

DFA Targeted Credit Portfolio

As of January 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						536,003,732.57		97.719%
1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$5,776,000		5,733,771.49	1.045%	1.045%
2	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$5,500,000		5,383,235.00	0.981%	2.027%
3	AIR LIQUIDE FINANCE COMPANY GUAR REGS 06/22 0.5	0.500%	6/13/2022	EUR €3,700,000		4,627,635.65	0.844%	2.870%
4	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	2.268%	7/15/2022	CAD \$5,500,000		4,387,390.24	0.800%	3.670%
5	ANHEUSER BUSCH INBEV SA/ COMPANY GUAR REGS 03/22 0.875	0.875%	3/17/2022	EUR €3,272,000		4,136,610.40	0.754%	4.424%
6	JPMORGAN CHASE + CO SR UNSECURED REGS 08/22 2.75	2.750%	8/24/2022	EUR €2,868,000		3,919,796.44	0.715%	5.139%
7	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 06/22 0.5	0.500%	6/23/2022	EUR €3,100,000		3,838,496.98	0.700%	5.839%
8	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €3,000,000		3,692,594.78	0.673%	6.512%
9	PRICELINE GROUP INC/THE SR UNSECURED 03/22 0.8	0.800%	3/10/2022	EUR €2,900,000		3,637,906.87	0.663%	7.175%
10	BNP PARIBAS SR UNSECURED REGS 06/22 0.5	0.500%	6/1/2022	EUR €2,800,000		3,487,289.63	0.636%	7.811%
11	VERIZON COMMUNICATIONS SR UNSECURED 02/22 2.375	2.375%	2/17/2022	EUR €2,500,000		3,339,712.83	0.609%	8.420%
12	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	3/19/2022	USD \$3,288,000		3,268,105.50	0.596%	9.016%
13	BHP BILLITON FINANCE LTD COMPANY GUAR REGS 10/22 0.75	0.750%	10/28/2022	EUR €2,554,000		3,209,844.12	0.585%	9.601%
14	KELLOGG CO SR UNSECURED 11/22 0.8	0.800%	11/17/2022	EUR €2,500,000		3,132,252.98	0.571%	10.172%
15	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$3,000,000		3,017,391.18	0.550%	10.722%
16	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$3,000,000		2,947,922.79	0.537%	11.260%
17	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	2.550%	10/15/2022	USD \$3,000,000		2,934,288.30	0.535%	11.794%
18	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$2,900,000		2,932,190.00	0.535%	12.329%
19	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	2.550%	6/9/2022	USD \$3,000,000		2,921,513.55	0.533%	12.862%
20	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$3,000,000		2,897,669.40	0.528%	13.390%
21	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	3.450%	11/15/2021	USD \$2,800,000		2,843,279.54	0.518%	13.908%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
22	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$2,800,000		2,801,511.89	0.511%	14.419%
23	BP CAPITAL MARKETS PLC COMPANY GUAR REGS 03/22 1.373	1.373%	3/3/2022	EUR €2,146,000		2,776,263.69	0.506%	14.925%
24	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$2,700,000		2,687,531.83	0.490%	15.415%
25	SUNTRUST BANK SR UNSECURED 08/22 2.45	2.450%	8/1/2022	USD \$2,750,000		2,686,175.83	0.490%	15.905%
26	DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/2/2021	USD \$2,770,000		2,684,953.08	0.489%	16.394%
27	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 03/22 0.875	0.875%	3/11/2022	EUR €2,068,000		2,605,775.76	0.475%	16.869%
28	KOHL S CORPORATION SR UNSECURED 11/21 4	4.000%	11/1/2021	USD \$2,500,000		2,573,120.40	0.469%	17.339%
29	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,400,000		2,540,014.49	0.463%	17.802%
30	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	3.375%	5/15/2022	USD \$2,500,000		2,510,685.03	0.458%	18.259%
31	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	2.850%	1/6/2022	USD \$2,500,000		2,485,575.43	0.453%	18.712%
32	CIGNA CORP SR UNSECURED 02/22 4	4.000%	2/15/2022	USD \$2,400,000		2,481,979.94	0.452%	19.165%
33	ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/6/2022	USD \$2,500,000		2,477,935.08	0.452%	19.617%
34	ANGLO AMERICAN CAPITAL COMPANY GUAR REGS 03/22 3.5	3.500%	3/28/2022	EUR €1,800,000		2,477,062.99	0.452%	20.068%
35	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$2,500,000		2,451,992.25	0.447%	20.515%
36	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$2,475,000		2,431,427.65	0.443%	20.959%
37	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	3/1/2022	USD \$2,400,000		2,424,851.74	0.442%	21.401%
38	CELGENE CORP SR UNSECURED 08/22 3.55	3.550%	8/15/2022	USD \$2,371,000		2,411,801.95	0.440%	21.840%
39	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	2.300%	7/11/2022	CAD \$3,000,000		2,403,512.20	0.438%	22.279%
40	VOLKSWAGEN LEASING GMBH COMPANY GUAR REGS 09/22 2.375	2.375%	9/6/2022	EUR €1,800,000		2,402,557.34	0.438%	22.717%
41	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	2.400%	9/15/2022	USD \$2,454,000		2,372,471.59	0.433%	23.149%
42	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	2.094%	4/25/2022	CAD \$3,000,000		2,369,414.63	0.432%	23.581%
43	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$2,359,000		2,366,789.47	0.431%	24.013%
44	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	USD \$2,335,000		2,284,697.05	0.417%	24.429%
45	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 2.5	2.500%	5/18/2022	USD \$2,300,000		2,261,834.95	0.412%	24.841%
46	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	4.375%	6/15/2021	USD \$2,176,000		2,252,046.26	0.411%	25.252%
47	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$2,250,000		2,241,434.79	0.409%	25.661%
48	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$2,260,000		2,240,958.08	0.409%	26.069%
49	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	2.375%	8/17/2022	USD \$2,291,000		2,231,869.66	0.407%	26.476%
50	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$2,250,000		2,225,675.16	0.406%	26.882%
51	SOCIETE GENERALE SR UNSECURED REGS 07/22 4.25	4.250%	7/13/2022	EUR €1,500,000		2,174,271.37	0.396%	27.278%
52	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$2,000,000		2,171,495.40	0.396%	27.674%
53	DEUTSCHE BANK AG SR UNSECURED REGS 01/22 1.5	1.500%	1/20/2022	EUR €1,700,000		2,168,698.05	0.395%	28.070%
54	BEST BUY CO INC SR UNSECURED 03/21 5.5	5.500%	3/15/2021	USD \$2,000,000		2,143,764.78	0.391%	28.460%
55	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	USD \$2,100,000		2,133,627.17	0.389%	28.849%
56	ENBRIDGE INC SR UNSECURED 07/22 2.9	2.900%	7/15/2022	USD \$2,167,000		2,132,182.01	0.389%	29.238%
57	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	4.000%	6/6/2022	CAD \$2,500,000		2,128,983.74	0.388%	29.626%
58	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$2,104,000		2,118,687.35	0.386%	30.013%
59	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/1/2021	USD \$2,005,000		2,114,440.32	0.385%	30.398%

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Corporate Bond						536,003,732.57		97.719%
60	DH EUROPE FINANCE SA COMPANY GUAR 01/22 1.7	1.700%	1/4/2022	EUR €1,600,000		2,087,617.16	0.381%	30.779%
61	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,086,000		2,076,146.40	0.379%	31.157%
62	LOWE S COMPANIES INC SR UNSECURED 04/21 3.75	3.750%	4/15/2021	USD \$2,000,000		2,066,441.82	0.377%	31.534%
63	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	3.561%	11/1/2021	USD \$2,000,000		2,055,473.32	0.375%	31.909%
64	NATIONWIDE BLDG SOCIETY SR UNSECURED REGS 06/22 1.125	1.125%	6/3/2022	EUR €1,600,000		2,041,056.06	0.372%	32.281%
65	CRED SUIS GP FUN LTD COMPANY GUAR REGS 04/22 1.25	1.250%	4/14/2022	EUR €1,600,000		2,040,015.15	0.372%	32.653%
66	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	3/15/2022	USD \$2,000,000		2,036,225.96	0.371%	33.024%
67	MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	USD \$2,000,000		2,033,501.52	0.371%	33.395%
68	NETAPP INC SR UNSECURED 06/21 3.375	3.375%	6/15/2021	USD \$2,000,000		2,022,458.18	0.369%	33.763%
69	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$1,962,000		2,014,348.46	0.367%	34.130%
70	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/21 3.3	3.300%	2/25/2021	USD \$2,000,000		2,011,880.50	0.367%	34.497%
71	ING GROEP NV SR UNSECURED REGS 03/22 0.75	0.750%	3/9/2022	EUR €1,600,000		2,006,380.08	0.366%	34.863%
72	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	7/15/2021	USD \$1,900,000		2,005,614.71	0.366%	35.229%
73	ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	5/15/2022	USD \$2,000,000		2,001,677.30	0.365%	35.594%
74	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	8/9/2022	USD \$2,000,000		1,989,413.82	0.363%	35.956%
75	BB+T CORPORATION SR UNSECURED 04/22 2.75	2.750%	4/1/2022	USD \$2,000,000		1,989,346.94	0.363%	36.319%
76	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5	2.500%	3/4/2021	USD \$2,000,000		1,982,920.00	0.362%	36.681%
77	MIZUHO FINANCIAL GROUP SR UNSECURED 02/22 2.953	2.953%	2/28/2022	USD \$2,000,000		1,979,396.28	0.361%	37.041%
78	ROCKWELL COLLINS INC SR UNSECURED 03/22 2.8	2.800%	3/15/2022	USD \$2,000,000		1,979,100.14	0.361%	37.402%
79	XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	3/15/2021	USD \$2,000,000		1,976,898.84	0.360%	37.763%
80	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$2,000,000		1,975,686.06	0.360%	38.123%
81	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	2.450%	7/27/2021	USD \$2,000,000		1,970,107.16	0.359%	38.482%
82	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	2.550%	6/16/2022	USD \$2,000,000		1,967,014.88	0.359%	38.841%
83	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5	2.500%	8/22/2022	USD \$2,000,000		1,957,434.44	0.357%	39.197%
84	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$2,000,000		1,951,560.26	0.356%	39.553%
85	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	7/15/2021	USD \$2,000,000		1,942,602.90	0.354%	39.907%
86	APPLE INC SR UNSECURED 09/22 2.1	2.100%	9/12/2022	USD \$2,000,000		1,937,285.32	0.353%	40.261%
87	AMGEN INC SR UNSECURED 02/22 1.25	1.250%	2/25/2022	EUR €1,500,000		1,921,101.38	0.350%	40.611%
88	ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	USD \$1,951,000		1,917,319.69	0.350%	40.960%
89	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	4.000%	11/15/2021	USD \$1,848,000		1,900,452.56	0.346%	41.307%
90	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,677,000		1,845,523.26	0.336%	41.643%
91	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	2.000%	5/15/2021	USD \$1,860,000		1,815,951.11	0.331%	41.974%
92	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	6/1/2021	USD \$1,700,000		1,774,658.80	0.324%	42.298%
93	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$1,750,000		1,768,159.58	0.322%	42.620%
94	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$1,676,000		1,737,769.70	0.317%	42.937%
95	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$1,700,000		1,724,777.52	0.314%	43.252%
96	DUKE ENERGY CORP SR UNSECURED 08/22 2.4	2.400%	8/15/2022	USD \$1,775,000		1,724,704.61	0.314%	43.566%
97	MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	USD \$1,900,000		1,719,500.00	0.313%	43.879%

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Corporate Bond						536,003,732.57		97.719%
98	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	7.750%	3/15/2022	USD \$1,500,000		1,708,125.00	0.311%	44.191%
99	BAT INTL FINANCE PLC COMPANY GUAR REGS 05/22 1	1.000%	5/23/2022	EUR €1,333,000		1,682,514.78	0.307%	44.498%
100	AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	4/15/2021	USD \$1,695,000		1,668,603.58	0.304%	44.802%
101	CITIGROUP INC SR UNSECURED 11/21 3.39	3.390%	11/18/2021	CAD \$2,000,000		1,663,203.25	0.303%	45.105%
102	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	USD \$1,650,000		1,646,683.71	0.300%	45.405%
103	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	2.230%	12/16/2021	CAD \$2,000,000		1,598,471.54	0.291%	45.697%
104	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	USD \$1,600,000		1,583,590.88	0.289%	45.985%
105	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$1,500,000		1,575,999.54	0.287%	46.273%
106	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$1,570,000		1,565,655.54	0.285%	46.558%
107	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	6.500%	12/1/2020	USD \$1,449,000		1,563,108.75	0.285%	46.843%
108	BPCE SA SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €1,200,000		1,536,790.22	0.280%	47.123%
109	L BRANDS INC COMPANY GUAR 02/22 5.625	5.625%	2/15/2022	USD \$1,450,000		1,527,720.00	0.279%	47.402%
110	METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	USD \$1,441,000		1,527,135.47	0.278%	47.680%
111	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,525,000		1,524,099.26	0.278%	47.958%
112	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$1,500,000		1,511,707.13	0.276%	48.234%
113	PULTEGROUP INC COMPANY GUAR 03/21 4.25	4.250%	3/1/2021	USD \$1,475,000		1,510,031.25	0.275%	48.509%
114	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$1,500,000		1,506,480.00	0.275%	48.784%
115	SIEMENS FINANCIERINGSMAT COMPANY GUAR REGS 05/22 2.9	2.900%	5/27/2022	USD \$1,500,000		1,502,648.79	0.274%	49.058%
116	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	2.850%	4/15/2021	USD \$1,500,000		1,501,138.46	0.274%	49.331%
117	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	1/15/2021	USD \$1,500,000		1,500,512.24	0.274%	49.605%
118	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$1,500,000		1,500,267.18	0.274%	49.878%
119	EBAY INC SR UNSECURED 08/21 2.875	2.875%	8/1/2021	USD \$1,500,000		1,498,009.23	0.273%	50.151%
120	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$1,500,000		1,496,121.26	0.273%	50.424%
121	AON PLC COMPANY GUAR 03/21 2.8	2.800%	3/15/2021	USD \$1,500,000		1,495,826.00	0.273%	50.697%
122	DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$1,500,000		1,489,381.11	0.272%	50.968%
123	EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$1,500,000		1,484,655.78	0.271%	51.239%
124	MORGAN STANLEY SR UNSECURED 11/21 2.625	2.625%	11/17/2021	USD \$1,500,000		1,479,496.94	0.270%	51.509%
125	GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7	2.700%	10/9/2022	USD \$1,500,000		1,473,519.03	0.269%	51.777%
126	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$1,500,000		1,468,381.94	0.268%	52.045%
127	CARPENTER TECHNOLOGY SR UNSECURED 07/21 5.2	5.200%	7/15/2021	USD \$1,420,000		1,466,140.36	0.267%	52.312%
128	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	2.375%	6/12/2022	USD \$1,500,000		1,466,088.81	0.267%	52.580%
129	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$1,457,000		1,463,792.23	0.267%	52.847%
130	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$1,500,000		1,461,997.43	0.267%	53.113%
131	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	9/19/2021	USD \$1,500,000		1,452,270.00	0.265%	53.378%
132	ING BANK NV SR UNSECURED REGS 02/22 4.5	4.500%	2/21/2022	EUR €1,000,000		1,449,345.39	0.264%	53.642%
133	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$1,500,000		1,448,448.56	0.264%	53.906%
134	BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	8/15/2021	USD \$1,500,000		1,443,049.80	0.263%	54.169%
135	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$1,387,000		1,441,397.18	0.263%	54.432%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
136	OMNICOM GROUP INC COMPANY GUAR 05/22 3.625	3.625%	5/1/2022	USD \$1,400,000		1,432,194.82	0.261%	54.693%
137	HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	USD \$1,370,000		1,426,311.77	0.260%	54.953%
138	LENNAR CORP COMPANY GUAR 01/22 4.125	4.125%	1/15/2022	USD \$1,400,000		1,414,000.00	0.258%	55.211%
139	BARCLAYS PLC SR UNSECURED REGS 04/22 1.5	1.500%	4/1/2022	EUR €1,100,000		1,409,844.25	0.257%	55.468%
140	UNILEVER NV COMPANY GUAR REGS 02/22 0.5	0.500%	2/3/2022	EUR €1,125,000		1,405,794.31	0.256%	55.724%
141	MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15	7.150%	4/15/2020	USD \$1,300,000		1,404,000.00	0.256%	55.980%
142	HASBRO INC SR UNSECURED 05/21 3.15	3.150%	5/15/2021	USD \$1,384,000		1,389,234.58	0.253%	56.234%
143	GAP INC/THE SR UNSECURED 04/21 5.95	5.950%	4/12/2021	USD \$1,296,000		1,385,997.25	0.253%	56.486%
144	BANK OF AMERICA CORP SR UNSECURED REGS 09/22 1.625	1.625%	9/14/2022	EUR €1,050,000		1,364,089.42	0.249%	56.735%
145	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	5.125%	10/1/2021	USD \$1,300,000		1,361,750.00	0.248%	56.983%
146	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$1,300,000		1,359,281.25	0.248%	57.231%
147	WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	3/1/2021	USD \$1,288,000		1,352,794.55	0.247%	57.478%
148	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/22 3.15	3.150%	4/1/2022	USD \$1,345,000		1,336,878.77	0.244%	57.721%
149	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	4.500%	4/15/2020	USD \$1,310,000		1,331,353.00	0.243%	57.964%
150	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$1,319,000		1,329,267.00	0.242%	58.206%
151	ASHLAND LLC COMPANY GUAR 08/22 4.75	4.750%	8/15/2022	USD \$1,270,000		1,320,800.00	0.241%	58.447%
152	MORGAN STANLEY SR UNSECURED 08/21 3.125	3.125%	8/5/2021	CAD \$1,600,000		1,317,034.15	0.240%	58.687%
153	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	5.125%	9/1/2021	USD \$1,250,000		1,312,500.00	0.239%	58.927%
154	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$1,300,000		1,310,538.20	0.239%	59.166%
155	ERICSSON LM SR UNSECURED 05/22 4.125	4.125%	5/15/2022	USD \$1,300,000		1,302,269.75	0.237%	59.403%
156	ARCELORMITTAL SR UNSECURED 06/20 5.125	5.125%	6/1/2020	USD \$1,243,000		1,298,935.00	0.237%	59.640%
157	ARCONIC INC SR UNSECURED 02/22 5.87	5.870%	2/23/2022	USD \$1,200,000		1,297,500.00	0.237%	59.876%
158	ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/8/2021	USD \$1,224,000		1,293,383.13	0.236%	60.112%
159	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	5.750%	1/30/2022	USD \$1,200,000		1,278,000.00	0.233%	60.345%
160	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	2/16/2021	USD \$1,185,000		1,277,049.64	0.233%	60.578%
161	AT+T INC SR UNSECURED 03/21 5	5.000%	3/1/2021	USD \$1,200,000		1,273,497.67	0.232%	60.810%
162	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$1,257,000		1,272,487.07	0.232%	61.042%
163	RADIAN GROUP INC SR UNSECURED 03/21 7	7.000%	3/15/2021	USD \$1,155,000		1,270,500.00	0.232%	61.274%
164	SUMITOMO MITSUI BANKING SR UNSECURED REGS 01/22 1	1.000%	1/19/2022	EUR €1,000,000		1,267,098.31	0.231%	61.505%
165	T MOBILE USA INC COMPANY GUAR 04/22 4	4.000%	4/15/2022	USD \$1,239,000		1,263,005.63	0.230%	61.735%
166	INTESA SANPAOLO SPA SR UNSECURED REGS 06/22 0.875	0.875%	6/27/2022	EUR €1,000,000		1,254,306.63	0.229%	61.964%
167	BANK OF NOVA SCOTIA SR UNSECURED REGS 04/22 0.375	0.375%	4/6/2022	EUR €1,000,000		1,237,911.96	0.226%	62.189%
168	ANIXTER INC COMPANY GUAR 10/21 5.125	5.125%	10/1/2021	USD \$1,175,000		1,236,687.50	0.225%	62.415%
169	INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/1/2020	USD \$1,180,000		1,223,006.47	0.223%	62.638%
170	MACQUARIE GROUP LTD SR UNSECURED 144A 01/20 6	6.000%	1/14/2020	USD \$1,150,000		1,217,034.89	0.222%	62.860%
171	AES CORP/VA SR UNSECURED 07/21 7.375	7.375%	7/1/2021	USD \$1,087,000		1,214,722.50	0.221%	63.081%
172	ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	USD \$1,200,000		1,208,192.59	0.220%	63.301%
173	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	5.750%	7/1/2022	USD \$1,100,000		1,203,477.00	0.219%	63.521%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
174	SOUTHERN POWER CO SR UNSECURED 06/22 1	1.000%	6/20/2022	EUR €950,000		1,202,813.97	0.219%	63.740%
175	NOKIA OYJ SR UNSECURED 06/22 3.375	3.375%	6/12/2022	USD \$1,228,000		1,200,861.20	0.219%	63.959%
176	VIDEOTRON LTD COMPANY GUAR 07/22 5	5.000%	7/15/2022	USD \$1,150,000		1,198,875.00	0.219%	64.178%
177	COCA COLA EUROPEAN PARTN COMPANY GUAR REGS 02/22 0.75	0.750%	2/24/2022	EUR €950,000		1,192,342.62	0.217%	64.395%
178	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	5.875%	2/15/2022	USD \$1,100,000		1,190,750.00	0.217%	64.612%
179	PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$1,180,000		1,187,607.21	0.217%	64.829%
180	VOLKSWAGEN LEASING GMBH COMPANY GUAR REGS 04/22 2.125	2.125%	4/4/2022	EUR €900,000		1,187,576.06	0.217%	65.045%
181	KROGER CO SR UNSECURED 01/21 3.3	3.300%	1/15/2021	USD \$1,167,000		1,184,747.33	0.216%	65.261%
182	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$1,200,000		1,182,252.36	0.216%	65.477%
183	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	6.750%	2/1/2021	USD \$1,083,000		1,165,578.75	0.212%	65.689%
184	DEUTSCHE TELEKOM INT FIN COMPANY GUAR REGS 07/22 4.25	4.250%	7/13/2022	EUR €800,000		1,164,243.87	0.212%	65.901%
185	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	5.625%	4/15/2020	USD \$1,100,000		1,155,000.00	0.211%	66.112%
186	WILLIAMS COS INC SR UNSECURED 09/21 7.875	7.875%	9/1/2021	USD \$1,000,000		1,152,500.00	0.210%	66.322%
187	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	4.750%	4/15/2021	USD \$1,100,000		1,149,500.00	0.210%	66.532%
188	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	4.950%	4/1/2022	USD \$1,100,000		1,146,750.00	0.209%	66.741%
189	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$1,100,000		1,142,519.02	0.208%	66.949%
190	TIME WARNER CABLE LLC SR SECURED 02/20 5	5.000%	2/1/2020	USD \$1,100,000		1,142,508.27	0.208%	67.157%
191	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	4.875%	7/1/2021	USD \$1,100,000		1,141,250.00	0.208%	67.365%
192	QUALCOMM INC SR UNSECURED 05/22 3	3.000%	5/20/2022	USD \$1,145,000		1,136,721.44	0.207%	67.572%
193	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	4.500%	4/29/2022	USD \$1,099,000		1,131,970.00	0.206%	67.779%
194	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	1/24/2022	USD \$1,000,000		1,103,593.23	0.201%	67.980%
195	ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	2/1/2022	USD \$1,066,000		1,102,350.60	0.201%	68.181%
196	CITIGROUP INC SR UNSECURED 03/21 2.7	2.700%	3/30/2021	USD \$1,100,000		1,093,093.44	0.199%	68.380%
197	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$1,100,000		1,091,339.52	0.199%	68.579%
198	INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	USD \$1,075,000		1,089,859.80	0.199%	68.778%
199	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	6/1/2022	USD \$1,000,000		1,069,305.44	0.195%	68.973%
200	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	6.000%	12/1/2020	USD \$1,000,000		1,067,500.00	0.195%	69.168%
201	VF CORP SR UNSECURED 09/21 3.5	3.500%	9/1/2021	USD \$1,040,000		1,065,172.15	0.194%	69.362%
202	TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	6/15/2022	USD \$1,000,000		1,056,414.35	0.193%	69.554%
203	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	2/15/2021	USD \$1,000,000		1,055,347.04	0.192%	69.747%
204	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$1,000,000		1,049,716.49	0.191%	69.938%
205	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	5.750%	1/24/2022	USD \$957,000		1,049,202.39	0.191%	70.129%
206	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	6/1/2021	USD \$1,000,000		1,047,126.97	0.191%	70.320%
207	WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	4/1/2020	USD \$1,000,000		1,046,877.33	0.191%	70.511%
208	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,000,000		1,044,366.72	0.190%	70.702%
209	SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	USD \$1,000,000		1,042,791.34	0.190%	70.892%
210	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	5/1/2020	USD \$985,000		1,042,515.95	0.190%	71.082%
211	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$1,000,000		1,039,877.27	0.190%	71.271%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
212	CATERPILLAR INC SR UNSECURED 05/21 3.9	3.900%	5/27/2021	USD \$1,000,000		1,039,787.02	0.190%	71.461%
213	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$1,000,000		1,038,066.19	0.189%	71.650%
214	CORNING INC SR UNSECURED 08/20 4.25	4.250%	8/15/2020	USD \$1,000,000		1,036,424.15	0.189%	71.839%
215	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	4.750%	1/15/2022	USD \$1,000,000		1,035,000.00	0.189%	72.028%
216	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$1,000,000		1,031,826.85	0.188%	72.216%
217	QEP RESOURCES INC SR UNSECURED 10/22 5.375	5.375%	10/1/2022	USD \$1,000,000		1,031,250.00	0.188%	72.404%
218	HEINEKEN NV SR UNSECURED 144A 04/22 3.4	3.400%	4/1/2022	USD \$1,011,000		1,028,502.49	0.188%	72.591%
219	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$1,000,000		1,028,322.81	0.187%	72.779%
220	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,000,000		1,028,242.86	0.187%	72.966%
221	LEIDOS HOLDINGS INC SR SECURED 12/20 4.45	4.450%	12/1/2020	USD \$1,000,000		1,026,250.00	0.187%	73.153%
222	BERKLEY (WR) CORPORATION SR UNSECURED 03/22 4.625	4.625%	3/15/2022	USD \$975,000		1,024,810.29	0.187%	73.340%
223	NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	USD \$1,000,000		1,022,990.05	0.187%	73.527%
224	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	3.450%	9/15/2021	USD \$1,000,000		1,022,958.49	0.186%	73.713%
225	AMAZON.COM INC SR UNSECURED 12/21 3.3	3.300%	12/5/2021	USD \$1,000,000		1,022,851.25	0.186%	73.900%
226	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	3.875%	10/15/2021	USD \$1,000,000		1,020,800.00	0.186%	74.086%
227	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	4.500%	5/30/2020	USD \$1,000,000		1,020,000.00	0.186%	74.272%
228	SYMANTEC CORP SR UNSECURED 09/20 4.2	4.200%	9/15/2020	USD \$1,000,000		1,019,933.37	0.186%	74.458%
229	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	6/1/2022	USD \$1,000,000		1,017,643.50	0.186%	74.643%
230	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	3/8/2021	USD \$1,000,000		1,014,128.96	0.185%	74.828%
231	CBS CORP COMPANY GUAR 03/22 3.375	3.375%	3/1/2022	USD \$1,000,000		1,012,500.80	0.185%	75.013%
232	COMCAST CORP COMPANY GUAR 07/22 3.125	3.125%	7/15/2022	USD \$1,000,000		1,011,685.46	0.184%	75.197%
233	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	3.750%	4/10/2022	USD \$1,000,000		1,011,040.00	0.184%	75.382%
234	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	3.500%	3/15/2022	USD \$1,000,000		1,010,903.56	0.184%	75.566%
235	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$1,000,000		1,010,770.99	0.184%	75.750%
236	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	3.400%	3/15/2022	USD \$1,000,000		1,006,118.33	0.183%	75.934%
237	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	6/7/2022	USD \$1,000,000		1,003,255.90	0.183%	76.116%
238	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85	2.850%	5/8/2022	USD \$1,000,000		1,003,024.40	0.183%	76.299%
239	LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$1,000,000		1,002,026.74	0.183%	76.482%
240	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	9/28/2020	USD \$1,000,000		1,000,101.97	0.182%	76.664%
241	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$1,000,000		999,815.00	0.182%	76.847%
242	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$1,000,000		998,727.97	0.182%	77.029%
243	HUSKY ENERGY INC SR UNSECURED 12/19 7.25	7.250%	12/15/2019	USD \$925,000		998,493.51	0.182%	77.211%
244	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$1,000,000		998,398.82	0.182%	77.393%
245	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$960,000		997,692.12	0.182%	77.575%
246	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,000,000		995,754.72	0.182%	77.756%
247	COMERICA BANK SR UNSECURED 06/20 2.5	2.500%	6/2/2020	USD \$1,000,000		995,001.81	0.181%	77.938%
248	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$985,000		994,920.31	0.181%	78.119%
249	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$1,000,000		994,421.45	0.181%	78.300%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
250	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		992,124.70	0.181%	78.481%
251	US BANCORP SR UNSECURED 01/22 2.625	2.625%	1/24/2022	USD \$1,000,000		991,682.40	0.181%	78.662%
252	BPCE SA BANK GUARANT 12/21 2.75	2.750%	12/2/2021	USD \$1,000,000		991,614.00	0.181%	78.843%
253	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$1,000,000		990,877.80	0.181%	79.023%
254	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$1,000,000		989,983.30	0.180%	79.204%
255	PNC BANK NA SR UNSECURED 12/21 2.55	2.550%	12/9/2021	USD \$1,000,000		989,549.82	0.180%	79.384%
256	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	2.875%	8/5/2021	USD \$1,000,000		988,152.00	0.180%	79.564%
257	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6	2.600%	2/7/2022	USD \$1,000,000		987,717.17	0.180%	79.744%
258	XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$989,000		987,516.46	0.180%	79.924%
259	MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	4/21/2021	USD \$1,000,000		987,460.09	0.180%	80.104%
260	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$1,000,000		986,572.00	0.180%	80.284%
261	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	3.125%	7/14/2022	USD \$1,000,000		985,728.19	0.180%	80.464%
262	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$975,000		985,512.89	0.180%	80.644%
263	EMC CORP SR UNSECURED 06/20 2.65	2.650%	6/1/2020	USD \$1,000,000		984,944.37	0.180%	80.823%
264	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	2.750%	6/1/2022	USD \$1,000,000		984,446.97	0.179%	81.003%
265	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$1,000,000		983,419.80	0.179%	81.182%
266	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	5/5/2021	USD \$1,000,000		983,321.01	0.179%	81.361%
267	CITIZENS BANK NA/RI SR UNSECURED 05/22 2.65	2.650%	5/26/2022	USD \$1,000,000		981,869.92	0.179%	81.540%
268	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$1,000,000		981,254.07	0.179%	81.719%
269	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$991,000		981,245.82	0.179%	81.898%
270	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 2.65	2.650%	7/13/2022	USD \$1,000,000		979,535.18	0.179%	82.077%
271	VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	9/26/2022	USD \$1,000,000		977,673.18	0.178%	82.255%
272	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	2.600%	9/28/2022	USD \$1,000,000		977,223.05	0.178%	82.433%
273	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$1,000,000		976,670.00	0.178%	82.611%
274	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$993,000		974,302.40	0.178%	82.789%
275	BAT INTL FINANCE PLC COMPANY GUAR REGS 11/21 3.625	3.625%	11/9/2021	EUR €700,000		971,107.52	0.177%	82.966%
276	WELLS FARGO + COMPANY SR UNSECURED REGS 09/22 1.5	1.500%	9/12/2022	EUR €750,000		969,898.63	0.177%	83.143%
277	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$1,000,000		969,821.60	0.177%	83.319%
278	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$1,000,000		969,264.51	0.177%	83.496%
279	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$1,000,000		968,777.28	0.177%	83.673%
280	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000		968,037.11	0.176%	83.849%
281	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	1.700%	9/15/2021	USD \$1,000,000		963,819.79	0.176%	84.025%
282	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	6/1/2021	USD \$915,000		962,440.83	0.175%	84.200%
283	AETNA INC SR UNSECURED 06/21 4.125	4.125%	6/1/2021	USD \$916,000		947,863.54	0.173%	84.373%
284	ORANGE SA SR UNSECURED 09/21 4.125	4.125%	9/14/2021	USD \$900,000		943,064.43	0.172%	84.545%
285	BMW US CAPITAL LLC COMPANY GUAR REGS 04/22 0.625	0.625%	4/20/2022	EUR €750,000		939,684.27	0.171%	84.716%
286	ENEL FINANCE INTL NV COMPANY GUAR REGS 09/22 5	5.000%	9/14/2022	EUR €622,000		936,032.22	0.171%	84.887%
287	LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	6/24/2021	USD \$880,000		932,877.18	0.170%	85.057%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
288	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	2/24/2022	USD \$929,000		931,528.28	0.170%	85.227%
289	EDGEWELL PERSONAL CARE COMPANY GUAR 05/21 4.7	4.700%	5/19/2021	USD \$900,000		920,250.00	0.168%	85.395%
290	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	3.450%	11/15/2021	USD \$900,000		911,867.69	0.166%	85.561%
291	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	3.200%	2/1/2022	USD \$900,000		904,734.33	0.165%	85.726%
292	MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	USD \$885,000		903,090.52	0.165%	85.891%
293	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$900,000		894,127.15	0.163%	86.054%
294	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	4.450%	3/15/2021	USD \$850,000		889,542.45	0.162%	86.216%
295	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$898,000		881,869.81	0.161%	86.377%
296	AMERICAN EXPRESS CREDIT SR UNSECURED 11/21 0.625	0.625%	11/22/2021	EUR €700,000		878,778.56	0.160%	86.537%
297	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$830,000		872,837.81	0.159%	86.696%
298	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	4.125%	2/13/2022	USD \$850,000		860,625.00	0.157%	86.853%
299	ORIGIN ENERGY FINANCE COMPANY GUAR 144A 10/18 3.5	3.500%	10/9/2018	USD \$835,000		839,884.75	0.153%	87.006%
300	HP INC SR UNSECURED 09/21 4.375	4.375%	9/15/2021	USD \$800,000		836,813.34	0.153%	87.159%
301	CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	5.700%	10/15/2019	USD \$800,000		836,320.00	0.152%	87.311%
302	KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$800,000		828,928.62	0.151%	87.462%
303	PACIFIC GAS + ELECTRIC SR UNSECURED 05/21 4.25	4.250%	5/15/2021	USD \$797,000		828,125.93	0.151%	87.613%
304	CVS HEALTH CORP SR UNSECURED 05/21 4.125	4.125%	5/15/2021	USD \$800,000		826,419.30	0.151%	87.764%
305	BANK OF AMERICA CORP SR UNSECURED 06/22 3.228	3.228%	6/22/2022	CAD \$1,000,000		825,585.37	0.151%	87.914%
306	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$823,000		824,452.60	0.150%	88.065%
307	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	4.000%	7/1/2022	USD \$800,000		809,918.83	0.148%	88.212%
308	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$750,000		805,683.64	0.147%	88.359%
309	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$800,000		802,979.57	0.146%	88.506%
310	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$800,000		802,101.02	0.146%	88.652%
311	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	8/17/2020	USD \$800,000		799,323.84	0.146%	88.797%
312	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$800,000		799,093.40	0.146%	88.943%
313	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$800,000		797,375.94	0.145%	89.089%
314	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	2.766%	6/22/2022	CAD \$1,000,000		797,365.85	0.145%	89.234%
315	BALL CORP COMPANY GUAR 03/22 5	5.000%	3/15/2022	USD \$750,000		791,250.00	0.144%	89.378%
316	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$800,000		790,203.50	0.144%	89.522%
317	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$800,000		788,000.00	0.144%	89.666%
318	CENOVUS ENERGY INC SR UNSECURED 08/22 3	3.000%	8/15/2022	USD \$800,000		786,045.26	0.143%	89.809%
319	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$720,000		780,160.27	0.142%	89.951%
320	BMW FINANCE NV COMPANY GUAR REGS 09/22 1.25	1.250%	9/5/2022	EUR €600,000		771,160.29	0.141%	90.092%
321	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$750,000		754,815.56	0.138%	90.230%
322	SKY PLC COMPANY GUAR 144A 09/19 2.625	2.625%	9/16/2019	USD \$750,000		751,857.28	0.137%	90.367%
323	CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	USD \$700,000		731,586.72	0.133%	90.500%
324	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000		725,698.23	0.132%	90.632%
325	ELECTRICITE DE FRANCE SA SR UNSECURED REGS 01/22 3.875	3.875%	1/18/2022	EUR €500,000		704,324.94	0.128%	90.761%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
326	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$700,000		702,302.64	0.128%	90.889%
327	WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6	2.600%	8/15/2018	USD \$700,000		700,464.63	0.128%	91.017%
328	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$700,000		699,886.35	0.128%	91.144%
329	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$700,000		696,847.87	0.127%	91.271%
330	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$700,000		695,956.10	0.127%	91.398%
331	THERMO FISHER SCIENTIFIC SR UNSECURED 07/22 2.15	2.150%	7/21/2022	EUR €500,000		661,481.54	0.121%	91.519%
332	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	4.950%	5/1/2022	USD \$615,000		654,553.57	0.119%	91.638%
333	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$657,000		646,551.79	0.118%	91.756%
334	CALATLANTIC GROUP INC COMPANY GUAR 05/20 6.625	6.625%	5/1/2020	USD \$600,000		642,000.00	0.117%	91.873%
335	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$600,000		627,618.86	0.114%	91.987%
336	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$600,000		596,608.03	0.109%	92.096%
337	VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$598,000		596,043.11	0.109%	92.205%
338	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	2.600%	6/15/2022	USD \$600,000		587,376.02	0.107%	92.312%
339	SCANA CORPORATION SR UNSECURED 04/20 6.25	6.250%	4/1/2020	USD \$550,000		585,692.03	0.107%	92.419%
340	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$575,000		572,973.00	0.104%	92.523%
341	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	8.375%	1/15/2021	USD \$500,000		570,000.00	0.104%	92.627%
342	CIT GROUP INC SR UNSECURED 05/20 5.375	5.375%	5/15/2020	USD \$542,000		567,745.00	0.104%	92.730%
343	CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	2.850%	12/15/2021	USD \$565,000		567,718.67	0.104%	92.834%
344	BNP PARIBAS COMPANY GUAR 01/21 5	5.000%	1/15/2021	USD \$531,000		564,537.74	0.103%	92.937%
345	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$515,000		551,675.21	0.101%	93.037%
346	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	7.500%	9/15/2020	USD \$500,000		550,000.00	0.100%	93.138%
347	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	6/15/2020	USD \$550,000		547,880.33	0.100%	93.238%
348	REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	5/1/2020	USD \$500,000		544,475.07	0.099%	93.337%
349	CMS ENERGY CORP SR UNSECURED 03/22 5.05	5.050%	3/15/2022	USD \$500,000		536,237.04	0.098%	93.435%
350	TELEFONICA EMISIONES SAU COMPANY GUAR REGS 05/22 2.242	2.242%	5/27/2022	EUR €400,000		533,577.34	0.097%	93.532%
351	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375	5.375%	3/15/2020	USD \$500,000		527,038.71	0.096%	93.628%
352	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$500,000		524,591.32	0.096%	93.724%
353	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	5.500%	10/15/2019	USD \$500,000		519,890.00	0.095%	93.818%
354	EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	6/15/2022	USD \$500,000		519,784.37	0.095%	93.913%
355	CITIGROUP INC SR UNSECURED REGS 10/21 1.375	1.375%	10/27/2021	EUR €400,000		515,142.81	0.094%	94.007%
356	AT+T INC SR UNSECURED 06/22 1.45	1.450%	6/1/2022	EUR €400,000		515,110.53	0.094%	94.101%
357	DELL INC SR UNSECURED 04/21 4.625	4.625%	4/1/2021	USD \$500,000		514,375.00	0.094%	94.195%
358	BALL CORP COMPANY GUAR 12/20 4.375	4.375%	12/15/2020	USD \$500,000		512,500.00	0.093%	94.288%
359	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$500,000		511,746.13	0.093%	94.382%
360	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	3.500%	11/1/2021	USD \$500,000		510,007.89	0.093%	94.475%
361	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$500,000		509,022.18	0.093%	94.567%
362	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$500,000		503,044.28	0.092%	94.659%
363	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$500,000		502,529.31	0.092%	94.751%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
364	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	2.875%	12/15/2021	USD \$500,000		501,837.25	0.091%	94.842%
365	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$500,000		499,956.37	0.091%	94.933%
366	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$500,000		499,108.95	0.091%	95.024%
367	MURPHY OIL CORP SR UNSECURED 06/22 4	4.000%	6/1/2022	USD \$500,000		498,750.00	0.091%	95.115%
368	AT+T INC SR UNSECURED 02/21 2.8	2.800%	2/17/2021	USD \$500,000		498,322.87	0.091%	95.206%
369	GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$500,000		498,233.84	0.091%	95.297%
370	HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$500,000		496,831.27	0.091%	95.387%
371	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$500,000		495,866.65	0.090%	95.478%
372	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$500,000		490,034.29	0.089%	95.567%
373	STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	5/19/2021	USD \$500,000		487,999.98	0.089%	95.656%
374	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000		485,355.93	0.088%	95.745%
375	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	3.125%	2/15/2022	USD \$476,000		481,418.07	0.088%	95.832%
376	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	4.850%	6/15/2021	USD \$436,000		461,686.56	0.084%	95.917%
377	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$435,000		458,582.06	0.084%	96.000%
378	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	4/15/2022	USD \$400,000		431,134.73	0.079%	96.079%
379	HP INC SR UNSECURED 12/21 4.65	4.650%	12/9/2021	USD \$400,000		422,075.54	0.077%	96.156%
380	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$400,000		419,813.66	0.077%	96.232%
381	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$400,000		419,678.05	0.077%	96.309%
382	DISCOVERY COMMUNICATIONS COMPANY GUAR 08/19 5.625	5.625%	8/15/2019	USD \$398,000		415,013.51	0.076%	96.384%
383	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$400,000		400,521.32	0.073%	96.457%
384	JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	USD \$400,000		398,657.11	0.073%	96.530%
385	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$400,000		388,563.94	0.071%	96.601%
386	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$300,000		320,652.09	0.058%	96.659%
387	EXELON CORP SR UNSECURED 12/20 5.15	5.150%	12/1/2020	USD \$300,000		317,557.55	0.058%	96.717%
388	BAKER HUGHES A GE CO LLC SR UNSECURED 08/21 3.2	3.200%	8/15/2021	USD \$309,000		313,184.65	0.057%	96.774%
389	AT+T INC SR UNSECURED 08/21 3.875	3.875%	8/15/2021	USD \$300,000		309,331.41	0.056%	96.831%
390	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	2.450%	11/27/2020	USD \$301,000		299,913.51	0.055%	96.886%
391	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/21 4.5	4.500%	9/1/2021	USD \$270,000		284,558.14	0.052%	96.937%
392	CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/22 4.375	4.375%	4/5/2022	USD \$250,000		258,202.50	0.047%	96.984%
393	TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/1/2020	USD \$250,000		257,581.41	0.047%	97.031%
394	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$250,000		250,304.16	0.046%	97.077%
395	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$236,000		239,864.59	0.044%	97.121%
396	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	3.800%	4/1/2021	USD \$234,000		238,427.63	0.043%	97.164%
397	VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45	3.450%	3/15/2021	USD \$215,000		219,545.92	0.040%	97.204%
398	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$200,000		216,293.74	0.039%	97.244%
399	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$200,000		210,836.32	0.038%	97.282%
400	CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	4.450%	7/22/2020	USD \$200,000		209,175.02	0.038%	97.320%
401	ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	8/15/2020	USD \$200,000		208,152.41	0.038%	97.358%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						536,003,732.57		97.719%
402	ORANGE SA SR UNSECURED 07/19 5.375	5.375%	7/8/2019	USD \$200,000		207,892.13	0.038%	97.396%
403	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	4.125%	4/15/2021	USD \$200,000		204,850.00	0.037%	97.433%
404	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	4.700%	5/24/2022	USD \$200,000		203,500.00	0.037%	97.471%
405	QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$200,000		200,126.81	0.036%	97.507%
406	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$200,000		199,694.43	0.036%	97.543%
407	L3 TECHNOLOGIES INC COMPANY GUAR 02/21 4.95	4.950%	2/15/2021	USD \$164,000		172,546.12	0.031%	97.575%
408	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$150,000		150,754.43	0.027%	97.602%
409	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$150,000		150,218.76	0.027%	97.630%
410	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$130,000		129,325.96	0.024%	97.653%
411	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$120,000		119,884.95	0.022%	97.675%
412	TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$105,000		104,422.04	0.019%	97.694%
413	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$99,000		102,521.65	0.019%	97.713%
414	EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$34,000		35,290.78	0.006%	97.719%
Currency Forward Contract						-2,524,316.57		-0.460%
415	CAD180213		2/13/2018	-21,650,630	17,604,591.82	-171,228.41	-0.031%	97.688%
416	EUR180326		3/26/2018	-15,292,459	19,052,163.62	-464,518.02	-0.085%	97.603%
417	EUR180410		4/10/2018	-65,716,641	81,958,047.55	-1,888,570.14	-0.344%	97.259%
Sovereign Bond						15,033,706.29		2.741%
418	IRISH TSY 2022 UNSECURED REGS 10/22 0.00000	0.000%	10/18/2022	EUR €3,900,000		4,794,964.65	0.874%	98.133%
419	BONOS Y OBLIG DEL ESTADO BONDS 10/22 0.45	0.450%	10/31/2022	EUR €3,000,000		3,734,374.17	0.681%	98.814%
420	BUONI POLIENNALI DEL TES BONDS 04/22 1.2	1.200%	4/1/2022	EUR €2,820,000		3,584,568.03	0.654%	99.468%
421	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	2.000%	11/4/2021	USD \$2,000,000		1,942,105.94	0.354%	99.822%
422	ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	5/18/2022	USD \$1,000,000		977,693.50	0.178%	100.000%
Total						548,513,122.29		100.00%