3.390%	11/18/2021	CAD \$2,000,000		1,584,103.70	0.282%	46.778%
109	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	USD \$1,600,000		1,561,626.75	0.278%	47.055%
110	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$1,500,000		1,559,198.99	0.277%	47.333%
111	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$1,570,000		1,555,997.20	0.277%	47.610%
112	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	6.500%	12/1/2020	USD \$1,449,000		1,535,940.00	0.273%	47.883%
113	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	2.230%	12/16/2021	CAD \$2,000,000		1,526,557.22	0.272%	48.155%
114	BPCE SA SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €1,200,000		1,521,553.42	0.271%	48.426%
115	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,525,000		1,508,591.53	0.268%	48.694%
116	L BRANDS INC COMPANY GUAR 02/22 5.625	5.625%	2/15/2022	USD \$1,450,000		1,504,375.00	0.268%	48.962%
117	METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	USD \$1,441,000		1,503,438.29	0.268%	49.229%
118	QEP RESOURCES INC SR UNSECURED 10/22 5.375	5.375%	10/1/2022	USD \$1,500,000		1,498,125.00	0.267%	49.496%
119	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	1/15/2021	USD \$1,500,000		1,498,068.39	0.267%	49.763%
120	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$1,500,000		1,492,256.19	0.266%	50.028%
121	PULTEGROUP INC COMPANY GUAR 03/21 4.25	4.250%	3/1/2021	USD \$1,475,000		1,491,372.50	0.265%	50.293%
122	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$1,500,000		1,490,597.24	0.265%	50.559%
123	EBAY INC SR UNSECURED 08/21 2.875	2.875%	8/1/2021	USD \$1,500,000		1,489,956.27	0.265%	50.824%
124	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$1,500,000		1,486,612.29	0.265%	51.088%
125	SIEMENS FINANCIERINGSMAT COMPANY GUAR REGS 05/22 2.9	2.900%	5/27/2022	USD \$1,500,000		1,484,954.72	0.264%	51.353%
126	AON PLC COMPANY GUAR 03/21 2.8	2.800%	3/15/2021	USD \$1,500,000		1,484,159.81	0.264%	51.617%
127	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	2.850%	4/15/2021	USD \$1,500,000		1,482,274.04	0.264%	51.881%
128	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$1,500,000		1,481,591.48	0.264%	52.144%
129	DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$1,500,000		1,480,303.89	0.263%	52.408%
130	EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$1,500,000		1,464,763.29	0.261%	52.668%
131	MORGAN STANLEY SR UNSECURED 11/21 2.625	2.625%	11/17/2021	USD \$1,500,000		1,464,175.53	0.261%	52.929%
132	KROGER CO SR UNSECURED 08/22 2.8	2.800%	8/1/2022	USD \$1,500,000		1,458,556.29	0.260%	53.188%
133	GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7	2.700%	10/9/2022	USD \$1,500,000		1,454,119.46	0.259%	53.447%
134	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$1,500,000		1,452,120.53	0.258%	53.706%
135	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	2.375%	6/12/2022	USD \$1,500,000		1,448,228.46	0.258%	53.963%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						547,339,727.45		97.403%
136	CARPENTER TECHNOLOGY SR UNSECURED 07/21 5.2	5.200%	7/15/2021	USD \$1,420,000		1,446,423.89	0.257%	54.221%
137	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$1,457,000		1,442,321.15	0.257%	54.477%
138	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	5.750%	7/1/2022	USD \$1,350,000		1,441,125.00	0.256%	54.734%
139	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	9/19/2021	USD \$1,500,000		1,437,806.63	0.256%	54.990%
140	POLYONE CORP SR UNSECURED 03/23 5.25	5.250%	3/15/2023	USD \$1,400,000		1,435,000.00	0.255%	55.245%
141	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$1,500,000		1,432,019.57	0.255%	55.500%
142	ING BANK NV SR UNSECURED REGS 02/22 4.5	4.500%	2/21/2022	EUR €1,000,000		1,430,807.51	0.255%	55.755%
143	BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	8/15/2021	USD \$1,500,000		1,429,740.33	0.254%	56.009%
144	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$1,387,000		1,422,741.87	0.253%	56.262%
145	PLAINS ALL AMER PIPELINE SR UNSECURED 01/23 2.85	2.850%	1/31/2023	USD \$1,500,000		1,414,467.80	0.252%	56.514%
146	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	4.500%	5/30/2020	USD \$1,400,000		1,410,500.00	0.251%	56.765%
147	OMNICOM GROUP INC COMPANY GUAR 05/22 3.625	3.625%	5/1/2022	USD \$1,400,000		1,408,594.45	0.251%	57.016%
148	UNILEVER NV COMPANY GUAR REGS 02/22 0.5	0.500%	2/3/2022	EUR €1,125,000		1,395,221.98	0.248%	57.264%
149	BARCLAYS PLC SR UNSECURED REGS 04/22 1.5	1.500%	4/1/2022	EUR €1,100,000		1,389,183.61	0.247%	57.511%
150	HASBRO INC SR UNSECURED 05/21 3.15	3.150%	5/15/2021	USD \$1,384,000		1,384,899.90	0.246%	57.758%
151	LENNAR CORP COMPANY GUAR 01/22 4.125	4.125%	1/15/2022	USD \$1,400,000		1,376,830.00	0.245%	58.003%
152	MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15	7.150%	4/15/2020	USD \$1,300,000		1,371,500.00	0.244%	58.247%
153	VIDEOTRON LTD COMPANY GUAR 07/22 5	5.000%	7/15/2022	USD \$1,350,000		1,370,250.00	0.244%	58.490%
154	GAP INC/THE SR UNSECURED 04/21 5.95	5.950%	4/12/2021	USD \$1,296,000		1,361,137.00	0.242%	58.733%
155	WILLIAMS COS INC SR UNSECURED 09/21 7.875	7.875%	9/1/2021	USD \$1,200,000		1,348,500.00	0.240%	58.973%
156	BANK OF AMERICA CORP SR UNSECURED REGS 09/22 1.625	1.625%	9/14/2022	EUR €1,050,000		1,346,980.48	0.240%	59.212%
157	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$1,300,000		1,345,009.76	0.239%	59.452%
158	WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	3/1/2021	USD \$1,288,000		1,339,324.20	0.238%	59.690%
159	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	4.500%	4/15/2020	USD \$1,310,000		1,335,938.00	0.238%	59.928%
160	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	5.125%	10/1/2021	USD \$1,300,000		1,330,875.00	0.237%	60.165%
161	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/22 3.15	3.150%	4/1/2022	USD \$1,345,000		1,325,345.43	0.236%	60.401%
162	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$1,319,000		1,313,688.14	0.234%	60.634%
163	RADIAN GROUP INC SR UNSECURED 03/21 7	7.000%	3/15/2021	USD \$1,205,000		1,302,906.25	0.232%	60.866%
164	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$1,300,000		1,297,395.98	0.231%	61.097%
165	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	5.125%	9/1/2021	USD \$1,250,000		1,297,000.00	0.231%	61.328%
166	ERICSSON LM SR UNSECURED 05/22 4.125	4.125%	5/15/2022	USD \$1,300,000		1,290,293.12	0.230%	61.557%
167	ASHLAND LLC COMPANY GUAR 08/22 4.75	4.750%	8/15/2022	USD \$1,270,000		1,289,050.00	0.229%	61.787%
168	FMG RESOURCES AUG 2006 COMPANY GUAR REGS 05/22 4.75	4.750%	5/15/2022	USD \$1,300,000		1,283,750.00	0.228%	62.015%
169	ARCELORMITTAL SR UNSECURED 06/20 5.125	5.125%	6/1/2020	USD \$1,243,000		1,280,290.00	0.228%	62.243%
170	ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/8/2021	USD \$1,224,000		1,278,751.17	0.228%	62.471%
171	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$1,257,000		1,264,310.08	0.225%	62.696%
172	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	2/16/2021	USD \$1,185,000		1,261,054.30	0.224%	62.920%
173	AT+T INC SR UNSECURED 03/21 5	5.000%	3/1/2021	USD \$1,200,000		1,260,003.11	0.224%	63.144%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						547,339,727.45		97.403%
174	ARCONIC INC SR UNSECURED 02/22 5.87	5.870%	2/23/2022	USD \$1,200,000		1,260,000.00	0.224%	63.369%
175	SUMITOMO MITSUI BANKING SR UNSECURED REGS 01/22 1	1.000%	1/19/2022	EUR €1,000,000		1,258,513.79	0.224%	63.593%
176	MORGAN STANLEY SR UNSECURED 08/21 3.125	3.125%	8/5/2021	CAD \$1,600,000		1,254,168.51	0.223%	63.816%
177	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	5.750%	1/30/2022	USD \$1,200,000		1,254,000.00	0.223%	64.039%
178	INTESA SANPAOLO SPA SR UNSECURED REGS 06/22 0.875	0.875%	6/27/2022	EUR €1,000,000		1,238,927.49	0.220%	64.259%
179	T MOBILE USA INC COMPANY GUAR 04/22 4	4.000%	4/15/2022	USD \$1,239,000		1,232,805.00	0.219%	64.479%
180	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	4.750%	4/15/2021	USD \$1,210,000		1,229,723.00	0.219%	64.698%
181	BANK OF NOVA SCOTIA SR UNSECURED REGS 04/22 0.375	0.375%	4/6/2022	EUR €1,000,000		1,226,622.99	0.218%	64.916%
182	ANIXTER INC COMPANY GUAR 10/21 5.125	5.125%	10/1/2021	USD \$1,175,000		1,208,781.25	0.215%	65.131%
183	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	4.950%	4/1/2022	USD \$1,200,000		1,206,000.00	0.215%	65.346%
184	MACQUARIE GROUP LTD SR UNSECURED 144A 01/20 6	6.000%	1/14/2020	USD \$1,150,000		1,203,740.36	0.214%	65.560%
185	ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	USD \$1,200,000		1,195,642.99	0.213%	65.773%
186	SOUTHERN POWER CO SR UNSECURED 06/22 1	1.000%	6/20/2022	EUR €950,000		1,181,689.56	0.210%	65.983%
187	PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$1,180,000		1,180,210.34	0.210%	66.193%
188	VOLKSWAGEN LEASING GMBH COMPANY GUAR REGS 04/22 2.125	2.125%	4/4/2022	EUR €900,000		1,175,676.22	0.209%	66.402%
189	KROGER CO SR UNSECURED 01/21 3.3	3.300%	1/15/2021	USD \$1,167,000		1,171,985.13	0.209%	66.611%
190	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$1,200,000		1,169,932.91	0.208%	66.819%
191	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	5.875%	2/15/2022	USD \$1,100,000		1,166,000.00	0.207%	67.026%
192	DEUTSCHE TELEKOM INT FIN COMPANY GUAR REGS 07/22 4.25	4.250%	7/13/2022	EUR €800,000		1,147,507.54	0.204%	67.231%
193	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	5.625%	4/15/2020	USD \$1,100,000		1,138,511.00	0.203%	67.433%
194	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	2.766%	6/22/2022	CAD \$1,500,000		1,137,431.60	0.202%	67.636%
195	ECOLAB INC SR UNSECURED 08/22 2.375	2.375%	8/10/2022	USD \$1,175,000		1,137,215.31	0.202%	67.838%
196	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$1,100,000		1,130,030.68	0.201%	68.039%
197	TIME WARNER CABLE LLC SR SECURED 02/20 5	5.000%	2/1/2020	USD \$1,100,000		1,129,664.37	0.201%	68.240%
198	QUALCOMM INC SR UNSECURED 05/22 3	3.000%	5/20/2022	USD \$1,145,000		1,127,595.94	0.201%	68.441%
199	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	6.750%	2/1/2021	USD \$1,083,000		1,124,966.25	0.200%	68.641%
200	LEIDOS HOLDINGS INC SR SECURED 12/20 4.45	4.450%	12/1/2020	USD \$1,100,000		1,116,500.00	0.199%	68.840%
201	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	4.500%	4/29/2022	USD \$1,099,000		1,112,737.50	0.198%	69.038%
202	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	4.875%	7/1/2021	USD \$1,100,000		1,107,205.00	0.197%	69.235%
203	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	1/24/2022	USD \$1,000,000		1,091,740.09	0.194%	69.429%
204	ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	2/1/2022	USD \$1,066,000		1,089,665.20	0.194%	69.623%
205	CITIGROUP INC SR UNSECURED 03/21 2.7	2.700%	3/30/2021	USD \$1,100,000		1,084,112.22	0.193%	69.816%
206	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$1,100,000		1,082,069.99	0.193%	70.008%
207	VF CORP SR UNSECURED 09/21 3.5	3.500%	9/1/2021	USD \$1,040,000		1,060,079.65	0.189%	70.197%
208	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	6/1/2022	USD \$1,000,000		1,054,331.05	0.188%	70.385%
209	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	6.000%	12/1/2020	USD \$1,000,000		1,050,000.00	0.187%	70.571%
210	WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	4/1/2020	USD \$1,000,000		1,036,392.30	0.184%	70.756%
211	TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	6/15/2022	USD \$1,000,000		1,035,991.28	0.184%	70.940%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						547,339,727.45	97.403%	
212	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	5.750%	1/24/2022	USD \$957,000		1,035,254.00	0.184%	71.124%
213	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	6/1/2021	USD \$1,000,000		1,034,020.82	0.184%	71.308%
214	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$1,000,000		1,033,410.80	0.184%	71.492%
215	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,000,000		1,031,577.03	0.184%	71.676%
216	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$1,000,000		1,030,898.80	0.183%	71.859%
217	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	5/1/2020	USD \$985,000		1,030,407.63	0.183%	72.043%
218	CATERPILLAR INC SR UNSECURED 05/21 3.9	3.900%	5/27/2021	USD \$1,000,000		1,026,986.65	0.183%	72.226%
219	CORNING INC SR UNSECURED 08/20 4.25	4.250%	8/15/2020	USD \$1,000,000		1,026,394.09	0.183%	72.408%
220	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,000,000		1,024,060.89	0.182%	72.590%
221	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$1,000,000		1,023,246.86	0.182%	72.773%
222	NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	USD \$1,000,000		1,019,875.92	0.181%	72.954%
223	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	3.450%	9/15/2021	USD \$1,000,000		1,016,208.79	0.181%	73.135%
224	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$1,000,000		1,015,851.68	0.181%	73.316%
225	HEINEKEN NV SR UNSECURED 144A 04/22 3.4	3.400%	4/1/2022	USD \$1,011,000		1,015,170.80	0.181%	73.496%
226	SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	USD \$1,000,000		1,014,822.54	0.181%	73.677%
227	BERKLEY (WR) CORPORATION SR UNSECURED 03/22 4.625	4.625%	3/15/2022	USD \$975,000		1,014,536.43	0.181%	73.857%
228	AMAZON.COM INC SR UNSECURED 12/21 3.3	3.300%	12/5/2021	USD \$1,000,000		1,013,221.99	0.180%	74.038%
229	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	4.750%	1/15/2022	USD \$1,000,000		1,012,500.00	0.180%	74.218%
230	SYMANTEC CORP SR UNSECURED 09/20 4.2	4.200%	9/15/2020	USD \$1,000,000		1,012,298.42	0.180%	74.398%
231	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	6/1/2022	USD \$1,000,000		1,009,766.73	0.180%	74.578%
232	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	3.500%	3/15/2022	USD \$1,000,000		1,001,176.42	0.178%	74.756%
233	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	3.400%	3/15/2022	USD \$1,000,000		1,000,540.85	0.178%	74.934%
234	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	3.875%	10/15/2021	USD \$1,000,000		999,360.00	0.178%	75.112%
235	COMCAST CORP COMPANY GUAR 07/22 3.125	3.125%	7/15/2022	USD \$1,000,000		997,335.95	0.177%	75.289%
236	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	3.750%	4/10/2022	USD \$1,000,000		996,800.00	0.177%	75.467%
237	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$1,000,000		995,407.32	0.177%	75.644%
238	CBS CORP COMPANY GUAR 03/22 3.375	3.375%	3/1/2022	USD \$1,000,000		995,399.43	0.177%	75.821%
239	LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$1,000,000		993,808.74	0.177%	75.998%
240	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85	2.850%	5/8/2022	USD \$1,000,000		992,771.79	0.177%	76.175%
241	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$1,000,000		991,941.00	0.177%	76.351%
242	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	9/28/2020	USD \$1,000,000		991,357.44	0.176%	76.527%
243	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$1,000,000		991,316.42	0.176%	76.704%
244	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	6/7/2022	USD \$1,000,000		990,119.99	0.176%	76.880%
245	HUSKY ENERGY INC SR UNSECURED 12/19 7.25	7.250%	12/15/2019	USD \$925,000		987,543.65	0.176%	77.056%
246	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$1,000,000		986,372.35	0.176%	77.231%
247	US BANCORP SR UNSECURED 01/22 2.625	2.625%	1/24/2022	USD \$1,000,000		985,138.93	0.175%	77.407%
248	XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$989,000		984,996.99	0.175%	77.582%
249	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$1,000,000		984,151.62	0.175%	77.757%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						547,339,727.45		97.403%
250	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		983,490.54	0.175%	77.932%
251	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$1,000,000		983,394.18	0.175%	78.107%
252	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,000,000		983,103.67	0.175%	78.282%
253	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	USD \$1,000,000		981,392.30	0.175%	78.457%
254	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/1/2022	USD \$1,000,000		981,147.76	0.175%	78.631%
255	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6	2.600%	2/7/2022	USD \$1,000,000		980,759.32	0.175%	78.806%
256	MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	4/21/2021	USD \$1,000,000		979,655.20	0.174%	78.980%
257	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$1,000,000		979,242.55	0.174%	79.154%
258	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	2.875%	8/5/2021	USD \$1,000,000		979,216.00	0.174%	79.329%
259	BPCE SA BANK GUARANT 12/21 2.75	2.750%	12/2/2021	USD \$1,000,000		977,890.00	0.174%	79.503%
260	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	3.400%	1/18/2023	USD \$1,000,000		977,234.67	0.174%	79.677%
261	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$985,000		977,075.62	0.174%	79.850%
262	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$1,000,000		976,269.00	0.174%	80.024%
263	PNC BANK NA SR UNSECURED 12/21 2.55	2.550%	12/9/2021	USD \$1,000,000		976,178.01	0.174%	80.198%
264	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 2.65	2.650%	7/13/2022	USD \$1,000,000		975,823.34	0.174%	80.372%
265	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$1,000,000		975,304.32	0.174%	80.545%
266	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$1,000,000		973,944.24	0.173%	80.718%
267	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	5/5/2021	USD \$1,000,000		973,930.21	0.173%	80.892%
268	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$991,000		973,925.27	0.173%	81.065%
269	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	2.750%	6/1/2022	USD \$1,000,000		973,682.95	0.173%	81.238%
270	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$975,000		969,595.24	0.173%	81.411%
271	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	2.600%	9/28/2022	USD \$1,000,000		969,101.64	0.172%	81.583%
272	CITIZENS BANK NA/RI SR UNSECURED 05/22 2.65	2.650%	5/26/2022	USD \$1,000,000		968,705.65	0.172%	81.756%
273	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$993,000		968,048.87	0.172%	81.928%
274	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$1,000,000		967,102.91	0.172%	82.100%
275	EMC CORP SR UNSECURED 06/20 2.65	2.650%	6/1/2020	USD \$1,000,000		966,337.66	0.172%	82.272%
276	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	3.125%	7/14/2022	USD \$1,000,000		966,145.68	0.172%	82.444%
277	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$1,000,000		964,687.30	0.172%	82.616%
278	CVS HEALTH CORP SR UNSECURED 12/22 2.75	2.750%	12/1/2022	USD \$1,000,000		962,243.26	0.171%	82.787%
279	VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	9/26/2022	USD \$1,000,000		960,696.87	0.171%	82.958%
280	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$1,000,000		960,271.38	0.171%	83.129%
281	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$1,000,000		959,769.21	0.171%	83.300%
282	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000		957,790.91	0.170%	83.470%
283	BAT INTL FINANCE PLC COMPANY GUAR REGS 11/21 3.625	3.625%	11/9/2021	EUR €700,000		957,248.89	0.170%	83.640%
284	WELLS FARGO + COMPANY SR UNSECURED REGS 09/22 1.5	1.500%	9/12/2022	EUR €750,000		955,774.25	0.170%	83.810%
285	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	1.700%	9/15/2021	USD \$1,000,000		954,679.20	0.170%	83.980%
286	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	6/1/2021	USD \$915,000		947,133.12	0.169%	84.149%
287	AETNA INC SR UNSECURED 06/21 4.125	4.125%	6/1/2021	USD \$916,000		936,764.55	0.167%	84.316%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						547,339,727.45		97.403%
288	BMW US CAPITAL LLC COMPANY GUAR REGS 04/22 0.625	0.625%	4/20/2022	EUR €750,000		934,095.88	0.166%	84.482%
289	ORANGE SA SR UNSECURED 09/21 4.125	4.125%	9/14/2021	USD \$900,000		933,867.87	0.166%	84.648%
290	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	2/24/2022	USD \$929,000		923,231.97	0.164%	84.812%
291	LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	6/24/2021	USD \$880,000		921,467.24	0.164%	84.976%
292	ENEL FINANCE INTL NV COMPANY GUAR REGS 09/22 5	5.000%	9/14/2022	EUR €622,000		918,559.19	0.163%	85.140%
293	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	3.450%	11/15/2021	USD \$900,000		903,081.56	0.161%	85.300%
294	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	3.200%	2/1/2022	USD \$900,000		895,411.48	0.159%	85.460%
295	MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	USD \$885,000		890,895.72	0.159%	85.618%
296	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$900,000		886,113.99	0.158%	85.776%
297	EDGEWELL PERSONAL CARE COMPANY GUAR 05/21 4.7	4.700%	5/19/2021	USD \$900,000		884,250.00	0.157%	85.933%
298	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	4.450%	3/15/2021	USD \$850,000		876,209.64	0.156%	86.089%
299	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$898,000		873,801.56	0.155%	86.245%
300	IBM CORP SR UNSECURED 09/21 0.5	0.500%	9/7/2021	EUR €700,000		870,803.03	0.155%	86.400%
301	AMERICAN EXPRESS CREDIT SR UNSECURED 11/21 0.625	0.625%	11/22/2021	EUR €700,000		869,933.10	0.155%	86.555%
302	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$830,000		862,939.17	0.154%	86.708%
303	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	4.125%	2/13/2022	USD \$850,000		845,750.00	0.151%	86.859%
304	ORIGIN ENERGY FINANCE COMPANY GUAR 144A 10/18 3.5	3.500%	10/9/2018	USD \$835,000		836,611.55	0.149%	87.008%
305	CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	5.700%	10/15/2019	USD \$800,000		827,440.00	0.147%	87.155%
306	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$823,000		819,853.02	0.146%	87.301%
307	KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$800,000		818,887.98	0.146%	87.446%
308	CVS HEALTH CORP SR UNSECURED 05/21 4.125	4.125%	5/15/2021	USD \$800,000		817,623.09	0.146%	87.592%
309	PACIFIC GAS + ELECTRIC SR UNSECURED 05/21 4.25	4.250%	5/15/2021	USD \$797,000		816,532.96	0.145%	87.737%
310	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	4.000%	7/1/2022	USD \$800,000		797,920.38	0.142%	87.879%
311	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$800,000		797,023.10	0.142%	88.021%
312	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$750,000		794,198.57	0.141%	88.162%
313	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$800,000		793,279.07	0.141%	88.304%
314	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$800,000		792,409.78	0.141%	88.445%
315	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$800,000		790,988.50	0.141%	88.585%
316	BANK OF AMERICA CORP SR UNSECURED 06/22 3.228	3.228%	6/22/2022	CAD \$1,000,000		786,952.30	0.140%	88.725%
317	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$800,000		784,004.46	0.140%	88.865%
318	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$800,000		782,000.00	0.139%	89.004%
319	ENBRIDGE INC SR UNSECURED 12/22 3.19	3.190%	12/5/2022	CAD \$1,000,000		777,645.83	0.138%	89.142%
320	BALL CORP COMPANY GUAR 03/22 5	5.000%	3/15/2022	USD \$750,000		776,250.00	0.138%	89.281%
321	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$720,000		773,558.22	0.138%	89.418%
322	CENOVUS ENERGY INC SR UNSECURED 08/22 3	3.000%	8/15/2022	USD \$800,000		770,825.62	0.137%	89.555%
323	BMW FINANCE NV COMPANY GUAR REGS 09/22 1.25	1.250%	9/5/2022	EUR €600,000		765,887.01	0.136%	89.692%
324	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$750,000		750,665.60	0.134%	89.825%
325	SKY PLC COMPANY GUAR 144A 09/19 2.625	2.625%	9/16/2019	USD \$750,000		746,777.78	0.133%	89.958%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						547,339,727.45		97.403%
326	CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	USD \$700,000		724,629.32	0.129%	90.087%
327	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000		716,746.65	0.128%	90.215%
328	WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6	2.600%	8/15/2018	USD \$700,000		699,141.04	0.124%	90.339%
329	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$700,000		696,728.75	0.124%	90.463%
330	ARROW ELECTRONICS INC SR UNSECURED 04/22 3.5	3.500%	4/1/2022	USD \$700,000		694,433.87	0.124%	90.587%
331	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$700,000		691,768.69	0.123%	90.710%
332	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$700,000		690,993.63	0.123%	90.833%
333	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$700,000		688,198.00	0.122%	90.955%
334	THERMO FISHER SCIENTIFIC SR UNSECURED 07/22 2.15	2.150%	7/21/2022	EUR €500,000		655,953.96	0.117%	91.072%
335	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	4.950%	5/1/2022	USD \$615,000		649,199.53	0.116%	91.187%
336	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$657,000		642,083.36	0.114%	91.302%
337	LENNAR CORP COMPANY GUAR 144A 05/20 6.625	6.625%	5/1/2020	USD \$600,000		633,750.00	0.113%	91.415%
338	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$600,000		621,444.72	0.111%	91.525%
339	VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$598,000		592,517.48	0.105%	91.631%
340	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$600,000		590,449.46	0.105%	91.736%
341	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	4.700%	5/24/2022	USD \$600,000		582,000.00	0.104%	91.839%
342	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	2.600%	6/15/2022	USD \$600,000		581,764.90	0.104%	91.943%
343	SCANA CORPORATION SR UNSECURED 04/20 6.25	6.250%	4/1/2020	USD \$550,000		572,630.37	0.102%	92.045%
344	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$575,000		570,884.77	0.102%	92.146%
345	CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	2.850%	12/15/2021	USD \$565,000		563,266.79	0.100%	92.246%
346	CIT GROUP INC SR UNSECURED 05/20 5.375	5.375%	5/15/2020	USD \$542,000		558,937.50	0.099%	92.346%
347	BNP PARIBAS COMPANY GUAR 01/21 5	5.000%	1/15/2021	USD \$531,000		558,807.14	0.099%	92.445%
348	LENNAR CORP COMPANY GUAR 144A 01/21 8.375	8.375%	1/15/2021	USD \$500,000		553,750.00	0.099%	92.544%
349	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$515,000		546,542.57	0.097%	92.641%
350	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	6/15/2020	USD \$550,000		542,848.64	0.097%	92.738%
351	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	7.500%	9/15/2020	USD \$500,000		540,625.00	0.096%	92.834%
352	REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	5/1/2020	USD \$500,000		536,174.55	0.095%	92.929%
353	CMS ENERGY CORP SR UNSECURED 03/22 5.05	5.050%	3/15/2022	USD \$500,000		529,612.59	0.094%	93.024%
354	KEY BANK NA SR UNSECURED 09/22 2.3	2.300%	9/14/2022	USD \$550,000		528,157.91	0.094%	93.118%
355	TELEFONICA EMISIONES SAU COMPANY GUAR REGS 05/22 2.242	2.242%	5/27/2022	EUR €400,000		527,798.93	0.094%	93.212%
356	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375	5.375%	3/15/2020	USD \$500,000		521,311.79	0.093%	93.304%
357	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$500,000		520,523.27	0.093%	93.397%
358	EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	6/15/2022	USD \$500,000		514,581.71	0.092%	93.489%
359	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	5.500%	10/15/2019	USD \$500,000		514,550.00	0.092%	93.580%
360	AT+T INC SR UNSECURED 06/22 1.45	1.450%	6/1/2022	EUR €400,000		511,286.30	0.091%	93.671%
361	CITIGROUP INC SR UNSECURED REGS 10/21 1.375	1.375%	10/27/2021	EUR €400,000		509,496.73	0.091%	93.762%
362	BALL CORP COMPANY GUAR 12/20 4.375	4.375%	12/15/2020	USD \$500,000		508,125.00	0.090%	93.852%
363	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$500,000		506,690.77	0.090%	93.942%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						547,339,727.45		97.403%
364	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	3.500%	11/1/2021	USD \$500,000		503,831.36	0.090%	94.032%
365	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$500,000		503,301.80	0.090%	94.122%
366	DELL INC SR UNSECURED 04/21 4.625	4.625%	4/1/2021	USD \$500,000		502,500.00	0.089%	94.211%
367	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$500,000		497,566.65	0.089%	94.300%
368	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$500,000		496,827.09	0.088%	94.388%
369	GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$500,000		496,240.90	0.088%	94.476%
370	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	2.875%	12/15/2021	USD \$500,000		495,407.67	0.088%	94.564%
371	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$500,000		494,495.52	0.088%	94.652%
372	HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$500,000		493,940.53	0.088%	94.740%
373	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$500,000		491,853.66	0.088%	94.828%
374	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$500,000		489,483.63	0.087%	94.915%
375	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$500,000		486,770.84	0.087%	95.002%
376	STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	5/19/2021	USD \$500,000		485,056.02	0.086%	95.088%
377	MURPHY OIL CORP SR UNSECURED 06/22 4	4.000%	6/1/2022	USD \$500,000		485,000.00	0.086%	95.174%
378	EBAY INC SR UNSECURED 07/22 2.6	2.600%	7/15/2022	USD \$500,000		483,560.13	0.086%	95.260%
379	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000		482,960.51	0.086%	95.346%
380	TECK RESOURCES LIMITED COMPANY GUAR 02/23 3.75	3.750%	2/1/2023	USD \$500,000		480,600.00	0.086%	95.432%
381	INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	USD \$475,000		478,096.49	0.085%	95.517%
382	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	3.125%	2/15/2022	USD \$476,000		477,600.62	0.085%	95.602%
383	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	4.850%	6/15/2021	USD \$436,000		458,325.49	0.082%	95.683%
384	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$435,000		453,686.78	0.081%	95.764%
385	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	4/15/2022	USD \$400,000		425,548.40	0.076%	95.840%
386	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$400,000		415,076.45	0.074%	95.914%
387	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$400,000		415,040.02	0.074%	95.988%
388	DISCOVERY COMMUNICATIONS COMPANY GUAR 08/19 5.625	5.625%	8/15/2019	USD \$398,000		411,677.48	0.073%	96.061%
389	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$400,000		397,136.48	0.071%	96.131%
390	JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	USD \$400,000		394,979.32	0.070%	96.202%
391	UNITED CONTINENTAL HLDGS COMPANY GUAR 10/22 4.25	4.250%	10/1/2022	USD \$400,000		392,000.00	0.070%	96.272%
392	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$400,000		383,083.30	0.068%	96.340%
393	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$300,000		317,125.42	0.056%	96.396%
394	EXELON CORP SR UNSECURED 12/20 5.15	5.150%	12/1/2020	USD \$300,000		312,262.75	0.056%	96.452%
395	BAKER HUGHES A GE CO LLC SR UNSECURED 08/21 3.2	3.200%	8/15/2021	USD \$309,000		309,700.60	0.055%	96.507%
396	AT+T INC SR UNSECURED 08/21 3.875	3.875%	8/15/2021	USD \$300,000		305,231.36	0.054%	96.561%
397	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	2.450%	11/27/2020	USD \$301,000		296,421.05	0.053%	96.614%
398	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/21 4.5	4.500%	9/1/2021	USD \$270,000		280,687.74	0.050%	96.664%
399	TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/1/2020	USD \$250,000		256,207.92	0.046%	96.709%
400	CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/22 4.375	4.375%	4/5/2022	USD \$250,000		253,125.00	0.045%	96.754%
401	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$250,000		247,850.21	0.044%	96.799%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						547,339,727.45		97.403%
402	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$236,000		238,149.96	0.042%	96.841%
403	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	3.800%	4/1/2021	USD \$234,000		236,398.72	0.042%	96.883%
404	VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45	3.450%	3/15/2021	USD \$215,000		217,125.80	0.039%	96.922%
405	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$200,000		213,570.80	0.038%	96.960%
406	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$200,000		207,717.59	0.037%	96.997%
407	CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	4.450%	7/22/2020	USD \$200,000		207,275.76	0.037%	97.034%
408	ORANGE SA SR UNSECURED 07/19 5.375	5.375%	7/8/2019	USD \$200,000		206,221.86	0.037%	97.070%
409	ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	8/15/2020	USD \$200,000		205,898.03	0.037%	97.107%
410	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	4.125%	4/15/2021	USD \$200,000		202,882.00	0.036%	97.143%
411	QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$200,000		200,207.66	0.036%	97.179%
412	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$200,000		199,560.10	0.036%	97.214%
413	L3 TECHNOLOGIES INC COMPANY GUAR 02/21 4.95	4.950%	2/15/2021	USD \$164,000		170,883.90	0.030%	97.245%
414	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$150,000		149,566.51	0.027%	97.271%
415	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$150,000		148,970.19	0.027%	97.298%
416	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$130,000		128,183.46	0.023%	97.320%
417	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$120,000		119,153.90	0.021%	97.342%
418	TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$105,000		104,048.09	0.019%	97.360%
419	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$99,000		101,721.92	0.018%	97.378%
420	TIME WARNER CABLE LLC SR SECURED 02/21 4.125	4.125%	2/15/2021	USD \$100,000		101,067.07	0.018%	97.396%
421	EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$34,000		35,124.26	0.006%	97.403%
Currency Forward Contract						-447,333.44		-0.080%
422	CAD180413		4/13/2018	-23,104,904	17,937,627.31	354,519.93	0.063%	97.466%
423	EUR180427		4/27/2018	-15,606,045	19,233,844.29	23,484.63	0.004%	97.470%
424	EUR180410		4/10/2018	-65,716,641	80,894,815.41	-825,338.00	-0.147%	97.323%
Sovereign Bond						15,043,514.48		2.677%
425	IRISH TSY 2022 UNSECURED REGS 10/22 0.00000	0.000%	10/18/2022	EUR €3,900,000		4,795,385.08	0.853%	98.176%
426	BONOS Y OBLIG DEL ESTADO BONDS 10/22 0.45	0.450%	10/31/2022	EUR €3,000,000		3,753,444.95	0.668%	98.844%
427	BUONI POLIENNALI DEL TES BONDS 04/22 1.2	1.200%	4/1/2022	EUR €2,820,000		3,585,935.22	0.638%	99.482%
428	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	2.000%	11/4/2021	USD \$2,000,000		1,937,084.30	0.345%	99.827%
429	ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	5/18/2022	USD \$1,000,000		971,664.93	0.173%	100.000%
Total						561,935,908.49		100.00%